



Swisscanto

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## Swisscanto (LU) Portfolio Fund

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

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### **Audited annual report as at 31 March 2023**

Management Company: SWISSCANTO ASSET MANAGEMENT INTERNATIONAL S.A.

R.C.S. B-121 904

Custodian bank: RBC Investor Services Bank S.A.

No subscriptions 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.

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# Swisscanto (LU) Portfolio Fund

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## Swisscanto (LU) Portfolio Fund

### Administration and Corporate Bodies

#### **Management Company**

Swisscanto Asset Management International S.A.  
19, rue de Bitbourg, L-1273 Luxembourg (until 4 June 2023)  
6B, route de Trèves, L-2633 Senningerberg, Luxembourg (as from 5 June 2023)

#### **Board of Directors**

##### **Chairman**

Hans Frey, Switzerland, Managing Director Swisscanto Fondsleitung AG, Zurich

##### **Members**

Richard Goddard, Luxembourg, Independent Company Director, The Directors' Office, Luxembourg

Roland Franz, Luxembourg, Managing Director Swisscanto Asset Management International S.A., Luxembourg

Anne-Marie Arens, Luxembourg, Independent Company Director, Luxembourg

##### **Management**

Roland Franz, Luxembourg

Jasna Ofak, Luxembourg

Michael Weiß, Germany

#### **Custodian Bank, Main Payment, Central Administration, Registration and Transfer Office**

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

#### **Portfolio Manager**

Zürcher Kantonalbank,  
Bahnhofstrasse 9, CH-8001 Zurich, Switzerland

## Swisscanto (LU) Portfolio Fund

### Administration and Corporate Bodies (cont.)

#### **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**

RBC 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 Zurich

##### **Independent Auditor**

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

## Swisscanto (LU) Portfolio Fund

### General Information

#### **Investment fund under Luxembourg “Umbrella Construction” Law**

Swisscanto (LU) Portfolio Fund is subject to the legal provisions set forth in the first part of Luxembourg law regarding undertakings for collective investment of 17 December 2010.

The contractual conditions of the investment fund were established by the management company on 14 November 1994. Several amendments followed and, in accordance with the contractual conditions, were published in “Mémorial”.

The current versions of the management company’s articles of association and the contractual conditions and their amendments have been deposited at the Registry of the District Court of Luxembourg.

The contractual conditions, the detailed sales prospectus, the key investor information, and the annual and semiannual reports may be obtained directly and free of charge in printed form from Swisscanto Fondsleitung 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](http://www.swisscanto.com)), where additional current information on the fund is available.

Subscriptions to fund units solely on the basis of the annual and semi-annual reports are not accepted. 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.

#### **Sales restrictions**

Units in Swisscanto (LU) Portfolio Fund may not be offered, sold or delivered within the US.

#### **Guidelines of the Swiss Funds and Asset Management Association (SFAMA) on duties regarding the charging and use of fees and costs (22 May 2014)**

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**

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 11/512. As part of the risk management process the total risk of all the subfunds is measured and checked using the so-called commitment approach.

# Swisscanto (LU) Portfolio Fund

## Activity Report

### **Swisscanto (LU) Portfolio Fund Sustainable Balance (CHF)**

#### **Market overview**

The start of the new reporting period was marked by generally turbulent markets and, in some cases, major losses on the bond and stock markets. Increasing macroeconomic uncertainty combined with a sharp rise in central bank nervousness caused prices to fall on the stock exchanges. The fight against inflation was clearly defined as the primary objective, and corresponding comments indicated that a significant slowdown in growth or even a recession would be accepted in order to put a stop to the excessive price rises and to counteract a wage-price spiral. At the start of the second half of 2022, central banks were still the focus of attention. At its September meeting, the European Central Bank (ECB) raised the key interest rate by 75 basis points (bp) for the first time since its creation. President Lagarde had to admit that action had not been taken soon enough and there was now a need to chase the resulting inflation in the eurozone in order to avert the dreaded wage-price spiral. The US Federal Reserve also raised interest rates by a further 150 bp during the third quarter of 2022, and continued to apply the brakes in terms of monetary policy, as both headline and core inflation were too far from their target values. The fourth quarter brought some relief among market players for the first time, with global price developments in November that were surprisingly "tame" compared with expectations. This positive development led to a fall in annual inflation rates in many places, albeit starting from an exceptionally high level. However, scepticism returned in December when the central banks made it clear that combatting high inflation rates was the utmost priority and that a turnaround in monetary policy was not to be expected in the short term. Positive economic and inflation data (reopening of China, better economic data from the US and Europe, falling inflation) helped the financial markets to make a brilliant start to 2023. By February, that euphoria had already worn off somewhat with rising interest rate expectations, before turbulence in the banking sector dampened spirits again in mid-March.

#### **Review of categories relevant to the Fund**

The period under review was correspondingly difficult for the majority of financial markets. Interest rates continued to rise in all major currency areas. As at the end of March 2023, yields on ten-year government bonds amounted to 3.5% in USD (previous year: 2.3%) and 2.3% in EUR for Germany (previous year: 0.5%). In Switzerland, the yields of ten-year Swiss Confederation bonds also rose from around 0.6% to 1.1%. This, in turn, resulted in losses for the bond markets. Global stock markets, measured by MSCI World NR in USD, also depreciated in value by 7%. The Swiss stock market (SPI) also reported losses of 6.4%. The emerging markets grew much more positively with growth of 8.1% (MSCI Emerging Markets NR in USD).

#### **Performance review**

Against this backdrop, the funds generated negative absolute returns across the board, with the profiles having a higher strategic bond ratio holding up better. Before costs, all profiles developed within the respective reference indices over the reporting period.

The historic performance is not an indicator of the current or future performance. Performance details do not take into account the costs and commissions charged for the issue and redemption of units.

The information and figures contained in this report are based upon the past and provide no indication of future developments.

## Swisscanto (LU) Portfolio Fund

### Activity Report (cont.)

ISIN number:	Class AA:	LU0136171393
ISIN number:	Class AT:	LU0161535165
ISIN number:	Class BT:	LU0999466872
ISIN number:	Class CT*:	LU2500380469

Security number:	Class AA:	1289514
Security number:	Class AT:	1544235
Security number:	Class BT:	23108298
Security number:	Class CT*:	120333783

Subfund performance 1 April 2022 - 31 March 2023**:	Class AA:	-8.13%
	Class AT:	-8.13%
	Class BT:	-7.57%
	Class CT*:	-0.79%

\* Class was activated on 20 July 2022.

\*\* Percentage figures including dividends impact.

The historic performance is not an indicator of the current or future performance. Performance details do not take into account the costs and commissions charged for the issue and redemption of units.

The information and figures contained in this report are based upon the past and provide no indication of future developments.



## Swisscanto (LU) Portfolio Fund

### Activity Report (cont.)

#### **Swisscanto (LU) Portfolio Fund Sustainable Balanced (EUR)**

##### **Market overview**

The start of the new reporting period was marked by generally turbulent markets and, in some cases, major losses on the bond and stock markets. Increasing macroeconomic uncertainty combined with a sharp rise in central bank nervousness caused prices to fall on the stock exchanges. The fight against inflation was clearly defined as the primary objective, and corresponding comments indicated that a significant slowdown in growth or even a recession would be accepted in order to put a stop to the excessive price rises and to counteract a wage-price spiral. At the start of the second half of 2022, central banks were still the focus of attention. At its September meeting, the European Central Bank (ECB) raised the key interest rate by 75 basis points (bp) for the first time since its creation. President Lagarde had to admit that action had not been taken soon enough and there was now a need to chase the resulting inflation in the eurozone in order to avert the dreaded wage-price spiral. The US Federal Reserve also raised interest rates by a further 150 bp during the third quarter of 2022, and continued to apply the brakes in terms of monetary policy, as both headline and core inflation were too far from their target values. The fourth quarter brought some relief among market players for the first time, with global price developments in November that were surprisingly "tame" compared with expectations. This positive development led to a fall in annual inflation rates in many places, albeit starting from an exceptionally high level. However, scepticism returned in December when the central banks made it clear that combatting high inflation rates was the utmost priority and that a turnaround in monetary policy was not to be expected in the short term. Positive economic and inflation data (reopening of China, better economic data from the US and Europe, falling inflation) helped the financial markets to make a brilliant start to 2023. By February, that euphoria had already worn off somewhat with rising interest rate expectations, before turbulence in the banking sector dampened spirits again in mid-March.

##### **Review of categories relevant to the Fund**

The period under review was correspondingly difficult for the majority of financial markets. Interest rates continued to rise in all major currency areas. As at the end of March 2023, yields on ten-year government bonds amounted to 3.5% in USD (previous year: 2.3%) and 2.3% in EUR for Germany (previous year: 0.5%). This, in turn, resulted in losses for the bond markets. Global stock markets, measured by MSCI World NR in USD, also depreciated in value by 7%. The emerging markets grew much more positively with growth of 8.1% (MSCI Emerging Markets NR in USD), with the Eurozone stock markets also experiencing the same level of growth (8.1%) (measured by MSCI EMU NR in EUR).

##### **Performance review**

Over the last 12 months, the fund had a negative performance in absolute terms and lost 6.3% before costs. It thus performed slightly worse than its reference index.

The historic performance is not an indicator of the current or future performance. Performance details do not take into account the costs and commissions charged for the issue and redemption of units.

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## Swisscanto (LU) Portfolio Fund

### Activity Report (cont.)

ISIN number:	Class AA:	LU0208341965
ISIN number:	Class AT:	LU0208341536
ISIN number:	Class DA:	LU1813277669
ISIN number:	Class DT:	LU2437374510

Security number:	Class AA:	2021554
Security number:	Class AT:	2021557
Security number:	Class DA:	41564045
Security number:	Class DT:	116356571

Subfund performance 1 April 2022 - 31 March 2023**:	Class AA:	-7.85%
	Class AT:	-7.85%
	Class DA*:	-7.00%
	Class DT*:	-7.00%

\* The performance of the institutional unit classes is calculated using the net asset value assessment (unswung net asset value). By contrast, the remaining classes are calculated using the modified net asset value (swung net asset value).

\*\* Percentage figures including dividends impact.

The historic performance is not an indicator of the current or future performance. Performance details do not take into account the costs and commissions charged for the issue and redemption of units.  
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## Swisscanto (LU) Portfolio Fund

### Activity Report (cont.)

#### **Swisscanto (LU) Portfolio Fund Responsible Relax (CHF)**

##### **Market overview**

The start of the new reporting period was marked by generally turbulent markets and, in some cases, major losses on the bond and stock markets. Increasing macroeconomic uncertainty combined with a sharp rise in central bank nervousness caused prices to fall on the stock exchanges. The fight against inflation was clearly defined as the primary objective, and corresponding comments indicated that a significant slowdown in growth or even a recession would be accepted in order to put a stop to the excessive price rises and to counteract a wage-price spiral. At the start of the second half of 2022, central banks were still the focus of attention. At its September meeting, the European Central Bank (ECB) raised the key interest rate by 75 basis points (bp) for the first time since its creation. President Lagarde had to admit that action had not been taken soon enough and there was now a need to chase the resulting inflation in the eurozone in order to avert the dreaded wage-price spiral. The US Federal Reserve also raised interest rates by a further 150 bp during the third quarter of 2022, and continued to apply the brakes in terms of monetary policy, as both headline and core inflation were too far from their target values. The fourth quarter brought some relief among market players for the first time, with global price developments in November that were surprisingly "tame" compared with expectations. This positive development led to a fall in annual inflation rates in many places, albeit starting from an exceptionally high level. However, scepticism returned in December when the central banks made it clear that combatting high inflation rates was the utmost priority and that a turnaround in monetary policy was not to be expected in the short term. Positive economic and inflation data (reopening of China, better economic data from the US and Europe, falling inflation) helped the financial markets to make a brilliant start to 2023. By February, that euphoria had already worn off somewhat with rising interest rate expectations, before turbulence in the banking sector dampened spirits again in mid-March.

##### **Review of categories relevant to the Fund**

The period under review was correspondingly difficult for the majority of financial markets. Interest rates continued to rise in all major currency areas. As at the end of March 2023, yields on ten-year government bonds amounted to 3.5% in USD (previous year: 2.3%) and 2.3% in EUR for Germany (previous year: 0.5%). In Switzerland, the yields of ten-year Swiss Confederation bonds also rose from around 0.6% to 1.1%. This, in turn, resulted in losses for the bond markets. Global stock markets, measured by MSCI World NR in USD, also depreciated in value by 7%. The Swiss stock market (SPI) also reported losses of 6.4%. The emerging markets grew much more positively with growth of 8.1% (MSCI Emerging Markets NR in USD).

##### **Performance review**

Against this backdrop, the funds generated negative absolute returns across the board, with the profiles having a higher strategic bond ratio holding up better. Before costs, none of the profiles was able to keep up with the respective reference indices over the reporting period.

## Swisscanto (LU) Portfolio Fund

### Activity Report (cont.)

ISIN number:	Class AA:	LU0112799969
ISIN number:	Class AT:	LU0161539076
ISIN number:	Class BT:	LU0999465718

Security number:	Class AA:	1092976
Security number:	Class AT:	1544205
Security number:	Class BT:	23108078

Subfund performance 1 April 2022 - 31 March 2023*:	Class AA:	-6.74%
	Class AT:	-6.74%
	Class BT:	-6.41%

\* Percentage figures including dividends impact.

The historic performance is not an indicator of the current or future performance. Performance details do not take into account the costs and commissions charged for the issue and redemption of units.  
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## Swisscanto (LU) Portfolio Fund

### Activity Report (cont.)

#### **Swisscanto (LU) Portfolio Fund Responsible Relax (EUR)**

##### **Market overview**

The start of the new reporting period was marked by generally turbulent markets and, in some cases, major losses on the bond and stock markets. Increasing macroeconomic uncertainty combined with a sharp rise in central bank nervousness caused prices to fall on the stock exchanges. The fight against inflation was clearly defined as the primary objective, and corresponding comments indicated that a significant slowdown in growth or even a recession would be accepted in order to put a stop to the excessive price rises and to counteract a wage-price spiral. At the start of the second half of 2022, central banks were still the focus of attention. At its September meeting, the European Central Bank (ECB) raised the key interest rate by 75 basis points (bp) for the first time since its creation. President Lagarde had to admit that action had not been taken soon enough and there was now a need to chase the resulting inflation in the eurozone in order to avert the dreaded wage-price spiral. The US Federal Reserve also raised interest rates by a further 150 bp during the third quarter of 2022, and continued to apply the brakes in terms of monetary policy, as both headline and core inflation were too far from their target values. The fourth quarter brought some relief among market players for the first time, with global price developments in November that were surprisingly "tame" compared with expectations. This positive development led to a fall in annual inflation rates in many places, albeit starting from an exceptionally high level. However, scepticism returned in December when the central banks made it clear that combatting high inflation rates was the utmost priority and that a turnaround in monetary policy was not to be expected in the short term. Positive economic and inflation data (reopening of China, better economic data from the US and Europe, falling inflation) helped the financial markets to make a brilliant start to 2023. By February, that euphoria had already worn off somewhat with rising interest rate expectations, before turbulence in the banking sector dampened spirits again in mid-March.

##### **Review of categories relevant to the Fund**

The period under review was correspondingly difficult for the majority of financial markets. Interest rates continued to rise in all major currency areas. As at the end of March 2023, yields on ten-year government bonds amounted to 3.5% in USD (previous year: 2.3%) and 2.3% in EUR for Germany (previous year: 0.5%). This, in turn, resulted in losses for the bond markets. Global stock markets, measured by MSCI World NR in USD, also depreciated in value by 7%. The emerging markets grew much more positively with growth of 8.1% (MSCI Emerging Markets NR in USD), with the Eurozone stock markets also experiencing the same level of growth (8.1%) (measured by MSCI EMU NR in EUR).

##### **Performance review**

Against this backdrop, the funds generated mainly negative absolute returns, with the profiles having a higher strategic equity ratio holding up better. Before costs, all profiles developed within the respective reference indices over the reporting period.

## Swisscanto (LU) Portfolio Fund

### Activity Report (cont.)

ISIN number:	Class AA:	LU1775789594
ISIN number:	Class AT:	LU1775789677
Security number:	Class AA:	40488081
Security number:	Class AT:	40488082
Subfund performance 1 April 2022 - 31 March 2023*:	Class AA:	-7.13%
	Class AT:	-7.14%

\* Percentage figures including dividends impact.

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## Swisscanto (LU) Portfolio Fund

### Activity Report (cont.)

#### **Swisscanto (LU) Portfolio Fund Responsible Select (CHF)**

##### **Market overview**

The start of the new reporting period was marked by generally turbulent markets and, in some cases, major losses on the bond and stock markets. Increasing macroeconomic uncertainty combined with a sharp rise in central bank nervousness caused prices to fall on the stock exchanges. The fight against inflation was clearly defined as the primary objective, and corresponding comments indicated that a significant slowdown in growth or even a recession would be accepted in order to put a stop to the excessive price rises and to counteract a wage-price spiral. At the start of the second half of 2022, central banks were still the focus of attention. At its September meeting, the European Central Bank (ECB) raised the key interest rate by 75 basis points (bp) for the first time since its creation. President Lagarde had to admit that action had not been taken soon enough and there was now a need to chase the resulting inflation in the eurozone in order to avert the dreaded wage-price spiral. The US Federal Reserve also raised interest rates by a further 150 bp during the third quarter of 2022, and continued to apply the brakes in terms of monetary policy, as both headline and core inflation were too far from their target values. The fourth quarter brought some relief among market players for the first time, with global price developments in November that were surprisingly "tame" compared with expectations. This positive development led to a fall in annual inflation rates in many places, albeit starting from an exceptionally high level. However, scepticism returned in December when the central banks made it clear that combatting high inflation rates was the utmost priority and that a turnaround in monetary policy was not to be expected in the short term. Positive economic and inflation data (reopening of China, better economic data from the US and Europe, falling inflation) helped the financial markets to make a brilliant start to 2023. By February, that euphoria had already worn off somewhat with rising interest rate expectations, before turbulence in the banking sector dampened spirits again in mid-March.

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##### **Performance review**

Against this backdrop, the funds generated negative absolute returns across the board, with the profiles having a higher strategic bond ratio holding up better. Before costs, none of the profiles was able to keep up with the respective reference indices over the reporting period.

## Swisscanto (LU) Portfolio Fund

### Activity Report (cont.)

ISIN number:	Class AA:	LU0112800569
ISIN number:	Class AA USD:	LU1547438124
ISIN number:	Class AT:	LU0161539233
ISIN number:	Class AT USD:	LU1547438397
ISIN number:	Class BA:	LU1856096851
ISIN number:	Class BT:	LU0999466013

Security number:	Class AA:	1092980
Security number:	Class AA USD:	35264804
Security number:	Class AT:	1544231
Security number:	Class AT USD:	35264805
Security number:	Class BA:	42702840
Security number:	Class BT:	23107250

Subfund performance 1 April 2022 - 31 March 2023*:	Class AA:	-7.60%
	Class AA USD:	-6.93%
	Class AT:	-7.60%
	Class AT USD:	-6.93%
	Class BA:	-7.17%
	Class BT:	-7.17%

\* Percentage figures including dividends impact.

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## Swisscanto (LU) Portfolio Fund

### Activity Report (cont.)

#### **Swisscanto (LU) Portfolio Fund Responsible Select (EUR)**

##### **Market overview**

The start of the new reporting period was marked by generally turbulent markets and, in some cases, major losses on the bond and stock markets. Increasing macroeconomic uncertainty combined with a sharp rise in central bank nervousness caused prices to fall on the stock exchanges. The fight against inflation was clearly defined as the primary objective, and corresponding comments indicated that a significant slowdown in growth or even a recession would be accepted in order to put a stop to the excessive price rises and to counteract a wage-price spiral. At the start of the second half of 2022, central banks were still the focus of attention. At its September meeting, the European Central Bank (ECB) raised the key interest rate by 75 basis points (bp) for the first time since its creation. President Lagarde had to admit that action had not been taken soon enough and there was now a need to chase the resulting inflation in the eurozone in order to avert the dreaded wage-price spiral. The US Federal Reserve also raised interest rates by a further 150 bp during the third quarter of 2022, and continued to apply the brakes in terms of monetary policy, as both headline and core inflation were too far from their target values. The fourth quarter brought some relief among market players for the first time, with global price developments in November that were surprisingly "tame" compared with expectations. This positive development led to a fall in annual inflation rates in many places, albeit starting from an exceptionally high level. However, scepticism returned in December when the central banks made it clear that combatting high inflation rates was the utmost priority and that a turnaround in monetary policy was not to be expected in the short term. Positive economic and inflation data (reopening of China, better economic data from the US and Europe, falling inflation) helped the financial markets to make a brilliant start to 2023. By February, that euphoria had already worn off somewhat with rising interest rate expectations, before turbulence in the banking sector dampened spirits again in mid-March.

##### **Review of categories relevant to the Fund**

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##### **Performance review**

Against this backdrop, the funds generated mainly negative absolute returns, with the profiles having a higher strategic equity ratio holding up better. Before costs, all profiles developed within the respective reference indices over the reporting period.

## Swisscanto (LU) Portfolio Fund

### Activity Report (cont.)

ISIN number:	Class AA:	LU0112799290
ISIN number:	Class AT:	LU0161534358
ISIN number:	Class BT:	LU0999466104
ISIN number:	Class DT:	LU2403532539
ISIN number:	Class NT:	LU2243966947

Security number:	Class AA:	1092928
Security number:	Class AT:	1544242
Security number:	Class BT:	23107258
Security number:	Class DT:	114504192
Security number:	Class NT:	57620871

Subfund performance 1 April 2022 - 31 March 2023**:	Class AA:	-6.44%
	Class AT:	-6.44%
	Class BT:	-6.00%
	Class DT*:	-5.69%
	Class NT*:	-5.11%

\* The performance of the institutional unit classes is calculated using the net asset value assessment (unswung net asset value). By contrast, the remaining classes are calculated using the modified net asset value (swung net asset value).

\*\* Percentage figures including dividends impact.

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## Swisscanto (LU) Portfolio Fund

### Activity Report (cont.)

#### **Swisscanto (LU) Portfolio Fund Sustainable Select (CHF)**

##### **Market overview**

The start of the new reporting period was marked by generally turbulent markets and, in some cases, major losses on the bond and stock markets. Increasing macroeconomic uncertainty combined with a sharp rise in central bank nervousness caused prices to fall on the stock exchanges. The fight against inflation was clearly defined as the primary objective, and corresponding comments indicated that a significant slowdown in growth or even a recession would be accepted in order to put a stop to the excessive price rises and to counteract a wage-price spiral. At the start of the second half of 2022, central banks were still the focus of attention. At its September meeting, the European Central Bank (ECB) raised the key interest rate by 75 basis points (bp) for the first time since its creation. President Lagarde had to admit that action had not been taken soon enough and there was now a need to chase the resulting inflation in the eurozone in order to avert the dreaded wage-price spiral. The US Federal Reserve also raised interest rates by a further 150 bp during the third quarter of 2022, and continued to apply the brakes in terms of monetary policy, as both headline and core inflation were too far from their target values. The fourth quarter brought some relief among market players for the first time, with global price developments in November that were surprisingly "tame" compared with expectations. This positive development led to a fall in annual inflation rates in many places, albeit starting from an exceptionally high level. However, scepticism returned in December when the central banks made it clear that combatting high inflation rates was the utmost priority and that a turnaround in monetary policy was not to be expected in the short term. Positive economic and inflation data (reopening of China, better economic data from the US and Europe, falling inflation) helped the financial markets to make a brilliant start to 2023. By February, that euphoria had already worn off somewhat with rising interest rate expectations, before turbulence in the banking sector dampened spirits again in mid-March.

##### **Review of categories relevant to the Fund**

The period under review was correspondingly difficult for the majority of financial markets. Interest rates continued to rise in all major currency areas. As at the end of March 2023, yields on ten-year government bonds amounted to 3.5% in USD (previous year: 2.3%) and 2.3% in EUR for Germany (previous year: 0.5%). In Switzerland, the yields of ten-year Swiss Confederation bonds also rose from around 0.6% to 1.1%. This, in turn, resulted in losses for the bond markets. Global stock markets, measured by MSCI World NR in USD, also depreciated in value by 7%. The Swiss stock market (SPI) also reported losses of 6.4%. The emerging markets grew much more positively with growth of 8.1% (MSCI Emerging Markets NR in USD).

##### **Performance review**

Against this backdrop, the funds generated negative absolute returns across the board, with the profiles having a higher strategic bond ratio holding up better. Before costs, all profiles developed within the respective reference indices over the reporting period.

## Swisscanto (LU) Portfolio Fund

### Activity Report (cont.)

ISIN number:	Class AA:	LU2423146039
ISIN number:	Class AT:	LU2423146112
Security number:	Class AA:	115467734
Security number:	Class AT:	115467769
Subfund performance 1 April 2022 - 31 March 2023*:	Class AA:	-6.77%
	Class AT:	-6.77%

\* Percentage figures including dividends impact.

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## Swisscanto (LU) Portfolio Fund

### Activity Report (cont.)

#### **Swisscanto (LU) Portfolio Fund Responsible Balance (CHF)**

##### **Market overview**

The start of the new reporting period was marked by generally turbulent markets and, in some cases, major losses on the bond and stock markets. Increasing macroeconomic uncertainty combined with a sharp rise in central bank nervousness caused prices to fall on the stock exchanges. The fight against inflation was clearly defined as the primary objective, and corresponding comments indicated that a significant slowdown in growth or even a recession would be accepted in order to put a stop to the excessive price rises and to counteract a wage-price spiral. At the start of the second half of 2022, central banks were still the focus of attention. At its September meeting, the European Central Bank (ECB) raised the key interest rate by 75 basis points (bp) for the first time since its creation. President Lagarde had to admit that action had not been taken soon enough and there was now a need to chase the resulting inflation in the eurozone in order to avert the dreaded wage-price spiral. The US Federal Reserve also raised interest rates by a further 150 bp during the third quarter of 2022, and continued to apply the brakes in terms of monetary policy, as both headline and core inflation were too far from their target values. The fourth quarter brought some relief among market players for the first time, with global price developments in November that were surprisingly "tame" compared with expectations. This positive development led to a fall in annual inflation rates in many places, albeit starting from an exceptionally high level. However, scepticism returned in December when the central banks made it clear that combatting high inflation rates was the utmost priority and that a turnaround in monetary policy was not to be expected in the short term. Positive economic and inflation data (reopening of China, better economic data from the US and Europe, falling inflation) helped the financial markets to make a brilliant start to 2023. By February, that euphoria had already worn off somewhat with rising interest rate expectations, before turbulence in the banking sector dampened spirits again in mid-March.

##### **Review of categories relevant to the Fund**

The period under review was correspondingly difficult for the majority of financial markets. Interest rates continued to rise in all major currency areas. As at the end of March 2023, yields on ten-year government bonds amounted to 3.5% in USD (previous year: 2.3%) and 2.3% in EUR for Germany (previous year: 0.5%). In Switzerland, the yields of ten-year Swiss Confederation bonds also rose from around 0.6% to 1.1%. This, in turn, resulted in losses for the bond markets. Global stock markets, measured by MSCI World NR in USD, also depreciated in value by 7%. The Swiss stock market (SPI) also reported losses of 6.4%. The emerging markets grew much more positively with growth of 8.1% (MSCI Emerging Markets NR in USD).

##### **Performance review**

Against this backdrop, the funds generated negative absolute returns across the board, with the profiles having a higher strategic bond ratio holding up better. Before costs, none of the profiles was able to keep up with the respective reference indices over the reporting period.

## Swisscanto (LU) Portfolio Fund

### Activity Report (cont.)

ISIN number:	Class AA:	LU0112803316
ISIN number:	Class AA USD:	LU1547438470
ISIN number:	Class AT:	LU0161534606
ISIN number:	Class AT USD:	LU1547438553
ISIN number:	Class BA:	LU1856096778
ISIN number:	Class BT:	LU0999466526
ISIN number:	Class NT*:	LU2489473814

Security number:	Class AA:	1092981
Security number:	Class AA USD:	35264806
Security number:	Class AT:	1544234
Security number:	Class AT USD:	35264807
Security number:	Class BA:	42702760
Security number:	Class BT:	23108348
Security number:	Class NT*:	119511082

Subfund performance 1 April 2022 - 31 March 2023**:	Class AA:	-8.28%
	Class AA USD:	-7.61%
	Class AT:	-8.29%
	Class AT USD:	-7.61%
	Class BA:	-7.78%
	Class BT:	-7.78%
	Class NT:	0.43%

\* Class was activated on 01 July 2022.

\*\* Percentage figures including dividends impact.

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## Swisscanto (LU) Portfolio Fund

### Activity Report (cont.)

#### **Swisscanto (LU) Portfolio Fund Responsible Balance (EUR)**

##### **Market overview**

The start of the new reporting period was marked by generally turbulent markets and, in some cases, major losses on the bond and stock markets. Increasing macroeconomic uncertainty combined with a sharp rise in central bank nervousness caused prices to fall on the stock exchanges. The fight against inflation was clearly defined as the primary objective, and corresponding comments indicated that a significant slowdown in growth or even a recession would be accepted in order to put a stop to the excessive price rises and to counteract a wage-price spiral. At the start of the second half of 2022, central banks were still the focus of attention. At its September meeting, the European Central Bank (ECB) raised the key interest rate by 75 basis points (bp) for the first time since its creation. President Lagarde had to admit that action had not been taken soon enough and there was now a need to chase the resulting inflation in the eurozone in order to avert the dreaded wage-price spiral. The US Federal Reserve also raised interest rates by a further 150 bp during the third quarter of 2022, and continued to apply the brakes in terms of monetary policy, as both headline and core inflation were too far from their target values. The fourth quarter brought some relief among market players for the first time, with global price developments in November that were surprisingly "tame" compared with expectations. This positive development led to a fall in annual inflation rates in many places, albeit starting from an exceptionally high level. However, scepticism returned in December when the central banks made it clear that combatting high inflation rates was the utmost priority and that a turnaround in monetary policy was not to be expected in the short term. Positive economic and inflation data (reopening of China, better economic data from the US and Europe, falling inflation) helped the financial markets to make a brilliant start to 2023. By February, that euphoria had already worn off somewhat with rising interest rate expectations, before turbulence in the banking sector dampened spirits again in mid-March.

##### **Review of categories relevant to the Fund**

The period under review was correspondingly difficult for the majority of financial markets. Interest rates continued to rise in all major currency areas. As at the end of March 2023, yields on ten-year government bonds amounted to 3.5% in USD (previous year: 2.3%) and 2.3% in EUR for Germany (previous year: 0.5%). This, in turn, resulted in losses for the bond markets. Global stock markets, measured by MSCI World NR in USD, also depreciated in value by 7%. The emerging markets grew much more positively with growth of 8.1% (MSCI Emerging Markets NR in USD), with the Eurozone stock markets also experiencing the same level of growth (8.1%) (measured by MSCI EMU NR in EUR).

##### **Performance review**

Against this backdrop, the funds generated mainly negative absolute returns, with the profiles having a higher strategic equity ratio holding up better. Before costs, all profiles developed within the respective reference indices over the reporting period.

## Swisscanto (LU) Portfolio Fund

### Activity Report (cont.)

ISIN number:	Class AA:	LU0112804983
ISIN number:	Class AT:	LU0161533624
ISIN number:	Class BT:	LU0999466799

Security number:	Class AA:	1092988
Security number:	Class AT:	1544240
Security number:	Class BT:	23108456

Subfund performance 1 April 2022 - 31 March 2023*:	Class AA:	-5.63%
	Class AT:	-5.63%
	Class BT:	-5.10%

\* Percentage figures including dividends impact.

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## Swisscanto (LU) Portfolio Fund

### Activity Report (cont.)

#### **Swisscanto (LU) Portfolio Fund Responsible Ambition (CHF)**

##### **Market overview**

The start of the new reporting period was marked by generally turbulent markets and, in some cases, major losses on the bond and stock markets. Increasing macroeconomic uncertainty combined with a sharp rise in central bank nervousness caused prices to fall on the stock exchanges. The fight against inflation was clearly defined as the primary objective, and corresponding comments indicated that a significant slowdown in growth or even a recession would be accepted in order to put a stop to the excessive price rises and to counteract a wage-price spiral. At the start of the second half of 2022, central banks were still the focus of attention. At its September meeting, the European Central Bank (ECB) raised the key interest rate by 75 basis points (bp) for the first time since its creation. President Lagarde had to admit that action had not been taken soon enough and there was now a need to chase the resulting inflation in the eurozone in order to avert the dreaded wage-price spiral. The US Federal Reserve also raised interest rates by a further 150 bp during the third quarter of 2022, and continued to apply the brakes in terms of monetary policy, as both headline and core inflation were too far from their target values. The fourth quarter brought some relief among market players for the first time, with global price developments in November that were surprisingly "tame" compared with expectations. This positive development led to a fall in annual inflation rates in many places, albeit starting from an exceptionally high level. However, scepticism returned in December when the central banks made it clear that combatting high inflation rates was the utmost priority and that a turnaround in monetary policy was not to be expected in the short term. Positive economic and inflation data (reopening of China, better economic data from the US and Europe, falling inflation) helped the financial markets to make a brilliant start to 2023. By February, that euphoria had already worn off somewhat with rising interest rate expectations, before turbulence in the banking sector dampened spirits again in mid-March.

##### **Review of categories relevant to the Fund**

The period under review was correspondingly difficult for the majority of financial markets. Interest rates continued to rise in all major currency areas. As at the end of March 2023, yields on ten-year government bonds amounted to 3.5% in USD (previous year: 2.3%) and 2.3% in EUR for Germany (previous year: 0.5%). In Switzerland, the yields of ten-year Swiss Confederation bonds also rose from around 0.6% to 1.1%. This, in turn, resulted in losses for the bond markets. Global stock markets, measured by MSCI World NR in USD, also depreciated in value by 7%. The Swiss stock market (SPI) also reported losses of 6.4%. The emerging markets grew much more positively with growth of 8.1% (MSCI Emerging Markets NR in USD).

##### **Performance review**

Against this backdrop, the funds generated negative absolute returns across the board, with the profiles having a higher strategic bond ratio holding up better. Before costs, none of the profiles was able to keep up with the respective reference indices over the reporting period.

The historic performance is not an indicator of the current or future performance. Performance details do not take into account the costs and commissions charged for the issue and redemption of units.

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## Swisscanto (LU) Portfolio Fund

### Activity Report (cont.)

ISIN number:	Class AA:	LU0161537534
ISIN number:	Class AT:	LU0112806418
ISIN number:	Class BT:	LU0999467094

Security number:	Class AA:	1544235
Security number:	Class AT:	1092984
Security number:	Class BT:	23108391

Subfund performance 1 April 2022 - 31 March 2023*:	Class AA:	-8.88%
	Class AT:	-8.88%
	Class BT:	-8.32%

\* Percentage figures including dividends impact.

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## Swisscanto (LU) Portfolio Fund

### Activity Report (cont.)

#### **Swisscanto (LU) Portfolio Fund Responsible Ambition (EUR)**

##### **Market overview**

The start of the new reporting period was marked by generally turbulent markets and, in some cases, major losses on the bond and stock markets. Increasing macroeconomic uncertainty combined with a sharp rise in central bank nervousness caused prices to fall on the stock exchanges. The fight against inflation was clearly defined as the primary objective, and corresponding comments indicated that a significant slowdown in growth or even a recession would be accepted in order to put a stop to the excessive price rises and to counteract a wage-price spiral. At the start of the second half of 2022, central banks were still the focus of attention. At its September meeting, the European Central Bank (ECB) raised the key interest rate by 75 basis points (bp) for the first time since its creation. President Lagarde had to admit that action had not been taken soon enough and there was now a need to chase the resulting inflation in the eurozone in order to avert the dreaded wage-price spiral. The US Federal Reserve also raised interest rates by a further 150 bp during the third quarter of 2022, and continued to apply the brakes in terms of monetary policy, as both headline and core inflation were too far from their target values. The fourth quarter brought some relief among market players for the first time, with global price developments in November that were surprisingly "tame" compared with expectations. This positive development led to a fall in annual inflation rates in many places, albeit starting from an exceptionally high level. However, scepticism returned in December when the central banks made it clear that combatting high inflation rates was the utmost priority and that a turnaround in monetary policy was not to be expected in the short term. Positive economic and inflation data (reopening of China, better economic data from the US and Europe, falling inflation) helped the financial markets to make a brilliant start to 2023. By February, that euphoria had already worn off somewhat with rising interest rate expectations, before turbulence in the banking sector dampened spirits again in mid-March.

##### **Review of categories relevant to the Fund**

The period under review was correspondingly difficult for the majority of financial markets. Interest rates continued to rise in all major currency areas. As at the end of March 2023, yields on ten-year government bonds amounted to 3.5% in USD (previous year: 2.3%) and 2.3% in EUR for Germany (previous year: 0.5%). This, in turn, resulted in losses for the bond markets. Global stock markets, measured by MSCI World NR in USD, also depreciated in value by 7%. The emerging markets grew much more positively with growth of 8.1% (MSCI Emerging Markets NR in USD), with the Eurozone stock markets also experiencing the same level of growth (8.1%) (measured by MSCI EMU NR in EUR).

##### **Performance review**

Against this backdrop, the funds generated mainly negative absolute returns, with the profiles having a higher strategic equity ratio holding up better. Before costs, all profiles developed within the respective reference indices over the reporting period.

## Swisscanto (LU) Portfolio Fund

### Activity Report (cont.)

ISIN number:	Class AA:	LU0161533970
ISIN number:	Class AT:	LU0112799613
ISIN number:	Class DT:	LU1990610112

Security number:	Class AA:	1544243
Security number:	Class AT:	1092929
Security number:	Class DT:	47685731

Subfund performance 1 April 2022 - 31 March 2023**:	Class AA:	-5.02%
	Class AT:	-5.02%
	Class DT*:	-4.26%

\* The performance of the institutional unit classes is calculated using the net asset value assessment (unswung net asset value). By contrast, the remaining classes are calculated using the modified net asset value (swung net asset value).

\*\* Percentage figures including dividends impact.

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## Swisscanto (LU) Portfolio Fund

### Activity Report (cont.)

#### **Swisscanto (LU) Portfolio Fund Sustainable Ambition (CHF)**

##### **Market overview**

The start of the new reporting period was marked by generally turbulent markets and, in some cases, major losses on the bond and stock markets. Increasing macroeconomic uncertainty combined with a sharp rise in central bank nervousness caused prices to fall on the stock exchanges. The fight against inflation was clearly defined as the primary objective, and corresponding comments indicated that a significant slowdown in growth or even a recession would be accepted in order to put a stop to the excessive price rises and to counteract a wage-price spiral. At the start of the second half of 2022, central banks were still the focus of attention. At its September meeting, the European Central Bank (ECB) raised the key interest rate by 75 basis points (bp) for the first time since its creation. President Lagarde had to admit that action had not been taken soon enough and there was now a need to chase the resulting inflation in the eurozone in order to avert the dreaded wage-price spiral. The US Federal Reserve also raised interest rates by a further 150 bp during the third quarter of 2022, and continued to apply the brakes in terms of monetary policy, as both headline and core inflation were too far from their target values. The fourth quarter brought some relief among market players for the first time, with global price developments in November that were surprisingly "tame" compared with expectations. This positive development led to a fall in annual inflation rates in many places, albeit starting from an exceptionally high level. However, scepticism returned in December when the central banks made it clear that combatting high inflation rates was the utmost priority and that a turnaround in monetary policy was not to be expected in the short term. Positive economic and inflation data (reopening of China, better economic data from the US and Europe, falling inflation) helped the financial markets to make a brilliant start to 2023. By February, that euphoria had already worn off somewhat with rising interest rate expectations, before turbulence in the banking sector dampened spirits again in mid-March.

##### **Review of categories relevant to the Fund**

The period under review was correspondingly difficult for the majority of financial markets. Interest rates continued to rise in all major currency areas. As at the end of March 2023, yields on ten-year government bonds amounted to 3.5% in USD (previous year: 2.3%) and 2.3% in EUR for Germany (previous year: 0.5%). In Switzerland, the yields of ten-year Swiss Confederation bonds also rose from around 0.6% to 1.1%. This, in turn, resulted in losses for the bond markets. Global stock markets, measured by MSCI World NR in USD, also depreciated in value by 7%. The Swiss stock market (SPI) also reported losses of 6.4%. The emerging markets grew much more positively with growth of 8.1% (MSCI Emerging Markets NR in USD).

##### **Performance review**

Against this backdrop, the funds generated negative absolute returns across the board, with the profiles having a higher strategic bond ratio holding up better. Before costs, all profiles developed within the respective reference indices over the reporting period.

## Swisscanto (LU) Portfolio Fund

### Activity Report (cont.)

ISIN number:	Class AA:	LU2423146203
ISIN number:	Class AT:	LU2423146385
Security number:	Class AA:	115467794
Security number:	Class AT:	115467801
Subfund performance 1 April 2022 - 31 March 2023*:	Class AA:	-8.09%
	Class AT:	-8.09%

\* Percentage figures including dividends impact.

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## Swisscanto (LU) Portfolio Fund

### Activity Report (cont.)

#### **Swisscanto (LU) Portfolio Fund Responsible Focus (CHF)**

##### **Market overview**

The start of the new reporting period was marked by generally turbulent markets and, in some cases, major losses on the bond and stock markets. Increasing macroeconomic uncertainty combined with a sharp rise in central bank nervousness caused prices to fall on the stock exchanges. The fight against inflation was clearly defined as the primary objective, and corresponding comments indicated that a significant slowdown in growth or even a recession would be accepted in order to put a stop to the excessive price rises and to counteract a wage-price spiral. At the start of the second half of 2022, central banks were still the focus of attention. At its September meeting, the European Central Bank (ECB) raised the key interest rate by 75 basis points (bp) for the first time since its creation. President Lagarde had to admit that action had not been taken soon enough and there was now a need to chase the resulting inflation in the eurozone in order to avert the dreaded wage-price spiral. The US Federal Reserve also raised interest rates by a further 150 bp during the third quarter of 2022, and continued to apply the brakes in terms of monetary policy, as both headline and core inflation were too far from their target values. The fourth quarter brought some relief among market players for the first time, with global price developments in November that were surprisingly "tame" compared with expectations. This positive development led to a fall in annual inflation rates in many places, albeit starting from an exceptionally high level. However, scepticism returned in December when the central banks made it clear that combatting high inflation rates was the utmost priority and that a turnaround in monetary policy was not to be expected in the short term. Positive economic and inflation data (reopening of China, better economic data from the US and Europe, falling inflation) helped the financial markets to make a brilliant start to 2023. By February, that euphoria had already worn off somewhat with rising interest rate expectations, before turbulence in the banking sector dampened spirits again in mid-March.

##### **Review of categories relevant to the Fund**

The period under review was correspondingly difficult for the majority of financial markets. Interest rates continued to rise in all major currency areas. As at the end of March 2023, yields on ten-year government bonds amounted to 3.5% in USD (previous year: 2.3%) and 2.3% in EUR for Germany (previous year: 0.5%). In Switzerland, the yields of ten-year Swiss Confederation bonds also rose from around 0.6% to 1.1%. This, in turn, resulted in losses for the bond markets. Global stock markets, measured by MSCI World NR in USD, also depreciated in value by 7%. The Swiss stock market (SPI) also reported losses of 6.4%. The emerging markets grew much more positively with growth of 8.1% (MSCI Emerging Markets NR in USD).

##### **Performance review**

Against this backdrop, the funds generated negative absolute returns across the board, with the profiles having a higher strategic bond ratio holding up better. Before costs, none of the profiles was able to keep up with the respective reference indices over the reporting period.

## Swisscanto (LU) Portfolio Fund

### Activity Report (cont.)

ISIN number:	Class AA:	LU0161534861
ISIN number:	Class AA EUR:	LU1547439015
ISIN number:	Class AA USD:	LU1547438801
ISIN number:	Class AT:	LU0112806921
ISIN number:	Class AT EUR:	LU1547439106
ISIN number:	Class BT:	LU0999467250
ISIN number:	Class DT:	LU0899940711
ISIN number:	Class NT:	LU1950833639

Security number:	Class AA:	1544237
Security number:	Class AA EUR:	35264812
Security number:	Class AA USD:	35264810
Security number:	Class AT:	1092986
Security number:	Class AT EUR:	35264813
Security number:	Class BT:	23108487
Security number:	Class DT:	20858339
Security number:	Class NT:	46359999

Subfund performance 1 April 2022 - 31 March 2023**:	Class AA:	-9.32%
	Class AA EUR:	-6.45%
	Class AA USD:	-8.66%
	Class AT:	-9.32%
	Class AT EUR:	-6.45%
	Class BT:	-8.73%
	Class DT*:	-8.54%
	Class NT*:	-7.78%

\* The performance of the institutional unit classes is calculated using the net asset value assessment (unswung net asset value). By contrast, the remaining classes are calculated using the modified net asset value (swung net asset value).

\*\* Percentage figures including dividends impact.

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The information and figures contained in this report are based upon the past and provide no indication of future developments.



## Swisscanto (LU) Portfolio Fund

Statement of Net Assets  
as at 31 March 2023

		Swisscanto (LU) Portfolio Fund Sustainable Balance (CHF)	Swisscanto (LU) Portfolio Fund Sustainable Balanced (EUR)	Swisscanto (LU) Portfolio Fund Responsible Relax (CHF)	Swisscanto (LU) Portfolio Fund Responsible Relax (EUR)
	Note	CHF	EUR	CHF	EUR
<b>ASSETS</b>					
Investment portfolio including options (purchased options) at market value	(2)	262,882,489	2,070,517,599	77,724,269	25,686,582
Bank balance		15,005,374	126,740,293	4,805,900	2,870,928
Receivable from sales of securities		3,613,232	8,030,997	102,606	0
Receivables from foreign currency translation		51,003,605	519,385,742	27,493,481	8,970,834
Outstanding subscription monies		63,859	524,296	50	940
Receivables from securities revenue		844,564	7,531,007	321,930	140,565
Interest receivable on swaps		1,522	105,135	0	0
Interest receivable on current accounts		1,782	25,095	875	593
Unrealised profit from currency forward contracts	(5)	214,888	4,250,819	364,286	99,536
Unrealised profit on futures	(4)	0	875,319	6,211	21,247
Other assets		37,321	67	0	0
<b>TOTAL ASSETS</b>		<b>333,668,636</b>	<b>2,737,986,369</b>	<b>110,819,608</b>	<b>37,791,225</b>
<b>LIABILITIES</b>					
Bank overdraft		840,395	6,299,503	159,543	47,345
Liabilities from securities purchases		6,847,253	7,833,396	80,840	0
Liabilities from foreign currency sales		51,203,434	518,098,017	27,587,608	8,948,572
Outstanding payments from the repurchase of stock		91,603	260,341	111,887	0
Interest expenses from swaps		0	0	0	0
Unrealised loss on forward foreign exchange contracts	(5)	0	0	0	0
Unrealised loss on futures	(4)	303,344	0	0	0
Unrealised loss on swaps	(6)	179,187	3,783,404	0	0
Bank interest and other liabilities		350,627	2,920,804	73,472	25,389
<b>TOTAL LIABILITIES</b>		<b>59,815,843</b>	<b>539,195,465</b>	<b>28,013,350</b>	<b>9,021,306</b>
<b>NET ASSETS AT THE END OF THE FISCAL YEAR</b>		<b>273,852,793</b>	<b>2,198,790,904</b>	<b>82,806,258</b>	<b>28,769,919</b>

## Swisscanto (LU) Portfolio Fund

Statement of Net Assets  
as at 31 March 2023 (cont.)

		Swisscanto (LU) Portfolio Fund Responsible Select (CHF)	Swisscanto (LU) Portfolio Fund Responsible Select (EUR)	Swisscanto (LU) Portfolio Fund Sustainable Select (CHF)	Swisscanto (LU) Portfolio Fund Responsible Balance (CHF)
	Note	CHF	EUR	CHF	CHF
<b>ASSETS</b>					
Investment portfolio including options (purchased options) at market value	(2)	604,033,719	283,750,242	94,154,794	739,662,701
Bank balance		35,414,985	13,710,731	4,570,573	29,968,329
Receivable from sales of securities		1,849,794	4,937	1,147,422	3,741,936
Receivables from foreign currency translation		128,729,046	80,597,701	30,562,938	168,310,798
Outstanding subscription monies		342,621	131,424	297	123,660
Receivables from securities revenue		2,106,028	1,146,318	365,940	1,815,411
Interest receivable on swaps		0	0	3,348	0
Interest receivable on current accounts		7,386	2,240	549	4,397
Unrealised profit from currency forward contracts	(5)	0	758,263	397,568	2,220,601
Unrealised profit on futures	(4)	99,178	0	0	0
Other assets		580,299	288	0	0
<b>TOTAL ASSETS</b>		<b>773,163,056</b>	<b>380,102,144</b>	<b>131,203,429</b>	<b>945,847,833</b>
<b>LIABILITIES</b>					
Bank overdraft		1,274,630	574,372	220,043	1,253,899
Liabilities from securities purchases		1,758,789	0	1,087,200	3,656,865
Liabilities from foreign currency sales		129,116,489	80,396,338	30,672,158	168,901,470
Outstanding payments from the repurchase of stock		409,440	54,523	0	224,682
Interest expenses from swaps		0	0	0	1,117
Unrealised loss on forward foreign exchange contracts	(5)	352,144	0	0	0
Unrealised loss on futures	(4)	0	160,333	97,027	279,984
Unrealised loss on swaps	(6)	0	0	24,407	41,792
Bank interest and other liabilities		723,094	326,657	298,391	957,589
<b>TOTAL LIABILITIES</b>		<b>133,634,586</b>	<b>81,512,223</b>	<b>32,399,226</b>	<b>175,317,398</b>
<b>NET ASSETS AT THE END OF THE FISCAL YEAR</b>		<b>639,528,470</b>	<b>298,589,921</b>	<b>98,804,203</b>	<b>770,530,435</b>

## Swisscanto (LU) Portfolio Fund

Statement of Net Assets  
as at 31 March 2023 (cont.)

		Swisscanto (LU) Portfolio Fund Responsible Balance (EUR)	Swisscanto (LU) Portfolio Fund Responsible Ambition (CHF)	Swisscanto (LU) Portfolio Fund Responsible Ambition (EUR)	Swisscanto (LU) Portfolio Fund Sustainable Ambition (CHF)
	Note	EUR	CHF	EUR	CHF
<b>ASSETS</b>					
Investment portfolio including options (purchased options) at market value	(2)	237,330,450	190,946,269	63,039,712	35,909,254
Bank balance		13,499,636	6,731,387	3,096,245	1,028,196
Receivable from sales of securities		5,800	1,193,858	0	808,812
Receivables from foreign currency translation		46,415,793	29,567,524	5,522,632	7,398,360
Outstanding subscription monies		17,364	61,749	152	134,666
Receivables from securities revenue		694,408	110,342	141,401	69,728
Interest receivable on swaps		0	0	0	549
Interest receivable on current accounts		2,210	1,110	637	127
Unrealised profit from currency forward contracts	(5)	411,304	323,734	59,593	107,494
Unrealised profit on futures	(4)	125,959	197,619	53,216	0
Other assets		303,452	126,269	73,210	51,410
<b>TOTAL ASSETS</b>		<b>298,806,376</b>	<b>229,259,861</b>	<b>71,986,798</b>	<b>45,508,596</b>
<b>LIABILITIES</b>					
Bank overdraft		614,680	299,055	116,057	131,145
Liabilities from securities purchases		0	1,187,953	0	1,091,573
Liabilities from foreign currency sales		46,301,837	29,675,346	5,510,303	7,425,563
Outstanding payments from the repurchase of stock		20,584	90,318	152	0
Interest expenses from swaps		0	0	0	0
Unrealised loss on forward foreign exchange contracts	(5)	0	0	0	0
Unrealised loss on futures	(4)	0	0	0	30,596
Unrealised loss on swaps	(6)	0	0	0	3,837
Bank interest and other liabilities		312,801	508,024	62,360	53,434
<b>TOTAL LIABILITIES</b>		<b>47,249,902</b>	<b>31,760,696</b>	<b>5,688,872</b>	<b>8,736,148</b>
<b>NET ASSETS AT THE END OF THE FISCAL YEAR</b>		<b>251,556,474</b>	<b>197,499,165</b>	<b>66,297,926</b>	<b>36,772,448</b>

The notes are an integral part of this report.

## Swisscanto (LU) Portfolio Fund

Statement of Net Assets  
as at 31 March 2023 (cont.)

		<b>Swisscanto (LU) Portfolio Fund Responsible Focus (CHF)</b>	<b>Consolidated</b>
	<b>Note</b>	<b>CHF</b>	<b>CHF</b>
<b>ASSETS</b>			
Investment portfolio including options (purchased options) at market value	(2)	166,508,101	4,832,114,178
Bank balance		4,411,544	260,658,939
Receivable from sales of securities		1,292,925	21,732,217
Receivables from foreign currency translation		20,458,583	1,119,477,708
Outstanding subscription monies		112,247	1,508,286
Receivables from securities revenue		121,701	15,337,194
Interest receivable on swaps		0	109,768
Interest receivable on current accounts		696	47,467
Unrealised profit from currency forward contracts	(5)	264,805	9,431,191
Unrealised profit on futures	(4)	41,712	1,412,421
Other assets		155,822	1,325,321
<b>TOTAL ASSETS</b>		<b>193,368,136</b>	<b>6,263,154,690</b>
<b>LIABILITIES</b>			
Bank overdraft		419,300	12,192,778
Liabilities from securities purchases		1,238,519	24,723,843
Liabilities from foreign currency sales		20,531,736	1,119,441,781
Outstanding payments from the repurchase of stock		59,001	1,320,023
Interest expenses from swaps		0	1,117
Unrealised loss on forward foreign exchange contracts	(5)	0	352,144
Unrealised loss on futures	(4)	0	870,086
Unrealised loss on swaps	(6)	0	4,004,351
Bank interest and other liabilities		243,830	6,829,207
<b>TOTAL LIABILITIES</b>		<b>22,492,386</b>	<b>1,169,735,330</b>
<b>NET ASSETS AT THE END OF THE FISCAL YEAR</b>		<b>170,875,750</b>	<b>5,093,419,360</b>

The notes are an integral part of this report.

## Swisscanto (LU) Portfolio Fund

Income and Expense Statement and other Changes to Net Assets  
from 1 April 2022 to 31 March 2023

		Swisscanto (LU) Portfolio Fund Sustainable Balance (CHF)	Swisscanto (LU) Portfolio Fund Sustainable Balanced (EUR)	Swisscanto (LU) Portfolio Fund Responsible Relax (CHF)	Swisscanto (LU) Portfolio Fund Responsible Relax (EUR)
	Note	CHF	EUR	CHF	EUR
<b>NET ASSETS AT THE BEGINNING OF THE FISCAL YEAR</b>		<b>179,639,365</b>	<b>2,116,602,783</b>	<b>93,844,812</b>	<b>30,118,433</b>
<b>INCOME</b>					
Dividends, net		1,377,346	12,630,783	110,489	3,645
Net interest income from bonds and other debenture bonds		1,729,058	19,029,310	1,060,256	397,368
Interest on bank balance		147,149	1,657,430	33,341	20,359
Interest receivable on swaps		9,334	242,697	0	0
Commissions received		0	0	0	0
Other income		109,256	7,508	10,421	519
<b>TOTAL INCOME</b>		<b>3,372,143</b>	<b>33,567,728</b>	<b>1,214,507</b>	<b>421,891</b>
<b>EXPENSES</b>					
Transaction Costs	(11)	33,277	160,767	10,336	4,900
Fixed administrative commission	(8)	3,139,271	30,517,833	769,318	259,416
Subscription tax ("taxe d'abonnement")	(7)	113,710	1,046,369	42,981	14,148
Interest expenses from bank liabilities		50,692	489,675	6,602	7,146
Swap interest expense		0	0	0	0
Other expenses		2,738	5,010	1,311	1,273
<b>TOTAL EXPENSES</b>		<b>3,339,688</b>	<b>32,219,654</b>	<b>830,548</b>	<b>286,883</b>
<b>INCOME ADJUSTMENT</b>		<b>30,091</b>	<b>21,153</b>	<b>(9,824)</b>	<b>712</b>
<b>TOTAL NET INCOME</b>		<b>62,546</b>	<b>1,369,227</b>	<b>374,135</b>	<b>135,720</b>
Net-realised value increases / (decreases) from securities		(2,959,030)	(11,121,240)	(2,466,973)	(201,330)
Net-realised value increases / (decreases) from swaps		0	0	0	0
Net-realised value increases / (decreases) from currency forward contracts		452,683	(17,814,057)	291,497	(106,143)
Net-realised value increases / (decreases) from futures contracts		1,143,660	4,817,388	(705,533)	(361,983)
Net-realised value increases / (decreases) from foreign exchange transactions		8,583	(3,185,801)	19,043	(15,313)
<b>NET REALISED GAIN / (LOSS) ON INVESTMENTS</b>		<b>(1,291,558)</b>	<b>(25,934,483)</b>	<b>(2,487,831)</b>	<b>(549,049)</b>
<b>Net changes in non-realised value increases / (decreases)</b>					
- from securities		(12,669,644)	(140,816,880)	(3,695,675)	(1,693,940)
- from swaps		(179,187)	(3,783,404)	0	0
- from futures		(607,491)	(4,521,355)	(122,142)	5,372
- from currency forward contracts		(426,571)	7,034,741	16,025	122,081
<b>NET INCREASE / (DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS</b>		<b>(15,174,451)</b>	<b>(168,021,381)</b>	<b>(6,289,623)</b>	<b>(2,115,536)</b>
Unit subscriptions	(2)	134,123,499	374,112,597	3,931,302	2,032,440
Unit redemptions	(2)	(24,612,600)	(122,393,927)	(8,342,881)	(1,205,148)
Distributions		(92,929)	(1,488,015)	(347,176)	(59,558)
Income adjustment		(30,091)	(21,153)	9,824	(712)
Measurement difference	(2)	0	0	0	0
<b>NET ASSETS AT THE END OF THE FISCAL YEAR</b>		<b>273,852,793</b>	<b>2,198,790,904</b>	<b>82,806,258</b>	<b>28,769,919</b>

## Swisscanto (LU) Portfolio Fund

Income and Expense Statement and other Changes to Net Assets  
from 1 April 2022 to 31 March 2023 (cont.)

		Swisscanto (LU) Portfolio Fund Responsible Select (CHF)	Swisscanto (LU) Portfolio Fund Responsible Select (EUR)	Swisscanto (LU) Portfolio Fund Sustainable Select (CHF)	Swisscanto (LU) Portfolio Fund Responsible Balance (CHF)
	Note	CHF	EUR	CHF	CHF
<b>NET ASSETS AT THE BEGINNING OF THE FISCAL YEAR</b>		<b>750,256,387</b>	<b>321,024,703</b>	<b>20,023,141</b>	<b>865,632,611</b>
<b>INCOME</b>					
Dividends, net		2,943,350	1,972,376	232,116	6,008,217
Net interest income from bonds and other debenture bonds		7,196,477	3,353,052	651,267	5,073,954
Interest on bank balance		484,110	193,298	27,075	306,936
Interest receivable on swaps		0	0	3,348	0
Commissions received		65,277	27,923	0	59,749
Other income		223,619	29,929	5,003	378,129
<b>TOTAL INCOME</b>		<b>10,912,833</b>	<b>5,576,578</b>	<b>918,809</b>	<b>11,826,985</b>
<b>EXPENSES</b>					
Transaction Costs	(11)	72,939	51,981	26,130	88,970
Fixed administrative commission	(8)	8,020,173	3,514,546	883,503	10,518,519
Subscription tax ("taxe d'abonnement")	(7)	325,622	145,721	38,503	394,264
Interest expenses from bank liabilities		65,849	50,798	9,745	84,623
Swap interest expense		0	0	0	1,305
Other expenses		2,828	2,857	2,606	4,043
<b>TOTAL EXPENSES</b>		<b>8,487,411</b>	<b>3,765,903</b>	<b>960,487</b>	<b>11,091,724</b>
<b>INCOME ADJUSTMENT</b>		<b>(109,582)</b>	<b>(16,189)</b>	<b>(59,554)</b>	<b>(13,320)</b>
<b>TOTAL NET INCOME</b>		<b>2,315,840</b>	<b>1,794,486</b>	<b>(101,232)</b>	<b>721,941</b>
Net-realised value increases / (decreases) from securities		(14,739,126)	(2,500,137)	(494,344)	(15,266,873)
Net-realised value increases / (decreases) from swaps		0	0	0	21,093
Net-realised value increases / (decreases) from currency forward contracts		808,613	(2,606,220)	196,653	1,690,158
Net-realised value increases / (decreases) from futures contracts		(4,675,292)	(3,068,750)	410,073	(4,073,784)
Net-realised value increases / (decreases) from foreign exchange transactions		2,472,249	360,271	(178,411)	654,310
<b>NET REALISED GAIN / (LOSS) ON INVESTMENTS</b>		<b>(13,817,716)</b>	<b>(6,020,350)</b>	<b>(167,261)</b>	<b>(16,253,155)</b>
<b>Net changes in non-realised value increases / (decreases)</b>					
- from securities		(39,632,113)	(15,011,643)	(2,715,789)	(51,092,532)
- from swaps		0	0	(24,407)	(41,792)
- from futures		(2,435,493)	(422,219)	(92,953)	(4,241,955)
- from currency forward contracts		(1,934,872)	1,217,967	298,924	(77,480)
<b>NET INCREASE / (DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS</b>		<b>(57,820,194)</b>	<b>(20,236,245)</b>	<b>(2,701,486)</b>	<b>(71,706,914)</b>
Unit subscriptions	(2)	34,967,258	25,224,286	88,731,687	72,546,818
Unit redemptions	(2)	(86,039,319)	(26,589,702)	(7,304,413)	(95,451,691)
Distributions		(1,945,244)	(849,310)	(4,280)	(503,709)
Income adjustment		109,582	16,189	59,554	13,320
Measurement difference	(2)	0	0	0	0
<b>NET ASSETS AT THE END OF THE FISCAL YEAR</b>		<b>639,528,470</b>	<b>298,589,921</b>	<b>98,804,203</b>	<b>770,530,435</b>

The notes are an integral part of this report.

## Swisscanto (LU) Portfolio Fund

Income and Expense Statement and other Changes to Net Assets  
from 1 April 2022 to 31 March 2023 (cont.)

		Swisscanto (LU) Portfolio Fund Responsible Balance (EUR)	Swisscanto (LU) Portfolio Fund Responsible Ambition (CHF)	Swisscanto (LU) Portfolio Fund Responsible Ambition (EUR)	Swisscanto (LU) Portfolio Fund Sustainable Ambition (CHF)
	Note	EUR	CHF	EUR	CHF
<b>NET ASSETS AT THE BEGINNING OF THE FISCAL YEAR</b>		<b>250,905,405</b>	<b>221,405,342</b>	<b>65,247,170</b>	<b>20,063,513</b>
<b>INCOME</b>					
Dividends, net		2,376,899	2,171,624	863,918	253,930
Net interest income from bonds and other debenture bonds		1,743,221	0	260,949	119,818
Interest on bank balance		184,857	122,997	40,595	10,678
Interest receivable on swaps		0	0	0	549
Commissions received		15,497	0	0	0
Other income		36,582	130,875	16,332	10,226
<b>TOTAL INCOME</b>		<b>4,357,056</b>	<b>2,425,496</b>	<b>1,181,794</b>	<b>395,201</b>
<b>EXPENSES</b>					
Transaction Costs	(11)	48,818	38,283	30,332	20,369
Fixed administrative commission	(8)	3,267,978	2,977,386	669,701	456,545
Subscription tax ("taxe d'abonnement")	(7)	122,481	96,537	16,420	15,012
Interest expenses from bank liabilities		46,157	16,896	6,670	5,941
Swap interest expense		0	0	0	0
Other expenses		3,412	2,402	1,818	2,744
<b>TOTAL EXPENSES</b>		<b>3,488,846</b>	<b>3,131,504</b>	<b>724,941</b>	<b>500,611</b>
<b>INCOME ADJUSTMENT</b>		<b>33,704</b>	<b>1,391</b>	<b>23,512</b>	<b>(20,474)</b>
<b>TOTAL NET INCOME</b>		<b>901,914</b>	<b>(704,617)</b>	<b>480,365</b>	<b>(125,884)</b>
Net-realised value increases / (decreases) from securities		(2,464,818)	(2,015,856)	(2,404,257)	(562,557)
Net-realised value increases / (decreases) from swaps		0	0	0	0
Net-realised value increases / (decreases) from currency forward contracts		(569,496)	(4,009)	(259,772)	105,209
Net-realised value increases / (decreases) from futures contracts		(2,300,816)	(1,935,391)	(523,223)	61,098
Net-realised value increases / (decreases) from foreign exchange transactions		139,675	48,484	136,806	(46,368)
<b>NET REALISED GAIN / (LOSS) ON INVESTMENTS</b>		<b>(4,293,541)</b>	<b>(4,611,389)</b>	<b>(2,570,081)</b>	<b>(568,502)</b>
<b>Net changes in non-realised value increases / (decreases)</b>					
- from securities		(9,397,692)	(14,265,490)	(211,210)	(1,179,060)
- from swaps		0	0	0	(3,837)
- from futures		(586,857)	(597,255)	(141,714)	(25,696)
- from currency forward contracts		349,183	44,847	149,217	41,641
<b>NET INCREASE / (DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS</b>		<b>(13,928,907)</b>	<b>(19,429,287)</b>	<b>(2,773,788)</b>	<b>(1,735,454)</b>
Unit subscriptions	(2)	31,061,560	20,322,059	6,157,531	19,341,680
Unit redemptions	(2)	(16,036,324)	(24,639,100)	(2,288,391)	(906,888)
Distributions		(411,556)	(158,458)	(21,084)	(10,877)
Income adjustment		(33,704)	(1,391)	(23,512)	20,474
Measurement difference	(2)	0	0	0	0
<b>NET ASSETS AT THE END OF THE FISCAL YEAR</b>		<b>251,556,474</b>	<b>197,499,165</b>	<b>66,297,926</b>	<b>36,772,448</b>

## Swisscanto (LU) Portfolio Fund

Income and Expense Statement and other Changes to Net Assets  
from 1 April 2022 to 31 March 2023 (cont.)

		<b>Swisscanto (LU) Portfolio Fund Responsible Focus (CHF)</b>	<b>Consolidated</b>
	<b>Note</b>	<b>CHF</b>	<b>CHF</b>
<b>NET ASSETS AT THE BEGINNING OF THE FISCAL YEAR</b>		<b>188,361,737</b>	<b>5,189,706,916</b>
<b>INCOME</b>			
Dividends, net		2,265,586	33,076,891
Net interest income from bonds and other debenture bonds		0	40,429,502
Interest on bank balance		117,402	3,330,558
Interest receivable on swaps		0	254,114
Commissions received		0	168,121
Other income		124,092	1,081,812
<b>TOTAL INCOME</b>		<b>2,507,080</b>	<b>78,340,998</b>
<b>EXPENSES</b>			
Transaction Costs	(11)	36,060	620,944
Fixed administrative commission	(8)	2,712,680	67,421,153
Subscription tax ("taxe d'abonnement")	(7)	80,381	2,442,096
Interest expenses from bank liabilities		35,544	871,850
Swap interest expense		0	1,305
Other expenses		2,421	35,356
<b>TOTAL EXPENSES</b>		<b>2,867,086</b>	<b>71,392,704</b>
<b>INCOME ADJUSTMENT</b>		<b>9,087</b>	<b>(109,763)</b>
<b>TOTAL NET INCOME</b>		<b>(350,919)</b>	<b>6,838,531</b>
Net-realised value increases / (decreases) from securities		(3,321,218)	(60,378,062)
Net-realised value increases / (decreases) from swaps		0	21,093
Net-realised value increases / (decreases) from currency forward contracts		(213,031)	(17,868,309)
Net-realised value increases / (decreases) from futures contracts		(1,719,929)	(12,921,739)
Net-realised value increases / (decreases) from foreign exchange transactions		(161,442)	271,251
<b>NET REALISED GAIN / (LOSS) ON INVESTMENTS</b>		<b>(5,766,539)</b>	<b>(84,037,235)</b>
<b>Net changes in non-realised value increases / (decreases)</b>			
- from securities		(11,070,505)	(302,203,079)
- from swaps		0	(4,004,351)
- from futures		(889,465)	(14,636,871)
- from currency forward contracts		193,371	6,962,758
<b>NET INCREASE / (DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS</b>		<b>(17,533,138)</b>	<b>(397,918,778)</b>
Unit subscriptions	(2)	14,141,097	823,415,926
Unit redemptions	(2)	(14,018,969)	(428,569,930)
Distributions		(65,890)	(5,936,939)
Income adjustment		(9,087)	109,763
Measurement difference	(2)	0	(87,387,598)
<b>NET ASSETS AT THE END OF THE FISCAL YEAR</b>		<b>170,875,750</b>	<b>5,093,419,360</b>



## Swisscanto (LU) Portfolio Fund

Evolution of Units in Circulation  
for the Fiscal Year Running from 1 April 2022 to 31 March 2023

	Number of units 31 March 2022	Subscription of units	Redemption of units	Number of units 31 March 2023
<b>Swisscanto (LU) Portfolio Fund Sustainable Balance (CHF)</b>				
Class AA	359,208	461,439	(56,346)	764,301
Class AT	333,500	133,987	(49,236)	418,251
Class BT	157,272	48,333	(16,140)	189,465
Class CT	0	55,811	(519)	55,292
<b>Swisscanto (LU) Portfolio Fund Sustainable Balanced (EUR)</b>				
Class AA	13,908,358	2,624,662	(784,086)	15,748,934
Class AT	558,577	124,028	(75,390)	607,215
Class DA	331,217	35,497	(36,814)	329,900
Class DT	10	7,131	(84)	7,057
<b>Swisscanto (LU) Portfolio Fund Responsible Relax (CHF)</b>				
Class AA	646,659	8,087	(50,278)	604,468
Class AT	198,870	18,922	(25,483)	192,309
Class BT	9,130	6,027	(1,836)	13,321
<b>Swisscanto (LU) Portfolio Fund Responsible Relax (EUR)</b>				
Class AA	194,415	18,875	(11,481)	201,809
Class AT	97,699	2,813	(1,191)	99,321
<b>Swisscanto (LU) Portfolio Fund Responsible Select (CHF)</b>				
Class AA	3,285,128	27,637	(386,743)	2,926,022
Class AA USD	1,251	143	(155)	1,239
Class AT	1,416,296	159,399	(189,089)	1,386,606
Class AT USD	1,905	0	0	1,905
Class BA	17,531	3,476	(2,208)	18,799
Class BT	122,583	13,800	(11,587)	124,796
<b>Swisscanto (LU) Portfolio Fund Responsible Select (EUR)</b>				
Class AA	2,091,805	183,599	(175,101)	2,100,303
Class AT	259,203	9,856	(34,705)	234,354
Class BT	28,942	2,157	(6,429)	24,670
Class DT	110,010	30,000	0	140,010
Class NT	38,215	0	(351)	37,864
<b>Swisscanto (LU) Portfolio Fund Sustainable Select (CHF)</b>				
Class AA	101,005	825,102	(72,316)	853,791
Class AT	100,000	114,800	(4,415)	210,385
<b>Swisscanto (LU) Portfolio Fund Responsible Balance (CHF)</b>				
Class AA	2,506,091	48,630	(285,373)	2,269,348
Class AA USD	547	0	0	547
Class AT	1,492,252	249,582	(190,471)	1,551,363
Class AT USD	4,140	0	0	4,140
Class BA	13,568	6,749	(455)	19,862
Class BT	161,224	35,555	(17,161)	179,618
Class NT	0	30,000	0	30,000
<b>Swisscanto (LU) Portfolio Fund Responsible Balance (EUR)</b>				
Class AA	1,313,904	166,065	(76,197)	1,403,772
Class AT	232,291	37,152	(24,028)	245,415
Class BT	56,888	7,047	(7,345)	56,590
<b>Swisscanto (LU) Portfolio Fund Responsible Ambition (CHF)</b>				
Class AA	122,964	6,996	(12,909)	117,051
Class AT	557,482	58,784	(67,657)	548,609
Class BT	41,631	6,747	(6,749)	41,629
<b>Swisscanto (LU) Portfolio Fund Responsible Ambition (EUR)</b>				
Class AA	75,762	17,423	(7,751)	85,434
Class AT	64,727	6,917	(5,788)	65,856
Class DT	325,510	20,000	0	345,510

## Swisscanto (LU) Portfolio Fund

Evolution of Units in Circulation  
for the Fiscal Year Running from 1 April 2022 to 31 March 2023 (cont.)

	<b>Number of units 31 March 2022</b>	<b>Subscription of units</b>	<b>Redemption of units</b>	<b>Number of units 31 March 2023</b>
<b>Swisscanto (LU) Portfolio Fund Sustainable Ambition (CHF)</b>				
Class AA	100,075	117,779	(8,642)	209,212
Class AT	100,156	91,582	(1,429)	190,309
<b>Swisscanto (LU) Portfolio Fund Responsible Focus (CHF)</b>				
Class AA	61,975	4,005	(6,999)	58,981
Class AA EUR	925	180	(590)	515
Class AA USD	465	400	0	865
Class AT	378,398	32,895	(30,422)	380,871
Class AT EUR	1,126	0	(278)	848
Class BT	27,696	3,788	(2,842)	28,642
Class DT	2,862	0	0	2,862
Class NT	60,600	0	0	60,600

## Swisscanto (LU) Portfolio Fund

## Statistics

	Swisscanto (LU) Portfolio Fund Sustainable Balance (CHF)	Swisscanto (LU) Portfolio Fund Sustainable Balanced (EUR)	Swisscanto (LU) Portfolio Fund Responsible Relax (CHF)
	CHF	EUR	CHF
<b>NET ASSETS</b>			
31 March 2023	273,852,793	2,198,790,904	82,806,258
31 March 2022	179,639,365	2,116,602,783	93,844,812
31 March 2021	167,214,923	969,344,573	106,700,252
<b>Net asset value per unit</b>			
<b>31 March 2023</b>			
Class AA	198.64	131.33	92.59
Class AA EUR	-	-	-
Class AA USD	-	-	-
Class AT	220.82	150.33	132.82
Class AT EUR	-	-	-
Class AT USD	-	-	-
Class BA	-	-	-
Class BT	127.66	-	97.12
Class CT	99.21	-	-
Class DA	-	116.97	-
Class DT	-	92.75	-
Class NT	-	-	-
<b>31 March 2022</b>			
Class AA	216.48	142.62	99.86
Class AA EUR	-	-	-
Class AA USD	-	-	-
Class AT	240.35	163.14	142.42
Class AT EUR	-	-	-
Class AT USD	-	-	-
Class BA	-	-	-
Class BT	138.12	-	103.77
Class DA	-	126.46	-
Class DT	-	99.90	-
Class NT	-	-	-
<b>31 March 2021</b>			
Class AA	221.21	140.43	105.23
Class AA EUR	-	-	-
Class AA USD	-	-	-
Class AT	245.22	160.37	148.88
Class AT EUR	-	-	-
Class AT USD	-	-	-
Class BA	-	-	-
Class BT	140.07	-	108.11
Class DA	-	124.14	-
Class DT	-	-	-
Class NT	-	-	-

## Swisscanto (LU) Portfolio Fund

### Statistics (cont.)

	Swisscanto (LU) Portfolio Fund Sustainable Balance (CHF)	Swisscanto (LU) Portfolio Fund Sustainable Balanced (EUR)	Swisscanto (LU) Portfolio Fund Responsible Relax (CHF)
	CHF	EUR	CHF
<b>TER per unit</b>			
Class AA	1.49%	1.50%	0.95%
Class AA EUR	-	-	-
Class AA USD	-	-	-
Class AT	1.50%	1.50%	0.95%
Class AT EUR	-	-	-
Class AT USD	-	-	-
Class BA	-	-	-
Class BT	0.90%	-	0.60%
Class CT	0.83%	-	-
Class DA	-	0.74%	-
Class DT	-	0.72%	-
Class NT	-	-	-

## Swisscanto (LU) Portfolio Fund

## Statistics (cont.)

	<b>Swisscanto (LU) Portfolio Fund Responsible Relax (EUR)</b>	<b>Swisscanto (LU) Portfolio Fund Responsible Select (CHF)</b>	<b>Swisscanto (LU) Portfolio Fund Responsible Select (EUR)</b>
	<b>EUR</b>	<b>CHF</b>	<b>EUR</b>
<b>NET ASSETS</b>			
31 March 2023	28,769,919	639,528,470	298,589,921
31 March 2022	30,118,433	750,256,387	321,024,703
31 March 2021	22,277,279	800,430,918	229,275,436
<b>Net asset value per unit</b>			
<b>31 March 2023</b>			
Class AA	94.47	130.71	114.38
Class AA EUR	-	-	-
Class AA USD	-	105.86	-
Class AT	97.72	174.59	168.70
Class AT EUR	-	-	-
Class AT USD	-	110.27	-
Class BA	-	93.86	-
Class BT	-	103.53	107.08
Class CT	-	-	-
Class DA	-	-	-
Class DT	-	-	88.91
Class NT	-	-	98.38
<b>31 March 2022</b>			
Class AA	102.04	142.10	122.68
Class AA EUR	-	-	-
Class AA USD	-	114.26	-
Class AT	105.23	188.96	180.32
Class AT EUR	-	-	-
Class AT USD	-	118.48	-
Class BA	-	102.06	-
Class BT	-	111.53	113.92
Class DA	-	-	-
Class DT	-	-	94.43
Class NT	-	-	103.86
<b>31 March 2021</b>			
Class AA	105.55	148.85	125.80
Class AA EUR	-	-	-
Class AA USD	-	116.86	-
Class AT	108.04	196.49	183.68
Class AT EUR	-	-	-
Class AT USD	-	120.46	-
Class BA	-	106.91	-
Class BT	-	115.43	115.50
Class DA	-	-	-
Class DT	-	-	-
Class NT	-	-	104.49

## Swisscanto (LU) Portfolio Fund

### Statistics (cont.)

	Swisscanto (LU) Portfolio Fund Responsible Relax (EUR)	Swisscanto (LU) Portfolio Fund Responsible Select (CHF)	Swisscanto (LU) Portfolio Fund Responsible Select (EUR)
	EUR	CHF	EUR
<b>TER per unit</b>			
Class AA	0.95%	1.25%	1.25%
Class AA EUR	-	-	-
Class AA USD	-	1.25%	-
Class AT	0.95%	1.25%	1.25%
Class AT EUR	-	-	-
Class AT USD	-	1.25%	-
Class BA	-	0.78%	-
Class BT	-	0.78%	0.78%
Class CT	-	-	-
Class DA	-	-	-
Class DT	-	-	0.61%
Class NT	-	-	0.01%

## Swisscanto (LU) Portfolio Fund

## Statistics (cont.)

	<b>Swisscanto (LU) Portfolio Fund Sustainable Select (CHF)</b>	<b>Swisscanto (LU) Portfolio Fund Responsible Balance (CHF)</b>	<b>Swisscanto (LU) Portfolio Fund Responsible Balance (EUR)</b>
	<b>CHF</b>	<b>CHF</b>	<b>EUR</b>
<b>NET ASSETS</b>			
31 March 2023	98,804,203	770,530,435	251,556,474
31 March 2022	20,023,141	865,632,611	250,905,405
31 March 2021	-	855,455,110	191,385,788
<b>Net asset value per unit</b>			
<b>31 March 2023</b>			
Class AA	92.84	176.75	141.09
Class AA EUR	-	-	-
Class AA USD	-	114.95	-
Class AT	92.88	221.06	188.98
Class AT EUR	-	-	-
Class AT USD	-	117.98	-
Class BA	-	98.31	-
Class BT	-	116.92	125.83
Class CT	-	-	-
Class DA	-	-	-
Class DT	-	-	-
Class NT	-	100.43	-
<b>31 March 2022</b>			
Class AA	99.62	192.93	149.82
Class AA EUR	-	-	-
Class AA USD	-	124.60	-
Class AT	99.62	241.03	200.25
Class AT EUR	-	-	-
Class AT USD	-	127.70	-
Class BA	-	107.30	-
Class BT	-	126.78	132.59
Class DA	-	-	-
Class DT	-	-	-
Class NT	-	-	-
<b>31 March 2021</b>			
Class AA	-	197.82	148.36
Class AA EUR	-	-	-
Class AA USD	-	124.90	-
Class AT	-	246.60	197.78
Class AT EUR	-	-	-
Class AT USD	-	127.76	-
Class BA	-	109.95	-
Class BT	-	128.99	130.24
Class DA	-	-	-
Class DT	-	-	-
Class NT	-	-	-

## Swisscanto (LU) Portfolio Fund

### Statistics (cont.)

	Swisscanto (LU) Portfolio Fund Sustainable Select (CHF)	Swisscanto (LU) Portfolio Fund Responsible Balance (CHF)	Swisscanto (LU) Portfolio Fund Responsible Balance (EUR)
	CHF	CHF	EUR
<b>TER per unit</b>			
Class AA	1.33%	1.40%	1.40%
Class AA EUR	-	-	-
Class AA USD	-	1.40%	-
Class AT	1.35%	1.40%	1.40%
Class AT EUR	-	-	-
Class AT USD	-	1.40%	-
Class BA	-	0.85%	-
Class BT	-	0.85%	0.85%
Class CT	-	-	-
Class DA	-	-	-
Class DT	-	-	-
Class NT	-	0.01%	-



## Swisscanto (LU) Portfolio Fund

## Statistics (cont.)

	Swisscanto (LU) Portfolio Fund Responsible Ambition (CHF)	Swisscanto (LU) Portfolio Fund Responsible Ambition (EUR)	Swisscanto (LU) Portfolio Fund Sustainable Ambition (CHF)
	CHF	EUR	CHF
<b>NET ASSETS</b>			
31 March 2023	197,499,165	66,297,926	36,772,448
31 March 2022	221,405,342	65,247,170	20,063,513
31 March 2021	217,819,554	19,846,083	-
<b>Net asset value per unit</b>			
<b>31 March 2023</b>			
Class AA	251.98	152.97	91.99
Class AA EUR	-	-	-
Class AA USD	-	-	-
Class AT	297.43	193.08	92.09
Class AT EUR	-	-	-
Class AT USD	-	-	-
Class BA	-	-	-
Class BT	116.07	-	-
Class CT	-	-	-
Class DA	-	-	-
Class DT	-	117.26	-
Class NT	-	-	-
<b>31 March 2022</b>			
Class AA	277.93	161.32	100.20
Class AA EUR	-	-	-
Class AA USD	-	-	-
Class AT	326.40	203.28	100.20
Class AT EUR	-	-	-
Class AT USD	-	-	-
Class BA	-	-	-
Class BT	126.61	-	-
Class DA	-	-	-
Class DT	-	122.48	-
Class NT	-	-	-
<b>31 March 2021</b>			
Class AA	281.53	157.37	-
Class AA EUR	-	-	-
Class AA USD	-	-	-
Class AT	329.72	197.58	-
Class AT EUR	-	-	-
Class AT USD	-	-	-
Class BA	-	-	-
Class BT	127.14	-	-
Class DA	-	-	-
Class DT	-	118.09	-
Class NT	-	-	-

## Swisscanto (LU) Portfolio Fund

### Statistics (cont.)

	Swisscanto (LU) Portfolio Fund Responsible Ambition (CHF)	Swisscanto (LU) Portfolio Fund Responsible Ambition (EUR)	Swisscanto (LU) Portfolio Fund Sustainable Ambition (CHF)
	CHF	EUR	CHF
<b>TER per unit</b>			
Class AA	1.55%	1.55%	1.64%
Class AA EUR	-	-	-
Class AA USD	-	-	-
Class AT	1.55%	1.55%	1.65%
Class AT EUR	-	-	-
Class AT USD	-	-	-
Class BA	-	-	-
Class BT	0.95%	-	-
Class CT	-	-	-
Class DA	-	-	-
Class DT	-	0.76%	-
Class NT	-	-	-

## Swisscanto (LU) Portfolio Fund

## Statistics (cont.)

	<b>Swisscanto (LU) Portfolio Fund Responsible Focus (CHF)</b>
	<b>CHF</b>
<b>NET ASSETS</b>	
31 March 2023	170,875,750
31 March 2022	188,361,737
31 March 2021	187,433,759
<b>Net asset value per unit</b>	
<b>31 March 2023</b>	
Class AA	332.67
Class AA EUR	128.72
Class AA USD	130.73
Class AT	367.75
Class AT EUR	130.79
Class AT USD	-
Class BA	-
Class BT	130.13
Class CT	-
Class DA	-
Class DT	145.19
Class NT	111.67
<b>31 March 2022</b>	
Class AA	368.01
Class AA EUR	138.02
Class AA USD	143.54
Class AT	405.55
Class AT EUR	139.81
Class AT USD	-
Class BA	-
Class BT	142.58
Class DA	-
Class DT	158.75
Class NT	121.09
<b>31 March 2021</b>	
Class AA	368.09
Class AA EUR	127.78
Class AA USD	140.38
Class AT	404.64
Class AT EUR	129.13
Class AT USD	-
Class BA	-
Class BT	141.34
Class DA	-
Class DT	157.04
Class NT	118.79

## Swisscanto (LU) Portfolio Fund

### Statistics (cont.)

**Swisscanto (LU)  
Portfolio Fund  
Responsible Focus  
(CHF)**

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	<b>CHF</b>
<b>TER per unit</b>	
Class AA	1.70%
Class AA EUR	1.72%
Class AA USD	1.69%
Class AT	1.70%
Class AT EUR	1.71%
Class AT USD	-
Class BA	-
Class BT	1.05%
Class CT	-
Class DA	-
Class DT	0.84%
Class NT	0.01%

## Swisscanto (LU) Portfolio Fund

## Statistics (cont.)

		<b>Payment date</b>	<b>Dividends per units</b>	<b>Number of distributable shares</b>
Swisscanto (LU) Portfolio Fund Sustainable Balance (CHF)	Class AA	19.07.22	0.25	371,715
Swisscanto (LU) Portfolio Fund Sustainable Balanced (EUR)	Class AA	19.07.22	0.09	14,912,564
Swisscanto (LU) Portfolio Fund Sustainable Balanced (EUR)	Class DA	19.07.22	0.45	324,187
Swisscanto (LU) Portfolio Fund Responsible Relax (CHF)	Class AA	19.07.22	0.55	631,229
Swisscanto (LU) Portfolio Fund Responsible Relax (EUR)	Class AA	19.07.22	0.30	198,526
Swisscanto (LU) Portfolio Fund Responsible Select (CHF)	Class AA	19.07.22	0.60	3,211,341
Swisscanto (LU) Portfolio Fund Responsible Select (CHF)	Class AA USD	19.07.22	0.45	1,251
Swisscanto (LU) Portfolio Fund Responsible Select (CHF)	Class BA	19.07.22	0.90	19,862
Swisscanto (LU) Portfolio Fund Responsible Select (EUR)	Class AA	19.07.22	0.40	2,123,276
Swisscanto (LU) Portfolio Fund Sustainable Select (CHF)	Class AA	19.07.22	0.04	107,005
Swisscanto (LU) Portfolio Fund Responsible Balance (CHF)	Class AA	19.07.22	0.20	2,462,752
Swisscanto (LU) Portfolio Fund Responsible Balance (CHF)	Class AA USD	19.07.22	0.15	547
Swisscanto (LU) Portfolio Fund Responsible Balance (CHF)	Class BA	19.07.22	0.65	17,042
Swisscanto (LU) Portfolio Fund Responsible Balance (EUR)	Class AA	19.07.22	0.30	1,371,854
Swisscanto (LU) Portfolio Fund Responsible Ambition (CHF)	Class AA	19.07.22	1.30	121,891
Swisscanto (LU) Portfolio Fund Responsible Ambition (EUR)	Class AA	19.07.22	0.25	84,336
Swisscanto (LU) Portfolio Fund Sustainable Ambition (CHF)	Class AA	19.07.22	0.10	108,766
Swisscanto (LU) Portfolio Fund Responsible Focus (CHF)	Class AA	19.07.22	1.05	62,112
Swisscanto (LU) Portfolio Fund Responsible Focus (CHF)	Class AA EUR	19.07.22	0.40	925
Swisscanto (LU) Portfolio Fund Responsible Focus (CHF)	Class AA USD	19.07.22	0.35	865

## Swisscanto (LU) Portfolio Fund Sustainable Balance (CHF)

Investment portfolio  
as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>Officially and other regulated markets listed securities and money market instruments</b>						
<b>Bonds</b>						
<b>Australia</b>						
CH0512502995	Cw Bk Austr 0.113% 19-10.12.29	800,000	CHF	778,564	695,200	0.25
CH1160188319	Nab Ny 0.292% 22-03.02.28 Regs	1,000,000	CHF	996,450	911,500	0.33
CH0327226863	Transurban 0.625% 16-23.06.23	1,000,000	CHF	988,500	997,400	0.37
CH0340912168	Transurban 0.65% 16-02.11.26	500,000	CHF	477,524	469,750	0.17
CH1108704839	Transurban 0.875% 21-19.11.31	400,000	CHF	401,808	350,800	0.13
AU3SG0002579	Tsy Vict 2.0% 21-17.09.35	325,000	AUD	216,587	154,271	0.06
CH0282343760	Westpac Bk 0.4% 15-09.06.23	200,000	CHF	200,030	199,560	0.07
				<b>4,059,463</b>	<b>3,778,481</b>	<b>1.38</b>
<b>Austria</b>						
CH1214797214	Bawag Psk 2.955% 22-29.11.27	700,000	CHF	700,000	706,300	0.26
USA35155AB50	Klabn Aust 7% 19-03.04.49	250,000	USD	236,242	226,309	0.08
CH0027752200	Oekb 2.625% 06-22.11.24	500,000	CHF	524,976	506,750	0.18
CH0020632144	Oekb 2.875% 05-25.02.30	500,000	CHF	558,928	538,000	0.20
				<b>2,020,146</b>	<b>1,977,359</b>	<b>0.72</b>
<b>Belgium</b>						
BE0000348574	Belgium 1.7% 19-22.06.50	300,000	EUR	410,796	213,254	0.08
EU000A3K4DG1	Eu 1.25% 22-04.02.43 Regs	1,000,000	EUR	787,018	701,647	0.25
				<b>1,197,814</b>	<b>914,901</b>	<b>0.33</b>
<b>Brazil</b>						
USP1R027AA25	Banbra 4.75% 19-20.03.24	500,000	USD	504,199	451,846	0.17
				<b>504,199</b>	<b>451,846</b>	<b>0.17</b>
<b>Canada</b>						
CH1137407420	Bk Scotia 0.142% 21-25.10.28	1,000,000	CHF	909,945	872,500	0.32
CH1121837251	Bk Scotia 0.302% 21-30.07.31	800,000	CHF	771,514	657,400	0.24
CA13509PHQ96	Can Housing 1.10% 20-15.03.31	800,000	CAD	551,554	458,204	0.17
CH1196216993	Canadian 1.712% 22-13.07.27	1,400,000	CHF	1,435,602	1,382,500	0.50
USC23264AL58	Cdp Finl 1.0% 21-26.05.26	250,000	USD	224,236	206,768	0.08
CH0498400578	Cibc 0.05% 19-15.10.26	500,000	CHF	456,868	459,375	0.17
CH0426621709	Cibc 0.15% 18-31.07.23	1,000,000	CHF	990,950	995,100	0.36
CH1151526212	Cibc 0.282% 22-03.02.27	1,000,000	CHF	1,000,000	920,250	0.34
US13607GRR73	Cibc 0.95% 20-23.10.25	100,000	USD	90,915	82,937	0.03
US136375DB52	Cn Ntl Rlwy 4.40% 22-05.08.52	1,000,000	USD	841,478	862,400	0.31
XS2356317177	Cppib Cap 1.50% 21-23.06.28	500,000	AUD	345,769	265,265	0.10
XS1945965611	Cppib Capit 0.875% 19-06.02.29	500,000	EUR	565,208	435,163	0.16
CA30216BHL95	Edc 1.65% 19-31.07.24	500,000	CAD	374,730	326,501	0.12
CH0347556877	N Brunswick 0.25% 17-19.01.29	500,000	CHF	477,729	455,375	0.17
US63307A2M63	Natl Bk 0.55% 20-15.11.24	250,000	USD	222,309	221,961	0.08
US683234AS74	Ontario 0.625% 21-21.01.26	140,000	USD	123,628	116,340	0.04
US748149AQ48	Quebec Prov 2.5% 19-09.04.24 Sr Qw	350,000	USD	348,647	312,881	0.11
XS1989375412	Rbc 0.25% 19-02.05.24	200,000	EUR	226,832	191,305	0.07

## Swisscanto (LU) Portfolio Fund Sustainable Balance (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
CH1179534974	Rbc 1.45% 22-04.05.27	750,000	CHF	748,437	723,375	0.26
US78013XZU52	Rbc 2.55% 19-16.07.24	300,000	USD	297,671	265,657	0.10
US89114TZD70	Tor Dom Bk 1.20% 21-03.06.26	250,000	USD	223,826	203,569	0.07
CH1243933558	Tor Dom Bk 2.202% 23-31.01.28	500,000	CHF	500,000	494,500	0.18
US94106BAC54	Waste Con 2.20% 21-15.01.32	40,000	USD	36,682	30,100	0.01
				<b>11,764,530</b>	<b>10,939,426</b>	<b>3.99</b>
<b>Cayman Islands</b>						
CH0494734343	Banort 0.45% 19-18.12.23	500,000	CHF	500,870	490,225	0.18
				<b>500,870</b>	<b>490,225</b>	<b>0.18</b>
<b>Chile</b>						
CH0479222066	Bco Dest Cl 0.24% 19-06.06.25	500,000	CHF	500,000	473,770	0.17
				<b>500,000</b>	<b>473,770</b>	<b>0.17</b>
<b>Denmark</b>						
XS2291068992	Kommkrdt 0.50% 21-28.01.26	400,000	USD	352,866	330,138	0.12
XS2529234200	Kommkrdt 2.375% 22-15.09.32	700,000	EUR	678,106	657,147	0.24
CH0026985520	Kommkrdt 2.875% 06-13.10.31	900,000	CHF	1,208,760	976,500	0.36
XS2531569965	Orsted 3.25% 22-13.09.31	200,000	EUR	194,866	192,961	0.07
				<b>2,434,598</b>	<b>2,156,746</b>	<b>0.79</b>
<b>Finland</b>						
CH0126116539	Muni Fin 2.375% 11-30.03.26	400,000	CHF	426,401	406,700	0.15
				<b>426,401</b>	<b>406,700</b>	<b>0.15</b>
<b>France</b>						
FR0014005SE7	Action Logeme 0.375% 05.10.31 Regs	500,000	EUR	479,207	396,966	0.15
CH0109155827	Afd 2.625% 12-18.02.25	500,000	CHF	527,701	508,000	0.19
XS2314312179	Axa 1.375% 21-07.10.41	400,000	EUR	437,339	299,886	0.11
CH1142512347	Bnp Par 0.528% 22-20.01.28	400,000	CHF	362,378	363,000	0.13
FR00140028Z9	Bnp Par 1.795% 21-03.09.27	200,000	AUD	123,379	105,471	0.04
CH1142512362	Bnp Par 2.892% 22-27.09.29	1,000,000	CHF	1,000,000	995,500	0.36
FR0014007LL3	Bpce 0.50% 22-14.01.28	100,000	EUR	102,726	85,982	0.03
FR00140027U2	Bpce 0.75% 21-03.03.31	100,000	EUR	108,847	76,870	0.03
XS2300334476	Cades 0.625% 21-18.02.26	400,000	USD	356,582	331,304	0.12
CH0124739902	Cades 2.5% 11-09.12.2025	200,000	CHF	210,671	203,250	0.07
FR001400CVE3	Cades 2.75% 22-25.11.32 Regs	600,000	EUR	574,439	580,729	0.21
XS1756716764	Cedb 0.75% 18-24.01.28	500,000	EUR	464,415	448,101	0.16
CH1179184416	Co Fin 0.89% 22-27.04.29	500,000	CHF	500,000	468,125	0.17
FR001400DNU4	Sncf Mobil 3.125% 22-02.11.27	200,000	EUR	198,201	197,685	0.07
FR0013487428	Socgen 0.472% 20-27.02.25	100,000,000	JPY	667,442	662,231	0.24
FR0013536976	Socgen 0.768% 20-27.09.24	100,000,000	JPY	856,924	685,886	0.25
FR0014006OB0	Societe Par 1.0% 21-26.11.51	500,000	EUR	523,021	262,886	0.10
FR0014003OC5	Stif 0.40% 21-28.05.31	700,000	EUR	664,773	564,284	0.21
				<b>8,158,045</b>	<b>7,236,156</b>	<b>2.64</b>
<b>Germany</b>						
CH0598928742	Berlin Hyp 0.25% 21-10.03.31	500,000	CHF	500,370	417,500	0.15

## Swisscanto (LU) Portfolio Fund Sustainable Balance (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
CH1202242249	Berlin Hyp 0.968% 22-04.08.26	500,000	CHF	500,000	483,250	0.18
CH1245295758	Comzbnk 3.262% 23-03.02.27	500,000	CHF	500,000	493,770	0.18
CH0273925989	Deut Bk 0.625% 15-19.12.23	800,000	CHF	788,839	776,040	0.28
DE000DL19VS4	Deut Bk 1.75% 20-19.11.30	800,000	EUR	903,752	627,443	0.23
CH0479514272	Dt Bahn Fin 0.10% 19-19.06.29	500,000	CHF	466,973	444,750	0.16
CH0581947808	Dt Bahn Fin 0.10% 21-28.01.36	600,000	CHF	488,604	467,550	0.17
CH0522158887	Dt Bahn Fin 0.20% 21-20.05.33	500,000	CHF	421,021	415,875	0.15
XS2295280411	Dt Bahn Fin 0.375% 21-03.12.26	100,000	GBP	121,129	97,892	0.04
CH0385997108	Dt Bahn Fin 0.45% 17-08.11.30	500,000	CHF	457,673	445,375	0.16
CH1204259811	Dt Bahn Fin 1.95% 22-21.09.32	1,000,000	CHF	1,004,289	992,250	0.36
CH1228838129	Dt Bahn Fin 2.285% 22-28.11.42	500,000	CHF	500,000	519,750	0.19
XS2577042893	Dt Bahn Fin 3.625% 23-18.12.37	150,000	EUR	148,351	149,282	0.06
XS2345827120	Eaa 0.25% 21-25.08.23	400,000	USD	358,441	358,773	0.13
XS2338980746	Fms Wertman 0.375% 21-06.05.24	400,000	USD	364,140	348,735	0.13
XS2101357072	Fresenius 0.75% 20-15.01.28	250,000	EUR	269,381	214,979	0.08
XS2233088132	Hamburger H 0.125% 21-24.02.31	200,000	EUR	213,972	156,879	0.06
XS2034715305	Kfw 0.875% 19-15.09.26	100,000	GBP	122,283	101,511	0.04
US500769BN36	Kfw 2.05% 06-16.02.26	70,000,000	JPY	730,980	508,412	0.19
CH0022268004	Kfw 2.5% 05-25.08.25	1,000,000	CHF	1,041,952	1,019,250	0.37
XS2322827382	Kfw 2.70% 21-25.03.24	7,000,000	CNH	1,020,904	933,393	0.34
AU3CB0283190	Lwf Rentbk 0.40% 21-23.09.24	200,000	AUD	134,791	116,679	0.04
US515110CA00	Lwf Rentbk 0.875% 21-30.03.26	150,000	USD	139,370	125,083	0.05
XS2101346208	Lwf Rentbk 1.75% 20-14.01.27	500,000	USD	470,588	422,480	0.15
XS2218405772	Merck Kгаа 1.625% 20-09.09.80	200,000	EUR	215,651	175,955	0.06
CH0595205516	Munhynp 0.20% 21-03.03.31	500,000	CHF	500,620	415,625	0.15
				<b>12,384,074</b>	<b>11,228,481</b>	<b>4.10</b>
	<b>Great Britain</b>					
CH0398677747	Anz Nz Int 0.35% 18-22.10.24 Regs	700,000	CHF	693,135	680,225	0.25
CH0310451825	Anz Nz Intl 0.25% 16-25.10.23	1,000,000	CHF	989,249	990,450	0.36
CH1118461008	Asb Fin 0.118% 21-29.06.28	500,000	CHF	500,000	440,375	0.16
US046353AW81	Astrazeneca 1.375% 20-06.08.30	500,000	USD	432,130	373,107	0.14
XS2351311290	Barclays 0.654% 21-09.06.27	100,000,000	JPY	820,922	667,795	0.24
CH0426621683	Barclays 1.125% 18-12.07.23	1,000,000	CHF	993,750	997,900	0.36
US06738EBD67	Barclays 4.972% 18-16.05.29	500,000	USD	530,833	438,399	0.16
XS2288938546	Ebrd 2.0% 21-21.01.25	5,000,000	CNH	664,545	656,500	0.24
XS2472637136	Ebrd 2.75% 22-27.04.32	3,000,000	CNH	431,989	413,214	0.15
CH1145096157	Hsbc Hldg 0.812% 21-03.11.31	600,000	CHF	511,166	499,200	0.18
CH1187520494	Hsbc Hldg 1.805% 22-01.06.26	400,000	CHF	400,000	389,300	0.14
US404280DL07	Hsbc Hldg 6.50% 22-02.05.36	700,000	USD	862,790	649,857	0.24
XS2333299324	Iffim 1.0% 21-21.04.26	200,000	USD	184,083	166,173	0.06
CH1160382904	Itau Bba In 0.56% 22-17.02.25	350,000	CHF	350,000	337,750	0.12
CH0429659607	Lloyds Bk 1% 18-04.03.25	800,000	CHF	790,059	778,600	0.28
JP582667AN51	Lloyds Bk 1.247% 22-26.05.28	200,000,000	JPY	1,335,179	1,349,313	0.49
XS2287624584	Motability 0.125% 21-20.07.28	200,000	EUR	214,835	167,529	0.06
XS2431784441	Motability 2.125% 22-18.01.42	100,000	GBP	123,581	75,443	0.03
XS2104915033	Natl Grid 0.19% 20-20.01.25	150,000	EUR	162,142	140,260	0.05
CH1231312708	Natwest 2.782% 22-06.12.27 Regs	1,000,000	CHF	1,000,000	999,750	0.37
XS2596599063	Natwest 4.699% 23-14.03.28	350,000	EUR	348,430	351,410	0.13
XS2080205367	Natwest Grp 0.75% 19-15.11.25	300,000	EUR	328,415	281,596	0.10



## Swisscanto (LU) Portfolio Fund Sustainable Balance (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
CH1167887277	Natwest Mar 0.898% 22-04.04.25	600,000	CHF	588,629	582,600	0.21
CH1181713640	Rabobk Ln 1.362% 22-28.04.28	1,000,000	CHF	992,940	949,000	0.35
XS1875284702	Sse 1.375% 18-04.09.27	300,000	EUR	334,669	275,256	0.10
XS2021467753	Std Chart 0.9% 19-02.07.27	300,000	EUR	335,142	265,630	0.10
XS2438026440	Thames Wat 0.875% 22-31.01.28	150,000	EUR	155,165	128,867	0.05
GB00BM8Z2S21	Uk T Bill 0.875% 21-31.07.33	200,000	GBP	251,892	174,652	0.06
GB00BM8Z2V59	Uk Tbill 1.50% 31.07.53 Regs	350,000	GBP	450,226	232,534	0.09
GB00B52WS153	Uk Tsy 4.5% 09-07.09.34	300,000	GBP	574,964	369,352	0.14
CH0325429188	Vodafone 0.375% 16-03.12.24	500,000	CHF	490,025	487,000	0.18
				<b>16,840,885</b>	<b>15,309,037</b>	<b>5.59</b>
	<b>Honduras</b>					
CH1148308716	Cabei 0.11% 21-15.12.28	500,000	CHF	500,000	436,125	0.16
CH1135555576	Cabei 0.17% 21-29.09.31	500,000	CHF	500,000	406,875	0.15
CH1191066278	Cabei 1.546% 22-30.11.26	500,000	CHF	500,000	486,500	0.18
				<b>1,500,000</b>	<b>1,329,500</b>	<b>0.49</b>
	<b>Hong Kong</b>					
HK0000895901	Hong Kong 3.875% 23-11.01.30	500,000	EUR	490,135	500,323	0.18
				<b>490,135</b>	<b>500,323</b>	<b>0.18</b>
	<b>Ireland</b>					
XS2343340852	Aib Grp 0.50% 21-17.11.27	150,000	EUR	163,927	129,462	0.05
XS2555925218	Aib Grp 5.75% 22-16.02.29 Regs	300,000	EUR	295,778	308,703	0.11
XS2325562697	Fresenius F 0.875% 21-01.10.31	200,000	EUR	219,650	147,033	0.05
XS2013626010	Zurich Fina 1.625% 19-17.06.39	100,000	EUR	112,233	72,438	0.03
XS2416978190	Zurich Fina 3.50% 21-02.05.52	300,000	USD	280,890	209,665	0.08
				<b>1,072,478</b>	<b>867,301</b>	<b>0.32</b>
	<b>Italy</b>					
XS2311539691	Isp 0.68% 21-11.03.24	100,000,000	JPY	848,895	683,450	0.25
XS2592650373	Isp 5.0% 23-08.03.28	750,000	EUR	742,375	746,553	0.27
US465410CA47	Italy 1.25% 20-17.02.26	600,000	USD	537,722	489,716	0.18
IT0005508590	Italy 4.0% 22-30.04.35 /Btp	800,000	EUR	777,569	778,379	0.29
				<b>2,906,561</b>	<b>2,698,098</b>	<b>0.99</b>
	<b>Ivory Coast</b>					
US008281BC08	Adb 0.75% 20-03.04.23	200,000	USD	192,642	182,788	0.07
				<b>192,642</b>	<b>182,788</b>	<b>0.07</b>
	<b>Japan</b>					
XS2385120857	East Japan 1.162% 21-15.09.28	100,000	GBP	126,627	93,705	0.03
				<b>126,627</b>	<b>93,705</b>	<b>0.03</b>
	<b>Liechtenstein</b>					
CH1130818847	Swiss Life 0.50% 21-15.09.31	200,000	EUR	216,776	148,170	0.05
				<b>216,776</b>	<b>148,170</b>	<b>0.05</b>

## Swisscanto (LU) Portfolio Fund Sustainable Balance (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>Luxembourg</b>						
CH0107134683	Bei 2.625% 10-11.02.25	1,000,000	CHF	1,049,352	1,017,500	0.37
US298785DV50	Bei 4.875% 06-15.02.36	300,000	USD	338,890	303,648	0.11
CH0305557644	Dh Switzerl 0.5% 15-08.12.23	600,000	CHF	593,910	594,960	0.22
US298785JK32	Eib 0.375% 21-26.03.26	300,000	USD	262,127	247,599	0.09
XS2289822376	Eib 1.0% 21-28.01.28 Regs	300,000	CAD	210,693	181,389	0.07
XS2332164966	Eib 2.70% 21-22.04.24	5,000,000	CNH	727,348	663,410	0.24
XS2238789460	Medtrnc 0.375% 20-15.10.28	100,000	EUR	107,433	84,424	0.03
XS2235996217	Novartis 0.0% 20-23.09.28	250,000	EUR	266,787	208,857	0.08
				<b>3,556,540</b>	<b>3,301,787</b>	<b>1.21</b>
<b>Netherlands</b>						
XS2286044370	Abb Fin Bv 0.0% 21-19.01.30	200,000	EUR	214,929	158,524	0.06
XS2575971994	Abn Amro Ba 4.0% 23-16.01.28	300,000	EUR	295,057	296,236	0.11
DE000A2RWAY2	Allianz Fin 1.5% 19-15.01.30	500,000	EUR	609,872	448,275	0.16
XS2343566662	Bng 0.875% 21-18.05.26	300,000	USD	270,092	248,240	0.09
CH0522158812	Bnp Par 0.50% 21-16.03.29	400,000	CHF	402,560	352,200	0.13
CH0479514298	Coop Rabo 0.25% 19-25.11.27	1,000,000	CHF	1,001,250	898,500	0.33
XS0401016919	Deut Tel If 8.875% 08-27.11.28	400,000	GBP	856,481	540,882	0.20
XS2232115423	Digital Dut 1.0% 20-15.01.32	200,000	EUR	213,135	140,099	0.05
CH1121837244	Digital Int 0.55% 21-16.04.29	500,000	CHF	500,110	425,500	0.16
XS2558395278	Enbw Intl 4.049% 22-22.11.29	50,000	EUR	48,987	50,689	0.02
USN4580HAA51	Ing Groep 4.625% 18-06.01.26 Regs	500,000	USD	508,773	449,544	0.16
XS2350756446	Ing Group 0.875% 21-09.06.32	100,000	EUR	109,159	84,412	0.03
XS2524746687	Ing Group 4.125% 22-24.08.33	300,000	EUR	289,428	283,600	0.10
XS2384269101	Leaseplan 0.25% 21-07.09.26	200,000	EUR	215,563	174,629	0.06
XS2305244241	Leaseplan 0.25% 21-23.02.26	200,000	EUR	215,092	178,280	0.07
XS2384726282	Mondelez In 0.625% 09.09.32 Regs	200,000	EUR	216,000	149,359	0.05
CH0361533117	Nwb 0.625% 17-21.08.37	1,000,000	CHF	1,063,403	846,250	0.31
CH0190125036	Nwb 1.375% 12-13.09.27	1,000,000	CHF	999,350	983,000	0.36
XS1386139841	Nwb 2.375% 16-24.03.26 Regs	500,000	USD	482,699	435,042	0.16
XS2262065159	Tennet 0.125% 20-30.11.32	100,000	EUR	107,183	75,513	0.03
XS2348325494	Tennet 0.50% 21-09.06.31	200,000	EUR	217,216	164,599	0.06
XS2406569579	Tennet 0.875% 21-16.06.35 Regs	600,000	EUR	559,010	462,329	0.17
XS2366415110	Thermo Fish 1.125% 21-18.10.33	300,000	EUR	320,430	233,031	0.08
				<b>9,715,779</b>	<b>8,078,733</b>	<b>2.95</b>
<b>New Zealand</b>						
CH1148308740	Bk Newzld 0.362% 21-14.12.29	600,000	CHF	533,307	515,550	0.19
US06407F2C54	Bk Newzld 1.0% 21-03.03.26	250,000	USD	225,909	203,569	0.07
				<b>759,216</b>	<b>719,119</b>	<b>0.26</b>
<b>Norway</b>						
CH1174335815	Kommunalbk 0.545% 22-28.04.28	1,000,000	CHF	1,000,000	939,750	0.34
CH1184694789	Sprbk 1 Smn 1.50% 22-15.06.27	700,000	CHF	698,978	672,364	0.25
				<b>1,698,978</b>	<b>1,612,114</b>	<b>0.59</b>

## Swisscanto (LU) Portfolio Fund Sustainable Balance (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>Panama</b>						
CH1243933590	Corp Andina 2.428% 23-15.02.30	1,000,000	CHF	1,000,000	988,550	0.36
				<b>1,000,000</b>	<b>988,550</b>	<b>0.36</b>
<b>Philippines</b>						
CH1191066245	Adb 0.80% 22-06.07.27	500,000	CHF	500,915	480,625	0.18
XS2432303571	Adb 2.45% 22-24.01.27	5,000,000	CNH	726,261	658,030	0.24
XS2388085370	Adb 2.50% 21-15.02.27	4,000,000	CNH	576,645	525,306	0.19
XS0307424274	Asian Dev Bk 2.35% 07-21.06.27	60,000,000	JPY	570,572	452,832	0.16
				<b>2,374,393</b>	<b>2,116,793</b>	<b>0.77</b>
<b>Poland</b>						
XS1958534528	Poland 1% 19-07.03.29 Regs	200,000	EUR	225,654	169,438	0.06
				<b>225,654</b>	<b>169,438</b>	<b>0.06</b>
<b>Singapore</b>						
CH1228837881	Dbz Bank 1.515% 22-12.12.25	1,000,000	CHF	1,000,000	987,250	0.36
XS2310058891	Dbz Group 1.822% 21-10.03.31	400,000	USD	365,460	328,893	0.12
				<b>1,365,460</b>	<b>1,316,143</b>	<b>0.48</b>
<b>South Korea</b>						
XS2158820477	Eibk 0.829% 20-27.04.25 Regs	100,000	EUR	105,148	93,973	0.03
US500630DE57	Kdb 0.80% 20-27.04.26	200,000	USD	181,392	162,427	0.06
CH1179184424	Kdb 0.94% 22-28.04.27	500,000	CHF	500,000	472,500	0.17
CH0461238856	Kor Railrd 0.0% 19-19.11.24	500,000	CHF	504,525	480,625	0.18
US82460N2A72	Shinhan Fg 1.35% 20-10.01.26	400,000	USD	376,162	331,513	0.12
				<b>1,667,227</b>	<b>1,541,038</b>	<b>0.56</b>
<b>Spain</b>						
ES0200002055	Adif Alta V 0.55% 20-30.04.30	100,000	EUR	106,982	81,247	0.03
ES0200002063	Adif Alta V 0.55% 21-31.10.31	100,000	EUR	108,001	77,219	0.03
ES0200002048	Adif Alta V 0.95% 19-30.04.27	500,000	EUR	563,240	453,709	0.16
XS2013745703	Bbva 1% 19-21.06.26	200,000	EUR	224,428	182,851	0.07
CH1228837907	Bbva 2.77% 22-28.11.28	1,000,000	CHF	1,000,000	993,000	0.36
XS2555187801	Caixa 5.375% 22-14.11.30 Regs	400,000	EUR	393,548	411,402	0.15
XS2552369469	Red Ele Co 4.625% 23-Perp	100,000	EUR	100,066	98,364	0.04
CH0505011947	Santander 0.20% 19-19.11.27	300,000	CHF	283,664	265,950	0.10
CH1112011577	Santander 0.31% 21-09.06.28	500,000	CHF	457,223	438,500	0.16
CH0428194200	Santander 1% 18-10.12.24	1,500,000	CHF	1,488,074	1,465,500	0.53
XS2194370727	Santander 1.125% 20-23.06.27	200,000	EUR	213,246	177,894	0.06
XS1384064587	Santander I 3.25% 16-04.04.26	500,000	EUR	632,072	482,477	0.18
				<b>5,570,544</b>	<b>5,128,113</b>	<b>1.87</b>
<b>Sweden</b>						
CH1166151964	Akademiska 0.35% 22-24.03.27	500,000	CHF	500,000	470,750	0.17
CH1184694748	Akademiska 0.78% 22-24.05.28	1,000,000	CHF	971,549	945,500	0.34

## Swisscanto (LU) Portfolio Fund Sustainable Balance (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
CH1212189133	Akademiska 1.68% 22-20.09.32	1,000,000	CHF	1,000,000	976,000	0.36
XS2311395169	Kommuninv 0.375% 21-19.06.24	250,000	USD	227,998	217,121	0.08
				<b>2,699,547</b>	<b>2,609,371</b>	<b>0.95</b>
<b>Switzerland</b>						
USH42097CC91	Ubs Group F 2.095% 21-11.02.32	200,000	USD	179,760	142,008	0.05
CH0525158371	Zuerich Ver 0.10% 20-27.08.32	300,000	CHF	301,308	243,675	0.09
				<b>481,068</b>	<b>385,683</b>	<b>0.14</b>
<b>United Arab Emirates</b>						
CH1181713616	First 1.062% 22-14.04.26	500,000	CHF	500,000	478,250	0.18
				<b>500,000</b>	<b>478,250</b>	<b>0.18</b>
<b>USA</b>						
US023135BT22	Amazon Com 2.50% 20-03.06.50	500,000	USD	326,621	310,264	0.11
US023135CC87	Amazon Com 3.25% 21-12.05.61	500,000	USD	460,525	338,228	0.12
XS2346207892	American Tc 0.875% 21-21.05.29	300,000	EUR	328,638	240,216	0.09
XS2079716937	Apple Inc 0.50% 19-15.11.31	200,000	EUR	218,541	159,809	0.06
US04636NAA19	Astrazeneca 1.20% 21-28.05.26	500,000	USD	438,886	416,611	0.15
US00206RKJ04	At&T Inc 3.50% 21-15.09.53	1,000,000	USD	672,197	666,033	0.24
CH0474977722	Bac 0.252% 19-12.06.26	1,000,000	CHF	1,000,000	943,750	0.34
CH1142754329	Bac 0.422% 21-23.11.29	700,000	CHF	681,569	603,750	0.22
US06051GJZ37	Bac 2.087% 21-14.06.29	500,000	USD	449,025	394,539	0.14
US06051GLC14	Bac 6.204% 22-10.11.28	250,000	USD	247,400	239,419	0.09
US06051GHS12	Bafc 4.33% 19-15.03.50	500,000	USD	419,637	397,974	0.15
US075887CL11	Becton Dick 1.957% 21-11.02.31	50,000	USD	44,950	37,624	0.01
US075887CJ64	Becton Dick 2.823% 20-20.05.30	200,000	USD	192,645	163,123	0.06
US075887CP25	Becton Dick 4.298% 22-22.08.32	100,000	USD	95,345	88,778	0.03
US06051GFX25	Boa 3.5% 16-19.04.26	500,000	USD	500,864	439,856	0.16
XS2343846940	Borg Warner 1.0% 21-19.05.31	200,000	EUR	217,170	157,097	0.06
US110122DQ80	Bristol Mye 1.45% 20-13.11.30	600,000	USD	526,067	449,099	0.16
US17275RAN26	Cisco Sys 3.625% 14-04.03.24	500,000	USD	528,874	451,889	0.17
CH1129053802	Citigrp 0.25% 21-30.08.29	1,000,000	CHF	890,544	855,750	0.31
XS0306605956	Citigrp 2.8% 07-25.06.27	70,000,000	JPY	672,932	508,641	0.19
CH0467182405	Citigroup I 0.75% 19-02.04.26	700,000	CHF	696,700	665,000	0.24
US126650DQ03	Cvs Health 1.875% 20-28.02.31	100,000	USD	88,879	74,127	0.03
US036752AX13	Elevance Health 6.10% 22-15.10.52	500,000	USD	518,693	510,976	0.19
US532457CG18	Eli Lilly 4.875% 23-27.02.53	1,000,000	USD	928,631	945,816	0.35
XS2337252931	Fedex Corp 0.45% 21-04.05.29	150,000	EUR	164,564	120,471	0.04
USU3644QAC97	Ge Hlth 5.65% 22-15.11.27 Regs	196,000	USD	192,100	184,832	0.07
US36267VAL71	Ge Hlth 6.377% 22.11.52 144A	500,000	USD	529,621	515,132	0.19
CH1112011536	Gldm Sac 0.40% 21-11.05.28	300,000	CHF	300,309	270,150	0.10
US437076CJ91	Home Depot 1.875% 21-15.09.31	320,000	USD	292,078	242,306	0.09
US437076BS00	Home Depot 3.9% 17-15.06.47	500,000	USD	413,022	395,078	0.14
US4581X0CC06	Iadb 3% 13-04.10.23	2,500,000	USD	2,517,313	2,262,794	0.83
US459200KZ37	Ibm 5.10% 23-06.02.53	500,000	USD	458,971	440,062	0.16
US459200KA85	Ibm Corp 3.50% 19-15.05.29	500,000	USD	530,128	429,547	0.16
XS2297244878	Int-america 0.625% 21-10.02.26	400,000	USD	359,826	330,921	0.12
US458140CH18	Intel Corp 5.625% 23-10.02.43	500,000	USD	455,618	469,482	0.17
US458140CJ73	Intel Corp 5.70% 23-10.02.53	500,000	USD	454,693	467,281	0.17

## Swisscanto (LU) Portfolio Fund Sustainable Balance (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
US459058JE46	Intl Bk Rec 0.375% 20-28.07.25	350,000	USD	327,144	294,345	0.11
CA459058HS51	Intl Bk Rec 1.90% 20-16.01.25	300,000	CAD	223,747	195,198	0.07
XS2437747210	Intl Bk Rec 2.25% 22-19.01.29	4,000,000	CNH	570,373	509,816	0.19
US478160CS18	Jnj 2.25% 20-01.09.50	1,000,000	USD	666,423	615,860	0.23
US478160CT90	Jnj 2.45% 20-01.09.60	600,000	USD	484,184	362,862	0.13
US501044DQ10	Kroger Co 1.70% 21-15.01.31	150,000	USD	131,600	109,366	0.04
US57636QAU85	Mastercard 2.0% 21-18.11.31	200,000	USD	183,484	154,638	0.06
US57636QAP90	Mastercard 3.35% 20-26.03.30	200,000	USD	188,822	174,168	0.06
CH0482172340	Met Life 0.125% 19-11.06.27	500,000	CHF	500,000	457,250	0.17
CH1100259782	Met Life 0.15% 21-25.09.29	500,000	CHF	448,147	430,750	0.16
US59217HEP82	Met Life 1.55% 21-07.01.31	500,000	USD	437,896	364,425	0.13
CH1199659934	Met Life 2.15% 22-07.12.26	1,000,000	CHF	1,002,675	991,250	0.36
US59217HBB24	Met Life 3.45% 16-18.12.26	500,000	USD	489,138	434,274	0.16
US595112BS19	Micron Tech 2.703% 21-15.04.32	200,000	USD	184,770	146,411	0.05
US594918CF95	Microsoft 3.041% 21-17.03.62	500,000	USD	452,853	344,637	0.13
US594918BS26	Microsoft 3.45% 16-08.08.36	500,000	USD	411,183	424,147	0.15
US6174468V45	Morgan Stan 0.985% 20-10.12.26	200,000	USD	177,780	163,156	0.06
CH0517825326	Nab Ny 0.065% 20-29.01.29	1,500,000	CHF	1,348,567	1,313,250	0.48
US66989HAS76	Novartis Ca 2.75% 20-14.08.50	1,000,000	USD	780,694	676,018	0.25
US717081EW90	Pfizer 2.625% 20-01.04.30	500,000	USD	487,100	412,669	0.15
US74256LEK17	Prin 0.875% 21-12.01.26 144a	400,000	USD	351,346	325,716	0.12
XS2049583607	Prolos Eu 0.625% 19-10.09.31	200,000	EUR	217,931	143,426	0.05
US74977SDJ87	Rabobk Ny 1.004% 20-24.09.26	400,000	USD	364,100	326,821	0.12
USU75000BS44	Roche H Us 0.991% 21-05.03.26 Regs	200,000	USD	182,730	166,087	0.06
USU75000BY12	Roche H Us 2.607% 21-13.12.51	700,000	USD	554,137	448,183	0.16
US79466LAH78	Salesforce 1.50% 21-15.07.28	100,000	USD	91,600	80,607	0.03
US91324PED06	Unh Grp 2.30% 21-15.05.31	150,000	USD	135,190	117,570	0.04
US91324PEA66	Unh Grp 3.125% 20-15.05.60	500,000	USD	441,816	322,506	0.12
US904764BK20	Unilev Cap 1.375% 20-14.09.30	100,000	USD	91,645	74,520	0.03
US907818GC65	Union Paci 4.95% 22-09.09.52	700,000	USD	687,084	650,836	0.24
US907818GF96	Union Paci 4.95% 23-15.05.53	500,000	USD	457,617	463,782	0.17
CH0367206668	Verizon 0.375% 31.05.23 Regs	1,000,000	CHF	993,470	997,700	0.36
US92343VGN82	Verizon Com 2.355% 22-15.03.32	627,000	USD	542,712	470,512	0.17
US931142ET65	Walmart 1.80% 21-22.09.31	100,000	USD	91,908	77,401	0.03
USU9841MAA00	Wipro It Se 1.50% 21-23.06.26	200,000	USD	179,136	164,876	0.06
				<b>32,692,578</b>	<b>29,591,458</b>	<b>10.81</b>
	<b>Venezuela</b>					
XS2081543204	Corp An 0.625% 19-20.11.26 Regs	250,000	EUR	271,926	220,179	0.08
XS1943474483	Corp Andina 0.625% 19-30.01.24	500,000	EUR	564,263	483,589	0.18
				<b>836,189</b>	<b>703,768</b>	<b>0.26</b>
	<b>Virgin Islands</b>					
USG91139AF57	Tsmc Global 1.25% 21-23.04.26	400,000	USD	364,719	331,133	0.12
				<b>364,719</b>	<b>331,133</b>	<b>0.12</b>
<b>Total - Bonds</b>				<b>132,804,136</b>	<b>120,254,504</b>	<b>43.91</b>

## Swisscanto (LU) Portfolio Fund Sustainable Balance (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>Shares</b>						
<b>Australia</b>						
AU000000SUN6	Suncorp Group Ltd	104,755	AUD	822,402	776,183	0.28
				<b>822,402</b>	<b>776,183</b>	<b>0.28</b>
<b>Canada</b>						
CA6330671034	National Bank Of Canada	15,643	CAD	913,194	1,020,784	0.38
CA7751092007	Rogers Commun./B. N-V. *Opr*	14,374	CAD	644,583	607,787	0.22
				<b>1,557,777</b>	<b>1,628,571</b>	<b>0.60</b>
<b>Denmark</b>						
DK0060534915	Novo Nordisk A/S /-b-	8,051	DKK	944,018	1,164,733	0.43
DK0060094928	Orsted	7,147	DKK	704,802	555,542	0.20
DK0061539921	Vestas Wind Br/Rg	20,360	DKK	458,021	539,831	0.20
				<b>2,106,841</b>	<b>2,260,106</b>	<b>0.83</b>
<b>France</b>						
FR0000120644	Danone.	12,970	EUR	680,059	737,756	0.27
FR0000121972	Schneider Electric Se	4,125	EUR	513,395	629,192	0.23
				<b>1,193,454</b>	<b>1,366,948</b>	<b>0.50</b>
<b>Germany</b>						
DE0008404005	Allianz Se /Nam. Vinkuliert	5,178	EUR	1,012,870	1,093,643	0.40
DE0005664809	Evotec Ag	12,956	EUR	292,417	249,918	0.09
DE0006231004	Infineon Technologies /nam.	21,677	EUR	472,037	810,685	0.30
DE0007236101	Siemens Ag /nam.	9,251	EUR	1,014,392	1,370,485	0.50
DE000ENER6Y0	Siemens Energy Ag	31,738	EUR	455,754	637,576	0.23
				<b>3,247,470</b>	<b>4,162,307</b>	<b>1.52</b>
<b>Great Britain</b>						
GB0009895292	Astrazeneca Plc	8,151	GBP	955,234	1,034,134	0.38
GB00BM8PJY71	Natwest Grp Rg	183,803	GBP	536,799	547,277	0.20
GB00B10RZP78	Unilever Plc	33,460	EUR	1,592,090	1,583,781	0.58
				<b>3,084,123</b>	<b>3,165,192</b>	<b>1.16</b>
<b>Ireland</b>						
IE00B4BNMY34	Accenture Plc	5,326	USD	1,163,065	1,390,628	0.51
IE00B8KQN827	Eaton Corporation Public Ltd	3,154	USD	499,418	493,688	0.18
IE000S9YS762	Linde Plc	4,182	USD	1,027,081	1,357,946	0.49
				<b>2,689,564</b>	<b>3,242,262</b>	<b>1.18</b>
<b>Japan</b>						
JP3942400007	Astellas Pharma Inc	51,300	JPY	712,139	663,062	0.24
US0476491081	Atkore Inc	8,864	USD	836,687	1,137,566	0.42
JP3358000002	Shimano Inc.	3,700	JPY	593,970	580,076	0.21
JP3435000009	Sony Group Corporation	15,000	JPY	1,030,550	1,234,002	0.45
JP3890350006	Sumitomo Mitsui Financ.Gr	18,800	JPY	711,042	683,686	0.25

## Swisscanto (LU) Portfolio Fund Sustainable Balance (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
JP3910660004	Tokio Marine Holdings Inc	20,218	JPY	346,065	353,471	0.13
JP3571400005	Tokyo Electron Co Ltd	7,500	JPY	905,190	825,757	0.30
				<b>5,135,643</b>	<b>5,477,620</b>	<b>2.00</b>
<b>Luxembourg</b>						
FR0014000MR3	Eurofins Scientific	5,574	EUR	312,583	341,013	0.12
				<b>312,583</b>	<b>341,013</b>	<b>0.12</b>
<b>Netherlands</b>						
NL0010273215	Asml Holding Nv	1,796	EUR	692,561	1,114,467	0.41
NL0011794037	Koninklijke Ahold Delhaize N.v.	26,263	EUR	701,464	820,841	0.30
NL0000009827	Koninklijke Dsm Nv	2,099	EUR	339,624	226,456	0.08
				<b>1,733,649</b>	<b>2,161,764</b>	<b>0.79</b>
<b>Singapore</b>						
SG1S04926220	Oversea-Chinese Bk Corp	118,608	SGD	955,891	1,008,117	0.37
				<b>955,891</b>	<b>1,008,117</b>	<b>0.37</b>
<b>Sweden</b>						
SE0017768716	Boliden Rg	27,292	SEK	959,864	980,515	0.36
SE0015988019	Nibe Industrie Rg-b	64,501	SEK	609,488	669,396	0.24
				<b>1,569,352</b>	<b>1,649,911</b>	<b>0.60</b>
<b>Switzerland</b>						
CH0012221716	Abb Ltd Zuerich /namen.	65,943	CHF	2,024,753	2,068,632	0.76
CH0432492467	Alcon Inc.	41,330	CHF	2,818,930	2,674,051	0.98
CH1176493729	Bachem Hldg N	7,605	CHF	579,709	695,097	0.25
CH1101098163	Belimo Hldg N	1,584	CHF	639,058	698,544	0.26
CH0126673539	Dksh Holding Ltd Shs	15,173	CHF	1,174,087	1,117,491	0.41
CH1169151003	Georg Fischer N	6,488	CHF	385,753	459,999	0.17
CH0010645932	Givaudan Sa /Reg.	133	CHF	428,782	395,409	0.14
CH0012214059	Holcim Ltd /nam.	8,437	CHF	384,371	496,939	0.18
CH0006372897	Interroll Holding Ltd /Nam.	165	CHF	497,708	542,025	0.20
CH0022427626	Lem Holding /Nom.	380	CHF	750,607	747,080	0.27
CH0025751329	Logitech Intl Sa	2,216	CHF	125,131	117,670	0.04
CH0013841017	Lonza Group Ag /Nom.	5,704	CHF	3,231,624	3,122,370	1.14
CH0038863350	Nestle /Act Nom	88,058	CHF	10,230,615	9,814,945	3.58
CH0012005267	Novartis Ag Basel /Nam.	65,361	CHF	5,238,075	5,474,637	2.00
CH0024608827	Partners Group Holding	666	CHF	654,385	570,629	0.21
CH0012032048	Roche Holding Ag /genussschein	29,319	CHF	9,544,431	7,650,793	2.79
CH0406705126	Sensirion Holding Ltd.	3,347	CHF	356,177	334,700	0.12
CH0014284498	Siegfried Holding Sa /Nam.Akt.	2,101	CHF	1,491,415	1,410,822	0.52
CH0435377954	Sig Combibloc Group Ag	74,208	CHF	1,614,371	1,745,372	0.64
CH0418792922	Sika Ltd	10,178	CHF	2,749,481	2,600,479	0.95
CH0013396012	Skan Group N	785	CHF	64,536	65,705	0.02
CH0012549785	Sonova Holding Ag /Nom.	5,797	CHF	1,624,691	1,557,074	0.57
CH1175448666	Straumann Hldg N	1,292	CHF	175,080	176,164	0.06
CH0014852781	Swiss Life Holding /Nam	3,011	CHF	1,616,577	1,695,795	0.62
CH0012100191	Tecan Group Sa /Nam.	4,565	CHF	1,585,094	1,822,348	0.67

## Swisscanto (LU) Portfolio Fund Sustainable Balance (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
CH0012453913	Temenos Ltd	6,186	CHF	481,518	391,450	0.14
CH0244767585	Ubs Group Ag	120,924	CHF	2,131,782	2,332,624	0.85
CH0311864901	Vat Group Ltd	5,221	CHF	1,552,663	1,713,532	0.63
CH0276534614	Zehnder Group Ag	3,724	CHF	275,486	277,438	0.10
CH0011075394	Zurich Insurance Group /Nam	7,895	CHF	3,421,062	3,455,641	1.26
				<b>57,847,952</b>	<b>56,225,455</b>	<b>20.53</b>
<b>USA</b>						
US00287Y1091	Abbvie Inc	9,018	USD	1,098,655	1,312,953	0.48
US0010551028	Aflac Inc.	19,260	USD	1,042,325	1,135,227	0.42
US0126531013	Albemarle Corp	2,522	USD	398,040	509,270	0.19
US02079K3059	Alphabet Inc -a-	28,426	USD	2,202,012	2,693,720	0.98
US0304201033	American Water Works Co Inc	5,207	USD	583,274	696,832	0.25
US0378331005	Apple Inc	10,483	USD	1,441,533	1,579,205	0.58
US0382221051	Applied Materials Inc	7,702	USD	868,057	864,252	0.32
US0528001094	Autoliv Inc	7,024	USD	548,605	599,070	0.22
US09062X1037	Biogen Inc	1,285	USD	331,786	326,383	0.12
US15135B1017	Centene Corp. De	8,958	USD	571,640	517,284	0.19
US17275R1023	Cisco Systems Inc.	13,311	USD	652,518	635,678	0.23
US2372661015	Darling Ingred --- Shs	6,823	USD	435,181	364,016	0.13
US2441991054	Deere & Co.	2,139	USD	705,656	806,802	0.30
US27579R1041	East-West Bancorp	9,686	USD	566,061	491,100	0.18
US2786421030	Ebay Inc	9,312	USD	359,316	377,455	0.14
US29261A1007	Encompass Hlth Registered	5,398	USD	281,367	266,786	0.10
US29670G1022	Essential Util Rg	6,298	USD	279,402	251,142	0.09
US3364331070	First Solar Inc	7,339	USD	810,116	1,458,238	0.53
US3687361044	General Hldg	4,234	USD	673,514	417,779	0.15
US4932671088	Keycorp	25,084	USD	480,299	286,902	0.11
US49338L1035	Keysight Technologies Inc	7,643	USD	864,903	1,127,496	0.41
US4943681035	Kimberly Clark Corp	7,580	USD	927,385	929,434	0.34
US5324571083	Lilly (eli) & Co	3,834	USD	1,227,942	1,202,846	0.44
US5486611073	Lowe S Companies Inc.	5,461	USD	905,152	997,629	0.36
US5717481023	Marsh & Mc-Lennan Cos Inc	6,421	USD	684,519	976,966	0.36
US5951121038	Micron Technology Inc	12,701	USD	638,449	700,125	0.26
US5949181045	Microsoft Corp	15,610	USD	3,056,775	4,111,306	1.50
US61945C1036	Mosaic Co	12,013	USD	405,991	503,509	0.18
US67066G1040	Nvidia Corp.	5,261	USD	1,004,175	1,335,014	0.49
US6821891057	On Semiconductor Corp	5,203	USD	353,805	391,283	0.14
US6907421019	Owens Corning Inc	10,721	USD	914,699	938,281	0.34
US7170811035	Pfizer Inc.	15,614	USD	750,419	581,978	0.21
US78409V1044	S&P Global Shs	2,962	USD	868,446	932,925	0.34
US83417M1045	Solaredge Technologies Inc	4,274	USD	1,014,892	1,186,776	0.43
US88160R1014	Tesla Inc	3,730	USD	994,549	706,928	0.26
US8835561023	Thermo Fisher Scientific Inc	2,804	USD	1,243,670	1,476,426	0.54
US8725901040	T-Mobile Us Inc	7,195	USD	964,617	952,032	0.35
US8923561067	Tractor Supply Co	5,967	USD	725,227	1,281,239	0.47
US9113631090	United Rentals Inc.	2,424	USD	615,730	876,389	0.32
US91324P1021	Unitedhealth Group Inc	3,637	USD	1,109,900	1,570,218	0.57
US92532F1003	Vertex Pharmaceuticals	4,866	USD	1,245,605	1,400,591	0.51



## Swisscanto (LU) Portfolio Fund Sustainable Balance (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
US92826C8394	Visa Inc -a	4,657	USD	919,577	959,197	0.35
US94106L1098	Waste Management Inc	2,987	USD	456,399	445,254	0.16
				<b>36,222,183</b>	<b>41,173,936</b>	<b>15.04</b>
<b>Total - Shares</b>				<b>118,478,884</b>	<b>124,639,385</b>	<b>45.52</b>
<b>Total - Officially and other regulated markets listed securities and money market instruments</b>				<b>251,283,020</b>	<b>244,893,889</b>	<b>89.43</b>
<b>Securities and money market instruments that are not listed on an exchange or traded on a regulated market</b>						
<b>Bonds</b>						
<b>Canada</b>						
CA68333ZAN74	Ontario 1.35% 20-02.12.30	350,000	CAD	241,075	202,064	0.07
				<b>241,075</b>	<b>202,064</b>	<b>0.07</b>
<b>France</b>						
FR0014003L79	Bnp Par 0.557% 21-20.05.27	100,000,000	JPY	825,010	668,362	0.25
				<b>825,010</b>	<b>668,362</b>	<b>0.25</b>
<b>Total - Bonds</b>				<b>1,066,085</b>	<b>870,426</b>	<b>0.32</b>
<b>Rights</b>						
<b>Austria</b>						
AT0000A10BA2	Rights Intercell Ag 2013	84,229	EUR	0	0	0.00
				<b>0</b>	<b>0</b>	<b>0.00</b>
<b>Total - Rights</b>				<b>0</b>	<b>0</b>	<b>0.00</b>
<b>Shares</b>						
<b>Canada</b>						
CA58458F1018	Medical Intelligence Technologies Inc.	310,000	CAD	214,578	0	0.00
				<b>214,578</b>	<b>0</b>	<b>0.00</b>
<b>Total - Shares</b>				<b>214,578</b>	<b>0</b>	<b>0.00</b>
<b>Total - Securities and money market instruments that are not listed on an exchange or traded on a regulated market</b>				<b>1,280,663</b>	<b>870,426</b>	<b>0.32</b>

## Swisscanto (LU) Portfolio Fund Sustainable Balance (CHF)

### Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>Other transferable securities</b>						
<b>Bonds</b>						
<b>USA</b>						
XS2330256319	Aflac Inc 0.844% 21-14.04.33	100,000,000	JPY	855,432	639,732	0.23
XS2193854804	Prologis 0.85% 20-24.06.30	100,000,000	JPY	864,157	655,108	0.24
				<b>1,719,589</b>	<b>1,294,840</b>	<b>0.47</b>
<b>Total - Bonds</b>				<b>1,719,589</b>	<b>1,294,840</b>	<b>0.47</b>
<b>Total - Other transferable securities</b>				<b>1,719,589</b>	<b>1,294,840</b>	<b>0.47</b>
<b>Investment funds</b>						
<b>Luxembourg</b>						
LU0866272569	Swisscanto (LU) Equity Fund Sustainable Emerging Markets NT	143,776	USD	15,562,157	15,823,334	5.78
				<b>15,562,157</b>	<b>15,823,334</b>	<b>5.78</b>
<b>Total - Investment funds</b>				<b>15,562,157</b>	<b>15,823,334</b>	<b>5.78</b>
<b>TOTAL INVESTMENT PORTFOLIO</b>				<b>269,845,429</b>	<b>262,882,489</b>	<b>96.00</b>

## Swisscanto (LU) Portfolio Fund Sustainable Balance (CHF)

### Geographic and economic composition of investment portfolio as at 31 March 2023

(information in percentage of net assets)

<b>Geographic composition</b>	<b>%</b>	<b>Economic composition</b>	<b>%</b>
USA	26.32	Banks and financial institutions	22.10
Switzerland	20.67	Holding and finance companies	10.38
Luxembourg	7.11	Pharmaceuticals and cosmetics	10.06
Great Britain	6.75	Investment funds	5.78
Germany	5.62	States, provinces and municipalities	5.20
Canada	4.66	Supranational	5.01
Netherlands	3.74	Electronic semiconductor	4.82
France	3.39	Food and distilleries	4.43
Japan	2.03	Insurance	3.65
Spain	1.87	Chemicals	3.20
Australia	1.66	Internet software	2.97
Denmark	1.62	Electronics and electrical equipment	2.86
Sweden	1.55	Real estate companies	2.50
Ireland	1.50	Healthcare, education and social services	2.45
Italy	0.99	Mechanics, machinery	1.42
Singapore	0.85	Office equipment and computers	1.40
Philippines	0.77	News transmission	1.30
Austria	0.72	Transport	1.24
Norway	0.59	Energy and water supply	1.08
South Korea	0.56	Other services	0.86
Honduras	0.49	Automobile industry	0.75
Panama	0.36	Biotechnology	0.73
Belgium	0.33	Construction, building materials	0.52
New Zealand	0.26	Forest products and paper industry	0.42
Venezuela	0.26	Coal mines, heavy industries	0.36
Cayman Islands	0.18	Graphic art and publishing	0.34
Hong Kong	0.18	Environmental services & recycling	0.17
United Arab Emirates	0.18		<b>96.00</b>
Brazil	0.17		
Chile	0.17		
Finland	0.15		
Virgin Islands	0.12		
Ivory Coast	0.07		
Poland	0.06		
Liechtenstein	0.05		
	<b>96.00</b>		

## Swisscanto (LU) Portfolio Fund Sustainable Balanced (EUR)

Investment portfolio  
as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>Officially and other regulated markets listed securities and money market instruments</b>						
<b>Bonds</b>						
<b>Andorra</b>						
XS2339399946	Andorra Int 1.25% 21-06.05.31	800,000	EUR	799,480	653,640	0.03
				<b>799,480</b>	<b>653,640</b>	<b>0.03</b>
<b>Australia</b>						
USQ0426RND62	Anz Bk 4.4% 16-19.05.26	700,000	USD	670,978	621,795	0.03
AU3CB0266179	Anz Bk Au 1.55% 19-29.08.24	1,000,000	AUD	665,612	595,208	0.03
US2027A0HY82	Cw Bk Au 2.625% 16-6.09.26 144A	1,000,000	USD	895,341	860,767	0.04
USQ2704MAD04	Cw Bk Austr 2.688% 21-11.03.31	1,000,000	USD	829,016	726,163	0.03
US2027A1JT52	Cw Bk Austr 3.15% 17-19.09.27	500,000	USD	450,658	431,539	0.02
US2027A1JN82	Cw Bk Austr 3.9% 17-12.07.47	5,000,000	USD	4,364,275	4,042,623	0.18
XS1872032799	Nat Aus Bk 1.375% 18-30.08.28	1,500,000	EUR	1,634,734	1,336,680	0.06
AU3CB0264265	Nat Aus Bk 2.15% 19-19.06.24	2,000,000	AUD	1,357,286	1,204,434	0.06
AU3SG0002371	Queensld Tr 1.25% 20-10.03.31	2,000,000	AUD	1,218,397	1,017,167	0.05
XS2152883406	Transurban 3.0% 20-08.04.30	500,000	EUR	496,855	470,910	0.02
AU3SG0002579	Tsy Vict 2.0% 21-17.09.35	2,000,000	AUD	1,224,439	956,507	0.04
XS1506398244	Westpac Bk 0.875% 16-17.04.27	1,000,000	EUR	981,800	892,530	0.04
XS1558450745	Westpac Bk 2.125% 17-02.05.25	1,000,000	GBP	1,180,741	1,073,229	0.05
US961214EL30	Westpac Bk 2.65% 20-16.01.30	1,200,000	USD	1,159,055	981,880	0.04
				<b>17,129,187</b>	<b>15,211,432</b>	<b>0.69</b>
<b>Austria</b>						
AT0000A32562	Erste Bk 4.0% 23-16.01.31	2,900,000	EUR	2,880,077	2,859,400	0.13
US676167CC18	Oekb 0.50% 21-02.02.26	900,000	USD	737,443	749,855	0.04
XS2353367589	Oekb 0.50% 21-15.12.25	1,950,000	GBP	2,260,812	2,006,468	0.09
XS2320746394	Verbund 0.90% 21-01.04.41	400,000	EUR	393,784	271,920	0.01
				<b>6,272,116</b>	<b>5,887,643</b>	<b>0.27</b>
<b>Belgium</b>						
BE0000348574	Belgium 1.7% 19-22.06.50	3,000,000	EUR	3,919,270	2,148,600	0.10
EU000A287074	Eu 0.0% 21-02.06.28	5,000,000	EUR	4,352,725	4,316,500	0.20
EU000A3K4DW8	Eu 2.75% 22-04.02.33	4,000,000	EUR	3,947,981	3,914,120	0.18
EU000A3K4D09	Eu 2.75% 22-04.12.37	3,800,000	EUR	3,792,210	3,602,476	0.16
BE0002922038	Wallonie 3.25% 23-22.06.33	5,400,000	EUR	5,350,374	5,345,352	0.24
				<b>21,362,560</b>	<b>19,327,048</b>	<b>0.88</b>
<b>Brazil</b>						
USP2000TAA36	Banbra 3.25% 21-30.09.26	3,000,000	USD	2,541,013	2,549,330	0.12
USP1R027AA25	Banbra 4.75% 19-20.03.24	1,000,000	USD	899,256	910,498	0.04
				<b>3,440,269</b>	<b>3,459,828</b>	<b>0.16</b>
<b>Canada</b>						
XS2381362966	Bk Scotia 0.25% 21-01.11.28	3,000,000	EUR	2,998,920	2,452,470	0.11
US0641594A17	Bk Scotia 1.35% 21-24.06.26	3,000,000	USD	2,614,152	2,467,431	0.11
US06368FAA75	Bmo 0.40% 21-15.09.23	5,000,000	USD	4,355,262	4,500,345	0.20

## Swisscanto (LU) Portfolio Fund Sustainable Balanced (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
US06368EDC30	Bmo 0.949% 21-22.01.27	4,000,000	USD	3,341,433	3,290,865	0.15
US06368FAC32	Bmo 1.25% 21-15.09.26	3,000,000	USD	2,535,312	2,447,273	0.11
US110709AH51	Brit Columb 0.90% 21-20.07.26	4,000,000	USD	3,377,699	3,339,942	0.15
CA110709GK29	Brit Columb 2.20% 19-18.06.30	2,000,000	CAD	1,393,849	1,249,909	0.06
CA13509PFA62	Can Housing 1.95% 15-15.12.25	5,000,000	CAD	3,424,544	3,256,169	0.15
CA13509PHD83	Can Housing 2.1% 19-15.09.29	3,000,000	CAD	2,102,435	1,901,877	0.09
CA13509PEF68	Can Housing 2.9% 14-15.06.24	1,000,000	CAD	721,437	669,740	0.03
CA13509PJC82	Can Housing 3.55% 22-15.09.32	3,000,000	CAD	2,110,691	2,079,366	0.09
CA135087C939	Canada 2.75% 14-01.12.64	3,000,000	CAD	2,403,586	1,897,792	0.09
USC23264AL58	Cdp Finl 1.0% 21-26.05.26	1,250,000	USD	1,022,691	1,041,626	0.05
XS2025468542	Cibc 0.04% 19-09.07.27	1,000,000	EUR	946,268	869,110	0.04
XS1991125896	Cibc 0.375% 19-03.05.24	2,000,000	EUR	2,002,158	1,926,940	0.09
US13607GRK21	Cibc 0.95% 20-23.06.23	2,500,000	USD	2,204,925	2,279,442	0.10
US13607GRR73	Cibc 0.95% 20-23.10.25	1,750,000	USD	1,462,331	1,462,320	0.07
US13607GLZ53	Cibc 2.25% 20-28.01.25	1,000,000	USD	903,174	876,092	0.04
US13607GAP90	Cibc 3.1% 19-02.04.24	1,000,000	USD	904,855	902,048	0.04
US427028AB18	Cnd Gvt 0.75% 21-19.05.26	2,000,000	USD	1,636,180	1,674,886	0.08
XS2356317177	Cppib Cap 1.50% 21-23.06.28	2,300,000	AUD	1,459,964	1,229,405	0.06
US22411WAD83	Cppib Cap 2.75% 17-02.11.27Regs	1,000,000	USD	961,638	869,658	0.04
XS1945965611	Cppib Capit 0.875% 19-06.02.29	500,000	EUR	498,570	438,440	0.02
US563469UY98	Mp Resid St 1.50% 21-25.10.28	3,100,000	USD	2,665,125	2,516,152	0.11
US63307A2M63	Natl Bk 0.55% 20-15.11.24	1,000,000	USD	825,977	894,528	0.04
CA63306AFX96	Natl Bk 2.983% 19-04.03.24	1,000,000	CAD	697,757	667,108	0.03
US683234AS74	Ontario 0.625% 21-21.01.26	700,000	USD	572,589	586,081	0.03
US683234AQ19	Ontario 1.05% 20-21.05.27	2,000,000	USD	1,646,960	1,641,622	0.07
CA68333ZAK36	Ontario 1.75% 19-08.09.25	2,000,000	CAD	1,385,225	1,297,122	0.06
CA68333ZAJ62	Ontario 1.85% 20-01.02.27	3,000,000	CAD	2,029,805	1,923,403	0.09
US68323AFG40	Ontario 2% 19-02.10.29	1,500,000	USD	1,327,722	1,229,049	0.06
CA68333ZAH07	Ontario 2.05% 19-02.06.30	2,500,000	CAD	1,733,501	1,546,352	0.07
CA68323AER10	Ontario 2.65% 18-05.02.25	1,000,000	CAD	703,704	664,569	0.03
CA68333ZAE75	Ontario 2.7% 18-02.06.29	1,500,000	CAD	1,071,987	977,973	0.04
US68323AFC36	Ontario 3.05% 19-29.01.24	2,000,000	USD	1,819,110	1,814,515	0.08
CA683234VR64	Ontario 5.6% 04-02.06.35 Dmtn119	2,000,000	CAD	1,953,159	1,586,768	0.07
US69376Q2A05	Psp Cap 0.50% 21-15.09.24 Regs	2,250,000	USD	1,900,652	1,953,044	0.09
US69376Q2B87	Psp Cap 1.625% 21-26.10.28	4,000,000	USD	3,434,858	3,231,331	0.15
US748148SC86	Quebec 0.60% 20-23.07.25	3,000,000	USD	2,554,278	2,549,883	0.12
CA74814ZFG33	Quebec 1.90% 20-01.09.30 S-B127	5,000,000	CAD	3,390,583	3,048,157	0.14
CA74814ZEV19	Quebec 2.75% 14-01.09.25	2,000,000	CAD	1,445,393	1,329,237	0.06
CA74814ZFF59	Quebec Prov 2.3% 19-01.09.29	2,000,000	CAD	1,424,304	1,270,666	0.06
US748149AQ48	Quebec Prov 2.5% 19-09.04.24 Sr Qw	700,000	USD	623,954	630,474	0.03
US748149AN17	Quebec Prov 2.75% 17-12.04.27	500,000	USD	465,156	440,402	0.02
XS1989375412	Rbc 0.25% 19-02.05.24	1,000,000	EUR	1,000,734	963,730	0.04
US78015K7J72	Rbc 0.50% 20-26.10.23	2,000,000	USD	1,725,320	1,790,892	0.08
US78015K7H17	Rbc 1.15% 20-10.06.25	1,500,000	USD	1,290,777	1,271,476	0.06
US78016EZQ33	Rbc 1.20% 21-27.04.26	700,000	USD	581,060	578,607	0.03
XS2531567753	Rbc 2.375% 22-13.09.27	1,000,000	EUR	961,720	961,080	0.04
US78013XZU52	Rbc 2.55% 19-16.07.24	600,000	USD	534,696	535,314	0.02
US78013XW204	Rbc 3.7% 18-05.10.23	2,000,000	USD	1,852,374	1,826,278	0.08
XS2466350993	Tor Dom 1.952% 22-08.04.30B Regs	2,700,000	EUR	2,700,000	2,345,085	0.11
XS1985806600	Tor Dom Bk 0.375% 19-25.04.24 Regs	1,000,000	EUR	997,270	966,020	0.04
US89114QCK22	Tor Dom Bk 0.75% 11.09.25	2,500,000	USD	2,124,099	2,073,611	0.09

## Swisscanto (LU) Portfolio Fund Sustainable Balanced (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
US89114QCP19	Tor Dom Bk 0.75% 21-06.01.26	2,000,000	USD	1,642,637	1,643,297	0.08
US89114TZD70	Tor Dom Bk 1.20% 21-03.06.26	1,850,000	USD	1,510,745	1,517,751	0.07
US89114TZG02	Tor Dom Bk 1.25% 21-10.09.26	1,700,000	USD	1,432,231	1,384,519	0.06
US89114QCA40	Tor Dom Bk 2.65% 19-12.06.24	1,000,000	USD	925,883	895,182	0.04
CA891160QY28	Tor Dom Bk 3.224% 17-25.07.29	1,000,000	CAD	710,931	658,525	0.03
CA891160RP02	Tor Dom Bk 3.589% 18-14.09.28	500,000	CAD	342,539	336,910	0.02
US94106BAC54	Waste Con 2.20% 21-15.01.32	3,500,000	USD	2,963,886	2,653,615	0.12
				<b>102,350,775</b>	<b>97,323,474</b>	<b>4.43</b>
<b>Cayman Islands</b>						
USP3772WAH53	Banbra 4.625% 17-15.01.25	500,000	USD	466,592	450,205	0.02
CH0494734343	Banort 0.45% 19-18.12.23	500,000	CHF	461,276	493,916	0.02
				<b>927,868</b>	<b>944,121</b>	<b>0.04</b>
<b>Chile</b>						
CH0479222066	Bco Dest Cl 0.24% 19-06.06.25	500,000	CHF	442,977	477,338	0.02
US05968AAG13	Bco Dest Cl 2.704% 20-09.01.25	200,000	USD	178,739	175,213	0.01
CH0506071239	Credito 0.10% 20-18.09.26	1,000,000	CHF	942,284	912,318	0.04
CH0494734376	Credito 0.25% 19-24.09.29	1,000,000	CHF	889,137	832,472	0.04
US05890PAB22	Credito 2.875% 21-14.10.31	600,000	USD	510,664	446,914	0.02
				<b>2,963,801</b>	<b>2,844,255</b>	<b>0.13</b>
<b>China</b>						
US04522KAC09	Asian Infra 0.25% 20-29.09.23	600,000	USD	511,570	540,157	0.03
US04522KAA43	Asian Infra 2.25% 19-16.05.24	600,000	USD	532,800	538,291	0.02
				<b>1,044,370</b>	<b>1,078,448</b>	<b>0.05</b>
<b>Denmark</b>						
XS2291068992	Kommkrdt 0.50% 21-28.01.26	1,800,000	USD	1,474,591	1,496,811	0.07
XS2185864738	Kommkrdt 0.625% 20-10.06.25	2,000,000	USD	1,671,780	1,702,296	0.08
XS2529234200	Kommkrdt 2.375% 22-15.09.32	2,100,000	EUR	2,087,064	1,986,285	0.09
XS2293075680	Orsted 1.50% 21-18.02.21	250,000	EUR	250,000	183,618	0.01
XS2531569965	Orsted 3.25% 22-13.09.31	1,800,000	EUR	1,799,586	1,749,726	0.08
XS2531570039	Orsted 5.125% 22-13.09.34	2,000,000	GBP	2,411,202	2,268,549	0.10
				<b>9,694,223</b>	<b>9,387,285</b>	<b>0.43</b>
<b>Finland</b>						
XS2381694533	Muni Fin 0.875% 21-02.09.26	5,000,000	USD	4,244,016	4,134,751	0.19
US65562QBS30	Nib 0.375% 21-20.09.24	5,000,000	USD	4,339,542	4,345,207	0.20
US65562QBQ73	Nib 0.50% 21-21.01.26	3,000,000	USD	2,464,501	2,512,080	0.11
				<b>11,048,059</b>	<b>10,992,038</b>	<b>0.50</b>
<b>France</b>						
FR0014005SE7	Action Logeme 0.375% 05.10.31 Regs	2,300,000	EUR	2,286,522	1,839,793	0.08
FR0014006G24	Atos 1.0% 21-12.11.29	1,800,000	EUR	1,785,060	1,225,512	0.06
XS2314312179	Axa 1.375% 21-07.10.41	1,200,000	EUR	1,186,128	906,432	0.04
FR0013444759	Bnp Par 0.125% 19-04.09.26	2,500,000	EUR	2,486,765	2,230,925	0.10
FR0014006NI7	Bnp Par 0.50% 21-30.05.28	2,600,000	EUR	2,583,334	2,249,130	0.10
FR00140028Z9	Bnp Par 1.795% 21-03.09.27	400,000	AUD	243,268	212,530	0.01

## Swisscanto (LU) Portfolio Fund Sustainable Balanced (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
FR0014007LL3	Bpce 0.50% 22-14.01.28	2,000,000	EUR	1,987,240	1,732,580	0.08
FR00140027U2	Bpce 0.75% 21-03.03.31	1,000,000	EUR	999,810	774,490	0.03
FR0013459757	C Fr Fi Loc 0.10% 19-13.11.29	1,000,000	EUR	999,175	818,040	0.04
XS2300334476	Cades 0.625% 21-18.02.26	2,000,000	USD	1,649,911	1,668,995	0.08
FR001400CVE3	Cades 2.75% 22-25.11.32 Regs	2,400,000	EUR	2,382,528	2,340,408	0.11
FR0014006JA2	Cdc 0.0% 21-18.11.24	4,600,000	USD	3,969,314	3,994,330	0.18
FR001400AXN4	Cdc 0.174% 22-16.06.27	500,000,000	JPY	3,496,010	3,409,640	0.15
US222213AV22	Cedb 0.25% 20-10.06.23	1,200,000	USD	1,065,769	1,094,983	0.05
FR0014005EJ6	Danone 1.0% 21-Perp	500,000	EUR	500,005	430,825	0.02
USF12033TP59	Danone 2.947% 16-02.11.26	500,000	USD	446,760	435,404	0.02
FR0013521382	Idf 0.10% 20-02.07.30	500,000	EUR	499,600	403,880	0.02
FR0013534484	Orange 0.125% 20-16.09.29	700,000	EUR	694,638	566,482	0.03
FR0014006TX3	Paris 0.75% 21-30.11.41	3,700,000	EUR	3,670,696	2,319,308	0.11
XS0144628053	Sncf 5.375% 02-18.03.27	100,000	GBP	129,838	117,894	0.01
FR001400DNU4	Sncf Mobil 3.125% 22-02.11.27	1,600,000	EUR	1,598,688	1,593,392	0.07
FR0013507647	Sncf Sa 0.625% 20-17.04.30	1,200,000	EUR	1,190,760	1,009,776	0.05
FR0013487428	Socgen 0.472% 20-27.02.25	700,000,000	JPY	5,218,318	4,670,526	0.21
FR00140025B6	Socgen 0.594% 21-25.02.26	400,000,000	JPY	3,103,604	2,625,703	0.12
FR0013479276	Socgen 0.75% 20-25.01.27	1,000,000	EUR	1,015,630	879,680	0.04
FR0013536976	Socgen 0.768% 20-27.09.24	700,000,000	JPY	5,248,076	4,837,358	0.22
FR0013518057	Socgen 1.25% 20-12.06.30	2,000,000	EUR	2,086,610	1,614,520	0.07
FR0013410818	Socgen 1.75% 19-22.03.29	2,000,000	EUR	2,177,412	1,725,360	0.08
US83368TBD90	Socgen 2.889% 21-09.06.32	1,000,000	USD	821,209	723,282	0.03
XS1615104244	Socgen 5% 17-19.05.27	2,000,000	AUD	1,388,164	1,131,964	0.05
FR0014006OB0	Societe Par 1.0% 21-26.11.51	5,000,000	EUR	4,962,750	2,648,650	0.12
FR0013409612	Societe Par 1.125% 19-25.05.34	1,000,000	EUR	988,670	792,420	0.04
FR001400F6X7	Societe Par 3.50% 23-25.05.43	3,000,000	EUR	2,934,030	2,929,290	0.13
FR0014003OC5	Stif 0.40% 21-28.05.31	2,200,000	EUR	2,198,922	1,786,818	0.08
FR0014008CP1	Stif 1.275% 22-14.02.42 Regs	3,000,000	EUR	2,995,260	2,065,500	0.09
FR0013524410	Unedic 0.25% 20-16.07.35	2,300,000	EUR	2,280,473	1,616,578	0.07
				<b>73,270,947</b>	<b>61,422,398</b>	<b>2.79</b>
<b>Germany</b>						
CH0598928742	Berlin Hyp 0.25% 21-10.03.31	500,000	CHF	459,614	420,644	0.02
DE0001030708	Bundesobl-1 0.0% 20-15.08.30	5,000,000	EUR	4,640,250	4,262,800	0.19
DE000DL19VR6	Deut Bk 1.0% 20-19.11.25	1,000,000	EUR	1,017,510	925,520	0.04
DE000DL19VS4	Deut Bk 1.75% 20-19.11.30	1,500,000	EUR	1,570,845	1,185,315	0.05
DE0001030724	Deutschland 0.0% 20-15.08.50	3,000,000	EUR	1,991,760	1,629,240	0.07
DE0001030732	Deutschland 0.0% 21-15.08.31	5,000,000	EUR	4,550,640	4,166,050	0.19
XS1441837546	Dt Bahn 0.875% 16-11.07.31 Regs	1,000,000	EUR	1,083,800	836,150	0.04
XS2295280411	Dt Bahn Fin 0.375% 21-03.12.26	650,000	GBP	732,070	641,090	0.03
XS2331271242	Dt Bahn Fin 0.625% 21-15.04.36	1,500,000	EUR	1,475,187	1,063,515	0.05
XS2193666125	Dt Bahn Fin 0.875% 20-23.06.39	2,500,000	EUR	1,857,325	1,703,725	0.08
XS2357951164	Dt Bahn Fin 1.125% 21-29.05.51	4,500,000	EUR	4,485,500	2,594,655	0.12
XS2577042893	Dt Bahn Fin 3.625% 23-18.12.37	1,550,000	EUR	1,548,140	1,554,201	0.07
XS2345827120	Eaa 0.25% 21-25.08.23	3,000,000	USD	2,452,150	2,711,059	0.12
XS2338980746	Fms Wertman 0.375% 21-06.05.24	5,000,000	USD	4,187,437	4,392,011	0.20
XS2101357072	Fresenius 0.75% 20-15.01.28	1,600,000	EUR	1,600,919	1,386,224	0.06
DE0001135366	Germany 4.75% 08-04.07.40	4,000,000	EUR	6,070,230	5,302,840	0.24
XS2233088132	Hamburger H 0.125% 21-24.02.31	3,000,000	EUR	2,557,124	2,370,900	0.11

## Swisscanto (LU) Portfolio Fund Sustainable Balanced (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
US500769BR40	Kfw 0% 06-18.04.36	4,000,000	USD	2,251,155	2,245,000	0.10
DE000A3MP7J5	Kfw 0.125% 22-30.06.25	5,000,000	EUR	4,946,350	4,701,800	0.21
US500769JH85	Kfw 0.25% 20-19.10.23	5,000,000	USD	4,382,340	4,489,530	0.20
DE000A11QTF7	Kfw 0.375% 15-23.04.30	1,000,000	EUR	1,032,800	845,570	0.04
US500769JJ42	Kfw 0.625% 21-22.01.26	4,000,000	USD	3,316,094	3,357,798	0.15
US500769JD71	Kfw 1.75% 19-14.09.29	1,500,000	USD	1,342,944	1,229,366	0.06
US500769GQ12	Kfw 2% 15-02.05.25	3,000,000	USD	2,720,735	2,642,938	0.12
US500769BN36	Kfw 2.05% 06-16.02.26	900,000,000	JPY	7,509,514	6,585,944	0.30
XS2322827382	Kfw 2.70% 21-25.03.24	50,000,000	CNH	6,839,875	6,717,300	0.31
XS2451378181	Kfw 2.75% 22-03.03.25	70,000,000	CNH	9,790,357	9,404,689	0.43
US500769HS68	Kfw 2.875% 18-03.04.28	3,000,000	USD	2,840,732	2,650,808	0.12
XS2590582529	Kfw 2.90% 23-24.02.26	25,000,000	CNH	3,401,669	3,350,641	0.15
XS0138039275	Kfw 5% 01-09.06.36	1,000,000	GBP	1,759,224	1,263,718	0.06
DE000A30VHW7	Land Nieder 1.50% 22-17.10.29	2,500,000	EUR	2,491,025	2,291,950	0.10
DE000LB2CRG6	Ldkr B-W 0.375% 20-18.02.27	2,000,000	EUR	2,029,740	1,717,480	0.08
DE000LB2V5T1	Ldkr B-W 0.375% 21-07.05.29	1,400,000	EUR	1,389,696	1,078,714	0.05
DE000LB2CW16	Ldkr B-W 0.375% 21-21.02.31	2,000,000	EUR	1,957,900	1,437,940	0.07
AU3CB0283190	Lwf Rentbk 0.40% 21-23.09.24	5,000,000	AUD	3,100,278	2,938,929	0.13
US515110BX12	Lwf Rentbk 0.50% 20-27.05.25	1,500,000	USD	1,239,246	1,276,929	0.06
US515110BY94	Lwf Rentbk 0.875% 20-03.09.30	2,000,000	USD	1,672,943	1,500,152	0.07
US515110CA00	Lwf Rentbk 0.875% 21-30.03.26	3,310,000	USD	2,752,872	2,780,954	0.13
XS1908251322	Lwf Rentbk 1.23% 18-20.11.28	10,000,000	SEK	945,370	800,771	0.04
US515110BR44	Lwf Rentbk 1.75% 16-27.07.26	2,000,000	USD	1,738,029	1,715,348	0.08
XS2101346208	Lwf Rentbk 1.75% 20-14.01.27	3,000,000	USD	2,615,066	2,553,969	0.12
US515110BN30	Lwf Rentbk 2% 15-13.01.25	500,000	USD	434,880	442,285	0.02
AU3CB0239796	Lwf Rentbk 2.6% 16-23.03.27	2,000,000	AUD	1,370,815	1,181,107	0.05
XS2023644540	Merck Fin 0.875% 19-05.07.31	1,000,000	EUR	1,051,800	828,580	0.04
XS2102932055	Merck Fin Ser 0.5% 20-16.07.28	800,000	EUR	797,088	696,080	0.03
XS2218405772	Merck Kгаа 1.625% 20-09.09.80	500,000	EUR	496,137	443,200	0.02
CH0595205516	Munhyp 0.20% 21-03.03.31	1,500,000	CHF	1,386,669	1,256,264	0.06
CH0593894006	Munhyp 0.25% 21-30.03.27	1,000,000	CHF	909,684	917,104	0.04
DE000NRW0MY1	Nth Rhine-W 0.125% 21-04.06.31	2,000,000	EUR	2,000,482	1,597,260	0.07
				<b>124,794,010</b>	<b>114,086,057</b>	<b>5.19</b>
	<b>Great Britain</b>					
XS2353399780	Anz Banking 1.809% 21-16.09.31	2,000,000	GBP	2,373,006	1,906,804	0.09
XS1963829418	Anz Banking 3.70% 19-18.03.24	4,000,000	CNH	578,298	537,854	0.02
XS2052998403	Anz Nz Intl 0.375% 19-17.09.29	2,000,000	EUR	2,054,940	1,613,040	0.07
XS2343772724	Asb Fin 0.25% 21-21.05.31	3,000,000	EUR	2,992,920	2,321,310	0.11
XS2347663507	Astrazeneca 0.375% 21-03.06.29	2,000,000	EUR	1,990,711	1,672,460	0.08
US046353AV09	Astrazeneca 0.70% 20-08.04.26	2,000,000	USD	1,627,469	1,655,741	0.08
US046353AW81	Astrazeneca 1.375% 20-06.08.30	2,500,000	USD	2,006,179	1,879,585	0.09
XS2351311290	Barclays 0.654% 21-09.06.27	900,000,000	JPY	6,588,689	6,055,408	0.28
US06738EBW49	Barclays 3.33% 21-24.11.42	3,000,000	USD	2,674,548	1,979,815	0.09
XS2150054026	Barclays 3.375% 20-02.04.25	2,000,000	EUR	2,194,780	1,983,640	0.09
US06738EBD67	Barclays 4.972% 18-16.05.29	2,000,000	USD	1,939,504	1,766,800	0.08
XS2288938546	Ebrd 2.0% 21-21.01.25	40,000,000	CNH	5,401,252	5,291,545	0.24
XS2472637136	Ebrd 2.75% 22-27.04.32	20,000,000	CNH	2,800,784	2,775,501	0.13
XS0222383027	Glaxosm Cap 4% 05-16.06.25	1,500,000	EUR	1,722,470	1,525,590	0.07
US377373AL97	Gsk Cap 0.534% 20-01.10.23	1,000,000	USD	853,144	899,609	0.04



## Swisscanto (LU) Portfolio Fund Sustainable Balanced (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
XS2170609072	Gsk Cap 1.625% 20-12.05.35	2,000,000	GBP	2,338,339	1,644,071	0.07
US377373AG03	Gsk Cap 3% 19-01.06.24	3,000,000	USD	2,760,292	2,709,043	0.12
XS2387729408	Hsbc Hldg 0.459% 21-24.03.28	400,000,000	JPY	3,101,094	2,607,543	0.12
XS1485597329	Hsbc Hldg 0.875% 16-06.09.24	3,000,000	EUR	3,021,150	2,889,060	0.13
US404280CK33	Hsbc Hldg 2.357% 20-18.08.31	1,000,000	USD	810,085	741,718	0.03
US404280CY37	Hsbc Hldg 2.871% 21-22.11.32	3,000,000	USD	2,440,576	2,248,599	0.10
XS1961843171	Hsbc Hldg 3% 19-22.07.28	1,000,000	GBP	1,261,514	1,021,504	0.05
US404280DL07	Hsbc Hldg 6.50% 22-02.05.36	800,000	USD	920,316	748,287	0.03
XS2333299324	Iffim 1.0% 21-21.04.26	1,500,000	USD	1,249,685	1,255,681	0.06
XS0422704071	Lloyds 7.5% 09-15.04.24	1,000,000	GBP	1,448,669	1,162,271	0.05
JP582667AJ57	Lloyds Bk 0.65% 18-30.05.23	200,000,000	JPY	1,459,422	1,382,476	0.06
CH0429659607	Lloyds Bk 1% 18-04.03.25	150,000	CHF	131,493	147,087	0.01
JP582667AN51	Lloyds Bk 1.247% 22-26.05.28	500,000,000	JPY	3,462,909	3,398,684	0.15
XS2100771547	Lloyds Bk 1.875% 20-15.01.26	2,000,000	GBP	2,358,124	2,122,240	0.10
XS2265524640	Lloyds Bk 2.707% 20-03.12.35	2,000,000	GBP	2,461,322	1,766,503	0.08
US539439AT62	Lloyds Bk 4.55% 18-16.08.28	1,000,000	USD	1,005,143	873,517	0.04
US53944YAU73	Lloyds Bk 4.976% 22-11.08.33	1,050,000	USD	1,028,252	925,463	0.04
XS2287624584	Motability 0.125% 21-20.07.28	1,500,000	EUR	1,493,802	1,265,925	0.06
XS2021471433	Motability 0.375% 19-03.01.26	800,000	EUR	803,480	735,504	0.03
XS2287624154	Motability 1.50% 21-20.01.41	1,000,000	GBP	1,115,149	691,124	0.03
XS2431784441	Motability 2.125% 22-18.01.42	4,000,000	GBP	3,672,826	3,040,453	0.14
XS2104915033	Natl Grid 0.19% 20-20.01.25	500,000	EUR	500,000	471,055	0.02
XS2307853098	Natwest 0.78% 21-26.02.30	2,000,000	EUR	2,006,280	1,610,240	0.07
US63906YAD04	Natwest 1.6% 21-29.09.26 144A	3,000,000	USD	2,618,820	2,411,818	0.11
US639057AC29	Natwest 1.642% 21-14.06.27	500,000	USD	410,324	404,128	0.02
XS2596599063	Natwest 4.699% 23-14.03.28	3,700,000	EUR	3,700,000	3,742,883	0.17
XS2080205367	Natwest Grp 0.75% 19-15.11.25	2,000,000	EUR	2,001,575	1,891,440	0.09
XS2407357768	Natwest Mar 0.125% 21-12.11.25	2,000,000	EUR	1,944,700	1,813,820	0.08
XS2355599197	Natwest Mar 0.125% 21-18.06.26	2,000,000	EUR	1,999,160	1,770,600	0.08
US744330AA93	Prudential 3.125% 20-14.04.30	1,000,000	USD	932,596	819,660	0.04
XS0140516864	Smithkl.beech.5.25% 01-19.12.33	367,000	GBP	617,640	443,715	0.02
XS1875284702	Sse 1.375% 18-04.09.27	1,000,000	EUR	980,340	924,430	0.04
XS2183818637	Standard Frn 20-09.09.30	500,000	EUR	536,335	469,945	0.02
XS2102360315	Std Chart 0.85% 20-27.01.28	1,000,000	EUR	1,005,380	873,580	0.04
XS2021467753	Std Chart 0.9% 19-02.07.27	1,000,000	EUR	1,016,900	892,100	0.04
XS1480699641	Std Chart 4.3% 16-19.02.27	1,000,000	USD	912,321	862,175	0.04
XS2438026440	Thames Wat 0.875% 22-31.01.28	900,000	EUR	899,163	779,022	0.04
XS2576550672	Thames Wat 4.375% 23-18.01.31	2,500,000	EUR	2,499,825	2,505,325	0.11
GB00BM8Z2S21	Uk T Bill 0.875% 21-31.07.33	1,000,000	GBP	1,118,591	879,838	0.04
GB00BM8Z2V59	Uk Tbill 1.50% 31.07.53 Regs	8,000,000	GBP	9,986,242	5,355,093	0.24
XS2291328735	United Util 0.875% 21-28.10.29	2,000,000	GBP	2,288,935	1,772,103	0.08
XS2362968906	Wstp 0.10% 21-13.07.27	2,000,000	EUR	1,972,080	1,686,820	0.08
XS2016070430	Wstp 0.3% 19-25.06.24	700,000	EUR	699,447	671,454	0.03
				<b>116,788,990</b>	<b>100,292,699</b>	<b>4.56</b>
	<b>Honduras</b>					
CH1148308716	Cabei 0.11% 21-15.12.28	1,500,000	CHF	1,431,597	1,318,227	0.06
CH1135555576	Cabei 0.17% 21-29.09.31	3,000,000	CHF	2,761,559	2,459,633	0.11
CH0398677713	Cabei 0.314% 18-05.09.24	200,000	CHF	173,973	196,589	0.01
				<b>4,367,129</b>	<b>3,974,449</b>	<b>0.18</b>

## Swisscanto (LU) Portfolio Fund Sustainable Balanced (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>Hong Kong</b>						
HK0000895927	Hong Kong 3.30% 23-11.01.28	50,000,000	CNH	6,884,979	6,757,710	0.31
HK0000895901	Hong Kong 3.875% 23-11.01.30	5,000,000	EUR	4,973,250	5,040,900	0.23
USY5257YAM94	Lenovo Grp 6.536% 22-27.07.32	3,000,000	USD	2,937,576	2,797,487	0.12
				<b>14,795,805</b>	<b>14,596,097</b>	<b>0.66</b>
<b>Ireland</b>						
XS2343340852	Aib 0.50% 21-17.11.27	2,800,000	EUR	2,797,424	2,434,824	0.11
XS2555925218	Aib Grp 5.75% 22-16.02.29 Regs	2,800,000	EUR	2,797,368	2,902,928	0.13
XS2325562697	Fresenius F 0.875% 21-01.10.31	1,500,000	EUR	1,489,593	1,111,050	0.05
XS2013626010	Zurich Fina 1.625% 19-17.06.39	500,000	EUR	545,945	364,915	0.02
XS2416978190	Zurich Fina 3.50% 21-02.05.52	4,000,000	USD	3,572,545	2,816,586	0.13
				<b>11,202,875</b>	<b>9,630,303</b>	<b>0.44</b>
<b>Italy</b>						
XS2311539691	Isp 0.68% 21-11.03.24	700,000,000	JPY	5,387,729	4,820,176	0.22
XS2596085899	Isp 1.464% 23-09.03.26	500,000,000	JPY	3,460,533	3,463,929	0.16
XS2312756062	Isp 2.625% 21-11.03.36	2,000,000	GBP	1,668,484	1,591,629	0.07
XS2592650373	Isp 5.0% 23-08.03.28	4,200,000	EUR	4,184,418	4,212,180	0.19
US465410CA47	Italy 1.25% 20-17.02.26	5,000,000	USD	4,198,180	4,111,694	0.19
IT0005438004	Italy 1.50% 20-30.04.45 /btp	4,000,000	EUR	3,775,470	2,432,760	0.11
IT0005532723	Italy 2% 23-14.03.28 /Infl	8,000,000	EUR	8,000,000	8,122,400	0.37
US465410CC03	Italy 3.875% 21-06.05.51	5,000,000	USD	4,679,059	3,270,284	0.15
XS2360310044	Unicredit 0.80% 21-05.07.29	3,000,000	EUR	3,000,086	2,497,080	0.11
XS2289133758	Unicredit 0.85% 21-19.01.31	2,000,000	EUR	2,007,340	1,500,060	0.07
				<b>40,361,299</b>	<b>36,022,192</b>	<b>1.64</b>
<b>Ivory Coast</b>						
US008281BC08	Adb 0.75% 20-03.04.23	800,000	USD	724,681	736,660	0.03
				<b>724,681</b>	<b>736,660</b>	<b>0.03</b>
<b>Japan</b>						
XS0241265445	East Jap.railway 4.5% 06-25.01.36	300,000	GBP	397,607	327,230	0.02
XS2385120857	East Japan 1.162% 21-15.09.28	700,000	GBP	814,643	660,873	0.03
XS2113121904	Jfm 0.05% 20-12.02.27	300,000	EUR	299,601	263,454	0.01
XS2329143510	Mizu Fin 0.184% 21-13.04.26	2,000,000	EUR	1,997,180	1,775,180	0.08
XS2049630028	Mizu Fin 0.402% 19-06.09.29	2,000,000	EUR	1,983,160	1,583,420	0.07
US86562MCS70	Sumibk 5.766% 23-13.01.33	4,000,000	USD	3,789,494	3,808,808	0.17
				<b>9,281,685</b>	<b>8,418,965</b>	<b>0.38</b>
<b>Latvia</b>						
XS2420426038	Latvia 0.25% 21-23.01.30	1,650,000	EUR	1,648,284	1,288,584	0.06
				<b>1,648,284</b>	<b>1,288,584</b>	<b>0.06</b>
<b>Liechtenstein</b>						
CH1130818847	Swiss Life 0.50% 21-15.09.31	2,800,000	EUR	2,785,608	2,090,004	0.09
				<b>2,785,608</b>	<b>2,090,004</b>	<b>0.09</b>

## Swisscanto (LU) Portfolio Fund Sustainable Balanced (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>Luxembourg</b>						
XS2298459426	Becton Dick 1.213% 21-12.02.36	750,000	EUR	750,000	534,600	0.03
XS0241594778	Bei 1.9% 06-26.01.26	550,000,000	JPY	4,622,516	4,009,300	0.18
XS0282506657	Bei 2.15% 07-18.01.27 Senior	400,000,000	JPY	3,440,673	2,990,518	0.14
US298785DV50	Bei 4.875% 06-15.02.36	3,000,000	USD	3,461,564	3,059,340	0.14
XS0114126294	Bei 5.625% 00-07.06.32	1,000,000	GBP	1,734,483	1,301,581	0.06
EU000A2SCAB4	Efsf 0.875% 22-05.09.28	3,000,000	EUR	2,979,960	2,695,320	0.12
US298785JF47	Eib 0.25% 20-15.09.23	4,000,000	USD	3,509,388	3,607,419	0.16
US298785JP29	Eib 0.75% 21-26.10.26	5,000,000	USD	4,293,039	4,141,102	0.19
XS2289822376	Eib 1.0% 21-28.01.28 Regs	1,000,000	CAD	651,046	609,183	0.03
XS1942622215	Eib 1.25% 19-12.11.29	10,000,000	SEK	1,051,205	790,359	0.04
AU3CB0277291	Eib 1.30% 21-27.01.31	1,000,000	AUD	632,352	493,227	0.02
US298785JB33	Eib 1.625% 20-14.03.25	2,000,000	USD	1,825,229	1,756,326	0.08
XS2332164966	Eib 2.70% 21-22.04.24	42,000,000	CNH	5,705,282	5,614,610	0.26
US298785JV96	Eib 3.75% 23-14.02.33	3,000,000	USD	2,791,340	2,797,681	0.13
EU000A3KNYF7	Eu 0.0% 21-04.03.26	7,000,000	EUR	6,711,194	6,435,380	0.29
EU000A3K4DM9	Eu 2.625% 22-04.02.48	4,000,000	EUR	4,113,346	3,568,240	0.16
XS2238789460	Medtrnc 0.375% 20-15.10.28	600,000	EUR	596,880	510,360	0.02
XS2235996217	Novartis 0.0% 20-23.09.28	600,000	EUR	596,124	505,032	0.02
				<b>49,465,621</b>	<b>45,419,578</b>	<b>2.07</b>
<b>Netherlands</b>						
XS2286044370	Abb Fin Bv 0.0% 21-19.01.30	1,600,000	EUR	1,570,578	1,277,744	0.06
XS2575971994	Abn Amro Ba 4.0% 23-16.01.28	3,300,000	EUR	3,289,869	3,283,137	0.15
DE000A28RSR6	Allianz Fin 0.50% 20-14.01.31 Regs	1,000,000	EUR	1,012,376	821,200	0.04
DE000A2RWAY2	Allianz Fin 1.5% 19-15.01.30	2,500,000	EUR	2,786,550	2,258,250	0.10
XS2259866577	Bng 0.50% 20-24.11.25	1,000,000	USD	832,576	837,066	0.04
XS1982834282	Bng 0.875% 19-17.10.35	1,000,000	EUR	1,080,828	769,110	0.04
XS2343566662	Bng 0.875% 21-18.05.26	2,400,000	USD	1,969,297	2,000,873	0.09
XS2182093943	Bng 1.0% 20-03.06.30	2,000,000	USD	1,756,719	1,506,540	0.07
AU3CB0264018	Bng 1.9% 19-26.11.25	2,000,000	AUD	1,300,298	1,174,561	0.05
XS1956184532	Bng 2.625% 19-27.02.24	2,000,000	USD	1,872,121	1,804,593	0.08
AU3CB0249928	Bng 3.3% 18-17.07.28	2,000,000	AUD	1,418,226	1,190,712	0.05
CH0522158812	Bnp Par 0.50% 21-16.03.29	1,600,000	CHF	1,461,123	1,419,408	0.06
FR0014000UL9	Bnp Par 0.625% 20-03.12.32	3,000,000	EUR	2,975,300	2,189,460	0.10
FR0013476611	Bnp Par 1.125% 20-15.01.32 Regs	2,000,000	EUR	2,012,460	1,718,680	0.08
FR0013431277	Bnp Par 1.625% 19-02.07.31	1,500,000	EUR	1,584,025	1,180,830	0.05
FR0013476827	Bnp Par 2.50% 20-17.07.27	2,000,000	AUD	1,309,481	1,068,740	0.05
US09659W2K94	Bnp Par 3.052% 20-13.01.31 144A	1,000,000	USD	864,232	789,121	0.04
XS1991126431	Coop Rabo 1.125% 19-07.05.31	1,500,000	EUR	1,589,125	1,220,880	0.06
XS2232115423	Digital Dut 1.0% 20-15.01.32	500,000	EUR	495,085	352,885	0.02
CH1121837244	Digital Int 0.55% 21-16.04.29	2,000,000	CHF	1,832,128	1,714,816	0.08
XS2558395278	Enbw Intl 4.049% 22-22.11.29	550,000	EUR	550,000	561,775	0.03
XS1909186451	Ing Groep 2.5% 18-15.11.30	1,000,000	EUR	1,200,510	912,940	0.04
US456837AP87	Ing Groep 3.55% 19-09.04.24	1,000,000	USD	919,853	905,849	0.04
USN4580HAA51	Ing Groep 4.625% 18-06.01.26 Regs	2,000,000	USD	1,924,737	1,811,717	0.08
XS2350756446	Ing Group 0.875% 21-09.06.32	2,000,000	EUR	1,999,270	1,700,960	0.08
USN4580HAC18	Ing Group 1.40% 20-01.07.26	1,000,000	USD	886,284	838,725	0.04
XS2384269101	Leaseplan 0.25% 21-07.09.26	3,100,000	EUR	3,089,863	2,727,132	0.12
XS2305244241	Leaseplan 0.25% 21-23.02.26	1,000,000	EUR	996,140	898,110	0.04

## Swisscanto (LU) Portfolio Fund Sustainable Balanced (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
XS2384726282	Mondelez In 0.625% 09.09.32 Regs	5,000,000	EUR	4,962,838	3,762,100	0.17
NL0011220108	Netherlands 0.25% 15-15.07.25	4,000,000	EUR	3,984,240	3,792,800	0.17
XS2265251905	Nwb 0.50% 20-02.12.25	3,000,000	USD	2,474,504	2,511,445	0.11
XS2397683694	Nwb 0.875% 21-30.09.26	4,000,000	GBP	4,691,019	4,070,492	0.19
XS2180643889	Nwb 1.0% 20-28.05.30	3,000,000	USD	2,529,656	2,270,302	0.10
XS1386139841	Nwb 2.375% 16-24.03.26 Regs	1,000,000	USD	880,893	876,635	0.04
XS2332234413	Sgs Nederla 0.125% 21-21.04.27	800,000	EUR	798,088	691,504	0.03
XS2049616621	Siemens Fin 0.125% 19-05.09.29	1,000,000	EUR	978,655	847,080	0.04
XS2049616894	Siemens Fin 0.50% 19-05.09.34	3,000,000	EUR	3,099,261	2,205,180	0.10
USN82008AX66	Siemens Fin 1.20% 21-11.03.26	1,500,000	USD	1,242,246	1,254,287	0.06
USN82008AZ15	Siemens Fin 1.70% 21-11.03.28	2,000,000	USD	1,719,349	1,618,979	0.07
US879385AD49	Telefonica 8.25% 00-15.09.30	1,100,000	USD	1,422,388	1,185,664	0.05
XS2262065159	Tennet 0.125% 20-30.11.32	1,200,000	EUR	1,190,892	912,984	0.04
XS2348325494	Tennet 0.50% 21-09.06.31	1,800,000	EUR	1,785,348	1,492,542	0.07
XS2406569579	Tennet 0.875% 21-16.06.35 Regs	2,500,000	EUR	2,487,950	1,940,875	0.09
XS2366415110	Thermo Fish 1.125% 21-18.10.33	2,500,000	EUR	2,493,300	1,956,550	0.09
				<b>81,319,681</b>	<b>70,325,233</b>	<b>3.20</b>
	<b>New Zealand</b>					
US00182FBN50	Anz Nz Intl 1.25% 21-22.06.26	1,000,000	USD	852,050	819,034	0.04
US00216NAE94	Asb Bank 2.375% 21-22.10.31	2,000,000	USD	1,707,072	1,492,347	0.07
XS2407197545	Auckland Co 0.25% 21-17.11.31	1,600,000	EUR	1,590,400	1,234,896	0.05
XS2353483733	Bk Newzld 0.01% 21-15.06.28	2,350,000	EUR	2,350,658	1,962,320	0.09
US06407F2C54	Bk Newzld 1.0% 21-03.03.26	800,000	USD	655,964	656,325	0.03
				<b>7,156,144</b>	<b>6,164,922</b>	<b>0.28</b>
	<b>Norway</b>					
US25601C2B81	Dnb Bank As 1.605% 21-30.03.28	1,800,000	USD	1,531,980	1,442,237	0.07
				<b>1,531,980</b>	<b>1,442,237</b>	<b>0.07</b>
	<b>Panama</b>					
XS2296027217	Corp Andina 0.25% 21-04.02.26	2,000,000	EUR	1,998,150	1,797,620	0.08
US219868CE41	Corp Andina 1.25% 21-26.10.24	2,800,000	USD	2,395,920	2,433,058	0.11
CH1243933590	Corp Andina 2.428% 23-15.02.30	1,000,000	CHF	999,316	995,994	0.05
				<b>5,393,386</b>	<b>5,226,672</b>	<b>0.24</b>
	<b>Philippines</b>					
US045167EP43	Adb 1.75% 19-19.09.29	1,000,000	USD	901,383	817,976	0.04
US045167ER09	Adb 1.875% 20-24.01.30	1,500,000	USD	1,403,323	1,229,491	0.05
US045167CW12	Adb 2% 15-22.01.25	2,000,000	USD	1,841,319	1,771,549	0.08
XS2432303571	Adb 2.45% 22-24.01.27	20,000,000	CNH	2,787,169	2,651,938	0.12
XS2388085370	Adb 2.50% 21-15.02.27	50,000,000	CNH	6,960,379	6,615,771	0.30
US045167DU47	Adb 2.625% 17-12.01.27	500,000	USD	454,585	441,488	0.02
XS1958237403	Adb 2.9% 19-05.03.24	30,000,000	CNH	4,104,597	4,033,395	0.18
XS0307424274	Asian Dev Bk 2.35% 07-21.06.27	510,000,000	JPY	4,568,403	3,878,056	0.18
				<b>23,021,158</b>	<b>21,439,664</b>	<b>0.97</b>

## Swisscanto (LU) Portfolio Fund Sustainable Balanced (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>Poland</b>						
XS1958534528	Poland 1% 19-07.03.29 Regs	1,000,000	EUR	1,020,984	853,570	0.04
				<b>1,020,984</b>	<b>853,570</b>	<b>0.04</b>
<b>Singapore</b>						
US24023LAF31	Dbs Group 1.194% 21-15.03.27	3,000,000	USD	2,532,607	2,443,546	0.11
XS2310058891	Dbs Group 1.822% 21-10.03.31	1,800,000	USD	1,493,590	1,491,161	0.07
				<b>4,026,197</b>	<b>3,934,707</b>	<b>0.18</b>
<b>South Korea</b>						
XS2158820477	Eibk 0.829% 20-27.04.25 Regs	300,000	EUR	300,000	284,043	0.01
US500630DE57	Kdb 0.80% 20-27.04.26	1,000,000	USD	846,312	818,252	0.04
US50064FAR55	Korea 2% 19-19.06.24	1,000,000	USD	926,517	893,203	0.04
XS1999730374	Kr Hous Fin 0.10% 19-18.06.24	645,000	EUR	644,774	617,465	0.03
CH0550103060	Kr Land & H 0.192% 20-15.06.25	1,000,000	CHF	926,465	958,161	0.04
XS2249473724	Kr Land & H 0.625% 20-03.11.23	200,000	USD	168,803	179,730	0.01
XS2465969132	Kr Watr Res 3.50% 22-27.04.25	450,000	USD	412,788	402,364	0.02
US82460N2A72	Shinhan Fg 1.35% 20-10.01.26	1,000,000	USD	884,967	835,022	0.04
				<b>5,110,626</b>	<b>4,988,240</b>	<b>0.23</b>
<b>Spain</b>						
ES0200002055	Adif Alta V 0.55% 20-30.04.30	1,500,000	EUR	1,507,761	1,227,885	0.06
ES0200002063	Adif Alta V 0.55% 21-31.10.31	1,100,000	EUR	1,095,820	855,800	0.04
ES0200002048	Adif Alta V 0.95% 19-30.04.27	1,000,000	EUR	1,052,190	914,250	0.04
XS2101349723	Bbva 0.50% 20-14.01.27	3,000,000	EUR	3,042,780	2,636,250	0.12
XS2182404298	Bbva 0.75% 20-04.06.25	300,000	EUR	298,464	282,471	0.01
XS2013745703	Bbva 1% 19-21.06.26	2,000,000	EUR	2,046,535	1,842,280	0.08
US05946KAJ07	Bbva 1.125% 20-18.09.25	800,000	USD	669,317	668,040	0.03
XS2555187801	Caixa 5.375% 22-14.11.30 Regs	3,000,000	EUR	2,982,780	3,108,750	0.14
XS2258971071	Caixabank 0.375% 20-18.11.26	3,000,000	EUR	3,000,210	2,707,290	0.12
XS2346253730	Caixabank 0.75% 21-26.05.28	4,000,000	EUR	3,831,280	3,447,480	0.16
XS2356033147	Ico 0.0% 21-30.04.27	1,500,000	EUR	1,509,165	1,325,835	0.06
ES00001010I2	Madrid 1.723% 22-30.04.32	3,000,000	EUR	3,000,000	2,598,030	0.12
XS2552369469	Red Ele Co 4.625% 23-Perp	600,000	EUR	598,020	594,630	0.03
XS2018637913	San Con 0.375% 19-27.06.24 Regs	1,000,000	EUR	995,314	958,910	0.04
XS2357417257	Santander 0.625% 21-24.06.29	1,300,000	EUR	1,295,918	1,082,341	0.05
CH0428194200	Santander 1% 18-10.12.24	500,000	CHF	438,052	492,179	0.02
XS2194370727	Santander 1.125% 20-23.06.27	1,500,000	EUR	1,529,864	1,344,255	0.06
XS2168647357	Santander 1.375% 20-05.01.26	1,000,000	EUR	1,060,500	933,360	0.04
US05964HAL96	Santander 1.849% 21-25.03.26	5,000,000	USD	4,244,359	4,120,392	0.19
US05971KAC36	Santander 3.306% 19-27.06.29	600,000	USD	560,043	493,812	0.02
US05964HAF29	Santander 3.8% 17-23.02.28	600,000	USD	524,018	508,590	0.02
XS1384064587	Santander I 3.25% 16-04.04.26	1,000,000	EUR	1,148,840	972,220	0.05
ES0000012J07	Spanish Gov 1.0% 21-30.07.42	2,000,000	EUR	1,974,718	1,271,280	0.06
				<b>38,405,948</b>	<b>34,386,330</b>	<b>1.56</b>
<b>Sweden</b>						
XS2265023601	Kommuninv 0.25% 20-09.08.23	5,000,000	USD	4,823,623	4,528,004	0.21
XS2259127269	Kommuninv 0.25% 20-26.11.27	10,000,000	SEK	892,000	769,722	0.03

## Swisscanto (LU) Portfolio Fund Sustainable Balanced (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
XS2311395169	Kommuninv 0.375% 21-19.06.24	3,000,000	USD	2,500,016	2,625,072	0.12
SE0015660139	Kommuninv 0.75% 20-12.05.28	10,000,000	SEK	985,835	780,169	0.04
XS2346986990	Sbab Bk Ab 0.125% 21-27.08.26	2,000,000	EUR	1,993,220	1,777,700	0.08
XS2173114542	Sbab Bk Ab 0.50% 20-13.05.25	300,000	EUR	298,512	281,619	0.01
				<b>11,493,206</b>	<b>10,762,286</b>	<b>0.49</b>
<b>Switzerland</b>						
XS2176621253	Eurofima 0.10% 20-20.05.30	1,000,000	EUR	999,200	813,200	0.04
XS2055744689	Eurofima 0.15% 19-10.10.34	1,000,000	EUR	971,730	715,600	0.03
CH0576402181	Ubs Group F 0.25% 20-05.11.28	600,000	EUR	595,158	491,934	0.02
CH0595205532	Ubs Group F 0.625% 21-24.02.33	1,000,000	EUR	992,680	699,030	0.03
USH42097BT36	Ubs Group F 1.364% 20-30.01.27	350,000	USD	297,177	282,387	0.01
USH42097CC91	Ubs Group F 2.095% 21-11.02.32	2,000,000	USD	1,674,715	1,430,770	0.07
CH0341440334	Ubs Grp Fdg 1.5% 16-30.11.24	1,000,000	EUR	1,045,190	954,500	0.04
CH1170565753	Zuercher 2.02% 22-13.04.28 Regs	1,400,000	EUR	1,400,000	1,279,992	0.06
CH0525158371	Zuerich Ver 0.10% 20-27.08.32	500,000	CHF	472,267	409,183	0.02
				<b>8,448,117</b>	<b>7,076,596</b>	<b>0.32</b>
<b>USA</b>						
XS1234373733	3M Co 1.75% 15-15.05.30	2,000,000	EUR	2,281,380	1,764,040	0.08
US88579YBJ91	3M Co 2.375% 19-26.08.29	4,000,000	USD	3,581,233	3,255,447	0.15
US002824BQ25	Abbott Lab 1.40% 20-30.06.30	1,500,000	USD	1,230,665	1,153,666	0.05
US00287YAW93	Abbvie 4.45% 16-14.05.46	3,000,000	USD	2,514,443	2,499,820	0.11
USU01386AF57	Alcon Finan 5.75% 22-06.12.52	1,150,000	USD	1,106,794	1,127,655	0.05
US02079KAC18	Alphabet 1.998% 16-15.08.26	2,000,000	USD	1,794,641	1,725,620	0.08
US02079KAF49	Alphabet 2.05% 20-15.08.50	4,000,000	USD	2,975,577	2,354,641	0.11
US025816CK39	Am Express 0.75% 21-03.11.23	3,000,000	USD	2,586,487	2,695,126	0.12
US025816CY33	Am Express 3.95% 22-01.08.25	3,000,000	USD	2,933,203	2,714,593	0.12
US023135BY17	Amazon Com 1.65% 21-12.05.28	3,000,000	USD	2,465,650	2,448,847	0.11
US023135BU94	Amazon Com 2.70% 20-03.06.60	2,000,000	USD	1,598,603	1,211,984	0.06
US023135CC87	Amazon Com 3.25% 21-12.05.61	4,000,000	USD	3,543,331	2,726,200	0.12
XS2227905903	American Tc 0.50% 20-15.01.28	1,000,000	EUR	997,602	837,080	0.04
XS2346207892	American Tc 0.875% 21-21.05.29	2,350,000	EUR	2,348,191	1,895,862	0.09
US031162CT53	Amgen 2.20% 20-21.02.27	1,500,000	USD	1,360,047	1,273,947	0.06
US031162DD92	Amgen 3.0% 22-22.02.29	250,000	USD	219,218	212,113	0.01
US031162CR97	Amgen 3.15% 20-21.02.40	1,000,000	USD	825,128	723,255	0.03
XS0829324457	Amgen 4% 12-13.09.29	2,000,000	GBP	2,827,049	2,148,802	0.10
US031162DF41	Amgen 4.20% 22-22.02.52	3,000,000	USD	2,748,181	2,359,658	0.11
XS2079716937	Apple Inc 0.50% 19-15.11.31	1,500,000	EUR	1,495,594	1,207,590	0.06
US038222AN54	Applied Mat 1.75% 20-01.06.30	200,000	USD	181,377	154,943	0.01
US04636NAE31	Astrazeneca 1.75% 21-28.05.28	650,000	USD	529,948	532,474	0.02
US00206RJZ64	At&T Inc 3.50% 20-01.06.41	5,000,000	USD	3,686,102	3,639,560	0.17
AU3CB0269710	Au & Nz Bkg 1.65% 20-16.01.25	3,000,000	AUD	1,969,751	1,770,773	0.08
XS2038039074	Bac 0.58% 19-08.08.29	1,500,000	EUR	1,499,420	1,246,350	0.06
XS2248451978	Bac 0.654% 20-26.10.31	2,000,000	EUR	2,026,510	1,554,820	0.07
XS2348234936	Bac 1.667% 21-02.06.29	800,000	GBP	923,386	759,016	0.03
US06051GJZ37	Bac 2.087% 21-14.06.29	3,000,000	USD	2,461,639	2,385,061	0.11
US06051GHW24	Bac 2.456% 19-22.10.25	1,000,000	USD	875,233	877,344	0.04
US06051GKB40	Bac 2.972% 21-21.07.52	3,000,000	USD	2,702,089	1,866,519	0.08
US06051GLC14	Bac 6.204% 22-10.11.28	1,100,000	USD	1,100,055	1,061,374	0.05

## Swisscanto (LU) Portfolio Fund Sustainable Balanced (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
XS1811435251	Bafc 1.662% 18-25.04.28	1,000,000	EUR	1,037,570	905,960	0.04
US071813CP23	Bax 2.272% 22-01.12.28	1,300,000	USD	1,145,324	1,041,903	0.05
US075887CL11	Becton Dick 1.957% 21-11.02.31	150,000	USD	124,507	113,721	0.01
US075887CJ64	Becton Dick 2.823% 20-20.05.30	2,000,000	USD	1,788,575	1,643,518	0.07
US075887CP25	Becton Dick 4.298% 22-22.08.32	300,000	USD	293,614	268,339	0.01
US06051GGA13	Boa 3.248% 16-21.10.27	1,100,000	USD	995,005	956,209	0.04
US06051GFX25	Boa 3.5% 16-19.04.26	1,500,000	USD	1,394,558	1,329,504	0.06
XS2343846940	Borg Warner 1.0% 21-19.05.31	1,400,000	EUR	1,385,104	1,107,960	0.05
US110122DQ80	Bristol Mye 1.45% 20-13.11.30	2,500,000	USD	2,007,111	1,885,338	0.09
US10112RBF01	Bstn Prprt 2.45% 21-01.10.33	2,500,000	USD	2,114,371	1,558,125	0.07
US17275RAN26	Cisco Sys 3.625% 14-04.03.24	500,000	USD	467,934	455,291	0.02
US17327CAM55	Citigrp 1.122% 21-28.01.27	2,000,000	USD	1,653,709	1,650,200	0.08
US172967NA50	Citigrp 1.462% 21-09.06.27	700,000	USD	573,465	574,400	0.03
XS0306605956	Citigrp 2.8% 07-25.06.27	310,000,000	JPY	2,571,458	2,269,516	0.10
US172967KN09	Citigrp 3.4% 16-01.05.26	1,000,000	USD	920,082	880,234	0.04
US172967FX46	Citigrp 5.875% 12-30.01.42 Mtn	3,000,000	USD	2,987,486	2,938,202	0.13
XS2176686546	Cs Ny 0.45% 20-19.05.25	500,000	EUR	498,890	454,930	0.02
US126650DN71	Cvs Health 1.75% 20-21.08.30	1,000,000	USD	828,011	749,883	0.03
US126650DQ03	Cvs Health 1.875% 20-28.02.31	2,000,000	USD	1,676,968	1,493,709	0.07
US126650CN80	Cvs Health 5.125% 15-20.07.45	300,000	USD	296,641	262,458	0.01
US24703DBG51	Dell Intl 3.45% 21-15.12.51	700,000	USD	620,861	420,522	0.02
US278642AV58	Ebay 1.90% 20-11.03.25	250,000	USD	223,907	217,974	0.01
XS2386186063	Eli Lilly 0.50% 21-14.09.33	3,300,000	EUR	3,294,258	2,478,135	0.11
XS2075937370	Eli Lilly 0.625% 19-01.11.31	1,500,000	EUR	1,535,260	1,201,650	0.05
US532457BZ08	Eli Lilly 2.50% 20-15.09.60	5,000,000	USD	3,896,787	2,946,109	0.13
US532457BU11	Eli Lilly 4.15% 19-15.03.59	5,000,000	USD	5,674,923	4,199,319	0.19
US532457CG18	Eli Lilly 4.875% 23-27.02.53	5,000,000	USD	4,637,920	4,764,692	0.22
US29444UBL98	Equinix 1.55% 20-15.03.28	800,000	USD	687,032	626,621	0.03
XS2337252931	Fedex Corp 0.45% 21-04.05.29	700,000	EUR	697,368	566,433	0.03
USU3149FAB59	Frs Med Care 2.375% 16.02.31	800,000	USD	614,480	553,117	0.03
USU3644QAC97	Ge Hlth 5.65% 22-15.11.27 Regs	900,000	USD	893,844	855,110	0.04
US36267VAL71	Ge Hlth 6.377% 22.11.52 144A	3,000,000	USD	3,217,811	3,114,069	0.14
US38141GZE78	Gldm Sachs 1.217% 06.12.23	3,000,000	USD	2,661,362	2,685,296	0.12
US437076CJ91	Home Depot 1.875% 21-15.09.31	1,500,000	USD	1,263,836	1,144,360	0.05
US437076CC49	Home Depot 3.30% 20-15.04.40	3,000,000	USD	2,568,364	2,300,152	0.10
US437076CQ35	Home Depot 3.625% 22-15.04.52 B	5,000,000	USD	3,849,628	3,721,110	0.17
US437076BH45	Home Depot 4.25% 15-01.04.46	3,000,000	USD	2,518,496	2,517,714	0.11
US40434LAK17	Hp 4% 22-15.04.29	2,000,000	USD	1,790,927	1,750,748	0.08
CA458182EA63	Iadb 1.70% 19-10.10.24	500,000	CAD	343,956	327,657	0.02
US4581X0CM87	Iadb 2.125% 15-15.01.25	600,000	USD	548,966	532,895	0.02
US4581X0CC06	Iadb 3% 13-04.10.23	2,500,000	USD	2,196,301	2,279,833	0.10
US4581X0BX51	Iadb 3.2% 12-07.08.42	4,500,000	USD	4,051,520	3,622,366	0.16
US459200HP91	Ibm 3.375% 13-01.08.23	4,515,000	USD	4,145,198	4,131,135	0.19
US459200KZ37	Ibm 5.10% 23-06.02.53	4,900,000	USD	4,482,911	4,345,077	0.20
XS2115091717	Ibm Corp 0.30% 20-11.02.28	2,000,000	EUR	2,005,400	1,718,780	0.08
US459200KH39	Ibm Corp 1.70% 20-15.05.27	300,000	USD	273,391	247,859	0.01
US459200KK67	Ibm Corp 2.85% 20-15.05.40	5,000,000	USD	3,963,250	3,407,290	0.16
US459058GQ03	Ibrd 2.5% 19-19.03.24	3,000,000	USD	2,953,878	2,706,807	0.12
XS2207657763	Int-america 0.50% 20-21.07.23	1,500,000	USD	1,315,481	1,362,529	0.06
XS2297244878	Int-america 0.625% 21-10.02.26	1,400,000	USD	1,163,992	1,166,944	0.05
US458140CJ73	Intel Corp 5.70% 23-10.02.53	5,000,000	USD	4,553,682	4,707,994	0.21

## Swisscanto (LU) Portfolio Fund Sustainable Balanced (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
XS2160861808	Intl Bk Rec 0.01% 20-24.04.28	850,000	EUR	848,232	733,235	0.03
US459058JE46	Intl Bk Rec 0.375% 20-28.07.25	1,200,000	USD	1,043,169	1,016,783	0.05
US459058JB07	Intl Bk Rec 0.625% 20-22.04.25	700,000	USD	639,423	600,572	0.03
CA459058HS51	Intl Bk Rec 1.90% 20-16.01.25	700,000	CAD	482,160	458,892	0.02
XS2298592853	Intl Bk Rec 2.0% 21-18.02.26	45,000,000	CNH	6,025,425	5,898,521	0.27
XS2437747210	Intl Bk Rec 2.25% 22-19.01.29	50,000,000	CNH	6,973,121	6,420,686	0.29
CA459058KM45	Intl Bk Rec 3.70% 23-18.01.28	4,000,000	CAD	2,795,494	2,755,158	0.13
XS2337107259	Intl Devel 0.875% 21-28.04.26	2,000,000	USD	1,657,447	1,675,033	0.08
XS2231336061	Intl Fin 2.55% 20-18.09.23	50,000,000	CNH	7,161,698	6,706,242	0.31
US478160CQ51	Jnj 1.30% 20-01.09.30	1,500,000	USD	1,248,740	1,156,772	0.05
US478160CS18	Jnj 2.25% 20-01.09.50	5,000,000	USD	3,768,108	3,102,490	0.14
US478160CT90	Jnj 2.45% 20-01.09.60	5,000,000	USD	4,127,758	3,046,620	0.14
US478160CL64	Jnj 3.40% 17-15.01.38	5,000,000	USD	4,407,234	4,145,520	0.19
US478160BU72	Jnj 3.55% 16-01.03.36	3,000,000	USD	2,779,810	2,569,653	0.12
US478160AV64	Jnj 4.5% 10-01.09.40	3,000,000	USD	3,109,795	2,768,659	0.13
US478160BK90	Jnj 4.5% 13-05.12.43	3,000,000	USD	2,877,520	2,795,886	0.13
US46625HQP33	Jpm 3.3% 16-01.04.26	1,100,000	USD	1,016,552	979,232	0.04
XS2075811948	Jpm Frn 19-04.11.32	2,000,000	EUR	2,057,900	1,561,560	0.07
US46647PCM68	Jpmorgan Ch 0.768% 21-09.08.25	3,000,000	USD	2,529,618	2,597,653	0.12
US494368CC54	Kimberly-Cl 1.05% 20-15.09.27	500,000	USD	423,998	404,777	0.02
US494368CA98	Kimberly-cl 2.875% 20-07.02.50	100,000	USD	90,331	68,007	0.00
US57636QAU85	Mastercard 2.0% 21-18.11.31	2,400,000	USD	2,090,704	1,869,634	0.09
US57636QAP90	Mastercard 3.35% 20-26.03.30	1,000,000	USD	997,024	877,399	0.04
US58933YAZ88	Merck 1.45% 20-24.06.30	3,000,000	USD	2,489,526	2,287,063	0.10
US58933YBF16	Merck 2.75% 21-10.12.51	4,400,000	USD	3,346,947	2,882,669	0.13
US58933YBG98	Merck 2.90% 21-10.12.61	3,000,000	USD	2,477,333	1,894,132	0.09
US589331AS67	Merck 3.6% 12-15.09.42	3,000,000	USD	2,467,844	2,376,253	0.11
XS2346225878	Met Life 0.50% 21-25.05.29	4,000,000	EUR	4,075,260	3,275,760	0.15
US59217GEJ40	Met Life 0.95% 20-02.07.25	3,000,000	USD	2,607,978	2,548,198	0.12
XS2055110758	Met Life 1.625% 19-21.09.29 Regs	500,000	GBP	597,658	469,053	0.02
US59217HBB24	Met Life 3.45% 16-18.12.26	1,000,000	USD	866,068	875,089	0.04
US59156RBD98	Metlife 4.125% 12-13.08.42	1,000,000	USD	1,057,444	785,365	0.04
US595112BS19	Micron Tech 2.703% 21-15.04.32	1,100,000	USD	948,153	811,324	0.04
US594918CC64	Microsoft 2.525% 20-01.06.50	2,000,000	USD	1,408,559	1,304,745	0.06
US594918CD48	Microsoft 2.675% 20-01.06.60	4,000,000	USD	3,319,192	2,556,142	0.12
US594918CF95	Microsoft 3.041% 21-17.03.62	5,000,000	USD	4,384,197	3,472,318	0.16
US594918BJ27	Microsoft 3.125% 15-03.11.25	2,000,000	USD	1,740,096	1,796,972	0.08
US61746BDQ68	Mor St 3.875% 14-29.04.24	3,000,000	USD	2,733,764	2,727,903	0.12
US61746BDZ67	Mor St 3.875% 16-27.01.26	1,000,000	USD	932,562	901,505	0.04
US61761JZN26	Mor St 3.95% 15-23.04.27	1,000,000	USD	941,575	891,850	0.04
XS2250008245	Morgan Stan 0.495% 20-26.10.29	1,000,000	EUR	1,011,310	822,890	0.04
XS2292263121	Morgan Stan 0.497% 21-07.02.31	2,500,000	EUR	2,485,590	1,969,125	0.09
US6174468V45	Morgan Stan 0.985% 20-10.12.26	550,000	USD	453,291	452,059	0.02
US61747YEL56	Morgan Stan 2.943% 22-21.01.33	3,000,000	USD	2,578,361	2,341,930	0.11
US632525AU59	Nab Ny 2.332% 20-21.08.30 144A	1,000,000	USD	805,232	718,855	0.03
US66989HAR93	Novartis Ca 2.20% 20-14.08.30	3,000,000	USD	2,706,548	2,427,723	0.11
US66989HAS76	Novartis Ca 2.75% 20-14.08.50	5,000,000	USD	4,096,303	3,405,541	0.15
US66989HAJ77	Novartis Cap 3% 15-20.11.25	5,000,000	USD	4,922,285	4,473,238	0.20
US68389XCD57	Oracle Corp 2.30% 21-25.03.28	330,000	USD	275,856	272,025	0.01
US68389XBV64	Oracle Corp 2.95% 20-01.04.30	1,500,000	USD	1,324,660	1,220,972	0.06
US68389XBY04	Oracle Corp 3.85% 20-01.04.60	2,500,000	USD	2,252,874	1,615,514	0.07



## Swisscanto (LU) Portfolio Fund Sustainable Balanced (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
XS2404272572	P&G 0.11% 21-06.11.26	400,000,000	JPY	2,844,844	2,679,088	0.12
US742718FJ38	P&G 3.55% 20-25.03.40	5,000,000	USD	4,149,184	4,141,700	0.19
US717081EW90	Pfizer 2.625% 20-01.04.30	2,000,000	USD	1,806,180	1,663,105	0.08
US717081EA70	Pfizer 3% 16-15.12.26	2,000,000	USD	1,845,222	1,776,152	0.08
US74256LEK17	Prin 0.875% 21-12.01.26 144A	1,100,000	USD	895,017	902,463	0.04
US742718DF34	Procter&Gamble 5.55% 07-05.03.37	2,500,000	USD	2,898,914	2,634,245	0.12
XS2049583607	Prolos Eu 0.625% 19-10.09.31	3,000,000	EUR	2,983,226	2,167,590	0.10
US747525BN20	Qualcomm 1.30% 20-20.05.28	2,000,000	USD	1,622,513	1,606,314	0.07
US747525BT99	Qualcomm 6.0% 22-20.05.53	2,000,000	USD	2,114,335	2,098,560	0.10
US74977RDF82	Rabobk 2.625% 19-22.07.24 144A	3,000,000	USD	2,733,369	2,672,152	0.12
XS2068969067	Rabobk Ny 0.25% 19-30.10.26	2,500,000	EUR	2,493,200	2,246,900	0.10
US74977SDJ87	Rabobk Ny 1.004% 20-24.09.26	2,050,000	USD	1,732,788	1,687,568	0.08
US21688AAE29	Rabobk Ny 3.375% 15-21.05.25	500,000	USD	449,882	443,937	0.02
USU75000BS44	Roche H Us 0.991% 21-05.03.26 Regs	1,000,000	USD	829,772	836,688	0.04
USU75000BY12	Roche H Us 2.607% 21-13.12.51	2,200,000	USD	1,951,999	1,419,182	0.06
US771196BJ08	Roche Hldg 3% 15-10.11.25	1,500,000	USD	1,424,557	1,333,646	0.06
US771196BL53	Roche Hlg 2.375% 16-28.01.27 144A	1,000,000	USD	916,931	863,887	0.04
US79466LAH78	Salesforce 1.50% 21-15.07.28	650,000	USD	543,172	527,891	0.02
US91324PDM14	Unh 3.5% 18-15.02.24	3,000,000	USD	2,785,657	2,732,569	0.12
US91324PEA66	Unh Grp 3.125% 20-15.05.60	2,000,000	USD	1,699,691	1,299,738	0.06
US91324PDV13	Unh Grp 3.875% 19-15.08.59	5,000,000	USD	5,073,727	3,730,176	0.17
US92343VGL27	Verizon Com 2.85% 21-03.09.41	2,000,000	USD	1,764,226	1,345,096	0.06
US92556VAD82	Viartis Inc 2.70% 21-22.06.30	1,000,000	USD	859,188	751,981	0.03
US92826CAQ50	Visa Inc 2.0% 20-15.08.50	5,000,000	USD	2,937,703	2,916,333	0.13
US931142ET65	Walmart 1.80% 21-22.09.31	1,200,000	USD	1,012,310	935,811	0.04
USU9841MAA00	Wipro It Se 1.50% 21-23.06.26	1,300,000	USD	1,068,791	1,079,762	0.05
				<b>326,688,025</b>	<b>293,621,608</b>	<b>13.35</b>
<b>Venezuela</b>						
XS2182121827	Corp 1.625% 20-03.06.25 Regs	1,000,000	EUR	1,062,500	950,700	0.04
XS2081543204	Corp An 0.625% 19-20.11.26 Regs	3,000,000	EUR	2,998,365	2,662,050	0.12
XS1943474483	Corp Andina 0.625% 19-30.01.24	700,000	EUR	696,156	682,122	0.03
US219868CD67	Corp Andina 1.625% 20-23.09.25	3,000,000	USD	2,665,388	2,562,723	0.12
US219868CC84	Corp Andina 2.375% 20-12.05.23	1,400,000	USD	1,296,132	1,284,773	0.06
AU3CB0230134	Corp Andina 4.5% 15-05.06.25	2,150,000	AUD	1,494,785	1,309,319	0.06
				<b>10,213,326</b>	<b>9,451,687</b>	<b>0.43</b>
<b>Virgin Islands</b>						
USG91139AF57	Tsmc Global 1.25% 21-23.04.26	1,800,000	USD	1,490,361	1,501,317	0.07
USG91139AK43	Tsmc Global 4.375% 22-22.07.27	400,000	USD	390,148	368,787	0.01
				<b>1,880,509</b>	<b>1,870,104</b>	<b>0.08</b>
<b>Total - Bonds</b>				<b>1,152,228,929</b>	<b>1,036,631,054</b>	<b>47.14</b>
<b>Shares</b>						
<b>Australia</b>						
AU000000SUN6	Suncorp Group Ltd	1,391,156	AUD	10,788,108	10,385,394	0.47
				<b>10,788,108</b>	<b>10,385,394</b>	<b>0.47</b>

## Swisscanto (LU) Portfolio Fund Sustainable Balanced (EUR)

Investment portfolio (cont.)  
as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>Canada</b>						
CA6330671034	National Bank Of Canada	214,353	CAD	12,491,586	14,092,931	0.64
CA7751092007	Rogers Commun./B. N-V. *Opr*	189,309	CAD	8,820,878	8,064,975	0.37
				<b>21,312,464</b>	<b>22,157,906</b>	<b>1.01</b>
<b>Denmark</b>						
DK0060534915	Novo Nordisk A/S /-B-	113,322	DKK	13,128,842	16,517,672	0.75
DK0060094928	Orsted	94,275	DKK	10,392,833	7,383,253	0.34
				<b>23,521,675</b>	<b>23,900,925</b>	<b>1.09</b>
<b>France</b>						
FR0000120644	Danone.	171,333	EUR	8,986,373	9,819,094	0.45
FR0000121972	Schneider Electric Se	54,447	EUR	6,914,947	8,367,415	0.38
				<b>15,901,320</b>	<b>18,186,509</b>	<b>0.83</b>
<b>Germany</b>						
DE0008404005	Allianz Se/Nam.Vinkuliert	68,408	EUR	13,686,498	14,557,222	0.66
US30050E1055	Evotec Ag /Adr	76,847	USD	1,447,943	750,469	0.03
DE0005664809	Evotec I Inhaber-Akt	177,147	EUR	5,448,593	3,442,852	0.16
DE0006231004	Infineon Technologies /nam.	286,096	EUR	8,019,650	10,780,097	0.49
DE0007236101	Siemens Ag /nam.	126,957	EUR	15,720,616	18,949,602	0.86
DE000ENER6Y0	Siemens Energy Ag	417,972	EUR	5,613,201	8,459,753	0.39
				<b>49,936,501</b>	<b>56,939,995</b>	<b>2.59</b>
<b>Great Britain</b>						
GB00BM8PJY71	Natwest Grp Rg	2,425,900	GBP	7,019,121	7,277,549	0.33
GB00B10RZP78	Unilever Plc	441,840	EUR	20,535,604	21,071,349	0.96
				<b>27,554,725</b>	<b>28,348,898</b>	<b>1.29</b>
<b>Ireland</b>						
IE00B4BNMY34	Accenture Plc	70,241	USD	16,652,812	18,478,144	0.84
IE00B8KQN827	Eaton Corporation Public Ltd	41,620	USD	6,628,844	6,563,736	0.30
IE000S9YS762	Linde Plc	55,176	USD	13,461,090	18,051,229	0.82
				<b>36,742,746</b>	<b>43,093,109</b>	<b>1.96</b>
<b>Italy</b>						
DK0061539921	Vestas Wind Br/Rg	268,720	DKK	7,151,180	7,178,569	0.33
				<b>7,151,180</b>	<b>7,178,569</b>	<b>0.33</b>
<b>Japan</b>						
JP3942400007	Astellas Pharma Inc	674,700	JPY	9,627,805	8,786,294	0.40
US0476491081	Atkore Inc	116,672	USD	11,480,036	15,085,906	0.69
JP3358000002	Shimano Inc.	46,500	JPY	8,660,829	7,345,033	0.33
JP3435000009	Sony Group Corporation	197,400	JPY	15,941,337	16,361,754	0.75
JP3890350006	Sumitomo Mitsui Financ.Gr	248,300	JPY	9,448,877	9,097,736	0.41

## Swisscanto (LU) Portfolio Fund Sustainable Balanced (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
JP3910660004	Tokio Marine Holdings Inc	249,060	JPY	3,808,447	4,387,101	0.20
JP3571400005	Tokyo Electron Co Ltd	95,100	JPY	11,551,710	10,549,444	0.48
				<b>70,519,041</b>	<b>71,613,268</b>	<b>3.26</b>
<b>Luxembourg</b>						
FR0014000MR3	Eurofins Scientific	73,588	EUR	5,200,009	4,535,964	0.20
				<b>5,200,009</b>	<b>4,535,964</b>	<b>0.20</b>
<b>Netherlands</b>						
NL0010273215	Asml Holding Nv	23,683	EUR	10,908,589	14,806,612	0.67
NL0011794037	Koninklijke Ahold Delhaize N.v.	348,299	EUR	8,971,812	10,967,935	0.50
NL0000009827	Koninklijke Dsm Nv	23,967	EUR	4,268,936	2,605,213	0.12
				<b>24,149,337</b>	<b>28,379,760</b>	<b>1.29</b>
<b>Singapore</b>						
SG1S04926220	Oversea-Chinese Bk Corp	1,579,353	SGD	11,979,227	13,524,910	0.61
				<b>11,979,227</b>	<b>13,524,910</b>	<b>0.61</b>
<b>Sweden</b>						
SE0017768716	Boliden Rg	360,194	SEK	13,910,322	13,038,065	0.59
SE0015988019	Nibe Industrie Rg-B	851,321	SEK	8,271,689	8,901,600	0.41
				<b>22,182,011</b>	<b>21,939,665</b>	<b>1.00</b>
<b>Switzerland</b>						
CH0013841017	Lonza Group Ag /Nom.	23,817	CHF	11,529,324	13,135,598	0.60
				<b>11,529,324</b>	<b>13,135,598</b>	<b>0.60</b>
<b>USA</b>						
US00287Y1091	Abbvie Inc	119,599	USD	13,468,368	17,543,829	0.80
US0010551028	Aflac Inc.	254,197	USD	12,694,080	15,095,762	0.69
US0126531013	Albemarle Corp	33,310	USD	4,605,473	6,776,973	0.31
US02079K3059	Alphabet Inc -a-	374,952	USD	32,878,657	35,798,952	1.63
US0304201033	American Water Works Co Inc	68,604	USD	8,817,284	9,250,127	0.42
US0378331005	Apple Inc	138,430	USD	18,557,363	21,010,729	0.95
US0382221051	Applied Materials Inc	101,658	USD	11,474,338	11,493,076	0.52
US0528001094	Autoliv Inc	93,752	USD	7,414,000	8,056,226	0.37
US09062X1037	Biogen Inc	16,926	USD	4,532,788	4,331,479	0.20
US15135B1017	Centene Corp. De	121,300	USD	6,983,002	7,057,272	0.32
US17275R1023	Cisco Systems Inc.	172,787	USD	8,714,711	8,313,719	0.38
US2372661015	Darling Ingred --- Shs	90,090	USD	5,603,056	4,842,612	0.22
US2441991054	Deere & Co.	28,208	USD	8,618,647	10,719,793	0.49
US27579R1041	East-West Bancorp	127,899	USD	7,378,219	6,533,568	0.30
US2786421030	Ebay Inc	123,001	USD	5,668,608	5,023,291	0.23
US29261A1007	Encompass Hlth Registered	71,203	USD	3,715,548	3,545,568	0.16
US29670G1022	Essential Util Rg	82,931	USD	3,677,638	3,331,896	0.15
US3364331070	First Solar Inc	96,904	USD	8,952,462	19,399,531	0.88
US3687361044	General Hldg	55,882	USD	11,359,211	5,555,539	0.25
US4932671088	Keycorp	322,395	USD	6,405,375	3,715,206	0.17
US49338L1035	Keysight Technologies Inc	100,861	USD	11,840,573	14,991,057	0.68

## Swisscanto (LU) Portfolio Fund Sustainable Balanced (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
US4943681035	Kimberly Clark Corp	100,102	USD	12,769,122	12,366,598	0.56
US5324571083	Lilly (eli) & Co	50,657	USD	16,904,842	16,012,359	0.73
US5486611073	Lowe S Companies Inc.	72,089	USD	11,751,269	13,268,570	0.60
US5717481023	Marsh & Mc-Lennan Cos Inc	84,682	USD	9,420,480	12,981,534	0.59
US5951121038	Micron Technology Inc	167,782	USD	10,085,853	9,318,391	0.42
US5949181045	Microsoft Corp	209,198	USD	44,981,442	55,512,710	2.52
US61945C1036	Mosaic Co	158,682	USD	4,103,082	6,701,026	0.30
US67066G1040	Nvidia Corp.	69,756	USD	13,932,582	17,834,345	0.81
US6821891057	On Semiconductor Corp	68,671	USD	4,817,211	5,203,182	0.24
US6907421019	Owens Corning Inc	141,190	USD	11,407,042	12,449,723	0.57
US7170811035	Pfizer Inc.	194,597	USD	9,242,359	7,307,798	0.33
US78409V1044	S&P Global Shs	39,076	USD	12,232,566	12,400,232	0.56
US83417M1045	Solaredge Technologies Inc	56,428	USD	12,952,102	15,786,544	0.72
US88160R1014	Tesla Inc	49,226	USD	12,446,477	9,399,812	0.43
US8835561023	Thermo Fisher Scientific Inc	37,230	USD	16,067,978	19,750,799	0.90
US8725901040	T-Mobile Us Inc	94,942	USD	12,895,535	12,657,186	0.58
US8923561067	Tractor Supply Co	78,750	USD	10,628,378	17,036,587	0.77
US9113631090	United Rentals Inc.	32,015	USD	8,192,211	11,662,070	0.53
US91324P1021	Unitedhealth Group Inc	48,058	USD	15,082,584	20,904,533	0.95
US92532F1003	Vertex Pharmaceuticals	64,220	USD	14,931,922	18,623,770	0.85
US92826C8394	Visa Inc -a	61,339	USD	11,674,154	12,729,063	0.58
US94106L1098	Waste Management Inc	39,412	USD	6,171,181	5,919,146	0.27
				<b>486,049,773</b>	<b>548,212,183</b>	<b>24.93</b>
<b>Total - Shares</b>				<b>824,517,441</b>	<b>911,532,653</b>	<b>41.46</b>
<b>Total - Officially and other regulated markets listed securities and money market instruments</b>				<b>1,976,746,370</b>	<b>1,948,163,707</b>	<b>88.60</b>
<b>Securities and money market instruments that are not listed on an exchange or traded on a regulated market</b>						
<b>Bonds</b>						
<b>Canada</b>						
CA12593CAF82	Cppib Capit 3% 18-15.06.28(Rest)	1,000,000	CAD	727,398	665,033	0.03
CA63306AGJ93	Natl Bk 1.573% 20-18.08.26	2,000,000	CAD	1,315,067	1,263,701	0.06
CA68333ZAR88	Ontario 1.55% 21-01.11.29	2,700,000	CAD	1,812,461	1,630,598	0.07
CA89117FYZ66	Tor Dom Bk 1.128% 20-09.12.25	2,000,000	CAD	1,293,380	1,240,823	0.06
CA89117FA338	Tor Dom Bk 1.888% 21-08.03.28	3,000,000	CAD	2,041,339	1,802,635	0.08
CA891288DV15	Toronto 1.60% 20-02.12.30	3,000,000	CAD	1,958,555	1,774,173	0.08
				<b>9,148,200</b>	<b>8,376,963</b>	<b>0.38</b>
<b>France</b>						
FR0014003L79	Bnp Par 0.557% 21-20.05.27	600,000,000	JPY	4,368,397	4,040,369	0.19
				<b>4,368,397</b>	<b>4,040,369</b>	<b>0.19</b>
<b>Sweden</b>						
XS2198237039	Swedbank 0.423% 20-04.07.25	100,000,000	JPY	772,653	683,168	0.03
				<b>772,653</b>	<b>683,168</b>	<b>0.03</b>
<b>Total - Bonds</b>				<b>14,289,250</b>	<b>13,100,500</b>	<b>0.60</b>

## Swisscanto (LU) Portfolio Fund Sustainable Balanced (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>Rights</b>						
<b>Austria</b>						
AT0000A10BA2	Rights Intercell Ag 2013	42,288	EUR	0	0	0.00
				<b>0</b>	<b>0</b>	<b>0.00</b>
<b>Total - Rights</b>				<b>0</b>	<b>0</b>	<b>0.00</b>
<b>Shares</b>						
<b>Canada</b>						
CA58458F1018	Medical Intelligence Technologies Inc.	290,000	CAD	122,612	0	0.00
				<b>122,612</b>	<b>0</b>	<b>0.00</b>
<b>Total - Shares</b>				<b>122,612</b>	<b>0</b>	<b>0.00</b>
<b>Total - Securities and money market instruments that are not listed on an exchange or traded on a regulated market</b>				<b>14,411,862</b>	<b>13,100,500</b>	<b>0.60</b>
<b>Other transferable securities</b>						
<b>Bonds</b>						
<b>USA</b>						
XS2330256236	Aflac Inc 0.633% 21-15.04.31	200,000,000	JPY	1,547,579	1,312,902	0.06
XS2330256319	Aflac Inc 0.844% 21-14.04.33	500,000,000	JPY	3,738,453	3,222,745	0.15
XS2193854804	Prologis 0.85% 20-24.06.30	200,000,000	JPY	1,569,690	1,320,083	0.06
				<b>6,855,722</b>	<b>5,855,730</b>	<b>0.27</b>
<b>Total - Bonds</b>				<b>6,855,722</b>	<b>5,855,730</b>	<b>0.27</b>
<b>Total - Other transferable securities</b>				<b>6,855,722</b>	<b>5,855,730</b>	<b>0.27</b>
<b>Investment funds</b>						
<b>Luxembourg</b>						
LU0866272569	Swisscanto (LU) Equity Fund Sustainable Emerging Markets NT	932,484	USD	101,329,292	103,397,662	4.70
				<b>101,329,292</b>	<b>103,397,662</b>	<b>4.70</b>
<b>Total - Investment funds</b>				<b>101,329,292</b>	<b>103,397,662</b>	<b>4.70</b>
<b>TOTAL INVESTMENT PORTFOLIO</b>				<b>2,099,343,246</b>	<b>2,070,517,599</b>	<b>94.17</b>

## Swisscanto (LU) Portfolio Fund Sustainable Balanced (EUR)

Geographic and economic composition of investment portfolio  
as at 31 March 2023

(information in percentage of net assets)

<b>Geographic composition</b>	<b>%</b>	<b>Economic composition</b>	<b>%</b>
USA	38.55	Banks and financial institutions	19.67
Germany	7.78	States, provinces and municipalities	8.11
Luxembourg	6.97	Holding and finance companies	7.15
Great Britain	5.85	Electronic semiconductor	7.11
Canada	5.82	Pharmaceuticals and cosmetics	6.98
Netherlands	4.49	Supranational	6.86
France	3.81	Internet software	5.11
Japan	3.64	Investment funds	4.70
Ireland	2.40	Real estate companies	3.79
Italy	1.97	Electronics and electrical equipment	3.03
Spain	1.56	Insurance	2.39
Denmark	1.52	Office equipment and computers	2.25
Sweden	1.52	Healthcare, education and social services	1.96
Australia	1.16	Energy and water supply	1.73
Philippines	0.97	Mechanics, machinery	1.59
Switzerland	0.92	Other services	1.55
Belgium	0.88	Food and distilleries	1.45
Singapore	0.79	Chemicals	1.33
Hong Kong	0.66	Automobile industry	1.18
Finland	0.50	News transmission	1.06
Venezuela	0.43	Biotechnology	1.05
New Zealand	0.28	Transport	0.77
Austria	0.27	Consumer goods	0.66
Panama	0.24	Coal mines, heavy industries	0.59
South Korea	0.23	Forest products and paper industry	0.58
Honduras	0.18	Construction, building materials	0.57
Brazil	0.16	Graphic art and publishing	0.56
Chile	0.13	Environmental services & recycling	0.39
Liechtenstein	0.09		<b>94.17</b>
Virgin Islands	0.08		
Norway	0.07		
Latvia	0.06		
China	0.05		
Cayman Islands	0.04		
Poland	0.04		
Andorra	0.03		
Ivory Coast	0.03		
	<b>94.17</b>		

## Swisscanto (LU) Portfolio Fund Responsible Relax (CHF)

Investment portfolio  
as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>Officially and other regulated markets listed securities and money market instruments</b>						
<b>Bonds</b>						
<b>Australia</b>						
CH0512502995	Cw Bk Austr 0.113% 19-10.12.29	500,000	CHF	500,000	434,500	0.52
CH1118483747	Macquarie G 0.395% 21-20.07.28	500,000	CHF	500,000	443,875	0.53
CH0340912168	Transurban 0.65% 16-02.11.26	1,250,000	CHF	1,193,810	1,174,375	1.42
CH1108704839	Transurban 0.875% 21-19.11.31	500,000	CHF	502,260	438,500	0.53
AU3SG0002579	Tsy Vict 2.0% 21-17.09.35	500,000	AUD	333,211	237,339	0.29
US961214EL30	Westpac Bk 2.65% 20-16.01.30	100,000	USD	97,252	81,212	0.10
				<b>3,126,533</b>	<b>2,809,801</b>	<b>3.39</b>
<b>Austria</b>						
XS2320746394	Verbund 0.90% 21-01.04.41	100,000	EUR	108,937	67,472	0.08
				<b>108,937</b>	<b>67,472</b>	<b>0.08</b>
<b>Canada</b>						
CA07813ZAP95	Bell Canada 7.3% 02-23.02.32 M14	500,000	CAD	529,645	387,791	0.47
CH1121837251	Bk Scotia 0.302% 21-30.07.31	500,000	CHF	500,000	410,875	0.49
USC23264AL58	Cdp Finl 1.0% 21-26.05.26	250,000	USD	224,236	206,768	0.25
US13607GRR73	Cibc 0.95% 20-23.10.25	100,000	USD	90,915	82,937	0.10
CH1242301302	Fed Caiss 1.735% 23-31.01.28	200,000	CHF	200,000	197,550	0.24
US78013XZU52	Rbc 2.55% 19-16.07.24	1,000,000	USD	997,957	885,522	1.07
CA891145T792	Td Bk 3.226% 14-24.07.24	500,000	CAD	435,453	330,824	0.40
US89114TZD70	Tor Dom Bk 1.20% 21-03.06.26	100,000	USD	89,530	81,428	0.10
CH1243933558	Tor Dom Bk 2.202% 23-31.01.28	200,000	CHF	200,000	197,800	0.24
US94106BAC54	Waste Con 2.20% 21-15.01.32	40,000	USD	36,682	30,100	0.04
				<b>3,304,418</b>	<b>2,811,595</b>	<b>3.40</b>
<b>Chile</b>						
CH0496632628	Bc Sant Cl 0.135% 19-29.08.29	1,000,000	CHF	999,000	822,250	0.99
CH0479222066	Bco Dest Cl 0.24% 19-06.06.25	500,000	CHF	500,000	473,770	0.57
CH0506071239	Credito 0.10% 20-18.09.26	500,000	CHF	500,040	452,750	0.55
CH0505011889	Credito 0.25% 19-29.10.25	500,000	CHF	500,075	466,625	0.57
				<b>2,499,115</b>	<b>2,215,395</b>	<b>2.68</b>
<b>China</b>						
CND1000014N5	China 3.91% 08-23.10.38	2,000,000	CNH	303,498	297,949	0.36
				<b>303,498</b>	<b>297,949</b>	<b>0.36</b>
<b>Denmark</b>						
CH0026985520	Kommkrdt 2.875% 06-13.10.31	500,000	CHF	506,700	542,500	0.65
				<b>506,700</b>	<b>542,500</b>	<b>0.65</b>
<b>France</b>						
XS2314312179	Axa 1.375% 21-07.10.41	200,000	EUR	218,669	149,943	0.18
CH1142754303	Bfcm 0.15% 21-06.03.28	500,000	CHF	500,585	444,125	0.54

## Swisscanto (LU) Portfolio Fund Responsible Relax (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
CH0479514264	Bfcm 0.2% 19-12.06.26	1,000,000	CHF	1,000,170	932,500	1.13
CH1142512362	Bnp Par 2.892% 22-27.09.29	400,000	CHF	400,000	398,200	0.48
XS1485725854	Bnpp 4.625% 16-09.03.27	400,000	AUD	316,771	235,222	0.28
FR001400AXN4	Cdc 0.174% 22-16.06.27	100,000,000	JPY	729,233	676,831	0.82
XS0144628053	Sncf 5.375% 02-18.03.27	400,000	GBP	999,045	468,053	0.56
				<b>4,164,473</b>	<b>3,304,874</b>	<b>3.99</b>
<b>Germany</b>						
CH0598928742	Berlin Hyp 0.25% 21-10.03.31	500,000	CHF	500,370	417,500	0.51
CH1202242249	Berlin Hyp 0.968% 22-04.08.26	400,000	CHF	400,000	386,600	0.47
XS2451378181	Kfw 2.75% 22-03.03.25	2,000,000	CNH	286,129	266,697	0.32
US515110CA00	Lwf Rentbk 0.875% 21-30.03.26	250,000	USD	232,284	208,472	0.25
XS2218405772	Merck Kgaa 1.625% 20-09.09.80	200,000	EUR	215,651	175,955	0.21
CH0595205516	Munhyp 0.20% 21-03.03.31	500,000	CHF	500,620	415,625	0.50
				<b>2,135,054</b>	<b>1,870,849</b>	<b>2.26</b>
<b>Great Britain</b>						
CH1118461008	Asb Fin 0.118% 21-29.06.28	800,000	CHF	800,000	704,600	0.85
XS2347663507	Astrazeneca 0.375% 21-03.06.29	150,000	EUR	163,566	124,497	0.15
CH1115424686	Barclays 0.315% 21-04.06.27	400,000	CHF	400,000	362,800	0.44
CH0426621683	Barclays 1.125% 18-12.07.23	1,000,000	CHF	1,004,550	997,900	1.21
XS2472637136	Ebrd 2.75% 22-27.04.32	1,000,000	CNH	143,996	137,738	0.17
XS2192430572	Lloyds Bank 1.50% 20-23.06.23	300,000	GBP	324,671	335,933	0.41
CH0429659607	Lloyds Bk 1% 18-04.03.25	1,000,000	CHF	999,650	973,250	1.18
XS2287624584	Motability 0.125% 21-20.07.28	100,000	EUR	107,417	83,764	0.10
US63859VBF76	Nat Bui Soc 1.0% 20-28.08.25	200,000	USD	181,853	165,985	0.20
CH1202242223	Nat Bui Soc 1.520% 22-17.12.29	200,000	CHF	200,000	193,600	0.23
US639057AC29	Natwest 1.642% 21-14.06.27	200,000	USD	179,170	160,443	0.19
CH1231312708	Natwest 2.782% 22-06.12.27 Regs	400,000	CHF	400,000	399,900	0.48
XS2002491517	Natwest Mar 1% 19-28.05.24	300,000	EUR	334,525	287,840	0.35
US80283LAJ26	Santander 4% 14-13.03.24	1,000,000	USD	926,791	898,111	1.08
GB00BM8Z2V59	Uk Tbill 1.50% 31.07.53 Regs	50,000	GBP	64,809	33,219	0.04
				<b>6,230,998</b>	<b>5,859,580</b>	<b>7.08</b>
<b>Honduras</b>						
CH1191066278	Cabei 1.546% 22-30.11.26	400,000	CHF	400,000	389,200	0.47
				<b>400,000</b>	<b>389,200</b>	<b>0.47</b>
<b>Ireland</b>						
XS2076155105	Abbott II F 0.375% 19-19.11.27	150,000	EUR	161,887	130,801	0.16
XS2343340852	Aib Grp 0.50% 21-17.11.27	350,000	EUR	382,496	302,078	0.36
XS2325562697	Fresenius F 0.875% 21-01.10.31	200,000	EUR	219,650	147,033	0.18
XS2416978190	Zurich Fina 3.50% 21-02.05.52	1,000,000	USD	930,923	698,884	0.84
				<b>1,694,956</b>	<b>1,278,796</b>	<b>1.54</b>
<b>Japan</b>						
XS0257403278	Dbj 2.3% 06-19.03.26	100,000,000	JPY	1,109,582	729,803	0.88



## Swisscanto (LU) Portfolio Fund Responsible Relax (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
JP1201571G68	Japan 0.2% 16-20.06.36	50,000,000	JPY	324,503	322,372	0.39
JP1300591J79	Japan 0.7% 18-20.06.48	100,000,000	JPY	636,744	611,108	0.74
				<b>2,070,829</b>	<b>1,663,283</b>	<b>2.01</b>
<b>Luxembourg</b>						
XS2018637327	Heid. C Lux 1.125% 19-01.12.27	200,000	EUR	221,340	177,174	0.22
XS2261215011	Holcim Fin 0.5% 20-23.04.31 Regs	200,000	EUR	215,055	148,434	0.18
XS2238789460	Medtrnc 0.375% 20-15.10.28	200,000	EUR	214,866	168,849	0.20
				<b>651,261</b>	<b>494,457</b>	<b>0.60</b>
<b>Netherlands</b>						
XS2286044370	Abb Fin Bv 0.0% 21-19.01.30	100,000	EUR	107,464	79,262	0.10
CH0522158812	Bnp Par 0.50% 21-16.03.29	1,000,000	CHF	1,006,400	880,500	1.06
CH0479514298	Coop Rabo 0.25% 19-25.11.27	2,000,000	CHF	2,002,500	1,797,000	2.17
XS0161488498	Deutsch.Telek.7.5% 03-24.01.33	300,000	EUR	546,852	385,076	0.47
XS2232115423	Digital Dut 1.0% 20-15.01.32	200,000	EUR	213,135	140,099	0.17
CH1121837244	Digital Int 0.55% 21-16.04.29	600,000	CHF	600,132	510,600	0.62
XS1890845875	Iberdrola I 3.25% 19-Perp	200,000	EUR	228,200	191,133	0.23
XS2350756446	Ing Group 0.875% 21-09.06.32	100,000	EUR	109,160	84,412	0.10
CH0026620846	Rabobk 3.125% 06-15.09.26	2,000,000	CHF	2,265,162	2,058,500	2.49
XS2332234413	Sgs Nederla 0.125% 21-21.04.27	100,000	EUR	110,214	85,792	0.10
XS2118273866	Siemens Fin 1.0% 20-20.02.25	300,000	GBP	299,365	317,373	0.38
XS2366415110	Thermo Fish 1.125% 21-18.10.33	300,000	EUR	320,430	233,031	0.28
				<b>7,809,014</b>	<b>6,762,778</b>	<b>8.17</b>
<b>New Zealand</b>						
US00216NAE94	Asb Bank 2.375% 21-22.10.31	200,000	USD	182,965	148,119	0.18
				<b>182,965</b>	<b>148,119</b>	<b>0.18</b>
<b>Nigeria</b>						
CH0511762038	Africa Fina 0.522% 19-20.12.23	500,000	CHF	500,000	494,350	0.60
				<b>500,000</b>	<b>494,350</b>	<b>0.60</b>
<b>Panama</b>						
CH1243933590	Corp Andina 2.428% 23-15.02.30	300,000	CHF	300,000	296,565	0.36
				<b>300,000</b>	<b>296,565</b>	<b>0.36</b>
<b>Philippines</b>						
XS0307424274	Asian Dev Bk 2.35% 07-21.06.27	100,000,000	JPY	1,195,199	754,720	0.91
				<b>1,195,199</b>	<b>754,720</b>	<b>0.91</b>
<b>Romania</b>						
XS2258400162	Romania 2.625% 20-02.12.40	50,000	EUR	53,928	28,875	0.03
				<b>53,928</b>	<b>28,875</b>	<b>0.03</b>

## Swisscanto (LU) Portfolio Fund Responsible Relax (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>Singapore</b>						
XS2310058891	Dbs Group 1.822% 21-10.03.31	350,000	USD	319,777	287,781	0.35
				<b>319,777</b>	<b>287,781</b>	<b>0.35</b>
<b>South Korea</b>						
CH0506668851	Eibk 0% 19-27.05.25	1,000,000	CHF	1,007,390	951,750	1.15
CH0419040917	Hyucap 0.7325% 19-26.02.24	2,000,000	CHF	2,000,000	1,975,300	2.38
				<b>3,007,390</b>	<b>2,927,050</b>	<b>3.53</b>
<b>Spain</b>						
ES0200002055	Adif Alta V 0.55% 20-30.04.30	100,000	EUR	106,981	81,247	0.10
XS2182404298	Bbva 0.75% 20-04.06.25	100,000	EUR	105,888	93,453	0.11
US05946KAJ07	Bbva 1.125% 20-18.09.25	200,000	USD	180,285	165,762	0.20
CH1228837907	Bbva 2.77% 22-28.11.28	200,000	CHF	200,000	198,600	0.24
XS2018637913	San Con 0.375% 19-27.06.24 Regs	400,000	EUR	444,730	380,698	0.46
				<b>1,037,884</b>	<b>919,760</b>	<b>1.11</b>
<b>Sweden</b>						
CH1212189133	Akademiska 1.68% 22-20.09.32	400,000	CHF	400,000	390,400	0.47
				<b>400,000</b>	<b>390,400</b>	<b>0.47</b>
<b>Switzerland</b>						
CH0576402181	Ubs Group F 0.25% 20-05.11.28	250,000	EUR	266,045	203,440	0.25
USH42097CC91	Ubs Group F 2.095% 21-11.02.32	250,000	USD	224,700	177,510	0.21
CH0506668869	Ubs Group F 3% 19-Perp	200,000	CHF	200,000	160,000	0.19
CH0525158371	Zuerich Ver 0.10% 20-27.08.32	500,000	CHF	502,180	406,125	0.49
				<b>1,192,925</b>	<b>947,075</b>	<b>1.14</b>
<b>USA</b>						
US03073EAT29	Abc 2.70% 21-15.03.31	200,000	USD	187,481	157,110	0.19
XS2227905903	American Tc 0.50% 20-15.01.28	200,000	EUR	214,691	166,165	0.20
XS2346207892	American Tc 0.875% 21-21.05.29	300,000	EUR	328,638	240,216	0.29
US03027XBJ81	American Tc 1.50% 20-31.01.28	100,000	USD	91,034	77,978	0.09
US037833DN70	Apple Inc 2.05% 19-11.09.26	100,000	USD	97,969	85,479	0.10
US038222AN54	Applied Mat 1.75% 20-01.06.30	200,000	USD	192,799	153,785	0.19
US00206RJZ64	At&T Inc 3.50% 20-01.06.41	300,000	USD	221,357	216,742	0.26
CH0572327028	Athene Glo 0.85% 20-14.10.25	500,000	CHF	516,126	467,000	0.56
CH0474977722	Bac 0.252% 19-12.06.26	1,000,000	CHF	1,000,000	943,750	1.14
US059438AK79	Banc One 8% 97-29.04.27	1,500,000	USD	2,400,227	1,560,786	1.88
US075887CL11	Becton Dick 1.957% 21-11.02.31	75,000	USD	67,425	56,435	0.07
XS2343846940	Borg Warner 1.0% 21-19.05.31	100,000	EUR	108,585	78,549	0.09
US17275RAN26	Cisco Sys 3.625% 14-04.03.24	500,000	USD	528,874	451,889	0.55
CH0365501474	Citigp 0.5% 17-22.11.24	2,000,000	CHF	2,013,687	1,942,500	2.35
US172967NA50	Citigp 1.462% 21-09.06.27	150,000	USD	134,783	122,166	0.15
CH0297974898	Coca Cola 1% 15-02.10.28	2,500,000	CHF	2,649,583	2,375,625	2.87
US228222VAT89	Crown Cast 2.25% 20-15.01.31	300,000	USD	286,612	227,682	0.27
US126650DQ03	Cvs Health 1.875% 20-28.02.31	100,000	USD	88,879	74,127	0.09
US278642AV58	Ebay 1.90% 20-11.03.25	250,000	USD	238,367	216,345	0.26

## Swisscanto (LU) Portfolio Fund Responsible Relax (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
XS2337252931	Fedex Corp 0.45% 21-04.05.29	150,000	EUR	164,564	120,471	0.15
XS2100788780	Gen Mills 0.45% 20-15.01.26	150,000	EUR	162,351	136,853	0.17
CH1112011536	Gldm Sac 0.40% 21-11.05.28	200,000	CHF	200,206	180,100	0.22
CH0417086045	Gs 1% 18-24.11.25 -h- Regs	1,000,000	CHF	1,006,550	964,250	1.16
US437076CJ91	Home Depot 1.875% 21-15.09.31	320,000	USD	292,078	242,306	0.29
US459200KZ37	Ibm 5.10% 23-06.02.53	200,000	USD	183,588	176,025	0.21
US459200KH39	Ibm Corp 1.70% 20-15.05.27	150,000	USD	144,505	123,003	0.15
XS2437747210	Intl Bk Rec 2.25% 22-19.01.29	1,000,000	CNH	137,802	127,454	0.15
AU3CB0224491	Intl Fin 4% 14-03.04.25	500,000	AUD	419,266	308,042	0.37
CH0517825268	Jackson Nat 0.125% 20-14.07.28	400,000	CHF	400,340	345,200	0.42
US494368CC54	Kimberly-cl 1.05% 20-15.09.27	100,000	USD	91,705	80,350	0.10
USU52932BB29	Liberty Mut 4.569% 19-01.02.29	500,000	USD	480,667	439,116	0.53
US57636QAU85	Mastercard 2.0% 21-18.11.31	200,000	USD	183,484	154,638	0.19
US57636QAP90	Mastercard 3.35% 20-26.03.30	500,000	USD	557,580	435,421	0.53
US58933YBF16	Merck 2.75% 21-10.12.51	1,000,000	USD	919,155	650,256	0.79
CH0482172340	Met Life 0.125% 19-11.06.27	1,000,000	CHF	1,000,000	914,500	1.10
US59217HEP82	Met Life 1.55% 21-07.01.31	150,000	USD	131,369	109,327	0.13
US595112BS19	Micron Tech 2.703% 21-15.04.32	100,000	USD	92,385	73,205	0.09
XS2292263121	Morgan Stan 0.497% 21-07.02.31	200,000	EUR	216,117	156,353	0.19
CH0517825326	Nab Ny 0.065% 20-29.01.29	500,000	CHF	439,522	437,750	0.53
CH0564642095	Ny Life Gbl 0.125% 20-11.09.29	500,000	CHF	500,785	434,750	0.53
CH0471297959	Ny Life Gbl 0.25% 18.10.27 Regs	2,000,000	CHF	2,006,960	1,826,000	2.21
CH1137122839	Pac Life Gl 0.25% 21-26.10.28	300,000	CHF	300,678	260,475	0.31
XS2049583607	Prolos Eu 0.625% 19-10.09.31	200,000	EUR	217,931	143,426	0.17
US74977SDJ87	Rabobk Ny 1.004% 20-24.09.26	400,000	USD	364,100	326,821	0.39
USU75000BY12	Roche H Us 2.607% 21-13.12.51	1,000,000	USD	908,381	640,261	0.77
US79466LAH78	Salesforce 1.50% 21-15.07.28	100,000	USD	91,600	80,607	0.10
US91324PED06	Unh Grp 2.30% 21-15.05.31	150,000	USD	135,190	117,570	0.14
US91324PDS83	Unh Grp 2.875% 19-15.08.29	150,000	USD	147,710	125,674	0.15
US9128283R96	Usa 0.5% 18-15.01.28 /Infl	1,000,000	USD	914,981	1,070,382	1.29
US912810TB44	Usa 1.875% 21-15.11.51 /Tbo	1,000,000	USD	723,489	619,180	0.75
US912810TG31	Usa 2.875% 22-15.05.52 Tbo	700,000	USD	552,816	544,636	0.66
XS1030900242	Verizon Com 3.25% 14-17.02.26	500,000	EUR	654,023	492,933	0.60
USU9841MAA00	Wipro It Se 1.50% 21-23.06.26	200,000	USD	179,136	164,876	0.20
				<b>26,288,131</b>	<b>22,636,540</b>	<b>27.34</b>
<b>Total - Bonds</b>				<b>69,483,985</b>	<b>60,199,764</b>	<b>72.70</b>

## Shares

## Switzerland

CH0012221716	Abb Ltd Zuerich /namen.	4,608	CHF	109,943	144,553	0.17
CH1169360919	Accelleron Industries Ag	1,889	CHF	31,650	40,859	0.05
CH0432492467	Alcon Inc.	2,932	CHF	174,989	189,700	0.23
CH0043238366	Aryzta Ag /Nam.	34,070	CHF	39,297	52,809	0.06
CH0009002962	Barry Callebaut Ag /nam.	48	CHF	91,868	93,072	0.11
CH0210483332	Cie Financiere Richemont Nam-Ak	1,836	CHF	159,076	267,873	0.32
CH0030486770	Daetwyler Holding Ag	229	CHF	49,768	43,098	0.05
CH0126673539	Dksh Holding Ltd Shs	562	CHF	41,154	41,391	0.05
CH0030170408	Geberit Ag /Namen-Aktien	87	CHF	49,043	44,300	0.05
CH1169151003	Georg Fischer N	880	CHF	55,891	62,392	0.08

## Swisscanto (LU) Portfolio Fund Responsible Relax (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
CH0010645932	Givaudan Sa /Reg.	35	CHF	103,870	104,055	0.13
CH0012214059	Holcim Ltd /nam.	1,478	CHF	78,012	87,054	0.11
CH0006372897	Interroll Holding Ltd/nam.	19	CHF	49,035	62,415	0.08
CH0025238863	Kuehne +Nagel International	181	CHF	42,722	49,214	0.06
CH0010570767	Lindt & Spruengli /partiz	11	CHF	92,386	118,800	0.14
CH0025751329	Logitech Intl Sa	1,114	CHF	92,642	59,153	0.07
CH0013841017	Lonza Group Ag /nom.	398	CHF	237,341	217,865	0.26
CH0038863350	Nestle /Act Nom	9,881	CHF	795,923	1,101,336	1.33
CH0012005267	Novartis Ag Basel/nam.	7,341	CHF	504,199	614,882	0.74
CH0024608827	Partners Group Holding	115	CHF	107,239	98,532	0.12
CH0012032048	Roche Holding Ag /Genussschein	2,695	CHF	604,007	703,260	0.85
CH0002497458	Sgs Sa /nom.	18	CHF	48,575	36,198	0.04
CH0435377954	Sig Combibloc Group Ag	4,184	CHF	43,249	98,408	0.12
CH0418792922	Sika Ltd	343	CHF	95,467	87,637	0.11
CH0012549785	Sonova Holding Ag /Nom.	305	CHF	70,543	81,923	0.10
CH0014852781	Swiss Life Holding /Nam	54	CHF	19,364	30,413	0.04
CH0126881561	Swiss Re-Namen	551	CHF	52,301	51,706	0.06
CH0008742519	Swisscom /Nam.	53	CHF	26,918	30,910	0.04
CH0012100191	Tecan Group Sa /Nam.	174	CHF	63,394	69,461	0.08
CH0012453913	Temenos Ltd	425	CHF	48,243	26,894	0.03
CH0244767585	Ubs Group Ag	13,208	CHF	226,363	254,782	0.31
CH0014786500	Valiant Holdg Ag /namen	307	CHF	25,830	30,147	0.04
CH0011075394	Zurich Insurance Group/nam	640	CHF	201,098	280,128	0.34
				<b>4,431,400</b>	<b>5,275,220</b>	<b>6.37</b>
<b>Total - Shares</b>				<b>4,431,400</b>	<b>5,275,220</b>	<b>6.37</b>
<b>Total - Officially and other regulated markets listed securities and money market instruments</b>				<b>73,915,385</b>	<b>65,474,984</b>	<b>79.07</b>
<b>Investment funds</b>						
	<b>Ireland</b>					
IE00BVXBYN70	Gam St Chf -ins- /cap	274,085	CHF	2,733,612	2,988,212	3.61
				<b>2,733,612</b>	<b>2,988,212</b>	<b>3.61</b>
	<b>Luxembourg</b>					
LU2108482667	Swisscanto (LU) Bond Fund Emerging Market Opportunities NT	15,801	USD	1,465,353	1,404,526	1.70
LU1637934073	Swisscanto (LU) Bond Fund Global Credit Opportunities NTH CHF	16,386	CHF	1,578,086	1,605,450	1.94
LU0866272569	Swisscanto (LU) Equity Fund Sustainable Emerging Markets NT	5,574	USD	708,222	613,448	0.74
LU1900092039	Swisscanto (Lu) Equity Fund Systematic Responsible Eurozone Nt	9,365	EUR	869,002	1,321,007	1.59

## Swisscanto (LU) Portfolio Fund Responsible Relax (CHF)

### Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
LU1900092971	Swisscanto (LU) Equity Fund Systematic Responsible Japan NT CHF	9,733	CHF	887,260	999,774	1.21
LU1900091650	Swisscanto (Lu) Equity Fund Systematic Responsible Usa Nt	23,386	USD	3,162,827	3,316,868	4.01
				<b>8,670,750</b>	<b>9,261,073</b>	<b>11.19</b>
	<b>Total - Investment funds</b>			<b>11,404,362</b>	<b>12,249,285</b>	<b>14.80</b>
	<b>TOTAL INVESTMENT PORTFOLIO</b>			<b>85,319,747</b>	<b>77,724,269</b>	<b>93.87</b>

## Swisscanto (LU) Portfolio Fund Responsible Relax (CHF)

### Geographic and economic composition of investment portfolio as at 31 March 2023

(information in percentage of net assets)

<b>Geographic composition</b>	<b>%</b>	<b>Economic composition</b>	<b>%</b>
USA	27.34	Banks and financial institutions	34.16
Luxembourg	11.79	Holding and finance companies	17.06
Netherlands	8.17	Investment funds	14.80
Switzerland	7.51	States, provinces and municipalities	6.49
Great Britain	7.08	Food and distilleries	4.68
Ireland	5.15	Pharmaceuticals and cosmetics	3.63
France	3.99	Supranational	3.03
South Korea	3.53	Insurance	1.64
Canada	3.40	Real estate companies	1.57
Australia	3.39	News transmission	1.37
Chile	2.68	Office equipment and computers	1.08
Germany	2.26	Transport	0.87
Japan	2.01	Biotechnology	0.77
Spain	1.11	Healthcare, education and social services	0.52
Philippines	0.91	Chemicals	0.50
Denmark	0.65	Electronics and electrical equipment	0.45
Nigeria	0.60	Internet software	0.30
Honduras	0.47	Electronic semiconductor	0.28
Sweden	0.47	Construction, building materials	0.16
China	0.36	Mechanics, machinery	0.16
Panama	0.36	Forest products and paper industry	0.10
Singapore	0.35	Automobile industry	0.09
New Zealand	0.18	Energy and water supply	0.08
Austria	0.08	Environmental services & recycling	0.04
Romania	0.03	Other services	0.04
	<b>93.87</b>		<b>93.87</b>

## Swisscanto (LU) Portfolio Fund Responsible Relax (EUR)

Investment portfolio  
as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>Officially and other regulated markets listed securities and money market instruments</b>						
<b>Bonds</b>						
<b>Australia</b>						
AU3CB0264265	Nat Aus Bk 2.15% 19-19.06.24	300,000	AUD	203,712	180,665	0.63
AU3SG0002314	Tsy Vict 1.50% 20-10.09.31	300,000	AUD	185,968	152,871	0.53
				<b>389,680</b>	<b>333,536</b>	<b>1.16</b>
<b>Belgium</b>						
BE0000350596	Belgium 0.40% 20-22.06.40	250,000	EUR	171,325	157,047	0.54
BE0000344532	Belgium 1.45% 17-22.06.37 Regs	200,000	EUR	170,844	161,214	0.56
EU000A3KTGV8	Eu 0.0% 21-06.07.26	50,000	EUR	45,200	45,566	0.16
EU000A3K4DW8	Eu 2.75% 22-04.02.33	55,000	EUR	54,658	53,819	0.19
EU000A3K4D09	Eu 2.75% 22-04.12.37	100,000	EUR	99,795	94,802	0.33
				<b>541,822</b>	<b>512,448</b>	<b>1.78</b>
<b>Canada</b>						
XS2025468542	Cibc 0.04% 19-09.07.27	100,000	EUR	99,992	86,911	0.30
XS1945965611	Cppib Capit 0.875% 19-06.02.29	250,000	EUR	249,285	219,220	0.76
CA68333ZAH07	Ontario 2.05% 19-02.06.30	300,000	CAD	204,834	185,562	0.65
CA748148RX35	Quebec 2.6% 18-06.07.25	200,000	CAD	140,261	132,584	0.46
XS2338991941	Quebec T-Bi 0.25% 21-05.05.31	300,000	EUR	302,442	236,544	0.82
XS1989375412	Rbc 0.25% 19-02.05.24	100,000	EUR	99,476	96,373	0.33
US78013XZU52	Rbc 2.55% 19-16.07.24	100,000	USD	89,116	89,219	0.31
AU3CB0278554	Tor Dom Bk 1.50% 21-17.03.26	200,000	AUD	127,790	112,654	0.39
US89114TZJ41	Tor Dom Bk 2.0% 21-10.09.31	200,000	USD	176,488	148,598	0.52
XS2565831943	Tor Dom Bk 3.631% 22-13.12.29	100,000	EUR	100,000	96,638	0.34
US94106BAC54	Waste Con 2.20% 21-15.01.32	100,000	USD	84,729	75,817	0.26
				<b>1,674,413</b>	<b>1,480,120</b>	<b>5.14</b>
<b>China</b>						
CND10005TZQ1	China 2.80% 22-15.11.32	1,400,000	CNH	189,198	186,504	0.65
				<b>189,198</b>	<b>186,504</b>	<b>0.65</b>
<b>France</b>						
XS2314312179	Axa 1.375% 21-07.10.41	100,000	EUR	98,844	75,536	0.26
FR0013463676	Essilor 0.75% 19-27.11.31	100,000	EUR	98,537	81,044	0.28
FR0013154028	France 1.75% 15-25.05.66 /oat	300,000	EUR	381,038	206,433	0.72
FR0013534484	Orange 0.125% 20-16.09.29	100,000	EUR	99,234	80,926	0.28
FR0013518057	Socgen 1.25% 20-12.06.30	100,000	EUR	103,888	80,726	0.28
FR0014006OB0	Societe Par 1.0% 21-26.11.51	100,000	EUR	99,255	52,973	0.19
FR0013409612	Societe Par 1.125% 19-25.05.34	200,000	EUR	197,734	158,484	0.55
FR0013524410	Unedic 0.25% 20-16.07.35	200,000	EUR	198,302	140,572	0.49
				<b>1,276,832</b>	<b>876,694</b>	<b>3.05</b>
<b>Germany</b>						
XS2451378181	Kfw 2.75% 22-03.03.25	1,000,000	CNH	138,997	134,353	0.47
AU3CB0283190	Lwf Rentbk 0.40% 21-23.09.24	100,000	AUD	62,006	58,779	0.21

## Swisscanto (LU) Portfolio Fund Responsible Relax (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
XS2102932055	Merck Fin Ser 0.5% 20-16.07.28	100,000	EUR	99,636	87,010	0.30
DE000NRW0MY1	Nth Rhine-W 0.125% 21-04.06.31	23,000	EUR	22,979	18,368	0.06
				<b>323,618</b>	<b>298,510</b>	<b>1.04</b>
<b>Great Britain</b>						
US046353AW81	Astrazeneca 1.375% 20-06.08.30	100,000	USD	80,173	75,184	0.26
XS1873982745	Barclays 1.5% 18-03.09.23	200,000	EUR	199,222	198,232	0.69
XS2472637136	Ebrd 2.75% 22-27.04.32	200,000	CNH	28,008	27,755	0.10
XS0222383027	Glaxosm Cap 4% 05-16.06.25	200,000	EUR	241,902	203,412	0.71
US404280BZ11	Hsbc Hldg 3.803% 19-11.03.25	300,000	USD	270,901	269,946	0.94
XS2021471433	Motability 0.375% 19-03.01.26	150,000	EUR	149,865	137,907	0.48
XS2104915033	Natl Grid 0.19% 20-20.01.25	100,000	EUR	100,000	94,211	0.33
XS1788515606	Natwest Gr 1.75% 18-02.03.26	200,000	EUR	205,200	190,566	0.66
XS0210467873	Netwrk Rail Infra. 4.75% 05-24	100,000	GBP	134,598	114,053	0.39
XS1875284702	Sse 1.375% 18-04.09.27	200,000	EUR	196,142	184,886	0.64
GB00BM8Z2V59	Uk Tbill 1.50% 31.07.53 Regs	100,000	GBP	83,232	66,939	0.23
				<b>1,689,243</b>	<b>1,563,091</b>	<b>5.43</b>
<b>Honduras</b>						
XS2158595251	Cabei 2.0% 20-06.05.25	200,000	USD	179,707	174,013	0.61
				<b>179,707</b>	<b>174,013</b>	<b>0.61</b>
<b>Ireland</b>						
XS2076155105	Abbott II F 0.375% 19-19.11.27	100,000	EUR	99,256	87,857	0.31
XS1883355197	Abbott II F 1.5% 18-27.09.26 Regs	200,000	EUR	202,164	188,356	0.65
XS2555925218	Aib Grp 5.75% 22-16.02.29 Regs	100,000	EUR	99,906	103,677	0.36
XS2337061753	Ccep Financ 0.875% 21-06.05.33	200,000	EUR	200,000	150,294	0.52
XS2325562697	Fresenius F 0.875% 21-01.10.31	200,000	EUR	200,853	148,140	0.51
XS1288894691	Swisscom Ag 1.75% 15-15.09.25	200,000	EUR	212,000	192,364	0.67
XS2013626010	Zurich Fina 1.625% 19-17.06.39	200,000	EUR	218,648	145,966	0.51
XS2416978190	Zurich Fina 3.50% 21-02.05.52	200,000	USD	177,466	140,829	0.49
				<b>1,410,293</b>	<b>1,157,483</b>	<b>4.02</b>
<b>Italy</b>						
XS2312756062	Isp 2.625% 21-11.03.36	200,000	GBP	166,848	159,163	0.55
XS2592650373	Isp 5.0% 23-08.03.28	150,000	EUR	149,444	150,435	0.52
IT0005449969	Italy 0.95% 21-01.12.31 /Btp	200,000	EUR	200,148	157,258	0.55
US465410CA47	Italy 1.25% 20-17.02.26	200,000	USD	168,969	164,468	0.57
IT0005438004	Italy 1.50% 20-30.04.45 /Btp	400,000	EUR	384,916	243,276	0.85
IT0005532723	Italy 2% 23-14.03.28 /Infl	200,000	EUR	200,000	203,060	0.71
US465410BY32	Italy 2.875% 19-17.10.29	300,000	USD	257,785	238,491	0.83
				<b>1,528,110</b>	<b>1,316,151</b>	<b>4.58</b>
<b>Japan</b>						
XS0257403278	Dbj 2.3% 06-19.03.26	30,000,000	JPY	250,282	220,590	0.77
JP1103641MA8	Japan 0.10% 21-20.09.31	50,000,000	JPY	378,232	339,045	1.18
JP1201651J76	Japan 0.5% 18-20.06.38	50,000,000	JPY	382,329	330,643	1.15
JP1300721MA9	Japan 0.70% 21-20.09.51	30,000,000	JPY	231,547	179,227	0.62



## Swisscanto (LU) Portfolio Fund Responsible Relax (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
XS2329143510	Mizu Fin 0.184% 21-13.04.26	200,000	EUR	199,374	177,518	0.62
XS2004880832	Mizu Fin 0.523% 19-10.06.24	100,000	EUR	100,000	96,068	0.33
				<b>1,541,764</b>	<b>1,343,091</b>	<b>4.67</b>
<b>Luxembourg</b>						
XS0427291751	Bei 4.5% 09-15.10.25	100,000	EUR	130,150	103,596	0.36
EU000A1G0DV6	Efsf 0.5% 17-11.07.25	100,000	EUR	94,075	94,498	0.33
EU000A1G0BL1	Efsf 2.75% 13-03.12.29	400,000	EUR	479,368	396,264	1.38
XS2261215011	Holcim Fin 0.5% 20-23.04.31 Regs	100,000	EUR	99,435	74,776	0.26
XS2238789460	Medtrnc 0.375% 20-15.10.28	100,000	EUR	99,480	85,060	0.29
				<b>902,508</b>	<b>754,194</b>	<b>2.62</b>
<b>Netherlands</b>						
XS2575971994	Abn Amro Ba 4.0% 23-16.01.28	100,000	EUR	99,693	99,489	0.35
AU3CB0258028	Bng 3.30% 18-26.04.29	200,000	AUD	143,120	117,775	0.41
FR00140005J1	Bnp Par 0.375% 20-14.10.27	200,000	EUR	201,132	175,428	0.61
US09659X2K76	Bnp Par 3.052% 20-13.01.31 Regs	200,000	USD	173,759	157,881	0.55
XS2232115423	Digital Dut 1.0% 20-15.01.32	100,000	EUR	99,017	70,577	0.24
CH1121837244	Digital Int 0.55% 21-16.04.29	100,000	CHF	91,606	85,741	0.30
XS2558395278	Enbw Intl 4.049% 22-22.11.29	50,000	EUR	50,000	51,071	0.18
XS1890845875	Iberdrola I 3.25% 19-Perp	200,000	EUR	200,000	192,572	0.67
XS1771838494	Ing Groep 1.125% 18-14.02.25	200,000	EUR	198,460	190,904	0.66
XS2056374353	Mondelez In 0.875% 19-01.10.31	200,000	EUR	197,098	158,454	0.55
US82620KAE38	Siemens Fin 3.25% 15-27.05.25	250,000	USD	235,478	223,561	0.78
XS2262065159	Tennet 0.125% 20-30.11.32	100,000	EUR	99,241	76,082	0.26
XS2406569579	Tennet 0.875% 21-16.06.35 Regs	100,000	EUR	99,518	77,635	0.27
				<b>1,888,122</b>	<b>1,677,170</b>	<b>5.83</b>
<b>Philippines</b>						
XS2388085370	Adb 2.50% 21-15.02.27	1,000,000	CNH	137,712	132,315	0.46
				<b>137,712</b>	<b>132,315</b>	<b>0.46</b>
<b>Poland</b>						
XS0479333311	Poland 5.25% 10-20.01.25	100,000	EUR	129,400	102,837	0.36
				<b>129,400</b>	<b>102,837</b>	<b>0.36</b>
<b>Portugal</b>						
PTOTECOE0037	Portugal 1.0% 21-12.04.52	100,000	EUR	95,070	52,830	0.18
				<b>95,070</b>	<b>52,830</b>	<b>0.18</b>
<b>Romania</b>						
XS2330514899	Romania 2.75% 21-14.04.41	100,000	EUR	96,240	59,200	0.21
				<b>96,240</b>	<b>59,200</b>	<b>0.21</b>
<b>South Korea</b>						
XS1999730374	Kr Hous Fin 0.10% 19-18.06.24	130,000	EUR	129,955	124,450	0.43
				<b>129,955</b>	<b>124,450</b>	<b>0.43</b>

## Swisscanto (LU) Portfolio Fund Responsible Relax (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>Spain</b>						
US05946KAJ07	Bbva 1.125% 20-18.09.25	200,000	USD	167,329	167,010	0.58
XS2018637913	San Con 0.375% 19-27.06.24 Regs	200,000	EUR	199,172	191,782	0.67
XS1767931121	Santand 2.125% 18-08.02.28 Regs	100,000	EUR	93,230	89,995	0.31
XS1751004232	Santander 1.125% 18-17.01.25	200,000	EUR	193,436	190,896	0.66
ES0000012J07	Spanish Gov 1.0% 21-30.07.42	100,000	EUR	100,344	63,564	0.22
ES00000127A2	Spanish Gov 1.95% 15-30.07.30	200,000	EUR	232,636	185,820	0.65
				<b>986,147</b>	<b>889,067</b>	<b>3.09</b>
<b>Sweden</b>						
XS2346986990	Sbab Bk Ab 0.125% 21-27.08.26	100,000	EUR	99,661	88,885	0.31
XS0191154961	Vattenf Tsy 5.375% 04-29.04.24	200,000	EUR	255,438	205,032	0.71
				<b>355,099</b>	<b>293,917</b>	<b>1.02</b>
<b>Switzerland</b>						
CH0576402181	Ubs Group F 0.25% 20-05.11.28	200,000	EUR	198,386	163,978	0.57
CH0409606354	Ubs Group F 1.25% 18-17.04.25	200,000	EUR	201,200	192,986	0.67
				<b>399,586</b>	<b>356,964</b>	<b>1.24</b>
<b>USA</b>						
US023135BC96	Amazon Com 3.15% 18-22.08.27	200,000	USD	178,638	176,956	0.61
XS0252367775	Amer Intl Grp 5% 06-26.04.23	200,000	GBP	250,789	227,476	0.79
US03027XBJ81	American Tc 1.50% 20-31.01.28	50,000	USD	42,091	39,282	0.14
US031162BV19	Amgen 3.625% 14-22.05.24	100,000	USD	81,743	90,688	0.32
US036752AU73	Anthem Inc 4.55% 22-15.05.52	200,000	USD	165,701	167,306	0.58
US037833DQ02	Apple Inc 2.95% 19-11.09.49	200,000	USD	160,238	139,627	0.49
US06051GJH39	Bac 0.81% 20-24.10.24	300,000	USD	258,207	268,513	0.93
US06051GJZ37	Bac 2.087% 21-14.06.29	100,000	USD	82,055	79,502	0.28
US071813CP23	Bax 2.272% 22-01.12.28	50,000	USD	44,051	40,073	0.14
US110122DQ80	Bristol Mye 1.45% 20-13.11.30	200,000	USD	157,076	150,827	0.52
XS2233155261	Coca Cola 0.375% 20-15.03.33	150,000	EUR	147,898	111,825	0.39
US22822VAT89	Crown Cast 2.25% 20-15.01.31	100,000	USD	88,002	76,466	0.27
US126650DQ03	Cvs Health 1.875% 20-28.02.31	200,000	USD	170,835	149,371	0.52
US278642AV58	Ebay 1.90% 20-11.03.25	100,000	USD	89,563	87,189	0.30
US36267VAL71	Ge Hlth 6.377% 22.11.52 144A	100,000	USD	107,260	103,802	0.36
XS2043678841	Gldm Sachs 0.125% 19-19.08.24 Regs	100,000	EUR	99,489	95,412	0.33
US437076CJ91	Home Depot 1.875% 21-15.09.31	100,000	USD	84,181	76,291	0.26
US4581X0BX51	Iadb 3.2% 12-07.08.42	150,000	USD	140,446	120,746	0.42
US459200KH39	Ibm Corp 1.70% 20-15.05.27	100,000	USD	91,130	82,620	0.29
XS2160861808	Intl Bk Rec 0.01% 20-24.04.28	100,000	EUR	99,792	86,263	0.30
US459058JE46	Intl Bk Rec 0.375% 20-28.07.25	100,000	USD	86,931	84,732	0.29
XS1456422135	Jpmorgan Ch 0.625% 16-25.01.24	200,000	EUR	198,786	195,202	0.68
US57636QAU85	Mastercard 2.0% 21-18.11.31	100,000	USD	87,530	77,901	0.27
CH0338330456	Mcdonalds 0.17% 16-04.10.24	300,000	CHF	254,540	294,098	1.02
US58933YBF16	Merck 2.75% 21-10.12.51	200,000	USD	178,141	131,030	0.46
US59217GEK13	Met Life 0.45% 20-01.09.23	300,000	USD	259,392	270,957	0.94
US595112BS19	Micron Tech 2.703% 21-15.04.32	100,000	USD	87,988	73,757	0.26
US594918CF95	Microsoft 3.041% 21-17.03.62	200,000	USD	178,436	138,893	0.48
XS1197270819	Mondelez 1.625% 15-08.03.27	100,000	EUR	101,255	92,224	0.32

## Swisscanto (LU) Portfolio Fund Responsible Relax (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
US61747YDU64	Mor St 4.1%13-22.05.23	200,000	USD	164,711	183,784	0.64
XS2292263121	Morgan Stan 0.497% 21-07.02.31	300,000	EUR	297,252	236,295	0.82
US855244AZ28	Starbucks 2.55% 20-15.11.30	100,000	USD	91,353	80,108	0.28
US91324PED06	Unh Grp 2.30% 21-15.05.31	50,000	USD	41,166	39,485	0.14
US907818GC65	Union Paci 4.95% 22-09.09.52	200,000	USD	199,325	187,353	0.65
US912810SR05	Usa 1.125% 20-15.05.40 /Tbo	350,000	USD	212,874	214,960	0.75
US912810TB44	Usa 1.875% 21-15.11.51 /Tbo	250,000	USD	196,324	155,961	0.54
US912810TG31	Usa 2.875% 22-15.05.52 /Tbo	250,000	USD	197,157	195,978	0.68
XS1030900242	Verizon Com 3.25% 14-17.02.26	200,000	EUR	227,814	198,658	0.69
				<b>5,600,160</b>	<b>5,221,611</b>	<b>18.15</b>
<b>Total - Bonds</b>				<b>21,464,679</b>	<b>18,906,196</b>	<b>65.72</b>
<b>Total - Officially and other regulated markets listed securities and money market instruments</b>				<b>21,464,679</b>	<b>18,906,196</b>	<b>65.72</b>
<b>Securities and money market instruments that are not listed on an exchange or traded on a regulated market</b>						
<b>Bonds</b>						
<b>Canada</b>						
CA89117FFK09	Tor Dom Bk 3.005% 18-30.05.23	100,000	CAD	66,748	67,823	0.24
				<b>66,748</b>	<b>67,823</b>	<b>0.24</b>
<b>Total - Bonds</b>				<b>66,748</b>	<b>67,823</b>	<b>0.24</b>
<b>Total - Securities and money market instruments that are not listed on an exchange or traded on a regulated market</b>				<b>66,748</b>	<b>67,823</b>	<b>0.24</b>
<b>Investment funds</b>						
<b>Ireland</b>						
IE00B6TLWG59	Gam Star Cat Bd Inst Cl Eur	55,862	EUR	749,151	790,933	2.75
				<b>749,151</b>	<b>790,933</b>	<b>2.75</b>
<b>Luxembourg</b>						
LU2108482667	Swisscanto (LU) Bond Fund Emerging Market Opportunities NT	15,976	USD	1,433,815	1,430,774	4.97
LU1637934156	Swisscanto (LU) Bond Fund Global Credit Opportunities NTH EUR	5,657	EUR	548,199	567,659	1.97
LU0866272569	Swisscanto (LU) Equity Fund Sustainable Emerging Markets NT	5,503	USD	617,803	610,169	2.12
LU1900092039	Swisscanto (Lu) Equity Fund Systematic Responsible Eurozone Nt	12,548	EUR	1,261,930	1,783,377	6.20
LU1900092971	Swisscanto (LU) Equity Fund Systematic Responsible Japan NT CHF	2,169	CHF	188,196	224,477	0.78
LU1900091650	Swisscanto (Lu) Equity Fund Systematic Responsible Usa Nt	9,134	USD	1,168,725	1,305,174	4.54
				<b>5,218,668</b>	<b>5,921,630</b>	<b>20.58</b>
<b>Total - Investment funds</b>				<b>5,967,819</b>	<b>6,712,563</b>	<b>23.33</b>
<b>TOTAL INVESTMENT PORTFOLIO</b>				<b>27,499,246</b>	<b>25,686,582</b>	<b>89.29</b>

## Swisscanto (LU) Portfolio Fund Responsible Relax (EUR)

Geographic and economic composition of investment portfolio  
as at 31 March 2023

(information in percentage of net assets)

<b>Geographic composition</b>	<b>%</b>	<b>Economic composition</b>	<b>%</b>
Luxembourg	23.20	Investment funds	23.33
USA	18.15	States, provinces and municipalities	16.19
Ireland	6.77	Banks and financial institutions	15.75
Netherlands	5.83	Holding and finance companies	12.46
Great Britain	5.43	Supranational	4.93
Canada	5.38	Pharmaceuticals and cosmetics	3.75
Japan	4.67	Real estate companies	1.58
Italy	4.58	Transport	1.39
Spain	3.09	Energy and water supply	1.35
France	3.05	Leisure	1.30
Belgium	1.78	Healthcare, education and social services	1.08
Switzerland	1.24	Insurance	1.05
Australia	1.16	Electronics and electrical equipment	1.00
Germany	1.04	News transmission	0.97
Sweden	1.02	Office equipment and computers	0.78
China	0.65	Food and distilleries	0.71
Honduras	0.61	Mortgage & funding institutions	0.67
Philippines	0.46	Internet software	0.48
South Korea	0.43	Electronic semiconductor	0.26
Poland	0.36	Environmental services & recycling	0.26
Romania	0.21		
Portugal	0.18		
	<b>89.29</b>		<b>89.29</b>

## Swisscanto (LU) Portfolio Fund Responsible Select (CHF)

Investment portfolio  
as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>Officially and other regulated markets listed securities and money market instruments</b>						
<b>Bonds</b>						
<b>Australia</b>						
CH0512502995	Cw Bk Austr 0.113% 19-10.12.29	2,000,000	CHF	2,000,000	1,738,000	0.27
CH1118483747	Macquarie G 0.395% 21-20.07.28	2,000,000	CHF	2,000,000	1,775,500	0.28
CH1160188319	Nab Ny 0.292% 22-03.02.28 Regs	2,000,000	CHF	1,993,400	1,823,000	0.28
CH0346828434	Nat Aus Bk 0.3% 17-31.10.25	2,000,000	CHF	1,952,098	1,903,500	0.30
XS0414590009	Nsw Tsy 5% 09-25.02.39	2,000,000	GBP	3,489,804	2,480,398	0.39
CH0340912168	Transurban 0.65% 16-02.11.26	2,000,000	CHF	1,910,096	1,879,000	0.29
CH1108704839	Transurban 0.875% 21-19.11.31	1,500,000	CHF	1,506,780	1,315,500	0.20
XS2152883406	Transurban 3.0% 20-08.04.30	450,000	EUR	473,125	420,651	0.07
AU3SG0002579	Tsy Vict 2.0% 21-17.09.35	3,000,000	AUD	1,999,268	1,424,038	0.22
CH0458097950	Westpac Bk 0.25% 19-29.01.27	1,000,000	CHF	1,001,190	935,250	0.15
CH0417086060	Westpac Bk 0.4% 18-06.06.24	2,000,000	CHF	2,004,900	1,962,500	0.31
US961214EL30	Westpac Bk 2.65% 20-16.01.30	750,000	USD	729,391	609,089	0.09
CH0330049831	Wplau 1% 16-11.12.23	3,850,000	CHF	3,989,855	3,814,965	0.60
				<b>25,049,907</b>	<b>22,081,391</b>	<b>3.45</b>
<b>Austria</b>						
US86964WAJ18	Suzano Aust 3.75% 20-15.01.31	100,000	USD	89,240	79,443	0.01
XS2320746394	Verbund 0.90% 21-01.04.41	500,000	EUR	544,685	337,360	0.05
				<b>633,925</b>	<b>416,803</b>	<b>0.06</b>
<b>Brazil</b>						
USP2000TAA36	Banbra 3.25% 21-30.09.26	400,000	USD	368,380	337,370	0.05
				<b>368,380</b>	<b>337,370</b>	<b>0.05</b>
<b>Canada</b>						
CA013051DW44	Alberta 2.55% 16-01.06.27	2,000,000	CAD	1,550,669	1,303,439	0.20
CH1137407420	Bk Scotia 0.142% 21-25.10.28	2,000,000	CHF	2,000,000	1,745,000	0.27
CH1121837251	Bk Scotia 0.302% 21-30.07.31	3,000,000	CHF	2,974,429	2,465,250	0.38
US06367WB850	Bmo 1.85% 20-01.05.25	1,100,000	USD	1,067,673	942,541	0.15
CA11070TAL22	Brit Columb 2.55% 16-18.06.27	2,000,000	CAD	1,557,746	1,304,384	0.20
USC23264AL58	Cdp Finl 1.0% 21-26.05.26	750,000	USD	672,708	620,305	0.10
US13607GRR73	Cibc 0.95% 20-23.10.25	450,000	USD	409,115	373,215	0.06
XS2356317177	Cppib Cap 1.50% 21-23.06.28	1,450,000	AUD	1,002,731	769,267	0.12
CH1242301302	Fed Caiss 1.735% 23-31.01.28	2,000,000	CHF	2,000,000	1,975,500	0.31
US563469UD51	Manitoba 3.05% 14-14.05.24	2,000,000	USD	1,802,966	1,795,856	0.28
CH0461239003	N Brunswick 0.125% 19-06.12.32	3,000,000	CHF	2,914,000	2,535,000	0.40
US63307A2M63	Natl Bk 0.55% 20-15.11.24	400,000	USD	355,694	355,137	0.06
US69376Q2B87	Psp Cap 1.625% 21-26.10.28	2,000,000	USD	1,842,471	1,603,591	0.25
US748148QR73	Quebec 7.5% 99-15.09.29	2,000,000	USD	2,854,272	2,183,640	0.34
US748149AQ48	Quebec Prov 2.5% 19-09.04.24 Sr Qw	3,000,000	USD	2,885,333	2,681,835	0.42
US78015K7H17	Rbc 1.15% 20-10.06.25	700,000	USD	671,091	588,921	0.09
CH1179534974	Rbc 1.45% 22-04.05.27	2,000,000	CHF	2,000,000	1,929,000	0.30
US78013XZU52	Rbc 2.55% 19-16.07.24	1,200,000	USD	1,190,209	1,062,627	0.17
US89114TZD70	Tor Dom Bk 1.20% 21-03.06.26	1,250,000	USD	1,119,131	1,017,843	0.16

## Swisscanto (LU) Portfolio Fund Responsible Select (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
CH1243933558	Tor Dom Bk 2.202% 23-31.01.28	2,000,000	CHF	2,000,000	1,978,000	0.31
US94106BAC54	Waste Con 2.20% 21-15.01.32	220,000	USD	201,750	165,552	0.03
				<b>33,071,988</b>	<b>29,395,903</b>	<b>4.60</b>
<b>Chile</b>						
CH0496632628	Bc Sant Cl 0.135% 19-29.08.29	2,500,000	CHF	2,497,500	2,055,625	0.32
CH0465767785	Bc Sant Cl 0.384% 19-27.09.24	2,000,000	CHF	2,000,000	1,952,100	0.30
CH0479222066	Bco Dest Cl 0.24% 19-06.06.25	1,500,000	CHF	1,500,000	1,421,310	0.22
CH0506071239	Credito 0.10% 20-18.09.26	1,000,000	CHF	1,000,080	905,500	0.14
CH0505011889	Credito 0.25% 19-29.10.25	1,000,000	CHF	1,000,150	933,250	0.15
US05890PAB22	Credito 2.875% 21-14.10.31	500,000	USD	455,755	369,645	0.06
				<b>8,453,485</b>	<b>7,637,430</b>	<b>1.19</b>
<b>China</b>						
US04522KAA43	Asian Infra 2.25% 19-16.05.24	3,000,000	USD	3,032,524	2,671,339	0.42
				<b>3,032,524</b>	<b>2,671,339</b>	<b>0.42</b>
<b>Denmark</b>						
XS2291068992	Kommkrdt 0.50% 21-28.01.26	1,400,000	USD	1,235,030	1,155,485	0.18
CH0026985520	Kommkrdt 2.875% 06-13.10.31	4,000,000	CHF	4,053,600	4,340,000	0.68
DK0030487996	Nykredit 0.875% 21-28.07.31	500,000	EUR	549,018	430,409	0.07
XS2293075680	Orsted 1.50% 21-18.02.21	400,000	EUR	432,040	291,593	0.04
				<b>6,269,688</b>	<b>6,217,487</b>	<b>0.97</b>
<b>France</b>						
FR0014002GB5	Afd 0.375% 21-25.05.36	500,000	EUR	544,445	336,953	0.05
XS2314312179	Axa 1.375% 21-07.10.41	1,200,000	EUR	1,312,015	899,657	0.14
CH1142754303	Bfcm 0.15% 21-06.03.28	2,000,000	CHF	2,002,340	1,776,500	0.28
CH0368825474	Bfcm 0.4% 17-19.12.25 Regs	5,000,000	CHF	4,937,600	4,740,000	0.74
CH0379610972	Bfcm 0.6% 17-05.04.27	3,000,000	CHF	3,004,900	2,806,500	0.44
CH1125186663	Bnp Par 0.148% 21-13.07.27	2,000,000	CHF	2,000,000	1,822,000	0.28
FR00140028Z9	Bnp Par 1.795% 21-03.09.27	1,600,000	AUD	1,079,584	843,766	0.13
FR0013534674	Bpce 0.50% 20-15.09.27	500,000	EUR	535,195	435,352	0.07
FR0014007LL3	Bpce 0.50% 22-14.01.28	800,000	EUR	821,810	687,852	0.11
FR00140027U2	Bpce 0.75% 21-03.03.31	800,000	EUR	870,773	614,961	0.10
FR001400AXN4	Cdc 0.174% 22-16.06.27	200,000,000	JPY	1,458,465	1,353,663	0.21
CH1179184416	Co Fin 0.89% 22-27.04.29	1,000,000	CHF	1,000,000	936,250	0.15
FR0013398229	Gdf Suez 3.25% 19-perp	100,000	EUR	111,654	96,358	0.02
XS0123656836	Reseau Ferre 5.25% 01-31.01.35	500,000	GBP	1,099,415	605,336	0.09
XS0096412548	Rff 5.25% 99-07.12.28	2,000,000	GBP	4,944,121	2,379,619	0.37
XS0144628053	Sncf 5.375% 02-18.03.27	1,700,000	GBP	4,245,943	1,989,225	0.31
FR00140025B6	Socgen 0.594% 21-25.02.26	200,000,000	JPY	1,602,858	1,303,040	0.20
CH0404311687	Socgen 0.7% 18-26.02.25	5,000,000	CHF	5,010,100	4,832,500	0.76
US83368TBD90	Socgen 2.889% 21-09.06.32	400,000	USD	359,420	287,151	0.05
FR0014006OB0	Societe Par 1.0% 21-26.11.51	2,000,000	EUR	2,092,085	1,051,542	0.16
FR0013409612	Societe Par 1.125% 19-25.05.34	700,000	EUR	823,523	550,548	0.09
				<b>39,856,246</b>	<b>30,348,773</b>	<b>4.75</b>

## Swisscanto (LU) Portfolio Fund Responsible Select (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>Germany</b>						
CH0598928742	Berlin Hyp 0.25% 21-10.03.31	1,000,000	CHF	1,000,740	835,000	0.13
CH1202242249	Berlin Hyp 0.968% 22-04.08.26	1,500,000	CHF	1,500,000	1,449,750	0.23
XS2101357072	Fresenius 0.75% 20-15.01.28	1,500,000	EUR	1,616,287	1,289,872	0.20
US500769BN36	Kfw 2.05% 06-16.02.26	300,000,000	JPY	2,605,602	2,178,907	0.34
XS2322827382	Kfw 2.70% 21-25.03.24	15,000,000	CNH	2,197,863	2,000,129	0.31
XS2451378181	Kfw 2.75% 22-03.03.25	10,000,000	CNH	1,430,645	1,333,486	0.21
US515110CA00	Lwf Rentbk 0.875% 21-30.03.26	1,150,000	USD	1,068,504	958,972	0.15
XS2218405772	Merck Kgaa 1.625% 20-09.09.80	1,200,000	EUR	1,293,906	1,055,730	0.17
CH1122290237	Munhyp 0.05% 21-13.08.36	2,000,000	CHF	1,578,079	1,551,000	0.24
CH0595205516	Munhyp 0.20% 21-03.03.31	1,500,000	CHF	1,501,860	1,246,875	0.19
CH0471297991	Munhyp 0.25% 19-10.05.30	2,000,000	CHF	2,002,160	1,765,000	0.28
CH1100259808	Munhyp 0.25% 21-29.03.41	1,500,000	CHF	1,279,489	1,107,750	0.17
				<b>19,075,135</b>	<b>16,772,471</b>	<b>2.62</b>
<b>Great Britain</b>						
CH1118461008	Asb Fin 0.118% 21-29.06.28	2,000,000	CHF	2,000,000	1,761,500	0.27
XS2343772724	Asb Fin 0.25% 21-21.05.31	1,500,000	EUR	1,641,931	1,151,980	0.18
CH1115424686	Barclays 0.315% 21-04.06.27	1,600,000	CHF	1,600,000	1,451,200	0.23
XS2351311290	Barclays 0.654% 21-09.06.27	200,000,000	JPY	1,641,843	1,335,589	0.21
CH0426621683	Barclays 1.125% 18-12.07.23	3,000,000	CHF	3,013,600	2,993,700	0.47
CH0461239094	Bnz Intl Ln 0.111% 20-24.07.28	4,000,000	CHF	4,000,000	3,498,000	0.55
USG25839PT55	Coca-Cola E 1.50% 21-15.01.27	250,000	USD	229,089	203,422	0.03
XS2288938546	Ebrd 2.0% 21-21.01.25	5,000,000	CNH	715,367	656,500	0.10
XS2472637136	Ebrd 2.75% 22-27.04.32	5,000,000	CNH	719,981	688,689	0.11
XS2333299324	Iffim 1.0% 21-21.04.26	1,500,000	USD	1,380,626	1,246,297	0.19
CH1160382904	Itau Bba In 0.56% 22-17.02.25	1,000,000	CHF	1,000,000	965,000	0.15
CH0429659607	Lloyds Bk 1% 18-04.03.25	2,000,000	CHF	1,999,300	1,946,500	0.30
XS2287624584	Motability 0.125% 21-20.07.28	200,000	EUR	214,835	167,528	0.03
XS2021471433	Motability 0.375% 19-03.01.26	600,000	EUR	665,165	547,505	0.09
XS2431784441	Motability 2.125% 22-18.01.42	800,000	GBP	988,650	603,546	0.09
US63859VBF76	Nat Bui Soc 1.0% 20-28.08.25	800,000	USD	727,413	663,939	0.10
CH1202242223	Nat Bui Soc 1.520% 22-17.12.29	1,500,000	CHF	1,500,000	1,452,000	0.23
XS2104915033	Natl Grid 0.19% 20-20.01.25	400,000	EUR	432,378	374,028	0.06
XS2200513153	Natl Grid 1.125% 20-07.07.28	1,100,000	GBP	1,290,950	1,023,745	0.16
US639057AC29	Natwest 1.642% 21-14.06.27	300,000	USD	268,755	240,665	0.04
CH1231312708	Natwest 2.782% 22-06.12.27 Regs	2,000,000	CHF	2,000,000	1,999,500	0.31
XS1788515606	Natwest Gr 1.75% 18-02.03.26	1,000,000	EUR	1,170,016	945,709	0.15
CH1181713640	Rabobk Ln 1.362% 22-28.04.28	2,000,000	CHF	2,000,000	1,898,000	0.30
GB00BM8Z2V59	Uk Tbill 1.50% 31.07.53 Regs	800,000	GBP	1,107,215	531,507	0.08
				<b>32,307,114</b>	<b>28,346,049</b>	<b>4.43</b>
<b>Honduras</b>						
CH1135555576	Cabei 0.17% 21-29.09.31	2,000,000	CHF	1,938,497	1,627,500	0.26
CH1191066278	Cabei 1.546% 22-30.11.26	2,000,000	CHF	2,000,000	1,946,000	0.30
				<b>3,938,497</b>	<b>3,573,500</b>	<b>0.56</b>

## Swisscanto (LU) Portfolio Fund Responsible Select (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>Hong Kong</b>						
XS2356311139	Aia Group 0.88% 21-09.09.33	650,000	EUR	705,138	501,895	0.08
				<b>705,138</b>	<b>501,895</b>	<b>0.08</b>
<b>Ireland</b>						
XS2343340852	Aib Grp 0.50% 21-17.11.27	1,050,000	EUR	1,147,489	906,235	0.14
XS2325562697	Fresenius F 0.875% 21-01.10.31	650,000	EUR	713,862	477,857	0.08
XS2416978190	Zurich Fina 3.50% 21-02.05.52	2,400,000	USD	2,247,120	1,677,321	0.26
				<b>4,108,471</b>	<b>3,061,413</b>	<b>0.48</b>
<b>Italy</b>						
XS2311539691	Isp 0.68% 21-11.03.24	200,000,000	JPY	1,600,917	1,366,901	0.21
US465410CA47	Italy 1.25% 20-17.02.26	5,000,000	USD	4,574,105	4,080,964	0.64
US465410CC03	Italy 3.875% 21-06.05.51	2,000,000	USD	1,976,747	1,298,337	0.20
US465410AH18	Italy 6.875% 93-27.09.23	4,500,000	USD	5,928,197	4,136,750	0.65
				<b>14,079,966</b>	<b>10,882,952</b>	<b>1.70</b>
<b>Ivory Coast</b>						
XS0043037505	Afdb 7.375% 93-06.04.23	2,000,000	USD	3,123,315	1,827,319	0.29
				<b>3,123,315</b>	<b>1,827,319</b>	<b>0.29</b>
<b>Japan</b>						
XS2385120857	East Japan 1.162% 21-15.09.28	500,000	GBP	633,134	468,524	0.07
JP1201651J76	Japan 0.5% 18-20.06.38	450,000,000	JPY	3,678,643	2,953,544	0.46
JP1300721MA9	Japan 0.70% 21-20.09.51	450,000,000	JPY	3,602,869	2,668,318	0.42
US874060AX48	Takeda Phar 2.05% 20-31.03.30	950,000	USD	900,683	728,049	0.12
				<b>8,815,329</b>	<b>6,818,435</b>	<b>1.07</b>
<b>Luxembourg</b>						
CH0398677689	Aroundtown 0.732% 18-30.01.25	3,600,000	CHF	3,600,000	3,034,800	0.47
XS0241594778	Bei 1.9% 06-26.01.26	200,000,000	JPY	2,159,087	1,447,031	0.23
XS0282506657	Bei 2.15% 07-18.01.27 Senior	300,000,000	JPY	3,692,677	2,226,126	0.35
US298785DV50	Bei 4.875% 06-15.02.36	5,000,000	USD	5,442,929	5,060,792	0.79
XS2332164966	Eib 2.70% 21-22.04.24	5,000,000	CNH	724,462	663,410	0.10
EU000A284469	Eu 0.30% 20-04.11.50	1,500,000	EUR	719,505	706,222	0.11
XS2261215011	Holcim Fin 0.5% 20-23.04.31 Regs	500,000	EUR	537,637	371,086	0.06
XS2235996217	Novartis 0.0% 20-23.09.28	500,000	EUR	533,574	417,715	0.07
				<b>17,409,871</b>	<b>13,927,182</b>	<b>2.18</b>
<b>Mexico</b>						
US191241AH15	Coca Co F 2.75% 20-22.01.30	226,000	USD	217,056	183,471	0.03
				<b>217,056</b>	<b>183,471</b>	<b>0.03</b>
<b>Netherlands</b>						
XS2388141892	Adecco If 1.0% 21-21.03.82	1,400,000	EUR	1,511,640	1,097,428	0.17
CH0522158812	Bnp Par 0.50% 21-16.03.29	2,000,000	CHF	2,012,800	1,761,000	0.28
CH0479514298	Coop Rabo 0.25% 19-25.11.27	3,000,000	CHF	3,003,750	2,695,500	0.42
XS2232115423	Digital Dut 1.0% 20-15.01.32	600,000	EUR	639,406	420,297	0.07



## Swisscanto (LU) Portfolio Fund Responsible Select (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
CH1121837244	Digital Int 0.55% 21-16.04.29	2,000,000	CHF	2,000,440	1,702,000	0.27
XS1890845875	Iberdrola I 3.25% 19-perp	400,000	EUR	456,400	382,266	0.06
XS2350756446	Ing Group 0.875% 21-09.06.32	300,000	EUR	327,478	253,237	0.04
USN4580HAC18	Ing Group 1.40% 20-01.07.26	2,000,000	USD	1,893,230	1,664,914	0.26
XS2384726282	Mondelez In 0.625% 09.09.32 Regs	1,000,000	EUR	1,079,190	746,797	0.12
CH0026620846	Rabobk 3.125% 06-15.09.26	2,000,000	CHF	2,459,100	2,058,500	0.32
US879385AD49	Telefonica 8.25% 00-15.09.30	3,000,000	USD	3,891,190	3,209,462	0.50
XS2348325494	Tennet 0.50% 21-09.06.31	1,200,000	EUR	1,303,297	987,591	0.15
XS2366415110	Thermo Fish 1.125% 21-18.10.33	1,100,000	EUR	1,174,911	854,448	0.13
				<b>21,752,832</b>	<b>17,833,440</b>	<b>2.79</b>
<b>Nigeria</b>						
CH0511762038	Africa Fina 0.522% 19-20.12.23	1,500,000	CHF	1,500,000	1,483,050	0.23
				<b>1,500,000</b>	<b>1,483,050</b>	<b>0.23</b>
<b>Panama</b>						
XS2296027217	Corp Andina 0.25% 21-04.02.26	1,350,000	EUR	1,450,531	1,204,325	0.19
CH1243933590	Corp Andina 2.428% 23-15.02.30	2,000,000	CHF	2,000,000	1,977,100	0.31
				<b>3,450,531</b>	<b>3,181,425</b>	<b>0.50</b>
<b>Philippines</b>						
CH1191066245	Adb 0.80% 22-06.07.27	1,000,000	CHF	1,001,830	961,250	0.15
XS2388085370	Adb 2.50% 21-15.02.27	15,000,000	CNH	2,167,455	1,969,898	0.31
XS1958237403	Adb 2.9% 19-05.03.24	15,000,000	CNH	2,181,084	2,001,625	0.31
XS0307424274	Asian Dev Bk 2.35% 07-21.06.27	300,000,000	JPY	2,914,317	2,264,160	0.36
				<b>8,264,686</b>	<b>7,196,933</b>	<b>1.13</b>
<b>Portugal</b>						
PTOTECOE0037	Portugal 1.0% 21-12.04.52	100,000	EUR	107,425	52,435	0.01
				<b>107,425</b>	<b>52,435</b>	<b>0.01</b>
<b>Romania</b>						
XS2258400162	Romania 2.625% 20-02.12.40	250,000	EUR	269,639	144,375	0.02
				<b>269,639</b>	<b>144,375</b>	<b>0.02</b>
<b>South Korea</b>						
CH0506668851	Eibk 0% 19-27.05.25	1,000,000	CHF	1,007,390	951,750	0.15
CH0419040917	Hyucap 0.7325% 19-26.02.24	2,000,000	CHF	2,000,000	1,975,300	0.31
US500630DE57	Kdb 0.80% 20-27.04.26	400,000	USD	362,785	324,854	0.05
CH1179184424	Kdb 0.94% 22-28.04.27	2,000,000	CHF	2,000,000	1,890,000	0.29
XS2181972568	Kdb 1.25% 20-03.06.25	500,000	USD	484,883	424,399	0.07
CH0461238856	Kor Railrd 0.0% 19-19.11.24	1,000,000	CHF	1,009,050	961,250	0.15
				<b>6,864,108</b>	<b>6,527,553</b>	<b>1.02</b>
<b>Spain</b>						
XS2182404298	Bbva 0.75% 20-04.06.25	700,000	EUR	741,214	654,173	0.10
US05946KAJ07	Bbva 1.125% 20-18.09.25	1,400,000	USD	1,261,993	1,160,333	0.18
CH1228837907	Bbva 2.77% 22-28.11.28	1,500,000	CHF	1,500,000	1,489,500	0.23

## Swisscanto (LU) Portfolio Fund Responsible Select (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
XS2076079594	Bco Sab 0.625% 19-07.11.25	1,000,000	EUR	1,088,961	935,823	0.15
XS2555187801	Caixa 5.375% 22-14.11.30 Regs	1,100,000	EUR	1,082,258	1,131,356	0.18
XS1767931121	Santand 2.125% 18-08.02.28 Regs	500,000	EUR	532,218	446,612	0.07
CH0505011947	Santander 0.20% 19-19.11.27	1,000,000	CHF	1,000,000	886,500	0.14
XS2357417257	Santander 0.625% 21-24.06.29	900,000	EUR	980,550	743,713	0.12
CH0367206684	Santander 0.75% 17-12.06.23	3,000,000	CHF	3,048,810	2,995,350	0.47
XS1751004232	Santander 1.125% 18-17.01.25	1,500,000	EUR	1,656,389	1,421,020	0.22
XS2194370727	Santander 1.125% 20-23.06.27	1,000,000	EUR	1,066,230	889,472	0.14
ES0000012J07	Spanish Gov 1.0% 21-30.07.42	450,000	EUR	486,522	283,900	0.04
				<b>14,445,145</b>	<b>13,037,752</b>	<b>2.04</b>
<b>Sweden</b>						
CH1166151964	Akademiska 0.35% 22-24.03.27	1,800,000	CHF	1,800,000	1,694,700	0.26
CH0406415304	Lansbk 0.2% 18-17.04.26	2,000,000	CHF	1,996,900	1,894,500	0.30
XS2346986990	Sbab Bk Ab 0.125% 21-27.08.26	1,000,000	EUR	1,095,607	882,207	0.14
				<b>4,892,507</b>	<b>4,471,407</b>	<b>0.70</b>
<b>Switzerland</b>						
CH0485252875	Pfandbrief 0% 19-26.08.49	4,000,000	CHF	2,492,725	2,433,800	0.38
CH0525158413	Pfandbrief 0.0% 20-10.05.45	2,500,000	CHF	1,643,332	1,634,125	0.26
CH0591979619	Pfandbrief 0.0% 21-20.05.41	4,000,000	CHF	2,749,337	2,781,400	0.43
CH0419041469	Pfandbriefz 0% 19-10.09.37	750,000	CHF	572,129	560,737	0.09
CH0589031035	Pfandbriefz 0.0% 21-15.02.36	1,400,000	CHF	1,041,932	1,081,150	0.17
CH0576402181	Ubs Group F 0.25% 20-05.11.28	800,000	EUR	851,345	651,010	0.10
USH42097CC91	Ubs Group F 2.095% 21-11.02.32	800,000	USD	719,040	568,031	0.09
CH0506668869	Ubs Group F 3% 19-Perp	1,000,000	CHF	1,000,000	800,000	0.13
CH0525158371	Zuerich Ver 0.10% 20-27.08.32	2,000,000	CHF	2,008,720	1,624,500	0.25
				<b>13,078,560</b>	<b>12,134,753</b>	<b>1.90</b>
<b>United Arab Emirates</b>						
CH1181713616	First 1.062% 22-14.04.26	2,000,000	CHF	2,000,000	1,913,000	0.30
XS2287867720	First 3.15% 21-29.01.26	15,000,000	CNH	1,975,449	1,951,480	0.30
				<b>3,975,449</b>	<b>3,864,480</b>	<b>0.60</b>
<b>USA</b>						
US817826AD20	7-Eleven 1.30% 21-10.02.28 144A	200,000	USD	177,343	155,819	0.02
US03073EAT29	Abc 2.70% 21-15.03.31	1,500,000	USD	1,406,108	1,178,329	0.18
USU01386AF57	Alcon Finan 5.75% 22-06.12.52	200,000	USD	189,650	194,648	0.03
US023135BC96	Amazon Com 3.15% 18-22.08.27	400,000	USD	407,147	351,267	0.05
US023135CC87	Amazon Com 3.25% 21-12.05.61	1,000,000	USD	921,068	676,456	0.11
XS2227905903	American Tc 0.50% 20-15.01.28	900,000	EUR	966,111	747,741	0.12
XS2346207892	American Tc 0.875% 21-21.05.29	1,150,000	EUR	1,259,779	920,829	0.14
US03027XBJ81	American Tc 1.50% 20-31.01.28	650,000	USD	591,718	506,856	0.08
US031162DC10	Amgen 3.0% 21-15.01.52	500,000	USD	367,043	315,134	0.05
CH0271171685	Apple Inc 0.375% 15-25.11.24	3,000,000	CHF	3,043,900	2,934,000	0.46
US037833DN70	Apple Inc 2.05% 19-11.09.26	400,000	USD	391,877	341,916	0.05
US04636NAE31	Astrazeneca 1.75% 21-28.05.28	250,000	USD	223,732	203,267	0.03
CH0260769424	At&T Inc 1.375% 14-04.12.24	3,400,000	CHF	3,591,180	3,363,450	0.53
XS2180007549	At&T Inc 1.60% 20-19.05.28	800,000	EUR	850,122	717,604	0.11

## Swisscanto (LU) Portfolio Fund Responsible Select (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
CH0572327028	Athene Glo 0.85% 20-14.10.25	2,000,000	CHF	2,064,500	1,868,000	0.29
CH0474977722	Bac 0.252% 19-12.06.26	2,000,000	CHF	2,000,000	1,887,500	0.29
CH1142754329	Bac 0.422% 21-23.11.29	3,000,000	CHF	2,981,299	2,587,500	0.40
XS2348234936	Bac 1.667% 21-02.06.29	600,000	GBP	760,172	565,007	0.09
US06051GJZ37	Bac 2.087% 21-14.06.29	2,000,000	USD	1,796,100	1,578,157	0.25
US059438AK79	Banc One 8% 97-29.04.27	5,000,000	USD	8,028,340	5,202,621	0.81
US075887CL11	Becton Dick 1.957% 21-11.02.31	250,000	USD	224,750	188,118	0.03
XS2343846940	Borg Warner 1.0% 21-19.05.31	1,000,000	EUR	1,085,849	785,485	0.12
CH0365501474	Citigp 0.5% 17-22.11.24	2,000,000	CHF	1,971,099	1,942,500	0.30
CH0503924414	Citigp 0.5% 19-01.11.28	4,000,000	CHF	3,543,777	3,583,000	0.56
CH0467182405	Citigroup I 0.75% 19-02.04.26	1,000,000	CHF	1,010,756	950,000	0.15
CH0297974898	Coca Cola 1% 15-02.10.28	5,000,000	CHF	5,287,967	4,751,250	0.74
US22822VAT89	Crown Cast 2.25% 20-15.01.31	1,900,000	USD	1,815,209	1,441,987	0.23
XS2176686546	Cs Ny 0.45% 20-19.05.25	1,100,000	EUR	1,154,424	993,366	0.16
US278642AV58	Ebay 1.90% 20-11.03.25	1,150,000	USD	1,101,788	995,185	0.16
CH0323735594	Eli Lilly 0.15% 16-24.05.24	5,000,000	CHF	4,992,550	4,905,500	0.77
US29444UBL98	Equinix 1.55% 20-15.03.28	700,000	USD	649,214	544,195	0.08
XS2337252931	Fedex Corp 0.45% 21-04.05.29	900,000	EUR	987,383	722,828	0.11
US370334CQ51	Gen Mills 2.25% 21-14.10.31	300,000	USD	278,342	229,042	0.04
CH1112011536	Gldm Sac 0.40% 21-11.05.28	2,000,000	CHF	2,002,060	1,801,000	0.28
CH0379268672	Gs 0.5% 17-04.12.24	8,000,000	CHF	7,998,500	7,758,000	1.21
CH0417086045	Gs 1% 18-24.11.25 -H- Regs	2,000,000	CHF	2,013,100	1,928,500	0.30
US40434LAK17	Hp 4% 22-15.04.29	200,000	USD	184,991	173,766	0.03
US4581X0DQ82	Iadb 0.625% 20-16.09.27	2,000,000	USD	1,823,947	1,595,442	0.25
US459200KZ37	Ibm 5.10% 23-06.02.53	1,500,000	USD	1,376,912	1,320,185	0.21
US459200KH39	Ibm Corp 1.70% 20-15.05.27	900,000	USD	867,028	738,019	0.12
US459058JB07	Intl Bk Rec 0.625% 20-22.04.25	1,400,000	USD	1,346,400	1,192,166	0.19
XS2437747210	Intl Bk Rec 2.25% 22-19.01.29	5,000,000	CNH	720,952	637,270	0.10
XS2231336061	Intl Fin 2.55% 20-18.09.23	10,000,000	CNH	1,449,540	1,331,224	0.21
CH0517825268	Jackson Nat 0.125% 20-14.07.28	1,000,000	CHF	1,000,850	863,000	0.13
CH0272024669	Jpm 0.5% 15-04.12.23	2,000,000	CHF	2,035,629	1,980,200	0.31
US494368CC54	Kimberly-Cl 1.05% 20-15.09.27	500,000	USD	458,525	401,752	0.06
USU52932BB29	Liberty Mut 4.569% 19-01.02.29	1,850,000	USD	1,778,468	1,624,729	0.25
US57636QAP90	Mastercard 3.35% 20-26.03.30	2,000,000	USD	2,230,321	1,741,683	0.27
US58013MEH34	Mc Donald S 5.7% 09-01.02.39	1,000,000	USD	927,134	970,236	0.15
CH0338330456	Mcdonalds 0.17% 16-04.10.24	5,000,000	CHF	4,982,600	4,865,000	0.76
US58013MFM10	Mcdonalds 2.125% 20-01.03.30	400,000	USD	382,013	316,695	0.05
US58933YBF16	Merck 2.75% 21-10.12.51	2,000,000	USD	1,841,151	1,300,511	0.20
CH0482172340	Met Life 0.125% 19-11.06.27	4,000,000	CHF	4,000,000	3,658,000	0.57
CH0569237677	Met Life 0.125% 20-25.09.28	2,000,000	CHF	2,000,000	1,763,500	0.28
US595112BS19	Micron Tech 2.703% 21-15.04.32	600,000	USD	554,310	439,233	0.07
CH0360172693	Mondelez 0.617% 17-30.09.24	2,000,000	CHF	1,995,100	1,949,540	0.30
XS2292263121	Morgan Stan 0.497% 21-07.02.31	700,000	EUR	756,409	547,234	0.09
CH0517825326	Nab Ny 0.065% 20-29.01.29	2,000,000	CHF	1,758,088	1,751,000	0.27
CH0564642095	Ny Life Gbl 0.125% 20-11.09.29	3,000,000	CHF	3,004,710	2,608,500	0.41
CH1105672682	Ny Life Gbl 0.125% 21-23.07.30	1,000,000	CHF	1,000,510	848,000	0.13
CH0471297959	Ny Life Gbl 0.25% 18.10.27 Regs	2,000,000	CHF	2,006,960	1,826,000	0.29
CH1137122839	Pac Life Gl 0.25% 21-26.10.28	2,000,000	CHF	2,004,520	1,736,500	0.27
XS2049583607	Prolos Eu 0.625% 19-10.09.31	1,250,000	EUR	1,362,068	896,412	0.14
US74977SDJ87	Rabobk Ny 1.004% 20-24.09.26	1,550,000	USD	1,410,888	1,266,430	0.20
USU75000BS44	Roche H Us 0.991% 21-05.03.26 Regs	700,000	USD	639,555	581,305	0.09

## Swisscanto (LU) Portfolio Fund Responsible Select (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
USU75000BY12	Roche H Us 2.607% 21-13.12.51	2,000,000	USD	1,827,805	1,280,523	0.20
US79466LAH78	Salesforce 1.50% 21-15.07.28	450,000	USD	412,200	362,732	0.06
US855244AZ28	Starbucks 2.55% 20-15.11.30	1,500,000	USD	1,442,921	1,192,635	0.19
US91324PDS83	Unh Grp 2.875% 19-15.08.29	300,000	USD	295,420	251,348	0.04
US904764BK20	Unilev Cap 1.375% 20-14.09.30	500,000	USD	458,227	372,600	0.06
US912810SN90	Usa 1.25% 20-15.05.50 /Tbo	3,000,000	USD	2,011,917	1,585,616	0.25
US912810TB44	Usa 1.875% 21-15.11.51 /Tbo	4,000,000	USD	3,160,723	2,476,719	0.39
US912810TD00	Usa 2.25% 22-15.02.52 /Tbo	1,000,000	USD	866,540	678,097	0.11
US912810TG31	Usa 2.875% 22-15.05.52 Tbo	3,000,000	USD	2,392,810	2,334,156	0.36
CH0367206668	Verizon 0.375% 31.05.23 Regs	3,000,000	CHF	3,015,050	2,993,100	0.47
USU9841MAA00	Wipro It Se 1.50% 21-23.06.26	1,300,000	USD	1,164,381	1,071,692	0.17
				<b>131,081,530</b>	<b>115,338,807</b>	<b>18.03</b>
	<b>Virgin Islands</b>					
USG91139AF57	Tsmc Global 1.25% 21-23.04.26	1,800,000	USD	1,641,235	1,490,097	0.23
				<b>1,641,235</b>	<b>1,490,097</b>	<b>0.23</b>
<b>Total - Bonds</b>				<b>431,839,682</b>	<b>371,757,690</b>	<b>58.13</b>
	<b>REITS</b>					
	<b>Australia</b>					
AU000000SCG8	Scentre Group /Reit	48,764	AUD	90,105	82,050	0.01
				<b>90,105</b>	<b>82,050</b>	<b>0.01</b>
	<b>France</b>					
FR0000121964	Klepierre	1,291	EUR	30,217	26,716	0.00
				<b>30,217</b>	<b>26,716</b>	<b>0.00</b>
	<b>Singapore</b>					
SG1M77906915	Capitaland Ascendas /Reit	3,800	SGD	7,427	7,467	0.00
				<b>7,427</b>	<b>7,467</b>	<b>0.00</b>
	<b>USA</b>					
US03027X1000	American Tower Corp	2,089	USD	457,547	389,964	0.06
US22822V1017	Crown Castle Inc	1,448	USD	208,942	177,046	0.03
US29444U7000	Equinix Inc /Reit	492	USD	304,651	324,083	0.05
US8288061091	Simon Property /Paired Shs	1,067	USD	101,033	109,144	0.02
				<b>1,072,173</b>	<b>1,000,237</b>	<b>0.16</b>
<b>Total - REITS</b>				<b>1,199,922</b>	<b>1,116,470</b>	<b>0.17</b>
	<b>Shares</b>					
	<b>Australia</b>					
AU000000APA1	Apa Group - Stapled Security	39,362	AUD	262,476	243,726	0.04
AU000000ALL7	Aristocrat Leisure Limited	9,710	AUD	214,564	221,008	0.04
AU000000BHP4	Bhp Group Ltd	13,829	AUD	404,050	399,626	0.06
AU00000030678	Coles Group Ltd	2,887	AUD	31,839	31,831	0.01

## Swisscanto (LU) Portfolio Fund Responsible Select (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
AU000000FMG4	Fortescue Metals Group Ltd	7,689	AUD	95,124	105,804	0.02
AU000000PLS0	Pilbara Minerals Shs	34,860	AUD	86,223	84,037	0.01
AU000000QBE9	Qbe Insurance Group	30,508	AUD	239,582	272,342	0.04
AU000000RIO1	Rio Tinto Limited	1,960	AUD	154,568	144,075	0.02
AU000000TLS2	Telstra Corporation Ltd	82,826	AUD	211,956	213,857	0.03
				<b>1,700,382</b>	<b>1,716,306</b>	<b>0.27</b>
	<b>Austria</b>					
AT0000743059	Omv Ag	704	EUR	33,270	29,529	0.01
AT0000746409	Verbund Ag/-A-	210	EUR	15,285	16,674	0.00
				<b>48,555</b>	<b>46,203</b>	<b>0.01</b>
	<b>Belgium</b>					
BE0974293251	Anheuser-Busch Inbev Sa/Nv	4,500	EUR	255,396	273,922	0.04
				<b>255,396</b>	<b>273,922</b>	<b>0.04</b>
	<b>Canada</b>					
CA0213611001	Altagas	2,102	CAD	30,844	31,968	0.01
CA00208D4084	Arc Resources Ltd	20,827	CAD	254,841	215,522	0.03
CA0641491075	Bank Of Nova Scotia	6,728	CAD	339,942	309,146	0.05
CA1367178326	Canadian Utilit.Ltd-A-N-Vot	2,537	CAD	62,830	64,495	0.01
CA9611485090	George Weston Ltd	1,232	CAD	145,833	148,946	0.02
CA3759161035	Gildan Activewear	4,635	CAD	129,676	140,481	0.02
CA4488112083	Hydro One Ltd	11,001	CAD	249,815	285,752	0.05
CA45075E1043	Ia Financial Corporation Inc	2,660	CAD	146,903	153,809	0.02
CA4530384086	Imperial Oil Ltd	419	CAD	18,167	19,439	0.00
CA56501R1064	Manulife Financial Corp	18,267	CAD	297,253	305,802	0.05
CA6330671034	National Bank Of Canada	4,130	CAD	275,654	269,503	0.04
CA67077M1086	Nutrien Ltd	1,491	CAD	114,901	100,456	0.02
CA6837151068	Open Text Corp	2,448	CAD	69,850	86,143	0.01
CA7800871021	Royal Bank Of Canada *Opa*	3,934	CAD	351,549	343,231	0.05
CA8787422044	Teck Resources / -B-	943	CAD	30,261	31,414	0.01
				<b>2,518,319</b>	<b>2,506,107</b>	<b>0.39</b>
	<b>Cayman Islands</b>					
KYG319891092	Esr Cayman Ltd /Reit 144A	46,400	HKD	76,545	76,030	0.01
US36118L1061	Futu Holdings Ltd /Sadr	683	USD	30,785	32,352	0.00
KYG4124C1096	Grab Hldg Rg-A	12,315	USD	29,749	33,864	0.01
				<b>137,079</b>	<b>142,246</b>	<b>0.02</b>
	<b>Curacao</b>					
AN8068571086	Schlumberger Ltd	6,432	USD	321,057	288,509	0.05
				<b>321,057</b>	<b>288,509</b>	<b>0.05</b>
	<b>Denmark</b>					
DK0060534915	Novo Nordisk A/S /-b-	3,240	DKK	407,736	468,729	0.07

## Swisscanto (LU) Portfolio Fund Responsible Select (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
DK0060336014	Novozymes Shs-B-	1,991	DKK	92,190	93,085	0.02
DK0060252690	Pandora A/S	2,126	DKK	187,842	185,651	0.03
				<b>687,768</b>	<b>747,465</b>	<b>0.12</b>
	<b>Finland</b>					
FI0009007884	Elisa Corporation A	1,525	EUR	83,881	84,096	0.01
FI0009000202	Kesko Oyj /-B-	5,829	EUR	121,198	114,580	0.02
				<b>205,079</b>	<b>198,676</b>	<b>0.03</b>
	<b>France</b>					
FR0000120628	Axa	13,554	EUR	357,084	378,895	0.06
FR0000131104	Bnp Paribas	6,353	EUR	301,077	348,128	0.05
FR0000120644	Danone.	4,184	EUR	235,653	237,993	0.04
FR0010208488	Engie	19,002	EUR	251,415	274,865	0.04
FR0000120321	L Oreal	315	EUR	120,611	128,576	0.02
FR0010307819	Legrand Holding Act.prov.opo	1,998	EUR	175,016	166,736	0.03
FR0000121014	Lvmh Act.	340	EUR	255,496	284,950	0.04
FR0000120693	Pernod-ricard	855	EUR	158,622	177,105	0.03
FR0000121972	Schneider Electric Se	2,327	EUR	323,279	354,941	0.06
FR0000130809	Ste Gen.paris -a-	10,932	EUR	271,934	225,524	0.04
FR0000120271	Totalenergies Se	3,928	EUR	230,511	211,930	0.03
FR0000124141	Veolia Environnement	6,558	EUR	184,125	184,855	0.03
				<b>2,864,823</b>	<b>2,974,498</b>	<b>0.47</b>
	<b>Germany</b>					
DE0008404005	Allianz Se/nam.vinkuliert	1,228	EUR	254,831	259,365	0.04
DE0005200000	Beiersdorf A.G.	185	EUR	19,767	22,025	0.00
DE0005190037	Bmw Ag /Vorzug.	1,065	EUR	89,401	99,679	0.02
DE0005140008	Deutsche Bank Ag /nam.	15,423	EUR	176,653	143,219	0.02
US26210C1045	Dropbox Inc -a- Shs	7,987	USD	164,310	157,751	0.02
DE000ENAG999	E.On Se	14,408	EUR	124,087	164,454	0.03
DE0006602006	Gea Group Ag	5,580	EUR	233,653	232,331	0.04
DE0006048432	Henkel / Vorzug	2,677	EUR	175,934	191,463	0.03
DE0006599905	Merck Kgaa	1,786	EUR	301,442	304,098	0.05
DE0007164600	Sap Se	1,827	EUR	196,966	210,457	0.03
DE0007236101	Siemens Ag /nam.	2,816	EUR	345,837	417,175	0.06
				<b>2,082,881</b>	<b>2,202,017</b>	<b>0.34</b>
	<b>Great Britain</b>					
GB0009895292	Astrazeneca Plc	1,343	GBP	169,652	170,389	0.03
GB0007980591	Bp Plc	10,002	GBP	53,525	57,709	0.01
GB0031743007	Burberry Group Plc	9,436	GBP	230,194	275,629	0.04
GB00BDCPN049	Coca-Cola Europ Prntr	1,844	USD	96,844	99,711	0.01
GB00BJFFLV09	Croda International Plc	2,479	GBP	186,436	181,955	0.03
GB00BN7SWP63	Gsk Plc	15,409	GBP	248,015	248,723	0.04
GB0005405286	Hsbc Holdings Plc	69,563	GBP	432,450	431,930	0.07
GB00BZ4BQC70	Johnson Matthey Plc	3,805	GBP	94,708	85,250	0.01
GB00BM8PJY71	Natwest Grp Rg	86,750	GBP	264,796	258,300	0.04
GB0006776081	Pearson Plc	12,712	GBP	131,463	121,247	0.02

## Swisscanto (LU) Portfolio Fund Responsible Select (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
GB00B2B0DG97	Relx Plc	6,806	GBP	194,218	201,266	0.03
GB00B8C3BL03	Sage Grp	11,884	GBP	96,342	104,034	0.01
GB00BP6MXD84	Shell Rg Registered Shs	21,344	GBP	462,307	556,563	0.09
GB0007908733	Sse Plc	18,082	GBP	350,833	368,257	0.06
				<b>3,011,783</b>	<b>3,160,963</b>	<b>0.49</b>
	<b>Hong Kong</b>					
HK0000093390	Hkt Ltd - Stapled	124,000	HKD	155,543	150,367	0.02
HK0016000132	Sun Hung Kai Properties Ltd	18,000	HKD	226,771	230,425	0.04
HK0019000162	Swire Pacific Ltd -A-	16,000	HKD	127,594	112,280	0.02
				<b>509,908</b>	<b>493,072</b>	<b>0.08</b>
	<b>Ireland</b>					
IE00B4BNMY34	Accenture Plc	132	USD	35,110	34,466	0.01
IE0001827041	Crh Plc	4,933	EUR	207,912	227,548	0.04
IE00B8KQN827	Eaton Corporation Public Ltd	2,088	USD	307,742	326,830	0.05
IE00BQPVPQZ61	Horizon Therap --- Reg Shs	1,524	USD	152,504	151,950	0.02
IE00B4Q5ZN47	Jazz Pharmaceuticals Plc	672	USD	88,308	89,833	0.01
IE00BY7QL619	Johnson Ctr Int Shs	5,102	USD	296,690	280,681	0.04
IE00S9YS762	Linde Plc	1,069	USD	340,120	347,117	0.05
IE00BTN1Y115	Medtronic Holdings Limited	1,412	USD	103,939	103,994	0.02
IE00BLS09M33	Pentair Plc	1,551	USD	88,902	78,313	0.01
IE00BK9ZQ967	Trane Technologies Plc	1,718	USD	287,576	288,753	0.05
				<b>1,908,803</b>	<b>1,929,485</b>	<b>0.30</b>
	<b>Isle of Man</b>					
IM00B5VQMV65	Entain-Rg- Shs	7,484	GBP	121,710	106,220	0.02
				<b>121,710</b>	<b>106,220</b>	<b>0.02</b>
	<b>Israel</b>					
IL0010824113	Check Point Software Techno	485	USD	56,173	57,599	0.01
				<b>56,173</b>	<b>57,599</b>	<b>0.01</b>
	<b>Italy</b>					
IT0000062072	Assicurazioni Generali Spa	16,055	EUR	278,929	292,885	0.05
US11135F1012	Broadcom Inc	347	USD	178,897	203,369	0.03
IT0000072618	Intesa Sanpaolo Spa	51,551	EUR	123,193	121,135	0.02
IT0000062957	Mediobanca Bca Credito Finanz.	3,526	EUR	33,740	32,435	0.00
IT0003796171	Poste Italiane Spa	12,064	EUR	115,966	112,698	0.02
				<b>730,725</b>	<b>762,522</b>	<b>0.12</b>
	<b>Japan</b>					
US8330341012	Snap-On Inc	944	USD	204,632	212,916	0.03
				<b>204,632</b>	<b>212,916</b>	<b>0.03</b>

## Swisscanto (LU) Portfolio Fund Responsible Select (CHF)

Investment portfolio (cont.)  
as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>Jersey</b>						
JE00BJJN4441	Clarivate Rg Shs	8,441	USD	71,204	72,409	0.01
JE00BJVNSS43	Ferguson Newco Plc	860	USD	102,425	105,081	0.02
				<b>173,629</b>	<b>177,490</b>	<b>0.03</b>
<b>Netherlands</b>						
NL0010273215	Asml Holding Nv	858	EUR	446,973	532,412	0.08
NL0010545661	Cnh Industrial Reg Shs	4,005	EUR	63,498	55,969	0.01
NL0000009082	Koninklijke Kpn /Eur 0.04	55,161	EUR	179,322	178,262	0.03
NL0009538784	Nxp Semiconductor	1,862	USD	297,276	317,200	0.05
NL0000395903	Wolters Kluwer Nv	2,559	EUR	231,414	295,514	0.05
				<b>1,218,483</b>	<b>1,379,357</b>	<b>0.22</b>
<b>New Zealand</b>						
NZMELE0002S7	Meridian Energy Ltd	18,285	NZD	55,749	54,868	0.01
				<b>55,749</b>	<b>54,868</b>	<b>0.01</b>
<b>Norway</b>						
NO0010345853	Aker Bp Asa	6,148	NOK	150,743	137,449	0.02
NO0010096985	Equinor Asa	875	NOK	25,374	22,798	0.00
				<b>176,117</b>	<b>160,247</b>	<b>0.02</b>
<b>Portugal</b>						
PTGALOAM0009	Galp Energia Sgps Sa -B- Shrs	5,364	EUR	60,240	55,688	0.01
				<b>60,240</b>	<b>55,688</b>	<b>0.01</b>
<b>Singapore</b>						
SG1S04926220	Oversea-Chinese Bk Corp	37,500	SGD	317,481	318,734	0.05
				<b>317,481</b>	<b>318,734</b>	<b>0.05</b>
<b>Spain</b>						
ES0113211835	Bco Bilbao Viz.Argentaria/nam.	21,970	EUR	133,206	143,286	0.02
ES0148396007	Inditex	7,609	EUR	188,100	233,361	0.04
ES0173093024	Red Electrica Corporacion. Sa	17,030	EUR	288,891	273,824	0.04
				<b>610,197</b>	<b>650,471</b>	<b>0.10</b>
<b>Sweden</b>						
SE0009922164	Essity Aktie- B	1,666	SEK	43,383	43,504	0.01
SE0012673267	Evolution Rg	81	SEK	9,503	9,906	0.00
SE0000106270	Hennes & Mauritz -Ab-	2,071	SEK	22,291	26,970	0.00
SE0015811955	Inv Rg-A	7,800	SEK	143,192	145,131	0.02
SE0000115446	Volvo -B-	15,211	SEK	274,290	286,575	0.05
				<b>492,659</b>	<b>512,086</b>	<b>0.08</b>
<b>Switzerland</b>						
CH0012221716	Abb Ltd Zuerich /namen.	63,491	CHF	1,226,854	1,991,713	0.31
CH1169360919	Accelleron Industries Ag	26,754	CHF	432,641	578,689	0.09



## Swisscanto (LU) Portfolio Fund Responsible Select (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
CH0432492467	Alcon Inc.	41,965	CHF	2,458,352	2,715,135	0.42
CH0043238366	Aryzta Ag /Nam.	485,519	CHF	559,906	752,554	0.12
CH0009002962	Barry Callebaut Ag /nam.	688	CHF	1,329,228	1,334,032	0.21
CH0210483332	Cie Financiere Richemont Nam-ak	26,253	CHF	2,273,782	3,830,313	0.60
CH0198251305	Coca-Cola Hbc	5,556	GBP	137,811	138,884	0.02
CH0030486770	Daetwyler Holding Ag	3,126	CHF	679,372	588,313	0.09
CH0126673539	Dksh Holding Ltd Shs	8,567	CHF	629,415	630,959	0.10
CH0030170408	Geberit Ag /Namen-Aktien	1,263	CHF	711,970	643,120	0.10
CH1169151003	Georg Fischer N	11,474	CHF	717,680	813,507	0.13
CH0010645932	Givaudan Sa /Reg.	508	CHF	1,499,753	1,510,284	0.24
CH0012214059	Holcim Ltd /Nam.	18,900	CHF	959,835	1,113,210	0.17
CH0006372897	Interroll Holding Ltd/nam.	302	CHF	763,092	992,070	0.16
CH0025238863	Kuehne +Nagel International	2,584	CHF	609,915	702,590	0.11
CH0010570767	Lindt & Spruengli /Partiz	168	CHF	1,441,760	1,814,400	0.28
CH0025751329	Logitech Intl Sa	13,403	CHF	1,115,368	711,699	0.11
CH0013841017	Lonza Group Ag /Nom.	5,634	CHF	3,370,577	3,084,051	0.48
CH0038863350	Nestle / Act Nom	141,408	CHF	8,687,200	15,761,336	2.46
CH0012005267	Novartis Ag Basel/nam.	105,055	CHF	6,965,051	8,799,407	1.38
CH0024608827	Partners Group Holding	1,701	CHF	1,581,090	1,457,417	0.23
CH0012032048	Roche Holding Ag /genussschein	38,575	CHF	8,344,089	10,066,146	1.57
CH0002497458	Sgs Sa /Nom.	246	CHF	663,846	494,706	0.08
CH0435377954	Sig Combibloc Group Ag	60,183	CHF	622,100	1,415,504	0.22
CH0418792922	Sika Ltd	5,064	CHF	1,474,626	1,293,852	0.20
CH0012549785	Sonova Holding Ag /Nom.	4,732	CHF	1,104,834	1,271,015	0.20
CH0014852781	Swiss Life Holding /nam	913	CHF	357,261	514,202	0.08
CH0126881561	Swiss Re-namen	7,867	CHF	717,132	738,239	0.12
CH0008742519	Swisscom /Nam.	748	CHF	379,904	436,234	0.07
CH0012100191	Tecan Group Sa /Nam.	2,790	CHF	1,029,376	1,113,768	0.17
CH0012453913	Temenos Ltd	7,910	CHF	805,669	500,545	0.08
CH0244767585	Ubs Group Ag	189,017	CHF	5,207,456	3,646,138	0.57
CH0014786500	Valiant Holdg Ag /namen	4,408	CHF	370,845	432,866	0.07
CH0011075394	Zurich Insurance Group/nam	9,047	CHF	2,402,266	3,959,872	0.62
				<b>61,630,056</b>	<b>75,846,770</b>	<b>11.86</b>
	<b>Taiwan</b>					
FI4000297767	Nordea Bank Abp	27,321	SEK	277,167	266,306	0.04
				<b>277,167</b>	<b>266,306</b>	<b>0.04</b>
	<b>USA</b>					
US88579Y1010	3M Co	3,227	USD	434,849	309,867	0.05
US0028241000	Abbott Laboratories Inc	1,621	USD	175,814	149,952	0.02
US00287Y1091	Abbvie Inc	2,952	USD	356,465	429,789	0.07
US00724F1012	Adobe Inc	1,479	USD	586,462	520,689	0.08
US0079031078	Advanced Micro Devices Inc	2,870	USD	282,461	256,971	0.04
US00971T1016	Akamai Technologies Inc	2,045	USD	165,276	146,281	0.02
US0200021014	Allstate Corp	2,168	USD	272,381	219,468	0.03
US02005N1000	Ally Financial Inc	11,283	USD	332,274	262,740	0.04
US02079K3059	Alphabet Inc -a-	16,308	USD	1,600,940	1,545,387	0.24
US02079K1079	Alphabet Inc -C-	3,660	USD	365,339	347,734	0.05
US0231351067	Amazon Com Inc	15,164	USD	1,751,765	1,430,884	0.22

## Swisscanto (LU) Portfolio Fund Responsible Select (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
US0311621009	Amgen Inc	249	USD	58,999	54,992	0.01
US0326541051	Analog Devices Inc	1,998	USD	338,397	359,980	0.06
US03662Q1058	Ansys Inc	946	USD	235,358	287,612	0.04
US0378331005	Apple Inc	26,366	USD	3,313,658	3,971,890	0.62
US0382221051	Applied Materials Inc	3,043	USD	302,785	341,459	0.05
US0404131064	Arista Networks Inc	1,408	USD	156,078	215,915	0.03
US00206R1023	At & T	6,505	USD	114,265	114,396	0.02
US0527691069	Autodesk Inc.	226	USD	41,173	42,977	0.01
US0533321024	Autozone Inc	81	USD	166,597	181,897	0.03
US0536111091	Avery Dennison Corp	1,824	USD	314,139	298,154	0.05
US05464C1018	Axon Enterprise	236	USD	47,287	48,477	0.01
US0605051046	Bank Of America Corp	20,297	USD	769,359	530,310	0.08
US0640581007	Bank Of Ny Mellon Corp Shs	7,427	USD	333,328	308,307	0.05
GB0031348658	Barclays Plc	130,541	GBP	291,888	214,988	0.03
US0865161014	Best Buy Co Inc.	1,533	USD	112,680	109,615	0.02
US09062X1037	Biogen Inc	1,205	USD	290,858	306,063	0.05
US09857L1089	Booking Holdings Inc	174	USD	344,339	421,621	0.07
US0997241064	Borg Warner Inc	2,512	USD	102,583	112,699	0.02
US1101221083	Bristol Myers Squibb Co	7,717	USD	496,264	488,626	0.08
US1273871087	Cadence Design Systems	1,701	USD	259,082	326,469	0.05
US1344291091	Campbell Soup Co.	4,916	USD	231,271	246,916	0.04
US14040H1059	Capital One Financial Corp.	3,248	USD	364,818	285,327	0.04
US14149Y1082	Cardinal Health Inc.	1,478	USD	107,885	101,942	0.02
US14448C1045	Carrier Global Corporation	7,095	USD	268,206	296,535	0.05
US1491231015	Caterpillar Inc.	1,860	USD	393,774	388,846	0.06
US12504L1098	Cbre Group -a-	3,346	USD	277,590	222,561	0.03
US16119P1084	Charter Communications Inc	914	USD	298,285	298,599	0.05
US16411R2085	Cheniere Energy	1,431	USD	182,309	206,029	0.03
US1667641005	Chevron Corporation	1,601	USD	232,911	238,637	0.04
US1729081059	Cintas	708	USD	297,312	299,258	0.05
US17275R1023	Cisco Systems Inc.	12,323	USD	543,514	588,495	0.09
US1912161007	Coca-Cola Co.	11,667	USD	649,083	661,140	0.10
US19260Q1076	Coinbase Glb Rg-A	967	USD	31,125	59,692	0.01
US1941621039	Colgate-Palmolive Co.	4,361	USD	317,469	299,397	0.05
US20030N1019	Comcast Corp/-a-	14,049	USD	542,634	486,554	0.08
US2058871029	Conagra Brands Inc	8,133	USD	277,253	279,067	0.04
US20825C1045	Conocophillips	4,665	USD	361,420	422,804	0.07
US2091151041	Consolidated Edison Inc	4,599	USD	375,720	401,949	0.06
US22160K1051	Costco Wholesale Corp	226	USD	108,663	102,585	0.02
US2310211063	Cummins Inc	1,125	USD	223,661	245,507	0.04
US1266501006	Cvs Health Corp	2,317	USD	198,948	157,292	0.02
US2358511028	Danaher Corp	197	USD	48,764	45,359	0.01
US2371941053	Darden Restaurants	1,601	USD	214,176	226,936	0.04
US23918K1088	Davita Inc --- Shs	1,234	USD	109,137	91,437	0.01
US2441991054	Deere & Co.	1,006	USD	389,604	379,450	0.06
US2521311074	Dexcom Inc	537	USD	52,287	56,995	0.01
US2561631068	DocuSign Inc	801	USD	42,057	42,661	0.01
US2786421030	Ebay Inc	7,184	USD	344,605	291,198	0.05
US2788651006	Ecolab Inc.	1,677	USD	246,512	253,596	0.04
US28176E1082	Edwards Lifesciences	2,422	USD	255,138	183,050	0.03
US2855121099	Electronic Arts	1,567	USD	178,852	172,428	0.03

## Swisscanto (LU) Portfolio Fund Responsible Select (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
US0367521038	Elevance Health Inc	472	USD	189,972	198,268	0.03
US26884L1098	Eq	6,155	USD	181,187	179,427	0.03
US29452E1010	Equitable Hldg Rg	8,509	USD	237,021	197,367	0.03
US30231G1022	Exxon Mobil Corp	9,496	USD	782,857	951,308	0.15
US3032501047	Fair Isaac Corp	128	USD	71,382	82,169	0.01
US31620M1062	Fidelity Natl Inform Serv	1,946	USD	123,748	96,586	0.02
US3167731005	Fifth Third Bancorp	6,107	USD	147,002	148,626	0.02
US3024913036	Fmc Corp.	1,555	USD	182,073	173,494	0.03
US34959E1091	Fortinet	2,281	USD	107,003	138,490	0.02
US34959J1088	Fortive Corp	4,428	USD	272,358	275,761	0.04
US35137L1052	Fox --- Registered Shs -A-	6,568	USD	202,703	204,307	0.03
US3666511072	Gartner Inc. *Opa*	536	USD	158,711	159,517	0.02
US6687711084	Gen Digital Inc	4,095	USD	63,024	64,195	0.01
US3696043013	General Electric Rg	4,499	USD	341,880	392,922	0.06
US3703341046	General Mills Inc	4,193	USD	271,127	327,356	0.05
US3724601055	Genuine Parts Co	929	USD	123,700	141,994	0.02
US3755581036	Gilead Sciences Inc.	5,436	USD	372,611	412,034	0.06
US3802371076	Godaddy Inc	2,434	USD	170,907	172,817	0.03
US4180561072	Hasbro Inc.	5,300	USD	345,264	259,957	0.04
US40412C1018	Hca Holdings Inc	1,449	USD	329,387	349,042	0.05
US4228061093	Heico Corp	1,176	USD	185,496	183,754	0.03
US4364401012	Hologic Inc	3,791	USD	276,729	279,486	0.04
US4370761029	Home Depot Inc.	866	USD	267,398	233,480	0.04
US4435731009	Hubspot Inc	110	USD	40,348	43,085	0.01
US4448591028	Humana Inc.	507	USD	230,758	224,850	0.04
US4592001014	Ibm Corp	2,790	USD	369,093	334,123	0.05
US45167R1041	Idex Corp	1,044	USD	230,144	220,344	0.03
US45687V1061	Ingersoll Rand Inc	3,157	USD	161,457	167,796	0.03
US4595061015	Intl Flavors Frag	3,762	USD	309,250	316,046	0.05
US4612021034	Intuit	709	USD	259,762	288,767	0.05
US46120E6023	Intuitive Surgical Inc	1,298	USD	313,230	302,933	0.05
US4781601046	Johnson & Johnson	4,472	USD	704,439	633,236	0.10
US46625H1005	Jpmorgan Chase & Co	3,191	USD	413,969	379,872	0.06
US49338L1035	Keysight Technologies Inc	1,483	USD	215,634	218,772	0.03
US4824801009	Kla Corporation	245	USD	92,048	89,342	0.01
US5324571083	Lilly (Eli) & Co	1,663	USD	423,896	521,735	0.08
US5018892084	Lkq	5,446	USD	285,014	282,392	0.04
CA5394811015	Loblaw Companies Ltd	3,031	CAD	205,767	252,007	0.04
US5494981039	Lucid Group Rg	5,490	USD	40,907	40,324	0.01
US5658491064	Marathon Oil Corp.	1,721	USD	41,747	37,670	0.01
US57636Q1040	Mastercard Inc. Shs-A-	1,039	USD	338,120	344,941	0.05
US57667L1070	Match Group Rg	1,910	USD	85,827	66,986	0.01
US5801351017	Mcdonald S Corp.	405	USD	98,433	103,452	0.02
US58733R1023	Mercadolibre Inc	183	USD	166,045	220,353	0.03
US58933Y1055	Merck & Co Inc New Common	6,886	USD	579,157	669,268	0.10
US30303M1027	Meta Platforms Registerd Shs A	2,580	USD	591,625	499,534	0.08
US5926881054	Mettler Toledo Intl Inc.	136	USD	191,180	190,118	0.03
US5949181045	Microsoft Corp	12,755	USD	2,935,201	3,359,366	0.53
US6174464486	Morgan Stanley	5,049	USD	414,337	404,979	0.06
US55354G1004	Msci Inc -A-	606	USD	279,407	309,851	0.05
US67066G1040	Nvidia Corp.	4,071	USD	843,555	1,033,044	0.16

## Swisscanto (LU) Portfolio Fund Responsible Select (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
US62944T1051	Nvr Inc	22	USD	100,429	111,990	0.02
US68389X1054	Oracle Corp	2,125	USD	160,830	180,385	0.03
US69047Q1022	Ovintiv Rg	3,013	USD	124,399	99,311	0.02
US70450Y1038	Paypal Holdings Inc	5,293	USD	381,584	367,202	0.06
US7134481081	Pepsico Inc	1,949	USD	320,408	324,587	0.05
US7170811035	Pfizer Inc.	13,882	USD	580,945	517,421	0.08
US72352L1061	Pinterest Inc -A-	3,219	USD	76,660	80,193	0.01
US72919P2020	Plug Power Inc	2,557	USD	38,993	27,377	0.00
US6934751057	Pnc Financial Services Gp	2,840	USD	325,460	329,759	0.05
US7427181091	Procter & Gamble Co.	5,722	USD	782,209	777,252	0.12
US7443201022	Prudential Financial Inc	4,177	USD	380,085	315,727	0.05
US69370C1009	Ptc Inc Shs	866	USD	102,711	101,447	0.02
US7475251036	Qualcomm Inc.	3,108	USD	424,329	362,240	0.06
US74834L1008	Quest Diagnostics Inc.	251	USD	33,974	32,441	0.01
US75886F1075	Regeneron Pharma. Inc.	495	USD	346,094	371,565	0.06
US7591EP1005	Regions Financial Corp	15,640	USD	321,491	265,184	0.04
US7595091023	Reliance Steel & Aluminium Co	916	USD	215,095	214,843	0.03
US76954A1034	Rivian Auto Rg-A	3,422	USD	78,833	48,393	0.01
US7739031091	Rockwell Automation	646	USD	161,387	173,180	0.03
US7782961038	Ross Stores Inc	1,049	USD	107,128	101,706	0.02
US79466L3024	Salesforce Com Inc	285	USD	49,965	52,015	0.01
US82968B1035	Sirius Xm Holdings Inc	20,717	USD	71,213	75,136	0.01
US83304A1060	Snap Inc -a-	8,302	USD	95,641	85,020	0.01
US8574771031	State Street Corp	3,685	USD	247,899	254,805	0.04
US87165B1035	Synchrony Financial	8,096	USD	260,493	215,079	0.03
US8716071076	Synopsys Inc.	903	USD	300,780	318,631	0.05
US88160R1014	Tesla Inc	5,190	USD	1,139,119	983,635	0.15
US8825081040	Texas Instruments Inc	2,803	USD	434,865	476,312	0.07
US1255231003	The Cigna Rg Shs	841	USD	246,170	196,323	0.03
US4278661081	The Hershey Co	529	USD	121,662	122,948	0.02
US5007541064	The Kraft Heinz Company	1,032	USD	38,199	36,457	0.01
US8835561023	Thermo Fisher Scientific Inc	254	USD	143,392	133,742	0.02
US8725901040	T-Mobile Us Inc	152	USD	21,072	20,112	0.00
US90353T1007	Uber Tech --- Registered Shs	1,266	USD	35,534	36,663	0.01
US90384S3031	Ulta Beauty Inc	560	USD	242,185	279,158	0.04
US9113631090	United Rentals Inc.	805	USD	240,768	291,045	0.05
US91324P1021	Unitedhealth Group Inc	1,897	USD	780,224	819,000	0.13
US91879Q1094	Vail Resorts Inc	573	USD	116,428	122,323	0.02
US91913Y1001	Valero Ener. Corp	2,692	USD	328,168	343,315	0.05
US9224751084	Veeva Systems Inc	162	USD	25,482	27,200	0.00
US92343E1029	Verisign Inc	662	USD	126,058	127,806	0.02
US92343V1044	Verizon Communications Inc	11,431	USD	424,784	406,120	0.06
US92532F1003	Vertex Pharmaceuticals	762	USD	180,144	219,328	0.03
US9182041080	Vf Corp	10,797	USD	245,893	225,975	0.04
US92826C8394	Visa Inc -a	3,492	USD	708,205	719,244	0.11
US9311421039	Walmart Inc	2,826	USD	373,207	380,670	0.06
US2546871060	Walt Disney Company	241	USD	23,899	22,045	0.00
US9344231041	Warner Bros Discovery Inc	5,701	USD	99,382	78,643	0.01
US96145D1054	Westrock Co	5,318	USD	140,538	148,031	0.02
US98138H1014	Workday Inc - Class A	1,250	USD	195,493	235,856	0.04
US3848021040	Ww Grainger Inc	344	USD	191,279	216,466	0.03

## Swisscanto (LU) Portfolio Fund Responsible Select (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
US98419M1009	Xylem Inc	2,373	USD	235,329	226,974	0.04
US9884981013	Yum Brands Shs	2,684	USD	318,067	323,856	0.05
US98954M2008	Zillow Group Inc	3,038	USD	119,104	123,420	0.02
US98978V1035	Zoetis Inc -a-	393	USD	79,234	59,756	0.01
US98980F1049	Zoominf Tech Rg-A	5,231	USD	149,916	118,084	0.02
				<b>52,454,851</b>	<b>52,889,390</b>	<b>8.27</b>
<b>Total - Shares</b>				<b>134,831,702</b>	<b>150,130,133</b>	<b>23.48</b>
<b>Total - Officially and other regulated markets listed securities and money market instruments</b>				<b>567,871,306</b>	<b>523,004,293</b>	<b>81.78</b>
<b>Securities and money market instruments that are not listed on an exchange or traded on a regulated market</b>						
<b>Bonds</b>						
<b>Canada</b>						
US110709DL37	Brit. Columbia 6.5% 96-15.01.26	8,000,000	USD	10,228,730	7,745,807	1.21
CA68333ZAR88	Ontario 1.55% 21-01.11.29	1,800,000	CAD	1,306,357	1,078,941	0.17
				<b>11,535,087</b>	<b>8,824,748</b>	<b>1.38</b>
<b>Netherlands</b>						
AU3CB0272300	Bng 1.60% 20-27.11.30	1,500,000	AUD	1,030,266	747,775	0.12
				<b>1,030,266</b>	<b>747,775</b>	<b>0.12</b>
<b>USA</b>						
CA592179KA25	Met Life 1.95% 21-20.03.28	2,000,000	CAD	1,453,795	1,191,115	0.19
				<b>1,453,795</b>	<b>1,191,115</b>	<b>0.19</b>
<b>Total - Bonds</b>				<b>14,019,148</b>	<b>10,763,638</b>	<b>1.69</b>
<b>Total - Securities and money market instruments that are not listed on an exchange or traded on a regulated market</b>				<b>14,019,148</b>	<b>10,763,638</b>	<b>1.69</b>
<b>Other transferable securities</b>						
<b>Bonds</b>						
<b>Norway</b>						
XS2352398171	Dnb Bank As 0.30% 21-11.06.27	200,000,000	JPY	1,642,605	1,356,884	0.21
				<b>1,642,605</b>	<b>1,356,884</b>	<b>0.21</b>
<b>Total - Bonds</b>				<b>1,642,605</b>	<b>1,356,884</b>	<b>0.21</b>
<b>Total - Other transferable securities</b>				<b>1,642,605</b>	<b>1,356,884</b>	<b>0.21</b>
<b>Investment funds</b>						
<b>Ireland</b>						
IE00BVXBYN70	Gam St Chf -ins- /cap	1,869,378	CHF	18,644,422	20,380,894	3.19
				<b>18,644,422</b>	<b>20,380,894</b>	<b>3.19</b>

## Swisscanto (LU) Portfolio Fund Responsible Select (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>Luxembourg</b>						
LU2108482667	Swisscanto (LU) Bond Fund Emerging Market Opportunities NT	107,369	USD	10,102,845	9,543,859	1.49
LU1637934073	Swisscanto (LU) Bond Fund Global Credit Opportunities NTH CHF	152,220	CHF	14,660,288	14,914,495	2.33
LU0866272569	Swisscanto (LU) Equity Fund Sustainable Emerging Markets NT	171,970	USD	20,898,471	18,926,219	2.96
LU1900092971	Swisscanto (LU) Equity Fund Systematic Responsible Japan NT CHF	50,072	CHF	5,110,218	5,143,437	0.81
				<b>50,771,822</b>	<b>48,528,010</b>	<b>7.59</b>
<b>Total - Investment funds</b>				<b>69,416,244</b>	<b>68,908,904</b>	<b>10.78</b>
<b>TOTAL INVESTMENT PORTFOLIO</b>				<b>652,949,303</b>	<b>604,033,719</b>	<b>94.46</b>

## Swisscanto (LU) Portfolio Fund Responsible Select (CHF)

Geographic and economic composition of investment portfolio  
as at 31 March 2023

(information in percentage of net assets)

<b>Geographic composition</b>	<b>%</b>	<b>Economic composition</b>	<b>%</b>
USA	26.65	Banks and financial institutions	25.28
Switzerland	13.76	Investment funds	10.78
Luxembourg	9.77	Holding and finance companies	10.32
Canada	6.37	States, provinces and municipalities	9.76
France	5.22	Pharmaceuticals and cosmetics	6.09
Great Britain	4.92	Supranational	5.55
Ireland	3.97	Food and distilleries	4.61
Australia	3.73	Real estate companies	2.52
Netherlands	3.13	Internet software	2.19
Germany	2.96	News transmission	1.98
Spain	2.14	Insurance	1.91
Italy	1.82	Office equipment and computers	1.82
Chile	1.19	Mortgage & funding institutions	1.40
Philippines	1.13	Leisure	1.32
Japan	1.10	Chemicals	1.06
Denmark	1.09	Electronics and electrical equipment	1.03
South Korea	1.02	Transport	0.92
Sweden	0.78	Healthcare, education and social services	0.71
United Arab Emirates	0.60	Electronic semiconductor	0.69
Honduras	0.56	Mechanics, machinery	0.68
Panama	0.50	Crude oil	0.67
China	0.42	Energy and water supply	0.51
Ivory Coast	0.29	Biotechnology	0.49
Nigeria	0.23	Automobile industry	0.44
Norway	0.23	Consumer goods	0.36
Virgin Islands	0.23	Construction, building materials	0.35
Hong Kong	0.16	Other services	0.26
Austria	0.07	Graphic art and publishing	0.25
Brazil	0.05	Textile	0.17
Curacao	0.05	Coal mines, heavy industries	0.08
Singapore	0.05	Forest products and paper industry	0.08
Belgium	0.04	Tobacco and spirits	0.07
Taiwan	0.04	Aerospace technology	0.03
Finland	0.03	Environmental services & recycling	0.03
Jersey	0.03	Precious metals	0.03
Mexico	0.03	Miscellaneous	0.02
Cayman Islands	0.02		<b>94.46</b>
Isle of Man	0.02		
Portugal	0.02		
Romania	0.02		
Israel	0.01		
New Zealand	0.01		
	<b>94.46</b>		

## Swisscanto (LU) Portfolio Fund Responsible Select (EUR)

Investment portfolio  
as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>Officially and other regulated markets listed securities and money market instruments</b>						
<b>Bonds</b>						
<b>Australia</b>						
XS2343850033	Macquarie G 0.95% 21-21.05.31	1,000,000	EUR	1,026,425	745,130	0.25
CH0482172357	Nat Aus Bk 0.125% 19-21.06.27	500,000	CHF	446,950	459,811	0.15
AU3CB0264265	Nat Aus Bk 2.15% 19-19.06.24	500,000	AUD	339,520	301,109	0.10
XS2152883406	Transurban 3.0% 20-08.04.30	250,000	EUR	248,428	235,455	0.08
AU3SG0002579	Tsy Vict 2.0% 21-17.09.35	1,000,000	AUD	612,219	478,254	0.16
US961214EL30	Westpac Bk 2.65% 20-16.01.30	100,000	USD	90,030	81,823	0.03
				<b>2,763,572</b>	<b>2,301,582</b>	<b>0.77</b>
<b>Austria</b>						
XS2320746394	Verbund 0.90% 21-01.04.41	100,000	EUR	98,446	67,980	0.02
				<b>98,446</b>	<b>67,980</b>	<b>0.02</b>
<b>Belgium</b>						
BE0000353624	Belgium 0.65% 21-22.06.71 /Olo	1,500,000	EUR	877,840	623,275	0.21
BE0000346552	Belgium 1.25% 18-22.04.33 Regs	1,000,000	EUR	1,138,750	859,910	0.29
BE0000291972	Belgium 5.5% 98-28.03.28 Olo	500,000	EUR	633,150	566,885	0.19
EU000A3K4DG1	Eu 1.25% 22-04.02.43 Regs	1,200,000	EUR	851,448	848,316	0.28
EU000A3K4DW8	Eu 2.75% 22-04.02.33	270,000	EUR	268,321	264,203	0.09
EU000A3K4D09	Eu 2.75% 22-04.12.37	750,000	EUR	748,462	711,015	0.24
				<b>4,517,971</b>	<b>3,873,604</b>	<b>1.30</b>
<b>Canada</b>						
XS2049707180	Bk N Scot 0.125% 19-04.09.26	500,000	EUR	495,025	443,245	0.15
XS2381362966	Bk Scotia 0.25% 21-01.11.28	1,000,000	EUR	987,450	817,490	0.27
US06368FAC32	Bmo 1.25% 21-15.09.26	200,000	USD	168,954	163,152	0.05
US06367WB850	Bmo 1.85% 20-01.05.25	1,000,000	USD	930,092	863,307	0.29
CA13509PHQ96	Can Housing 1.10% 20-15.03.31	1,000,000	CAD	637,777	577,068	0.19
USC23264AL58	Cdp Finl 1.0% 21-26.05.26	250,000	USD	204,538	208,325	0.07
XS2025468542	Cibc 0.04% 19-09.07.27	600,000	EUR	599,952	521,466	0.17
US13607GRR73	Cibc 0.95% 20-23.10.25	100,000	USD	84,835	83,561	0.03
XS2356317177	Cppib Cap 1.50% 21-23.06.28	500,000	AUD	317,383	267,262	0.09
XS1945965611	Cppib Capit 0.875% 19-06.02.29	861,000	EUR	909,305	754,994	0.25
US563469UD51	Manitoba 3.05% 14-14.05.24	500,000	USD	372,429	452,345	0.15
US68323AFF66	Ontario 2.3% 19-15.06.26	1,000,000	USD	939,647	872,695	0.29
CA68333ZAE75	Ontario 2.7% 18-02.06.29	800,000	CAD	568,703	521,586	0.18
CA683234VR64	Ontario 5.6% 04-02.06.35 Dmtn119	600,000	CAD	590,876	476,030	0.16
US69376Q2B87	Psp Cap 1.625% 21-26.10.28	500,000	USD	429,357	403,916	0.14
CA74814ZFF59	Quebec Prov 2.3% 19-01.09.29	1,000,000	CAD	689,880	635,333	0.21
XS1989375412	Rbc 0.25% 19-02.05.24	650,000	EUR	646,594	626,424	0.21
US78016EZQ33	Rbc 1.20% 21-27.04.26	150,000	USD	124,513	123,987	0.04
US78013XZU52	Rbc 2.55% 19-16.07.24	600,000	USD	534,483	535,314	0.18
XS2466350993	Tor Dom 1.952% 22-08.04.30B Regs	350,000	EUR	350,000	303,992	0.10
XS1985806600	Tor Dom Bk 0.375% 19-25.04.24 Regs	200,000	EUR	199,388	193,204	0.07
US89114TZD70	Tor Dom Bk 1.20% 21-03.06.26	2,000,000	USD	1,737,480	1,640,812	0.55



## Swisscanto (LU) Portfolio Fund Responsible Select (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
US89114QCA40	Tor Dom Bk 2.65% 19-12.06.24	1,000,000	USD	898,113	895,182	0.30
XS2565831943	Tor Dom Bk 3.631% 22-13.12.29	700,000	EUR	700,000	676,466	0.23
US94106BAC54	Waste Con 2.20% 21-15.01.32	500,000	USD	423,643	379,088	0.13
				<b>14,540,417</b>	<b>13,436,244</b>	<b>4.50</b>
<b>Chile</b>						
US05968AAG13	Bco Dest Cl 2.704% 20-09.01.25	200,000	USD	178,739	175,213	0.06
US05890PAB22	Credito 2.875% 21-14.10.31	200,000	USD	170,221	148,971	0.05
				<b>348,960</b>	<b>324,184</b>	<b>0.11</b>
<b>China</b>						
US04522KAA43	Asian Infra 2.25% 19-16.05.24	600,000	USD	532,800	538,291	0.18
CND100045MS9	China 3.72% 21-12.04.51	3,000,000	CNH	436,287	434,547	0.15
CND1000014N5	China 3.91% 08-23.10.38	8,000,000	CNH	1,216,660	1,200,769	0.40
				<b>2,185,747</b>	<b>2,173,607</b>	<b>0.73</b>
<b>Croatia</b>						
XS2190201983	Croatia 1.50% 20-17.06.31	300,000	EUR	295,716	252,945	0.08
				<b>295,716</b>	<b>252,945</b>	<b>0.08</b>
<b>Denmark</b>						
XS2291068992	Kommkrdt 0.50% 21-28.01.26	400,000	USD	327,687	332,625	0.11
XS2529234200	Kommkrdt 2.375% 22-15.09.32	700,000	EUR	695,688	662,095	0.22
DK0030487996	Nykredit 0.875% 21-28.07.31	200,000	EUR	199,584	173,460	0.06
XS2293075680	Orsted 1.50% 21-18.02.21	100,000	EUR	100,000	73,447	0.03
				<b>1,322,959</b>	<b>1,241,627</b>	<b>0.42</b>
<b>France</b>						
XS2314312179	Axa 1.375% 21-07.10.41	400,000	EUR	395,376	302,144	0.10
FR0014006NI7	Bnp Par 0.50% 21-30.05.28	2,000,000	EUR	2,000,882	1,730,100	0.58
FR00140028Z9	Bnp Par 1.795% 21-03.09.27	1,000,000	AUD	638,241	531,325	0.18
FR0014001G37	Bpce 0.25% 21-14.01.31	500,000	EUR	497,635	378,515	0.13
FR0013534674	Bpce 0.50% 20-15.09.27	300,000	EUR	297,642	263,178	0.09
FR0014007LL3	Bpce 0.50% 22-14.01.28	200,000	EUR	198,724	173,258	0.06
FR00140027U2	Bpce 0.75% 21-03.03.31	500,000	EUR	509,789	387,245	0.13
FR001400AXN4	Cdc 0.174% 22-16.06.27	100,000,000	JPY	699,202	681,928	0.23
FR0013463676	Essilor 0.75% 19-27.11.31	600,000	EUR	591,222	486,264	0.16
FR0013515806	France 0.50% 20-25.05.40 /Oat	1,000,000	EUR	659,450	653,290	0.22
FR0013154028	France 1.75% 15-25.05.66 /oat	2,000,000	EUR	2,548,316	1,376,220	0.46
FR0013398229	Gdf Suez 3.25% 19-perp	100,000	EUR	98,646	97,084	0.03
FR0013534484	Orange 0.125% 20-16.09.29	400,000	EUR	396,936	323,704	0.11
XS0144628053	Sncf 5.375% 02-18.03.27	900,000	GBP	1,267,386	1,061,049	0.35
FR0013487428	Socgen 0.472% 20-27.02.25	100,000,000	JPY	763,629	667,218	0.22
FR0013479276	Socgen 0.75% 20-25.01.27	500,000	EUR	508,195	439,840	0.15
FR0013518057	Socgen 1.25% 20-12.06.30	1,000,000	EUR	1,032,500	807,260	0.27
FR0013410818	Socgen 1.75% 19-22.03.29	1,500,000	EUR	1,617,585	1,294,020	0.43
FR0014006OB0	Societe Par 1.0% 21-26.11.51	800,000	EUR	794,040	423,784	0.14
FR0013409612	Societe Par 1.125% 19-25.05.34	500,000	EUR	494,335	396,210	0.13

## Swisscanto (LU) Portfolio Fund Responsible Select (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
FR0014008CP1	Stif 1.275% 22-14.02.42 Regs	1,000,000	EUR	998,420	688,500	0.23
FR0013524410	Unedic 0.25% 20-16.07.35	1,000,000	EUR	991,510	702,860	0.24
				<b>17,999,661</b>	<b>13,864,996</b>	<b>4.64</b>
<b>Germany</b>						
XS2331271242	Dt Bahn Fin 0.625% 21-15.04.36	300,000	EUR	295,287	212,703	0.07
XS2577042893	Dt Bahn Fin 3.625% 23-18.12.37	200,000	EUR	199,760	200,542	0.07
XS2338980746	Fms Wertman 0.375% 21-06.05.24	400,000	USD	330,214	351,361	0.12
XS2101357072	Fresenius 0.75% 20-15.01.28	700,000	EUR	696,598	606,473	0.20
DE0001102424	Germany 0.5% 17-15.08.27	500,000	EUR	495,835	463,020	0.16
US500769JM70	Kfw 0.25% 21-08.03.24	2,000,000	USD	1,746,690	1,766,579	0.59
US500769JD71	Kfw 1.75% 19-14.09.29	350,000	USD	316,683	286,852	0.10
US500769BN36	Kfw 2.05% 06-16.02.26	140,000,000	JPY	1,164,910	1,024,480	0.34
XS2322827382	Kfw 2.70% 21-25.03.24	7,000,000	CNH	992,078	940,422	0.31
XS2451378181	Kfw 2.75% 22-03.03.25	5,000,000	CNH	694,986	671,764	0.22
DE000LB2V5T1	Ldkr B-W 0.375% 21-07.05.29	300,000	EUR	297,792	231,153	0.08
AU3CB0283190	Lwf Rentbk 0.40% 21-23.09.24	500,000	AUD	310,028	293,893	0.10
US515110CA00	Lwf Rentbk 0.875% 21-30.03.26	400,000	USD	335,549	336,067	0.11
XS2102932055	Merck Fin Ser 0.5% 20-16.07.28	400,000	EUR	398,544	348,040	0.12
XS2218405772	Merck Kgaa 1.625% 20-09.09.80	400,000	EUR	400,000	354,560	0.12
				<b>8,674,954</b>	<b>8,087,909</b>	<b>2.71</b>
<b>Great Britain</b>						
XS0107382532	Abn Amro Bk 6.375% 00-7.12.28	500,000	GBP	746,006	586,558	0.20
XS2052998403	Anz Nz Intl 0.375% 19-17.09.29	1,000,000	EUR	1,001,170	806,520	0.27
XS2343772724	Asb Fin 0.25% 21-21.05.31	500,000	EUR	498,820	386,885	0.13
XS2347663507	Astrazeneca 0.375% 21-03.06.29	200,000	EUR	199,168	167,246	0.06
US046353AW81	Astrazeneca 1.375% 20-06.08.30	500,000	USD	400,866	375,917	0.13
XS2351311290	Barclays 0.654% 21-09.06.27	100,000,000	JPY	747,835	672,823	0.23
XS1873982745	Barclays 1.5% 18-03.09.23	1,000,000	EUR	996,110	991,160	0.33
XS2288938546	Ebrd 2.0% 21-21.01.25	3,000,000	CNH	406,500	396,866	0.13
XS2472637136	Ebrd 2.75% 22-27.04.32	1,000,000	CNH	140,039	138,775	0.05
XS0222383027	Glaxosm Cap 4% 05-16.06.25	500,000	EUR	517,433	508,530	0.17
XS1822828122	Glaxosmithk 1.25% 18-21.05.26	500,000	EUR	503,400	470,535	0.16
US377373AL97	Gsk Cap 0.534% 20-01.10.23	500,000	USD	426,423	449,804	0.15
XS2333299324	Iffim 1.0% 21-21.04.26	500,000	USD	416,561	418,560	0.14
XS1788982996	Lloyds Bk 1.75% 18-07.09.28	500,000	EUR	513,700	491,820	0.16
US53944YAF07	Lloyds Bk 4.45% 18-08.05.25	1,000,000	USD	979,436	899,443	0.30
XS2287624584	Motability 0.125% 21-20.07.28	100,000	EUR	99,502	84,395	0.03
XS2021471433	Motability 0.375% 19-03.01.26	600,000	EUR	599,460	551,628	0.18
US63859VBF76	Nat Bui Soc 1.0% 20-28.08.25	200,000	USD	169,059	167,235	0.06
XS2104915033	Natl Grid 0.19% 20-20.01.25	250,000	EUR	250,000	235,528	0.08
US639057AC29	Natwest 1.642% 21-14.06.27	100,000	USD	82,065	80,826	0.03
XS1788515606	Natwest Gr 1.75% 18-02.03.26	1,000,000	EUR	1,027,700	952,830	0.32
XS0206361221	Network Rail 4.75% 04-29.11.35	800,000	GBP	1,122,051	969,412	0.32
XS2326546350	Ubs Ag Lond 0.50% 21-31.03.31	500,000	EUR	509,025	388,455	0.13
GB00BM8Z2V59	Uk Tbill 1.50% 31.07.53 Regs	110,000	GBP	133,429	73,633	0.02
XS2016070430	Wstp 0.3% 19-25.06.24	700,000	EUR	699,447	671,454	0.22
				<b>13,185,205</b>	<b>11,936,838</b>	<b>4.00</b>

## Swisscanto (LU) Portfolio Fund Responsible Select (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>Hong Kong</b>						
XS2356311139	Aia Group 0.88% 21-09.09.33	150,000	EUR	149,970	116,694	0.04
				<b>149,970</b>	<b>116,694</b>	<b>0.04</b>
<b>Ireland</b>						
XS2076155105	Abbott II F 0.375% 19-19.11.27	400,000	EUR	397,024	351,428	0.12
XS1883355197	Abbott II F 1.5% 18-27.09.26 Regs	400,000	EUR	404,328	376,712	0.13
XS2343340852	Aib Grp 0.50% 21-17.11.27	350,000	EUR	349,678	304,353	0.10
XS2555925218	Aib Grp 5.75% 22-16.02.29 Regs	600,000	EUR	599,436	622,056	0.21
XS2337061753	Ccep Financ 0.875% 21-06.05.33	850,000	EUR	850,000	638,749	0.21
XS2325562697	Fresenius F 0.875% 21-01.10.31	200,000	EUR	198,312	148,140	0.05
XS1288894691	Swisscom Ag 1.75% 15-15.09.25	1,000,000	EUR	1,069,920	961,820	0.32
XS2013626010	Zurich Fina 1.625% 19-17.06.39	400,000	EUR	418,546	291,932	0.10
XS2416978190	Zurich Fina 3.50% 21-02.05.52	600,000	USD	535,882	422,488	0.14
				<b>4,823,126</b>	<b>4,117,678</b>	<b>1.38</b>
<b>Italy</b>						
XS2311539691	Isp 0.68% 21-11.03.24	100,000,000	JPY	765,673	688,597	0.23
XS2312756062	Isp 2.625% 21-11.03.36	1,000,000	GBP	834,242	795,814	0.27
XS2592650373	Isp 5.0% 23-08.03.28	750,000	EUR	747,217	752,175	0.25
IT0005449969	Italy 0.95% 21-01.12.31 /Btp	800,000	EUR	800,432	629,032	0.21
US465410CA47	Italy 1.25% 20-17.02.26	2,000,000	USD	1,689,692	1,644,678	0.55
IT0005438004	Italy 1.50% 20-30.04.45 /btp	1,600,000	EUR	1,510,800	973,104	0.33
IT0005532723	Italy 2% 23-14.03.28 /Infl	2,000,000	EUR	2,000,000	2,030,600	0.68
US465410BY32	Italy 2.875% 19-17.10.29	2,000,000	USD	1,716,909	1,589,941	0.53
US465410AH18	Italy 6.875% 93-27.09.23	1,500,000	USD	1,376,710	1,389,300	0.46
XS2360310044	Unicredit 0.80% 21-05.07.29	200,000	EUR	199,906	166,472	0.06
				<b>11,641,581</b>	<b>10,659,713</b>	<b>3.57</b>
<b>Ivory Coast</b>						
XS0043037505	Afdb 7.375% 93-06.04.23	1,200,000	USD	1,108,387	1,104,647	0.37
				<b>1,108,387</b>	<b>1,104,647</b>	<b>0.37</b>
<b>Japan</b>						
XS0171578502	Dbj 1.05% 03-20.06.23	20,000,000	JPY	150,797	138,581	0.05
JP1103631M74	Japan 0.10% 21-20.06.31	250,000,000	JPY	1,815,586	1,696,887	0.57
JP1400091G59	Japan 0.4% 16-20.03.56	100,000,000	JPY	606,250	523,785	0.18
JP1201651J76	Japan 0.5% 18-20.06.38	250,000,000	JPY	1,948,733	1,653,213	0.55
JP1300591J79	Japan 0.7% 18-20.06.48	250,000,000	JPY	1,925,604	1,539,275	0.52
XS2004880832	Mizu Fin 0.523% 19-10.06.24	450,000	EUR	450,000	432,306	0.14
US874060AX48	Takeda Phar 2.05% 20-31.03.30	250,000	USD	221,865	193,034	0.06
				<b>7,118,835</b>	<b>6,177,081</b>	<b>2.07</b>
<b>Latvia</b>						
XS2361416915	Latvia 0.0% 21-24.01.29	150,000	EUR	149,966	120,048	0.04
				<b>149,966</b>	<b>120,048</b>	<b>0.04</b>

## Swisscanto (LU) Portfolio Fund Responsible Select (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>Luxembourg</b>						
XS1964701822	Aroundtown 5.375% 19-21.03.29	900,000	USD	789,893	607,847	0.20
US298785DV50	Bei 4.875% 06-15.02.36	2,200,000	USD	1,856,886	2,243,516	0.75
XS2050404800	Dh Eur 0.45% 19-18.03.28	250,000	EUR	249,378	216,700	0.07
EU000A2SCAG3	Efsf 2.875% 23-16.02.33	1,000,000	EUR	981,735	988,900	0.33
US298785JK32	Eib 0.375% 21-26.03.26	130,000	USD	105,220	108,101	0.04
XS2332164966	Eib 2.70% 21-22.04.24	5,000,000	CNH	695,551	668,406	0.22
XS2018637327	Heid. C Lux 1.125% 19-01.12.27	200,000	EUR	198,254	178,508	0.06
XS2261215011	Holcim Fin 0.5% 20-23.04.31 Regs	300,000	EUR	298,305	224,328	0.08
XS2238789460	Medtrnc 0.375% 20-15.10.28	200,000	EUR	198,960	170,120	0.06
XS2235996217	Novartis 0.0% 20-23.09.28	300,000	EUR	298,062	252,516	0.08
				<b>5,672,244</b>	<b>5,658,942</b>	<b>1.89</b>
<b>Netherlands</b>						
XS2286044370	Abb Fin Bv 0.0% 21-19.01.30	100,000	EUR	99,203	79,859	0.03
XS2575971994	Abn Amro Ba 4.0% 23-16.01.28	700,000	EUR	697,851	696,423	0.23
XS2388141892	Adecco If 1.0% 21-21.03.82	700,000	EUR	695,373	552,846	0.19
DE000A28RSR6	Allianz Fin 0.50% 20-14.01.31 Regs	400,000	EUR	397,064	328,480	0.11
FR0014000UL9	Bnp Par 0.625% 20-03.12.32	1,000,000	EUR	1,000,190	729,820	0.24
US09659X2K76	Bnp Par 3.052% 20-13.01.31 Regs	500,000	USD	434,398	394,703	0.13
XS2232115423	Digital Dut 1.0% 20-15.01.32	200,000	EUR	198,034	141,154	0.05
XS2558395278	Enbw Intl 4.049% 22-22.11.29	50,000	EUR	50,000	51,071	0.02
XS0177089298	Enel Inv 5.25% 03-29.09.23	500,000	EUR	563,665	504,595	0.17
XS1890845875	Iberdrola I 3.25% 19-perp	400,000	EUR	400,000	385,144	0.13
XS1882544973	Ing Groep 2% 18-20.09.28	1,000,000	EUR	1,139,500	904,180	0.30
XS2350756446	Ing Group 0.875% 21-09.06.32	1,000,000	EUR	1,012,556	850,480	0.29
XS2384726282	Mondelez In 0.625% 09.09.32 Regs	1,000,000	EUR	990,326	752,420	0.25
AU3CB0250215	Nwb 3.45% 18-17.07.28	500,000	AUD	357,178	299,768	0.10
XS0228265574	Rabobk 4.55% 05-30.08.29 1434a	700,000	GBP	925,603	789,977	0.26
XS2177013765	Reckitt Ben 0.75% 20-19.05.30	450,000	EUR	449,568	378,418	0.13
XS2332234413	Sgs Nederla 0.125% 21-21.04.27	200,000	EUR	199,522	172,876	0.06
XS2049616894	Siemens Fin 0.50% 19-05.09.34	1,000,000	EUR	1,036,570	735,060	0.25
XS2262065159	Tennet 0.125% 20-30.11.32	200,000	EUR	198,482	152,164	0.05
XS2406569579	Tennet 0.875% 21-16.06.35 Regs	900,000	EUR	895,662	698,715	0.23
XS2366415110	Thermo Fish 1.125% 21-18.10.33	500,000	EUR	498,660	391,310	0.13
				<b>12,239,405</b>	<b>9,989,463</b>	<b>3.35</b>
<b>New Zealand</b>						
US00216NAE94	Asb Bank 2.375% 21-22.10.31	400,000	USD	341,414	298,469	0.10
XS2407197545	Auckland Co 0.25% 21-17.11.31	400,000	EUR	397,600	308,724	0.10
				<b>739,014</b>	<b>607,193</b>	<b>0.20</b>
<b>Panama</b>						
XS2296027217	Corp Andina 0.25% 21-04.02.26	450,000	EUR	448,906	404,465	0.14
				<b>448,906</b>	<b>404,465</b>	<b>0.14</b>
<b>Philippines</b>						
XS2388085370	Adb 2.50% 21-15.02.27	6,000,000	CNH	832,709	793,892	0.27

## Swisscanto (LU) Portfolio Fund Responsible Select (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
XS1958237403	Adb 2.9% 19-05.03.24	5,000,000	CNH	717,139	672,233	0.22
XS0307424274	Asian Dev Bk 2.35% 07-21.06.27	180,000,000	JPY	1,600,490	1,368,726	0.46
				<b>3,150,338</b>	<b>2,834,851</b>	<b>0.95</b>
	<b>Poland</b>					
XS1958534528	Poland 1% 19-07.03.29 Regs	1,250,000	EUR	1,243,275	1,066,962	0.36
				<b>1,243,275</b>	<b>1,066,962</b>	<b>0.36</b>
	<b>Portugal</b>					
PTOTECOE0037	Portugal 1.0% 21-12.04.52	500,000	EUR	492,467	264,150	0.09
				<b>492,467</b>	<b>264,150</b>	<b>0.09</b>
	<b>Romania</b>					
XS2258400162	Romania 2.625% 20-02.12.40	575,000	EUR	566,962	334,564	0.11
XS2330514899	Romania 2.75% 21-14.04.41	500,000	EUR	481,200	296,000	0.10
				<b>1,048,162</b>	<b>630,564</b>	<b>0.21</b>
	<b>Singapore</b>					
XS2310058891	Dbs Group 1.822% 21-10.03.31	350,000	USD	290,420	289,948	0.10
				<b>290,420</b>	<b>289,948</b>	<b>0.10</b>
	<b>South Korea</b>					
XS1999730374	Kr Hous Fin 0.10% 19-18.06.24	325,000	EUR	324,886	311,126	0.10
				<b>324,886</b>	<b>311,126</b>	<b>0.10</b>
	<b>Spain</b>					
ES0200002055	Adif Alta V 0.55% 20-30.04.30	400,000	EUR	399,012	327,436	0.11
XS2182404298	Bbva 0.75% 20-04.06.25	100,000	EUR	99,488	94,157	0.03
XS2013745703	Bbva 1% 19-21.06.26	1,000,000	EUR	1,029,985	921,140	0.31
US05946KAJ07	Bbva 1.125% 20-18.09.25	600,000	USD	501,987	501,030	0.17
XS2076079594	Bco Sab 0.625% 19-07.11.25	500,000	EUR	495,625	471,435	0.16
XS2356033147	Ico 0.0% 21-30.04.27	500,000	EUR	503,055	441,945	0.15
XS2173111282	Ico 0.25% 20-30.04.24	900,000	EUR	899,685	873,162	0.29
XS2018637913	San Con 0.375% 19-27.06.24 Regs	400,000	EUR	398,344	383,564	0.13
CH0505011947	Santander 0.20% 19-19.11.27	500,000	CHF	453,625	446,588	0.15
XS2357417257	Santander 0.625% 21-24.06.29	300,000	EUR	299,058	249,771	0.08
XS2194370727	Santander 1.125% 20-23.06.27	200,000	EUR	199,892	179,234	0.06
XS1201001572	Santander I 2.5% 15-18.03.25	500,000	EUR	548,815	488,075	0.16
ES0000012J07	Spanish Gov 1.0% 21-30.07.42	1,000,000	EUR	1,002,290	635,640	0.21
ES0000012G42	Spanish Gov 1.20% 20-31.10.40 Regs	1,000,000	EUR	686,300	683,940	0.23
				<b>7,517,161</b>	<b>6,697,117</b>	<b>2.24</b>
	<b>Sweden</b>					
XS2346986990	Sbab Bk Ab 0.125% 21-27.08.26	700,000	EUR	697,627	622,195	0.21
XS2173114542	Sbab Bk Ab 0.50% 20-13.05.25	300,000	EUR	298,512	281,619	0.09
				<b>996,139</b>	<b>903,814</b>	<b>0.30</b>

## Swisscanto (LU) Portfolio Fund Responsible Select (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>Switzerland</b>						
CH0576402181	Ubs Group F 0.25% 20-05.11.28	250,000	EUR	247,982	204,972	0.07
CH0595205532	Ubs Group F 0.625% 21-24.02.33	1,000,000	EUR	987,810	699,030	0.23
USH42097CC91	Ubs Group F 2.095% 21-11.02.32	1,000,000	USD	840,099	715,385	0.24
CH0314209351	Ubs Grp Fdg 2.125% 16-04.03.24	1,000,000	EUR	1,058,270	982,310	0.33
CH1170565753	Zuercher 2.02% 22-13.04.28 Regs	200,000	EUR	200,000	182,856	0.06
				<b>3,334,161</b>	<b>2,784,553</b>	<b>0.93</b>
<b>USA</b>						
XS1234373733	3M Co 1.75% 15-15.05.30	500,000	EUR	558,805	441,010	0.15
US03073EAT29	Abc 2.70% 21-15.03.31	200,000	USD	169,493	158,294	0.05
US023135CC87	Amazon Com 3.25% 21-12.05.61	1,000,000	USD	885,850	681,550	0.23
XS0252367775	Amer Intl Grp 5% 06-26.04.23	300,000	GBP	376,183	341,214	0.11
XS2227905903	American Tc 0.50% 20-15.01.28	200,000	EUR	199,110	167,416	0.06
XS2346207892	American Tc 0.875% 21-21.05.29	400,000	EUR	399,692	322,700	0.11
US03027XBJ81	American Tc 1.50% 20-31.01.28	150,000	USD	126,274	117,848	0.04
US031162CZ14	Amgen 2.0% 21-15.01.32	300,000	USD	251,708	224,965	0.08
US031162BV19	Amgen 3.625% 14-22.05.24	1,000,000	USD	950,888	906,880	0.30
US037833DN70	Apple Inc 2.05% 19-11.09.26	400,000	USD	361,539	344,491	0.12
US037833EA41	Apple Inc 2.55% 20-20.08.60	1,000,000	USD	766,146	613,273	0.21
US037833EL06	Apple Inc 2.85% 21-05.08.61	1,000,000	USD	838,650	638,704	0.21
US037833CG39	Apple Inc 3% 17-09.02.24	1,000,000	USD	934,919	910,709	0.30
US038222AN54	Applied Mat 1.75% 20-01.06.30	200,000	USD	181,377	154,943	0.05
XS2180007549	At&T Inc 1.60% 20-19.05.28	200,000	EUR	199,852	180,752	0.06
CH1142754329	Bac 0.422% 21-23.11.29	500,000	CHF	472,714	434,497	0.15
US06051GJZ37	Bac 2.087% 21-14.06.29	600,000	USD	492,328	477,012	0.16
US071813CP23	Bax 2.272% 22-01.12.28	150,000	USD	132,153	120,220	0.04
US075887CL11	Becton Dick 1.957% 21-11.02.31	75,000	USD	62,254	56,860	0.02
US06051GFF19	Boa 4% 14-01.04.24	1,000,000	USD	957,620	909,899	0.30
XS2343846940	Borg Warner 1.0% 21-19.05.31	200,000	EUR	197,872	158,280	0.05
US110122DQ80	Bristol Mye 1.45% 20-13.11.30	900,000	USD	706,843	678,721	0.23
US10112RBF01	Bstn Prprt 2.45% 21-01.10.33	650,000	USD	549,736	405,112	0.14
XS1901137361	Celanese Us 2.125% 18-01.03.27	1,000,000	EUR	978,090	891,610	0.30
US172967MY46	Citigp 2.561% 21-01.05.32	1,000,000	USD	877,687	763,625	0.26
XS2233155261	Coca Cola 0.375% 20-15.03.33	750,000	EUR	738,264	559,125	0.19
US22822VAT89	Crown Cast 2.25% 20-15.01.31	300,000	USD	264,007	229,397	0.08
XS2176686546	Cs Ny 0.45% 20-19.05.25	400,000	EUR	399,112	363,944	0.12
US126650DQ03	Cvs Health 1.875% 20-28.02.31	1,000,000	USD	851,163	746,854	0.25
US278642AV58	Ebay 1.90% 20-11.03.25	250,000	USD	223,907	217,974	0.07
XS2337252931	Fedex Corp 0.45% 21-04.05.29	200,000	EUR	199,248	161,838	0.05
USU3644QAC97	Ge Hlth 5.65% 22-15.11.27 Regs	100,000	USD	99,316	95,012	0.03
US36267VAL71	Ge Hlth 6.377% 22.11.52 144A	800,000	USD	858,083	830,418	0.28
XS2100788780	Gen Mills 0.45% 20-15.01.26	300,000	EUR	299,877	275,766	0.09
US370334CQ51	Gen Mills 2.25% 21-14.10.31	250,000	USD	215,475	192,305	0.06
XS2043678841	Gldm Sachs 0.125% 19-19.08.24 Regs	500,000	EUR	497,445	477,060	0.16
XS2107332640	Gldm Sachs 0.875% 20-21.01.30 Regs	1,000,000	EUR	1,022,640	804,180	0.27
US40434LAK17	Hp 4% 22-15.04.29	500,000	USD	447,508	437,687	0.15
US459200KZ37	Ibm 5.10% 23-06.02.53	1,000,000	USD	914,880	886,750	0.30
US459200KH39	Ibm Corp 1.70% 20-15.05.27	1,500,000	USD	1,373,732	1,239,293	0.42
US45905CAA27	Ibrd 4.75% 05-15.02.35	400,000	USD	343,781	397,765	0.13

## Swisscanto (LU) Portfolio Fund Responsible Select (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
XS2160861808	Intl Bk Rec 0.01% 20-24.04.28	850,000	EUR	848,232	733,235	0.25
US459058JE46	Intl Bk Rec 0.375% 20-28.07.25	400,000	USD	347,723	338,928	0.11
XS2437747210	Intl Bk Rec 2.25% 22-19.01.29	5,000,000	CNH	687,242	642,069	0.21
XS2231336061	Intl Fin 2.55% 20-18.09.23	5,000,000	CNH	716,987	670,624	0.22
US494368CC54	Kimberly-cl 1.05% 20-15.09.27	100,000	USD	84,800	80,955	0.03
US58013MEH34	Mc Donald S 5.7% 09-01.02.39	700,000	USD	580,977	684,279	0.23
US58013MFM10	Mcdonalds 2.125% 20-01.03.30	200,000	USD	178,826	159,540	0.05
US58933YBG98	Merck 2.90% 21-10.12.61	1,600,000	USD	1,297,943	1,010,204	0.34
US595112BS19	Micron Tech 2.703% 21-15.04.32	100,000	USD	86,196	73,757	0.02
US594918CF95	Microsoft 3.041% 21-17.03.62	1,000,000	USD	879,233	694,464	0.23
US594918CB81	Microsoft 4.5% 17-06.02.57	500,000	USD	576,204	475,181	0.16
XS1197270819	Mondelez 1.625% 15-08.03.27	400,000	EUR	405,020	368,896	0.12
US61747YDU64	Mor St 4.1% 13-22.05.23	800,000	USD	763,671	735,136	0.25
XS2292263121	Morgan Stan 0.497% 21-07.02.31	200,000	EUR	200,000	157,530	0.05
CH0471297959	Ny Life Gbl 0.25% 18.10.27 Regs	300,000	CHF	266,969	275,962	0.09
US68389XCD57	Oracle Corp 2.30% 21-25.03.28	200,000	USD	167,186	164,864	0.06
XS2404272572	P&G 0.11% 21-06.11.26	100,000,000	JPY	763,683	669,772	0.22
CH1137122839	Pac Life Gl 0.25% 21-26.10.28	400,000	CHF	373,947	349,915	0.12
XS2049583607	Prolos Eu 0.625% 19-10.09.31	600,000	EUR	598,480	433,518	0.15
XS2068969067	Rabobk Ny 0.25% 19-30.10.26	1,000,000	EUR	994,630	898,760	0.30
US74977SDJ87	Rabobk Ny 1.004% 20-24.09.26	1,000,000	USD	853,122	823,204	0.28
USU75000BS44	Roche H Us 0.991% 21-05.03.26 Regs	200,000	USD	165,954	167,338	0.06
USU75000BY12	Roche H Us 2.607% 21-13.12.51	250,000	USD	221,818	161,271	0.05
US79466LAH78	Salesforce 1.50% 21-15.07.28	100,000	USD	83,565	81,214	0.03
US91324PDX78	Unh Grp 2.0% 20-15.05.30	200,000	USD	182,963	157,287	0.05
US91324PDS83	Unh Grp 2.875% 19-15.08.29	150,000	USD	134,493	126,620	0.04
US904764BK20	Unilev Cap 1.375% 20-14.09.30	100,000	USD	84,745	75,081	0.03
US91282CBE03	Usa 0.125% 21-15.01.24 /Tbo	3,000,000	USD	2,649,369	2,663,941	0.89
US91282CDH16	Usa 0.75% 21-15.11.24 /Tbo	2,000,000	USD	1,754,160	1,740,725	0.58
US912810SQ22	Usa 1.125% 20-15.08.40 /Tbo	3,000,000	USD	1,805,433	1,830,647	0.61
US912810SN90	Usa 1.25% 20-15.05.50 /Tbo	3,000,000	USD	1,595,680	1,597,555	0.53
US912810TB44	Usa 1.875% 21-15.11.51 /Tbo	3,000,000	USD	2,241,347	1,871,527	0.63
US912810SF66	Usa 3% 19-15.02.49 Tbo	3,500,000	USD	3,059,206	2,826,616	0.95
XS1030900242	Verizon Com 3.25% 14-17.02.26	1,000,000	EUR	1,148,370	993,290	0.33
USU9841MAA00	Wipro It Se 1.50% 21-23.06.26	200,000	USD	164,429	166,117	0.06
				<b>48,338,824</b>	<b>43,915,975</b>	<b>14.71</b>
	<b>Venezuela</b>					
XS1943474483	Corp Andina 0.625% 19-30.01.24	1,000,000	EUR	998,400	974,460	0.33
US219868CC84	Corp Andina 2.375% 20-12.05.23	1,400,000	USD	1,296,132	1,284,773	0.43
				<b>2,294,532</b>	<b>2,259,233</b>	<b>0.76</b>
	<b>Virgin Islands</b>					
USG91139AF57	Tsmc Global 1.25% 21-23.04.26	800,000	USD	662,383	667,252	0.22
				<b>662,383</b>	<b>667,252</b>	<b>0.22</b>
<b>Total - Bonds</b>				<b>179,717,790</b>	<b>159,142,985</b>	<b>53.30</b>

## Swisscanto (LU) Portfolio Fund Responsible Select (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>Investment Funds</b>						
<b>Ireland</b>						
IE00B6TLWG59	Gam Star Cat Bd Inst Cl Eur	683,067	EUR	9,039,000	9,671,341	3.24
				<b>9,039,000</b>	<b>9,671,341</b>	<b>3.24</b>
<b>Total - Investment Funds</b>				<b>9,039,000</b>	<b>9,671,341</b>	<b>3.24</b>
<b>REITS</b>						
<b>France</b>						
FR0000121964	Klepierre	12,802	EUR	273,357	266,922	0.09
FR0013326246	Unibail Rodamco Westfield /Reit	3,417	EUR	217,077	168,748	0.06
				<b>490,434</b>	<b>435,670</b>	<b>0.15</b>
<b>USA</b>						
US03027X1000	American Tower Corp	1,335	USD	310,693	251,087	0.08
US29444U7000	Equinix Inc /Reit	204	USD	132,356	135,388	0.05
FR0010040865	Gecina Act	1,048	EUR	99,238	100,137	0.03
				<b>542,287</b>	<b>486,612</b>	<b>0.16</b>
<b>Total - REITS</b>				<b>1,032,721</b>	<b>922,282</b>	<b>0.31</b>
<b>Shares</b>						
<b>Australia</b>						
AU000000APA1	Apa Group - Stapled Security	13,308	AUD	90,964	83,023	0.03
AU000000ALL7	Aristocrat Leisure Limited	2,120	AUD	48,581	48,616	0.02
AU000000BHP4	Bhp Group Ltd	7,469	AUD	216,774	217,462	0.07
AU000000FMG4	Fortescue Metals Group Ltd	10,228	AUD	140,186	141,802	0.05
AU000000MIN4	Mineral Resources Ltd	1,162	AUD	48,001	57,729	0.02
AU000000PLS0	Pilbara Minerals Shs	12,024	AUD	29,140	29,204	0.01
AU000000QBE9	Qbe Insurance Group	19,804	AUD	160,785	178,119	0.06
AU000000TLS2	Telstra Corporation Ltd	96,012	AUD	248,657	249,771	0.08
				<b>983,088</b>	<b>1,005,726</b>	<b>0.34</b>
<b>Austria</b>						
AT0000652011	Erste Group Bank Ag	1,460	EUR	50,594	44,530	0.01
AT0000746409	Verbund Ag/-A-	2,860	EUR	210,660	228,800	0.08
				<b>261,254</b>	<b>273,330</b>	<b>0.09</b>
<b>Belgium</b>						
BE0974293251	Anheuser-busch Inbev Sa/nv	11,842	EUR	651,759	726,270	0.24
BE0003565737	Kbc Groupe Sa	2,653	EUR	161,783	167,935	0.06
BE0003739530	Ucb	4,278	EUR	357,712	352,678	0.12
				<b>1,171,254</b>	<b>1,246,883</b>	<b>0.42</b>
<b>Canada</b>						
CA00208D4084	Arc Resources Ltd	24,905	CAD	300,548	259,662	0.09



## Swisscanto (LU) Portfolio Fund Responsible Select (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
CA0641491075	Bank Of Nova Scotia	4,897	CAD	244,593	226,708	0.07
CA9611485090	George Weston Ltd	914	CAD	85,812	111,332	0.04
CA3759161035	Gildan Activewear	1,079	CAD	32,641	32,949	0.01
CA4488112083	Hydro One Ltd	10,208	CAD	240,681	267,150	0.09
CA45075E1043	Ia Financial Corporation Inc	394	CAD	24,531	22,954	0.01
CA6330671034	National Bank Of Canada	4,082	CAD	271,703	268,377	0.09
CA6837151068	Open Text Corp	7,792	CAD	231,977	276,259	0.09
				<b>1,432,486</b>	<b>1,465,391</b>	<b>0.49</b>
	<b>Cayman Islands</b>					
KYG319891092	Esr Cayman Ltd /Reit 144A	28,200	HKD	47,078	46,556	0.01
				<b>47,078</b>	<b>46,556</b>	<b>0.01</b>
	<b>Curacao</b>					
AN8068571086	Schlumberger Ltd	3,885	USD	194,601	175,575	0.06
				<b>194,601</b>	<b>175,575</b>	<b>0.06</b>
	<b>Denmark</b>					
DK0060448595	Coloplast -B-	239	DKK	27,735	28,933	0.01
DK0060534915	Novo Nordisk A/S /-B-	1,491	DKK	198,992	217,326	0.07
DK0060252690	Pandora A/S	2,190	DKK	201,517	192,680	0.07
				<b>428,244</b>	<b>438,939</b>	<b>0.15</b>
	<b>Finland</b>					
FI0009007884	Elisa Corporation A	5,563	EUR	307,893	309,080	0.10
FI0009000202	Kesko Oyj /-b-	14,701	EUR	357,963	291,153	0.10
FI0009014575	Metso Outotec Rg Registered Shs	30,941	EUR	285,738	310,648	0.11
FI0009013296	Neste Oyj	779	EUR	32,433	35,390	0.01
FI0009000681	Nokia Oy	55,066	EUR	263,935	248,651	0.08
				<b>1,247,962</b>	<b>1,194,922</b>	<b>0.40</b>
	<b>France</b>					
FR0000120073	Air Liquide	3,104	EUR	383,722	478,637	0.16
FR0010313833	Arkema	419	EUR	36,902	38,045	0.01
FR0000120628	Axa	25,853	EUR	584,205	728,150	0.24
FR0000131104	Bnp Paribas	14,039	EUR	690,493	775,093	0.26
FR0000125338	Capgemini Se	134	EUR	24,175	22,881	0.01
FR0000120644	Danone.	9,927	EUR	543,539	568,916	0.19
FR0010908533	Edenred	598	EUR	30,075	32,615	0.01
FR0000130452	Eiffage Sa	3,154	EUR	302,343	314,580	0.11
FR0010208488	Engie	33,734	EUR	435,232	491,639	0.16
FR0000121667	Essilorluxott --- Act.	1,909	EUR	323,157	316,894	0.11
FR0010533075	Getlink Se	1,733	EUR	25,372	26,324	0.01
FR0000052292	Hermes International	341	EUR	418,519	635,624	0.21
FR0010259150	Ipsen	2,027	EUR	201,009	205,741	0.07
FR0000121485	Kering Sa	1,105	EUR	621,532	663,000	0.22
FR0000120321	L Oreal	2,510	EUR	823,991	1,032,238	0.35
FR0013451333	La Francaise Des Jeux Saem	7,080	EUR	277,960	271,801	0.09
FR0010307819	Legrand Holding Act.prov.opo	5,354	EUR	438,663	450,164	0.15

## Swisscanto (LU) Portfolio Fund Responsible Select (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
FR0000121014	Lvmh Act.	2,735	EUR	1,655,371	2,309,434	0.77
FR0000120693	Pernod-ricard	2,980	EUR	548,481	621,926	0.21
FR0000131906	Renault Sa	5,159	EUR	164,513	193,978	0.07
FR0000125007	Saint-Gobain	9,006	EUR	431,724	471,194	0.16
FR0000120578	Sanofi	7,584	EUR	644,660	760,220	0.25
FR0000121972	Schneider Electric Se	6,513	EUR	826,017	1,000,918	0.34
FR0000121220	Sodexo	479	EUR	43,926	43,139	0.01
FR0000130809	Ste Gen.Paris -a-	18,395	EUR	440,001	382,340	0.13
FR0000051807	Teleperform.Se	426	EUR	92,942	94,444	0.03
FR0000120271	Totalenergies Se	26,439	EUR	1,323,669	1,437,224	0.48
FR0013176526	Valeo Sa	12,117	EUR	220,346	229,133	0.08
FR0000124141	Veolia Environnement	5,636	EUR	158,377	160,062	0.05
FR0000125486	Vinci	2,464	EUR	228,275	260,494	0.09
				<b>12,939,191</b>	<b>15,016,848</b>	<b>5.03</b>
	<b>Germany</b>					
DE0008404005	Allianz Se/Nam.Vinkuliert	4,716	EUR	943,617	1,003,565	0.34
DE000BASF111	Basf Namen-akt.	7,653	EUR	427,204	370,099	0.12
DE000BAY0017	Bayer Ag	4,580	EUR	253,284	268,938	0.09
DE0005200000	Beiersdorf A.G.	3,090	EUR	306,122	370,645	0.12
DE0005190037	Bmw Ag /vorzug.	3,098	EUR	221,408	292,141	0.10
DE0005190003	Bmw-Bayer.Motorenwerke	3,361	EUR	331,596	339,259	0.11
DE000CBK1001	Commerzbank Akt Nach Kap	14,286	EUR	118,266	138,603	0.05
DE0006062144	Covestro Ag	924	EUR	38,054	35,232	0.01
DE0005140008	Deutsche Bank Ag /Nam.	38,283	EUR	388,790	358,176	0.12
DE0005810055	Deutsche Boerse Ag /Nam.	322	EUR	52,126	57,783	0.02
DE0005552004	Deutsche Post Ag	3,151	EUR	130,235	135,777	0.05
DE0005557508	Deutsche Telekom /nam.	28,225	EUR	476,423	630,829	0.21
DE000ENAG999	E.On Se	41,279	EUR	364,021	474,708	0.16
DE0005785604	Fresenius Se & Co Kgaa	4,042	EUR	97,099	100,444	0.03
DE0006602006	Gea Group Ag	6,890	EUR	262,101	289,036	0.10
DE0006048432	Henkel / Vorzug	5,044	EUR	352,887	363,471	0.12
DE0006231004	Infineon Technologies /nam.	18,187	EUR	582,025	685,286	0.23
DE0007100000	Mercedes -Benzgr -Namen-Akt	10,461	EUR	666,493	740,430	0.25
DE0006599905	Merck Kgaa	2,480	EUR	373,248	425,444	0.14
DE0008430026	Muenchener Rueckvers/Namensakt	2,043	EUR	532,305	658,867	0.22
DE0007164600	Sap Se	11,303	EUR	1,194,045	1,311,826	0.44
DE0007236101	Siemens Ag /nam.	8,400	EUR	1,014,058	1,253,784	0.42
DE000A1J5RX9	Telefonica Deutschland Hold	71,219	EUR	204,633	202,048	0.07
DE0005089031	United Intern. & Co /Namensakt	10,169	EUR	228,338	161,382	0.05
				<b>9,558,378</b>	<b>10,667,773</b>	<b>3.57</b>
	<b>Great Britain</b>					
GB0031348658	Barclays Plc	33,804	GBP	65,734	56,091	0.02
GB0031743007	Burberry Group Plc	9,752	GBP	231,341	287,005	0.10
GB00BDCPN049	Coca-Cola Europ Prntr	3,759	USD	199,778	204,791	0.07
GB00BJFFLV09	Croda International Plc	2,567	GBP	200,103	189,833	0.06
GB00BN7SWP63	Gsk Plc	3,323	GBP	54,125	54,042	0.02
GB0005405286	Hsbc Holdings Plc	21,152	GBP	127,287	132,326	0.04
GB00BZ4BQC70	Johnson Matthey Plc	1,541	GBP	38,931	34,786	0.01

## Swisscanto (LU) Portfolio Fund Responsible Select (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
GB00BM8PJY71	Natwest Grp Rg	50,424	GBP	149,354	151,269	0.05
GB0006776081	Pearson Plc	20,271	GBP	211,686	194,800	0.07
GB00B8C3BL03	Sage Grp	14,099	GBP	118,491	124,353	0.04
GB00BP6MXD84	Shell Rg Registered Shs	12,397	GBP	339,707	325,697	0.11
GB0004082847	Standard Chartered Plc	8,266	GBP	57,967	57,779	0.02
GB00B10RZP78	Unilever Plc	7,019	GBP	330,989	334,700	0.11
				<b>2,125,493</b>	<b>2,147,472</b>	<b>0.72</b>
	<b>Hong Kong</b>					
HK0000093390	Hkt Ltd - Stapled	90,000	HKD	114,894	109,959	0.04
HK0016000132	Sun Hung Kai Properties Ltd	6,000	HKD	76,528	77,387	0.03
HK0019000162	Swire Pacific Ltd -A-	10,500	HKD	84,633	74,238	0.02
				<b>276,055</b>	<b>261,584</b>	<b>0.09</b>
	<b>Ireland</b>					
IE00BF0L3536	Aib Group Plc	18,574	EUR	68,105	69,504	0.02
IE0001827041	Crh Plc	11,822	EUR	498,017	549,428	0.19
IE00B8KQN827	Eaton Corporation Public Ltd	824	USD	125,261	129,950	0.04
IE00BQPQZ61	Horizon Therap --- Reg Shs	1,082	USD	109,569	108,693	0.04
IE00BY7QL619	Johnson Ctr Int Shs	4,725	USD	247,386	261,898	0.09
IE000S9YS762	Linde Plc	425	USD	136,838	139,042	0.05
IE00BLS09M33	Pentair Plc	1,227	USD	59,964	62,420	0.02
IE00B1RR8406	Smurfit Kappa Group Plc	8,388	EUR	295,757	279,572	0.09
IE00BK9ZQ967	Trane Technologies Plc	1,601	USD	272,340	271,114	0.09
				<b>1,813,237</b>	<b>1,871,621</b>	<b>0.63</b>
	<b>Israel</b>					
IL0010824113	Check Point Software Techno	785	USD	94,626	93,930	0.03
				<b>94,626</b>	<b>93,930</b>	<b>0.03</b>
	<b>Italy</b>					
IT0000062072	Assicurazioni Generali Spa	23,899	EUR	399,082	439,264	0.15
IT0003128367	Enel	26,199	EUR	143,734	147,422	0.05
IT0003132476	Eni Spa Roma	4,873	EUR	64,204	62,891	0.02
NL0011585146	Ferrari N.v.	119	EUR	29,217	29,667	0.01
IT0000072618	Intesa Sanpaolo Spa	246,991	EUR	530,370	584,751	0.19
IT0000062957	Mediobanca Bca Credito Finanz.	31,103	EUR	294,696	288,263	0.10
IT0003796171	Poste Italiane Spa	29,431	EUR	296,996	277,004	0.09
IT0003828271	Recordati Ind Chimica/Post Rag	7,049	EUR	272,293	274,629	0.09
IT0003497168	Telecom Italia Spa	466,234	EUR	139,283	141,828	0.05
IT0005239360	Unicredit Spa	18,991	EUR	190,566	330,633	0.11
				<b>2,360,441</b>	<b>2,576,352</b>	<b>0.86</b>
	<b>Japan</b>					
US9182041080	Vf Corp	7,575	USD	173,658	159,734	0.05
				<b>173,658</b>	<b>159,734</b>	<b>0.05</b>

## Swisscanto (LU) Portfolio Fund Responsible Select (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>Jersey</b>						
JE00BJVNSS43	Ferguson Newco Plc	724	USD	97,445	89,130	0.03
				<b>97,445</b>	<b>89,130</b>	<b>0.03</b>
<b>Netherlands</b>						
NL0012969182	Adyen B.v.144a	15	EUR	26,826	21,888	0.01
NL0000687663	Aercap Holdings Nv	3,967	USD	224,782	205,315	0.07
NL0013267909	Akzo Nobel	5,131	EUR	398,689	369,329	0.12
NL0010273215	Asml Holding Nv	3,946	EUR	1,819,325	2,467,039	0.83
NL0010545661	Cnh Industrial Reg Shs	26,680	EUR	411,443	375,654	0.13
NL0011821202	Ing Group Nv	52,616	EUR	515,835	575,093	0.19
NL0011794037	Koninklijke Ahold Delhaize N.v.	17,043	EUR	467,625	536,684	0.18
NL0000009082	Koninklijke Kpn	108,555	EUR	309,309	353,455	0.12
NL0010773842	Nn Group N.V.	5,347	EUR	205,880	178,911	0.06
NL0009538784	Nxp Semiconductor	1,662	USD	268,520	285,261	0.09
NL0013654783	Prosus Bearer Rg Shs -n-	3,734	EUR	269,550	268,624	0.09
NL0000379121	Randstad N.V. (Eur 0.1)	1,434	EUR	82,119	78,296	0.03
NL0000226223	Stmicroelectronics Nv	2,143	EUR	96,627	104,911	0.03
NL0000395903	Wolters Kluwer Nv	4,371	EUR	331,228	508,566	0.17
				<b>5,427,758</b>	<b>6,329,026</b>	<b>2.12</b>
<b>New Zealand</b>						
NZMELE0002S7	Meridian Energy Ltd	20,726	NZD	64,704	62,661	0.02
				<b>64,704</b>	<b>62,661</b>	<b>0.02</b>
<b>Norway</b>						
NO0010096985	Equinor Asa	4,553	NOK	132,234	119,522	0.04
				<b>132,234</b>	<b>119,522</b>	<b>0.04</b>
<b>Portugal</b>						
PTGALOAM0009	Galp Energia Sgps Sa -B- Shrs	28,290	EUR	317,838	295,913	0.10
				<b>317,838</b>	<b>295,913</b>	<b>0.10</b>
<b>Singapore</b>						
SG1S04926220	Oversea-Chinese Bk Corp	24,900	SGD	219,689	213,233	0.07
				<b>219,689</b>	<b>213,233</b>	<b>0.07</b>
<b>Spain</b>						
ES0105046009	Aena Sme Sa	574	EUR	65,832	85,469	0.03
ES0109067019	Amadeus It --- Shs-A-	652	EUR	38,222	40,202	0.01
ES0113900J37	Banco Santander --- Reg.Shs	108,146	EUR	339,890	370,508	0.13
ES0113211835	Bco Bilbao Viz.Argentaria/nam.	92,367	EUR	483,204	606,944	0.20
ES0130960018	Enagas	17,173	EUR	306,316	303,962	0.10
ES0144580Y14	Iberdrola Sa	75,795	EUR	777,183	870,506	0.29
ES0148396007	Inditex	17,686	EUR	459,998	546,497	0.18

## Swisscanto (LU) Portfolio Fund Responsible Select (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
ES0173093024	Red Electrica Corporacion. Sa	18,254	EUR	319,815	295,715	0.10
ES0173516115	Repsol Sa	11,633	EUR	177,310	165,014	0.06
				<b>2,967,770</b>	<b>3,284,817</b>	<b>1.10</b>
<b>Sweden</b>						
SE0000115420	Volvo Ab -A-	12,854	SEK	240,473	254,433	0.09
SE0000115446	Volvo -B-	11,612	SEK	213,106	220,417	0.07
				<b>453,579</b>	<b>474,850</b>	<b>0.16</b>
<b>Switzerland</b>						
CH0012142631	Clariant /Namen-Akt.	2,107	CHF	31,153	32,077	0.01
CH0010645932	Givaudan Sa /Reg.	71	CHF	285,835	212,673	0.07
CH0038863350	Nestle / Act Nom	313	CHF	28,686	35,150	0.01
CH0012032048	Roche Holding Ag /genussschein	1,481	CHF	450,825	389,377	0.13
CH0012032113	Roche Holding Ltd	867	CHF	238,482	240,220	0.08
CH0012549785	Sonova Holding Ag /nom.	606	CHF	158,476	163,997	0.06
CH0008742519	Swisscom /nam.	337	CHF	181,906	198,018	0.07
				<b>1,375,363</b>	<b>1,271,512</b>	<b>0.43</b>
<b>USA</b>						
US88579Y1010	3M Co	3,073	USD	428,935	297,301	0.10
US00724F1012	Adobe Inc	1,153	USD	458,405	408,976	0.14
US0079031078	Advanced Micro Devices Inc	965	USD	88,061	87,054	0.03
US00971T1016	Akamai Technologies Inc	1,365	USD	106,527	98,375	0.03
US02005N1000	Ally Financial Inc	7,690	USD	256,130	180,421	0.06
US02079K3059	Alphabet Inc -a-	5,604	USD	538,976	535,048	0.18
US02079K1079	Alphabet Inc -C-	2,474	USD	271,980	236,823	0.08
US0231351067	Amazon Com Inc	7,148	USD	870,720	679,568	0.23
US0326541051	Analog Devices Inc	274	USD	47,380	49,738	0.02
US03662Q1058	Ansys Inc	905	USD	255,844	277,218	0.09
US0378331005	Apple Inc	12,659	USD	1,490,890	1,921,367	0.64
US0382221051	Applied Materials Inc	3,057	USD	298,358	345,613	0.12
US0404131064	Arista Networks Inc	494	USD	56,115	76,325	0.03
US0527691069	Autodesk Inc.	365	USD	67,292	69,933	0.02
US0533321024	Autozone Inc	52	USD	110,280	117,653	0.04
US0536111091	Avery Dennison Corp	1,607	USD	277,985	264,661	0.09
US0605051046	Bank Of America Corp	11,543	USD	407,693	303,861	0.10
US0640581007	Bank Of Ny Mellon Corp Shs	6,047	USD	274,868	252,911	0.08
US0865161014	Best Buy Co Inc.	657	USD	49,304	47,332	0.02
US09062X1037	Biogen Inc	1,042	USD	250,549	266,655	0.09
US09857L1089	Booking Holdings Inc	114	USD	224,336	278,314	0.09
US0997241064	Borg Warner Inc	701	USD	32,811	31,687	0.01
US1101221083	Bristol Myers Squibb Co	5,530	USD	378,132	352,786	0.12
US1273871087	Cadence Design Systems	1,504	USD	219,231	290,833	0.10
US1344291091	Campbell Soup Co.	4,858	USD	238,925	245,840	0.08
US14040H1059	Capital One Financial Corp.	1,190	USD	140,848	105,325	0.04
US14448C1045	Carrier Global Corporation	6,815	USD	258,243	286,977	0.10
US1491231015	Caterpillar Inc.	913	USD	208,499	192,306	0.06
US12504L1098	Cbre Group -a-	3,525	USD	282,480	236,233	0.08
US16119P1084	Charter Communications Inc	837	USD	255,756	275,502	0.09

## Swisscanto (LU) Portfolio Fund Responsible Select (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
US1729081059	Cintas	626	USD	267,245	266,591	0.09
US17275R1023	Cisco Systems Inc.	7,958	USD	350,192	382,903	0.13
US1912161007	Coca-Cola Co.	8,074	USD	438,626	460,979	0.15
US20030N1019	Comcast Corp/-a-	10,713	USD	403,577	373,814	0.13
US2091151041	Consolidated Edison Inc	2,827	USD	211,975	248,938	0.08
US2310211063	Cummins Inc	1,277	USD	303,302	280,777	0.09
US23918K1088	Davita Inc --- Shs	1,914	USD	140,355	142,892	0.05
US2441991054	Deere & Co.	775	USD	306,545	294,521	0.10
US26210C1045	Dropbox Inc -a- Shs	5,253	USD	113,475	104,533	0.03
US2786421030	Ebay Inc	6,615	USD	348,840	270,153	0.09
US2788651006	Ecolab Inc.	1,418	USD	206,165	216,044	0.07
US28176E1082	Edwards Lifesciences	2,049	USD	201,160	156,025	0.05
US2855121099	Electronic Arts	793	USD	91,064	87,916	0.03
US0367521038	Elevance Health Inc	238	USD	97,464	100,727	0.03
US26884L1098	Eqst	3,191	USD	96,034	93,723	0.03
US30231G1022	Exxon Mobil Corp	3,979	USD	374,186	401,617	0.13
US31620M1062	Fidelity Natl Inform Serv	1,848	USD	118,827	92,413	0.03
US3024913036	Fmc Corp.	650	USD	81,846	73,068	0.02
US34959E1091	Fortinet	374	USD	17,848	22,878	0.01
US34959J1088	Fortive Corp	2,450	USD	153,065	153,727	0.05
US35137L1052	Fox --- Registered Shs -a-	2,364	USD	73,831	74,089	0.02
US3666511072	Gartner Inc. *Opa*	356	USD	111,024	106,746	0.04
US6687711084	Gen Digital Inc	2,024	USD	31,523	31,968	0.01
US3696043013	General Electric Rg	3,600	USD	281,816	316,775	0.11
US3703341046	General Mills Inc	3,718	USD	223,278	292,457	0.10
US3755581036	Gilead Sciences Inc.	4,431	USD	280,587	338,387	0.11
US3802371076	Godaddy Inc	2,384	USD	169,580	170,541	0.06
US4180561072	Hasbro Inc.	5,467	USD	367,504	270,167	0.09
US40412C1018	Hca Healthcare Inc	1,124	USD	258,238	272,793	0.09
US42824C1099	Hewlett Packard Ent Co	8,484	USD	125,740	124,396	0.04
US4364401012	Hologic Inc	3,534	USD	268,105	262,501	0.09
US4435731009	Hubspot Inc	87	USD	32,294	34,333	0.01
US4448591028	Humana Inc.	223	USD	108,976	99,643	0.03
US4592001014	Ibm Corp	1,892	USD	253,822	228,287	0.08
US45167R1041	Idex Corp	1,135	USD	255,556	241,354	0.08
US4595061015	Intl Flavors Frag	3,344	USD	278,178	283,045	0.09
US4612021034	Intuit	264	USD	98,974	108,334	0.04
US4781601046	Johnson & Johnson	1,276	USD	208,810	182,042	0.06
US46625H1005	Jpmorgan Chase & Co	585	USD	79,831	70,166	0.02
US49338L1035	Keysight Technologies Inc	1,592	USD	242,560	236,620	0.08
US5324571083	Lilly (Eli) & Co	813	USD	190,373	256,984	0.09
US5018892084	Lkq	4,814	USD	256,264	251,500	0.08
US56585A1025	Marathon Petroleum Corp	1,845	USD	220,621	228,967	0.08
US57636Q1040	Mastercard Inc. Shs-A-	133	USD	44,556	44,488	0.01
US58733R1023	Mercadolibre Inc	112	USD	123,817	135,876	0.05
US58933Y1055	Merck & Co Inc New Common	4,583	USD	418,924	448,788	0.15
US30303M1027	Meta Platforms Registerd Shs A	747	USD	127,421	145,722	0.05
US5926881054	Mettler Toledo Intl Inc.	50	USD	71,071	70,422	0.02
US5949181045	Microsoft Corp	6,735	USD	1,491,423	1,787,197	0.60
US6174464486	Morgan Stanley	3,780	USD	316,250	305,476	0.10
US67066G1040	Nvidia Corp.	2,148	USD	479,816	549,174	0.18

## Swisscanto (LU) Portfolio Fund Responsible Select (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
US70450Y1038	Paypal Holdings Inc	4,541	USD	322,534	317,404	0.11
US7170811035	Pfizer Inc.	9,945	USD	411,797	373,470	0.13
US6934751057	Pnc Financial Services Gp	2,493	USD	289,112	291,647	0.10
US7427181091	Procter & Gamble Co.	1,402	USD	187,798	191,876	0.06
US7443201022	Prudential Financial Inc	3,699	USD	326,761	281,702	0.09
US69370C1009	Ptc Inc Shs	489	USD	59,111	57,715	0.02
US7475251036	Qualcomm Inc.	1,356	USD	180,946	159,233	0.05
US74834L1008	Quest Diagnostics Inc.	500	USD	67,343	65,111	0.02
US75886F1075	Regeneron Pharma. Inc.	421	USD	296,362	318,398	0.11
US7595091023	Reliance Steel & Aluminium Co	722	USD	171,568	170,616	0.06
US76954A1034	Rivian Auto Rg-A	3,403	USD	56,893	48,487	0.02
US7739031091	Rockwell Automation	80	USD	21,751	21,608	0.01
US82968B1035	Sirius Xm Holdings Inc	6,400	USD	26,517	23,386	0.01
US83304A1060	Snap Inc -a-	8,353	USD	80,364	86,186	0.03
US8574771031	State Street Corp	1,658	USD	137,275	115,508	0.04
NL00150001Q9	Stellantis Br Rg	5,091	EUR	77,886	85,203	0.03
US87165B1035	Synchrony Financial	2,896	USD	99,300	77,515	0.03
US8716071076	Synopsys Inc.	823	USD	292,035	292,589	0.10
US88160R1014	Tesla Mtrs	2,892	USD	654,652	552,234	0.18
US8825081040	Texas Instruments Inc	877	USD	136,534	150,150	0.05
US1255231003	The Cigna Rg Shs	452	USD	138,674	106,309	0.04
US90384S3031	Ulta Beauty Inc	315	USD	132,322	158,209	0.05
US9113631090	United Rentals Inc.	743	USD	205,897	270,652	0.09
US91324P1021	Unitedhealth Group Inc	1,371	USD	570,192	596,365	0.20
US91913Y1001	Valero Ener. Corp	2,341	USD	287,501	300,799	0.10
US92343V1044	Verizon Communications Inc	4,490	USD	163,013	160,722	0.05
US92532F1003	Vertex Pharmaceuticals	595	USD	148,900	172,550	0.06
US92826C8394	Visa Inc -a	1,572	USD	324,568	326,221	0.11
US98138H1014	Workday Inc - Class A	1,367	USD	225,611	259,874	0.09
US3848021040	Ww Grainger Inc	364	USD	221,546	230,776	0.08
US98419M1009	Xylem Inc	2,641	USD	272,470	254,510	0.09
US9884981013	Yum Brands Shs	1,819	USD	218,065	221,136	0.07
US98978V1035	Zoetis Inc -a-	352	USD	65,127	53,925	0.02
US98980F1049	Zoominf Tech Rg-A	5,456	USD	153,857	124,090	0.04
				<b>27,682,389</b>	<b>27,922,289</b>	<b>9.35</b>
<b>Total - Shares</b>				<b>73,845,815</b>	<b>78,705,589</b>	<b>26.36</b>
<b>Total - Officially and other regulated markets listed securities and money market instruments</b>				<b>263,635,326</b>	<b>248,442,197</b>	<b>83.21</b>
<b>Securities and money market instruments that are not listed on an exchange or traded on a regulated market</b>						
<b>Bonds</b>						
<b>Canada</b>						
CA89117FFK09	Tor Dom Bk 3.005% 18-30.05.23	1,000,000	CAD	667,483	678,234	0.23
				<b>667,483</b>	<b>678,234</b>	<b>0.23</b>

## Swisscanto (LU) Portfolio Fund Responsible Select (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>Netherlands</b>						
AU3CB0272300	Bng 1.60% 20-27.11.30	1,000,000	AUD	622,168	502,271	0.17
				<b>622,168</b>	<b>502,271</b>	<b>0.17</b>
<b>Total - Bonds</b>				<b>1,289,651</b>	<b>1,180,505</b>	<b>0.40</b>
<b>Total - Securities and money market instruments that are not listed on an exchange or traded on a regulated market</b>				<b>1,289,651</b>	<b>1,180,505</b>	<b>0.40</b>
<b>Other transferable securities</b>						
<b>Bonds</b>						
<b>Norway</b>						
XS2352398171	Dnb Bank As 0.30% 21-11.06.27	100,000,000	JPY	750,702	683,551	0.23
				<b>750,702</b>	<b>683,551</b>	<b>0.23</b>
<b>USA</b>						
XS2330256319	Aflac Inc 0.844% 21-14.04.33	100,000,000	JPY	775,734	644,549	0.22
				<b>775,734</b>	<b>644,549</b>	<b>0.22</b>
<b>Total - Bonds</b>				<b>1,526,436</b>	<b>1,328,100</b>	<b>0.45</b>
<b>Total - Other transferable securities</b>				<b>1,526,436</b>	<b>1,328,100</b>	<b>0.45</b>
<b>Investment funds</b>						
<b>Luxembourg</b>						
LU2108482667	Swisscanto (LU) Bond Fund Emerging Market Opportunities NT	175,113	USD	15,707,877	15,682,723	5.25
LU1637934156	Swisscanto (LU) Bond Fund Global Credit Opportunities NTH EUR	55,291	EUR	5,358,236	5,548,437	1.86
LU0866272569	Swisscanto (LU) Equity Fund Sustainable Emerging Markets NT	80,520	USD	9,351,140	8,928,424	2.99
LU1900092971	Swisscanto (LU) Equity Fund Systematic Responsible Japan NT CHF	25,508	CHF	2,633,099	2,639,856	0.88
				<b>33,050,352</b>	<b>32,799,440</b>	<b>10.98</b>
<b>Total - Investment funds</b>				<b>33,050,352</b>	<b>32,799,440</b>	<b>10.98</b>
<b>TOTAL INVESTMENT PORTFOLIO</b>				<b>299,501,765</b>	<b>283,750,242</b>	<b>95.04</b>



## Swisscanto (LU) Portfolio Fund Responsible Select (EUR)

### Geographic and economic composition of investment portfolio as at 31 March 2023

(information in percentage of net assets)

<b>Geographic composition</b>	<b>%</b>	<b>Economic composition</b>	<b>%</b>
USA	24.44	Banks and financial institutions	18.87
Luxembourg	12.87	States, provinces and municipalities	15.10
France	9.82	Investment funds	14.22
Germany	6.28	Holding and finance companies	6.89
Netherlands	5.64	Supranational	5.37
Ireland	5.25	Pharmaceuticals and cosmetics	4.86
Canada	5.22	Internet software	3.40
Great Britain	4.72	Real estate companies	2.72
Italy	4.43	Office equipment and computers	2.69
Spain	3.34	Insurance	1.87
Japan	2.12	Electronic semiconductor	1.72
Belgium	1.72	News transmission	1.54
Switzerland	1.36	Electronics and electrical equipment	1.50
Australia	1.11	Energy and water supply	1.38
Philippines	0.95	Crude oil	1.31
Venezuela	0.76	Textile	1.22
China	0.73	Food and distilleries	1.21
Denmark	0.57	Automobile industry	1.15
Sweden	0.46	Chemicals	1.04
Finland	0.40	Transport	0.95
Ivory Coast	0.37	Consumer goods	0.90
Poland	0.36	Mechanics, machinery	0.77
Norway	0.27	Healthcare, education and social services	0.75
New Zealand	0.22	Construction, building materials	0.60
Virgin Islands	0.22	Biotechnology	0.48
Romania	0.21	Leisure	0.46
Portugal	0.19	Tobacco and spirits	0.45
Singapore	0.17	Graphic art and publishing	0.42
Panama	0.14	Mortgage & funding institutions	0.38
Hong Kong	0.13	Other services	0.25
Austria	0.11	Environmental services & recycling	0.13
Chile	0.11	Forest products and paper industry	0.12
South Korea	0.10	Non-ferrous metals	0.11
Croatia	0.08	Coal mines, heavy industries	0.08
Curacao	0.06	Aerospace technology	0.07
Latvia	0.04	Precious metals	0.06
Israel	0.03		
Jersey	0.03		
Cayman Islands	0.01		
	<b>95.04</b>		<b>95.04</b>

## Swisscanto (LU) Portfolio Fund Sustainable Select (CHF)

Investment portfolio  
as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>Officially and other regulated markets listed securities and money market instruments</b>						
<b>Bonds</b>						
<b>Australia</b>						
US052528AH96	Anz Bk 4.5% 14-19.03.24 144A	300,000	USD	286,461	269,850	0.27
US2027A1JZ13	Cw Bk Aus 3.9% 18-16.03.28 Regs	300,000	USD	288,080	264,289	0.27
CH0512502995	Cw Bk Austr 0.113% 19-10.12.29	500,000	CHF	464,273	434,500	0.44
CH0404599224	Nat Aus Bk 0.25% 18-13.03.24	200,000	CHF	200,460	196,550	0.20
CH1108704839	Transurban 0.875% 21-19.11.31	300,000	CHF	272,189	263,100	0.27
AU3SG0002579	Tsy Vict 2.0% 21-17.09.35	50,000	AUD	30,072	23,734	0.02
CH0417086060	Westpac Bk 0.4% 18-06.06.24	200,000	CHF	197,672	196,250	0.20
CH0398678927	Westpac Bk 0.50% 18-16.05.28	300,000	CHF	280,514	272,400	0.27
XS2342206591	Westpac Bk 0.766% 21-13.05.31	500,000	EUR	429,163	431,938	0.44
US961214ER00	Westpac Bk 1.15% 21-03.06.26	400,000	USD	347,792	327,950	0.33
				<b>2,796,676</b>	<b>2,680,561</b>	<b>2.71</b>
<b>Austria</b>						
CH1214797214	Bawag Psk 2.955% 22-29.11.27	200,000	CHF	200,000	201,800	0.20
CH1135555584	Erste Bk 0.25% 21-02.10.28	200,000	CHF	179,989	175,050	0.18
CH0525158462	Hypo Vorarl 0.125% 20-27.03.30	200,000	CHF	175,509	165,450	0.17
CH0027752200	Oekb 2.625% 06-22.11.24	500,000	CHF	525,926	506,750	0.51
CH0020632144	Oekb 2.875% 05-25.02.30	600,000	CHF	660,531	645,600	0.65
CH0026213451	Oekb 3.25% 06-25.07.36	200,000	CHF	253,913	233,800	0.24
				<b>1,995,868</b>	<b>1,928,450</b>	<b>1.95</b>
<b>Belgium</b>						
BE0000348574	Belgium 1.7% 19-22.06.50	150,000	EUR	137,750	106,627	0.11
BE0000328378	Belgium Olo 2.25% 13-22.06.23	500,000	EUR	493,358	495,573	0.50
BE0002922038	Wallonie 3.25% 23-22.06.33	400,000	EUR	392,039	392,993	0.40
				<b>1,023,147</b>	<b>995,193</b>	<b>1.01</b>
<b>Brazil</b>						
USP2000TAA36	Banbra 3.25% 21-30.09.26	200,000	USD	174,879	168,685	0.17
				<b>174,879</b>	<b>168,685</b>	<b>0.17</b>
<b>Canada</b>						
CH1121837251	Bk Scotia 0.302% 21-30.07.31	500,000	CHF	452,523	410,875	0.41
CH0538763506	Bmo 0.096% 20-22.12.23	500,000	CHF	494,750	494,300	0.50
CA13509PFA62	Can Housing 1.95% 15-15.12.25	200,000	CAD	145,063	129,273	0.13
CH1196216993	Canadian 1.712% 22-13.07.27	200,000	CHF	207,120	197,500	0.20
CH0413618346	Cibc 0.1% 18-30.04.25	500,000	CHF	485,859	480,875	0.49
CH0426621709	Cibc 0.15% 18-31.07.23	500,000	CHF	494,800	497,550	0.50
XS2411135150	Ont Teach 0.95% 21-24.11.51	400,000	EUR	284,590	214,116	0.22
CA74814ZFP32	Quebec Prov 3.65% 22-20.05.32	200,000	CAD	149,357	135,677	0.14
CH1174335757	Rbc 0.40% 22-05.10.26	500,000	CHF	488,285	473,500	0.48
US78016EZQ33	Rbc 1.20% 21-27.04.26	200,000	USD	173,603	164,081	0.17
CH1179534974	Rbc 1.45% 22-04.05.27	500,000	CHF	494,990	482,250	0.49
US89114QCG10	Tor Dom Bk 0.75% 20-12.06.23	200,000	USD	183,968	181,107	0.18

## Swisscanto (LU) Portfolio Fund Sustainable Select (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
US89114TZK14	Tor Dom Bk 1.25% 21-13.12.24	200,000	USD	181,745	171,630	0.17
CH1243933558	Tor Dom Bk 2.202% 23-31.01.28	200,000	CHF	200,000	197,800	0.20
				<b>4,436,653</b>	<b>4,230,534</b>	<b>4.28</b>
<b>Cayman Islands</b>						
CH0494734343	Banort 0.45% 19-18.12.23	100,000	CHF	96,655	98,045	0.10
				<b>96,655</b>	<b>98,045</b>	<b>0.10</b>
<b>Chile</b>						
CH0479222066	Bco Dest CI 0.24% 19-06.06.25	200,000	CHF	196,510	189,508	0.19
CH0506071239	Credito 0.10% 20-18.09.26	500,000	CHF	457,423	452,750	0.46
CH0471298007	Credito 0.4% 19-22.11.24	200,000	CHF	195,549	192,250	0.20
				<b>849,482</b>	<b>834,508</b>	<b>0.85</b>
<b>Denmark</b>						
CH0593893974	Kommkrdt 0.0% 21-03.03.42	150,000	CHF	116,976	106,875	0.11
XS2434510785	Kommkrdt 1.0% 22-15.12.23	200,000	USD	187,052	177,843	0.18
XS2529234200	Kommkrdt 2.375% 22-15.09.32	400,000	EUR	387,489	375,512	0.38
XS2531569965	Orsted 3.25% 22-13.09.31	200,000	EUR	194,866	192,961	0.19
				<b>886,383</b>	<b>853,191</b>	<b>0.86</b>
<b>Finland</b>						
XS2289129483	Muni Fin 0.625% 21-20.03.26	400,000	USD	347,719	330,157	0.33
CH0185907083	Muni Fin 1.375% 12-08.06.27	400,000	CHF	415,541	393,400	0.40
US62630CAR25	Muni Fin 2.50% 19-15.11.23	200,000	USD	188,877	180,024	0.18
				<b>952,137</b>	<b>903,581</b>	<b>0.91</b>
<b>France</b>						
CH0109155827	Afd 2.625% 12-18.02.25	200,000	CHF	211,011	203,200	0.21
FR001400BC90	Afd 3.125% 22-30.06.24 Regs	400,000	USD	378,554	358,294	0.36
CH1125186663	Bnp Par 0.148% 21-13.07.27	400,000	CHF	372,939	364,400	0.37
CH1142512347	Bnp Par 0.528% 22-20.01.28	400,000	CHF	362,378	363,000	0.37
CH1142512362	Bnp Par 2.892% 22-27.09.29	400,000	CHF	400,000	398,200	0.40
US09659W2U76	Bnp Par 3.132% 22-20.01.33 144A	200,000	USD	168,362	152,439	0.15
FR0014008E81	Cades 0.60% 22-25.11.29	500,000	EUR	439,364	426,052	0.43
CH0124739902	Cades 2.5% 11-09.12.25	600,000	CHF	634,892	609,750	0.62
FR001400CVE3	Cades 2.75% 22-25.11.32 Regs	200,000	EUR	191,480	193,576	0.20
CH0506071346	Cdc 0.0% 20-16.06.26	600,000	CHF	587,489	564,150	0.57
XS1756716764	Cedb 0.75% 18-24.01.28	200,000	EUR	185,766	179,240	0.18
CH0483180953	Orange 0.2% 19-24.11.25	100,000	CHF	96,545	95,550	0.10
CH0550413345	Sncf Mobil 0.227% 20-18.06.30	200,000	CHF	185,469	176,400	0.18
FR001400DNU4	Sncf Mobil 3.125% 22-02.11.27	100,000	EUR	99,100	98,843	0.10
XS1938381628	Sncf Reseau 0.875% 19-22.01.29	500,000	EUR	476,413	439,228	0.44
FR0013487428	Socgen 0.472% 20-27.02.25	100,000,000	JPY	667,442	662,231	0.67
FR00140025B6	Socgen 0.594% 21-25.02.26	100,000,000	JPY	687,000	651,520	0.66
FR0013536976	Socgen 0.768% 20-27.09.24	100,000,000	JPY	670,850	685,886	0.69
CH0463112075	Socgen 0.875% 19-28.02.24	400,000	CHF	398,100	394,820	0.40

## Swisscanto (LU) Portfolio Fund Sustainable Select (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
FR00140005B8	Societe Par 0.0% 20-25.11.30	400,000	EUR	350,212	314,504	0.32
FR00140005R4	Societe Par 0.70% 20-15.10.60	100,000	EUR	59,778	39,041	0.04
				<b>7,623,144</b>	<b>7,370,324</b>	<b>7.46</b>
<b>Germany</b>						
CH0561923852	Berlin Hyp 0.25% 20-11.09.28	500,000	CHF	476,774	450,000	0.46
CH1245295758	Comzbnk 3.262% 23-03.02.27	200,000	CHF	200,000	197,508	0.20
CH0273925989	Deut Bk 0.625% 15-19.12.23	400,000	CHF	399,220	388,020	0.39
CH0519933219	Deut Bk 0.80% 20-07.02.25	400,000	CHF	389,099	379,900	0.38
CH0521333655	Deut Tel 0.435% 20-06.02.32	200,000	CHF	176,609	173,700	0.18
CH0581947808	Dt Bahn Fin 0.10% 21-28.01.36	500,000	CHF	434,622	389,625	0.39
CH1137122797	Dt Bahn Fin 0.25% 21-27.10.31	200,000	CHF	181,159	172,050	0.17
CH0385997108	Dt Bahn Fin 0.45% 17-08.11.30	200,000	CHF	183,069	178,150	0.18
CH0143838396	Dt Bahn Fin 1.5% 12-21.02.24 Regs	800,000	CHF	811,461	799,400	0.81
CH1204259811	Dt Bahn Fin 1.95% 22-21.09.32	200,000	CHF	200,858	198,450	0.20
CH1228838129	Dt Bahn Fin 2.285% 22-28.11.42	400,000	CHF	400,000	415,800	0.42
XS2345827120	Eaa 0.25% 21-25.08.23	400,000	USD	369,363	358,773	0.36
XS2338980746	Fms Wertman 0.375% 21-06.05.24	600,000	USD	542,740	523,102	0.53
XS2101357072	Fresenius 0.75% 20-15.01.28	200,000	EUR	199,316	171,983	0.17
CH0022268004	Kfw 2.5% 05-25.08.25	500,000	CHF	520,976	509,625	0.52
XS2322827382	Kfw 2.70% 21-25.03.24	2,000,000	CNH	275,161	266,684	0.27
CH0029008809	Kfw 2.75% 07-16.02.37	200,000	CHF	243,012	224,650	0.23
XS2451378181	Kfw 2.75% 22-03.03.25	3,000,000	CNH	426,333	400,046	0.40
CH0111386147	Land Hessen 2.5% 10-29.04.30	100,000	CHF	110,905	104,620	0.11
DE000A30VHW7	Land Nieder 1.50% 22-17.10.29	100,000	EUR	104,374	90,993	0.09
XS2386139732	Lwf Rentbk 0.0% 21-13.12.28	200,000	EUR	200,068	168,620	0.17
AU3CB0283190	Lwf Rentbk 0.40% 21-23.09.24	50,000	AUD	33,153	29,170	0.03
US515110BN30	Lwf Rentbk 2% 15-13.01.25	200,000	USD	187,087	175,591	0.18
XS2474955924	Lwf Rentbk 2.125% 22-15.12.28	200,000	GBP	222,101	205,085	0.21
CH0517825334	Munhyp 0.10% 20-17.12.25	400,000	CHF	380,551	375,200	0.38
CH0595205516	Munhyp 0.20% 21-03.03.31	300,000	CHF	274,139	249,375	0.25
CH0561923837	Munhyp 0.25% 20-18.09.28	600,000	CHF	541,347	529,350	0.54
				<b>8,483,497</b>	<b>8,125,470</b>	<b>8.22</b>
<b>Great Britain</b>						
CH0398677747	Anz Nz Int 0.35% 18-22.10.24 Regs	500,000	CHF	488,474	485,875	0.49
CH0310451825	Anz Nz Intl 0.25% 16-25.10.23	600,000	CHF	592,977	594,270	0.60
CH1115424686	Barclays 0.315% 21-04.06.27	600,000	CHF	576,029	544,200	0.55
XS2351311290	Barclays 0.654% 21-09.06.27	100,000,000	JPY	658,971	667,795	0.68
CH0426621683	Barclays 1.125% 18-12.07.23	600,000	CHF	596,250	598,740	0.61
XS2288938546	Ebrd 2.0% 21-21.01.25	2,000,000	CNH	282,869	262,600	0.26
XS2472637136	Ebrd 2.75% 22-27.04.32	1,500,000	CNH	217,401	206,607	0.21
XS2054626788	Gsk Cap 0.0% 19-23.09.23	300,000	EUR	289,848	293,295	0.30
XS1379184473	Hsbc Hldg 2.5% 16-15.03.27	200,000	EUR	218,297	188,828	0.19
US404280CY37	Hsbc Hldg 2.871% 21-22.11.32	300,000	USD	234,301	223,179	0.23
CH0429659607	Lloyds Bk 1% 18-04.03.25	300,000	CHF	290,235	291,975	0.29
US53944YAU73	Lloyds Bk 4.976% 22-11.08.33	200,000	USD	191,450	174,961	0.18
CH1231312708	Natwest 2.782% 22-06.12.27 Regs	200,000	CHF	200,000	199,950	0.20
XS2596599063	Natwest 4.699% 23-14.03.28	100,000	EUR	99,551	100,403	0.10
CH0488506699	Natwest Mar 0.125% 13.09.23	600,000	CHF	592,170	595,770	0.60

## Swisscanto (LU) Portfolio Fund Sustainable Select (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
CH1181713640	Rabobk Ln 1.362% 22-28.04.28	600,000	CHF	584,949	569,400	0.58
XS1875284702	Sse 1.375% 18-04.09.27	200,000	EUR	209,492	183,504	0.18
GB00BM8Z2S21	Uk T Bill 0.875% 21-31.07.33	600,000	GBP	619,699	523,957	0.53
GB00BM8Z2V59	Uk Tbill 1.50% 31.07.53 Regs	100,000	GBP	92,100	66,438	0.07
				<b>7,035,063</b>	<b>6,771,747</b>	<b>6.85</b>
<b>Honduras</b>						
CH0465044607	Cabei 0.2% 19-25.03.24	300,000	CHF	295,415	294,735	0.30
				<b>295,415</b>	<b>294,735</b>	<b>0.30</b>
<b>Hong Kong</b>						
HK0000895901	Hong Kong 3.875% 23-11.01.30	200,000	EUR	196,054	200,129	0.20
				<b>196,054</b>	<b>200,129</b>	<b>0.20</b>
<b>Ireland</b>						
XS2555925218	Aib Grp 5.75% 22-16.02.29 Regs	200,000	EUR	197,185	205,802	0.21
CH0419041543	Intesa Ie 0.25% 19-30.09.24	200,000	CHF	194,110	193,980	0.20
				<b>391,295</b>	<b>399,782</b>	<b>0.41</b>
<b>Italy</b>						
XS2592650373	Isp 5.0% 23-08.03.28	150,000	EUR	148,475	149,311	0.15
US465410CA47	Italy 1.25% 20-17.02.26	200,000	USD	174,098	163,239	0.17
IT0005508590	Italy 4.0% 22-30.04.35 /Btp	400,000	EUR	388,784	389,189	0.39
				<b>711,357</b>	<b>701,739</b>	<b>0.71</b>
<b>Luxembourg</b>						
CH0107134683	Bei 2.625% 10-11.02.25	400,000	CHF	419,741	407,000	0.41
CH0305557644	Dh Switzerl 0.5% 15-08.12.23	300,000	CHF	296,955	297,480	0.30
US298785JQ02	Eib 1.375% 22-15.03.27	200,000	USD	179,663	166,993	0.17
CH0188927450	Eib 1.5% 12-02.08.24	300,000	CHF	305,766	299,895	0.30
XS2332164966	Eib 2.70% 21-22.04.24	2,000,000	CNH	287,136	265,364	0.27
US298785JT41	Eib 3.25% 22-15.11.27	500,000	USD	484,691	448,142	0.46
				<b>1,973,952</b>	<b>1,884,874</b>	<b>1.91</b>
<b>Netherlands</b>						
XS1982037696	Abn Amro 0.5% 19-15.04.26	400,000	EUR	377,133	360,084	0.36
XS0096806590	Bk Nederld Gem 5.2% 99-07.12.28	100,000	GBP	150,254	119,129	0.12
CH0479514298	Coop Rabo 0.25% 19-25.11.27	400,000	CHF	383,719	359,400	0.36
CH1175016117	Digital Int 0.60% 22-02.10.23	200,000	CHF	198,410	198,410	0.20
XS2558395278	Enbw Intl 4.049% 22-22.11.29	100,000	EUR	97,974	101,378	0.10
XS2524746687	Ing Group 4.125% 22-24.08.33	100,000	EUR	96,476	94,533	0.10
XS1953035844	Nat-Nedl Fn 2.75% 19-20.02.24	400,000	USD	382,125	358,678	0.36
NL0015000RP1	Nether Gove 0.50% 22-15.07.32	300,000	EUR	255,358	247,359	0.25
NL0012650469	Netherlands 0% 17-15.01.24 Regs	200,000	EUR	194,554	194,239	0.20
NL0010418810	Netherlands 1.75% 13-15.07.23	200,000	EUR	196,290	197,916	0.20
CH0190361029	Nwb 1.25% 12-09.08.24	500,000	CHF	497,375	496,625	0.50

## Swisscanto (LU) Portfolio Fund Sustainable Select (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
CH0190125036	Nwb 1.375% 12-13.09.27	800,000	CHF	808,040	786,400	0.80
US82620KAK97	Siemens Fin 2.0% 16-15.09.23	400,000	USD	381,050	360,297	0.37
				<b>4,018,758</b>	<b>3,874,448</b>	<b>3.92</b>
<b>Norway</b>						
CH1184694789	Sprbk 1 Smn 1.50% 22-15.06.27	300,000	CHF	298,485	288,156	0.29
				<b>298,485</b>	<b>288,156</b>	<b>0.29</b>
<b>Panama</b>						
CH1243933590	Corp Andina 2.428% 23-15.02.30	200,000	CHF	200,000	197,710	0.20
				<b>200,000</b>	<b>197,710</b>	<b>0.20</b>
<b>Philippines</b>						
XS2388085370	Adb 2.50% 21-15.02.27	3,000,000	CNH	412,415	393,980	0.40
XS0307424274	Asian Dev Bk 2.35% 07-21.06.27	30,000,000	JPY	266,802	226,416	0.23
				<b>679,217</b>	<b>620,396</b>	<b>0.63</b>
<b>South Korea</b>						
CH0540633044	Kdb 0.445% 20-08.05.25	800,000	CHF	786,849	768,800	0.78
CH1179184424	Kdb 0.94% 22-28.04.27	500,000	CHF	485,524	472,500	0.48
CH0474977938	Kor Railrd 0% 19-13.06.25	500,000	CHF	492,875	474,375	0.48
				<b>1,765,248</b>	<b>1,715,675</b>	<b>1.74</b>
<b>Spain</b>						
CH1228837907	Bbva 2.77% 22-28.11.28	200,000	CHF	200,000	198,600	0.20
XS2555187801	Caixa 5.375% 22-14.11.30 Regs	200,000	EUR	196,774	205,701	0.21
CH0031408112	Ico 3.25% 07-28.06.24 Emtn	500,000	CHF	516,526	507,650	0.51
CH0505011947	Santander 0.20% 19-19.11.27	500,000	CHF	472,774	443,250	0.45
CH1184694763	Santander 1.328% 22-10.06.25	300,000	CHF	298,410	293,442	0.30
				<b>1,684,484</b>	<b>1,648,643</b>	<b>1.67</b>
<b>Sweden</b>						
CH0301549348	Akademiska 0.25% 15-17.11.25	800,000	CHF	787,509	766,600	0.77
CH0398677671	Akademiska 0.65% 18-08.02.44	200,000	CHF	171,048	154,100	0.16
CH1184694748	Akademiska 0.78% 22-24.05.28	300,000	CHF	291,465	283,650	0.29
CH1212189133	Akademiska 1.68% 22-20.09.32	400,000	CHF	400,000	390,400	0.39
				<b>1,650,022</b>	<b>1,594,750</b>	<b>1.61</b>
<b>Switzerland</b>						
CH0025185676	Eurofima 3% 06-15.05.26	250,000	CHF	267,364	259,063	0.26
CH0525158413	Pfandbrief 0.0% 20-10.05.45	500,000	CHF	322,166	326,825	0.33
CH0419041469	Pfandbriefz 0% 19-10.09.37	500,000	CHF	365,018	373,825	0.38
				<b>954,548</b>	<b>959,713</b>	<b>0.97</b>
<b>United Arab Emirates</b>						
CH1181713616	First 1.062% 22-14.04.26	400,000	CHF	393,820	382,600	0.39
				<b>393,820</b>	<b>382,600</b>	<b>0.39</b>

## Swisscanto (LU) Portfolio Fund Sustainable Select (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>USA</b>						
US02079KAF49	Alphabet 2.05% 20-15.08.50	500,000	USD	305,099	292,130	0.30
US025816CY33	Am Express 3.95% 22-01.08.25	200,000	USD	192,777	179,620	0.18
US031162DF41	Amgen 4.20% 22-22.02.52	200,000	USD	193,996	156,135	0.16
US04636NAA19	Astrazeneca 1.20% 21-28.05.26	300,000	USD	263,331	249,966	0.25
US04636NAB91	Astrazeneca 2.25% 21-28.05.31	500,000	USD	427,030	393,580	0.40
US00206RGQ92	At&T Inc 4.3% 18-15.02.30	300,000	USD	273,918	266,575	0.27
US06051GJC42	Bac 1.486% 20-19.05.24	200,000	USD	184,802	181,692	0.18
US06051GLC14	Bac 6.204% 22-10.11.28	100,000	USD	98,960	95,767	0.10
US06051GHQ55	Bafc 3.974% 19-07.02.30	200,000	USD	177,620	171,473	0.17
US075887CP25	Becton Dick 4.298% 22-22.08.32	150,000	USD	143,018	133,167	0.13
XS0306605956	Citigp 2.8% 07-25.06.27	20,000,000	JPY	171,561	145,326	0.15
CH0467182405	Citigroup I 0.75% 19-02.04.26	200,000	CHF	197,310	190,000	0.19
US126650CY46	Cvs Health 4.78% 18-25.03.38	300,000	USD	286,199	261,831	0.26
US126650CN80	Cvs Health 5.125% 15-20.07.45	200,000	USD	194,968	173,664	0.18
US036752AX13	Elevance Health 6.10% 22-15.10.52	300,000	USD	303,494	306,585	0.31
CH0323735594	Eli Lilly 0.15% 16-24.05.24	300,000	CHF	296,502	294,330	0.30
US532457CG18	Eli Lilly 4.875% 23-27.02.53	50,000	USD	46,646	47,291	0.05
US36267VAL71	Ge Hlth 6.377% 22.11.52 144A	300,000	USD	306,930	309,079	0.31
CH0379268672	Gs 0.5% 17-04.12.24	500,000	CHF	479,924	484,875	0.49
US437076BF88	Home Depot 4.4% 14-15.03.45	500,000	USD	436,149	425,125	0.43
US459200KZ37	Ibm 5.10% 23-06.02.53	200,000	USD	183,588	176,025	0.18
US458140CA64	Intel Corp 4.15% 22-05.08.32	100,000	USD	95,236	88,299	0.09
US458140CB48	Intel Corp 4.90% 22-05.08.52	50,000	USD	47,598	42,663	0.04
US458140CC21	Intel Corp 5.05% 22-05.08.62	200,000	USD	176,736	169,900	0.17
US459058JE46	Intl Bk Rec 0.375% 20-28.07.25	200,000	USD	175,939	168,197	0.17
XS2298592853	Intl Bk Rec 2.0% 21-18.02.26	1,000,000	CNH	138,892	130,099	0.13
XS2437747210	Intl Bk Rec 2.25% 22-19.01.29	2,000,000	CNH	269,679	254,908	0.26
US478160CS18	Jnj 2.25% 20-01.09.50	300,000	USD	205,094	184,758	0.19
XS1327028459	Mastercard 2.1% 15-01.12.27	200,000	EUR	200,704	189,573	0.19
US57636QAP90	Mastercard 3.35% 20-26.03.30	200,000	USD	188,822	174,168	0.18
US58933YAR62	Merck 2.75% 15-10.02.25	500,000	USD	468,622	447,393	0.45
CH0569237677	Met Life 0.125% 20-25.09.28	500,000	CHF	470,274	440,875	0.45
XS1979259220	Met Life 0.375% 19-09.04.24 Regs	400,000	EUR	384,566	383,707	0.39
US594918CC64	Microsoft 2.525% 20-01.06.50	300,000	USD	238,202	194,249	0.20
US61747YEB74	Morgan Stan 0.791% 21-22.01.25	300,000	USD	270,092	263,782	0.27
CH0517825326	Nab Ny 0.065% 20-29.01.29	600,000	CHF	538,291	525,300	0.53
CH0545766542	North Am 0.20% 20-28.11.28	200,000	CHF	180,229	181,150	0.18
US66989HAS76	Novartis Ca 2.75% 20-14.08.50	300,000	USD	234,663	202,805	0.21
US66989HAK41	Novartis Cap 4% 15-20.11.45	200,000	USD	174,063	169,515	0.17
US66989HAH12	Novartis Cap 4.4% 14-06.05.44	300,000	USD	290,624	270,784	0.27
US717081EA70	Pfizer 3% 16-15.12.26	200,000	USD	190,560	176,288	0.18
US742718DF34	Procter&Gamble 5.55% 07-05.03.37	200,000	USD	222,892	209,165	0.21
US747525BT99	Qualcomm 6.0% 22-20.05.53	300,000	USD	311,637	312,431	0.32
XS2068969067	Rabobk Ny 0.25% 19-30.10.26	200,000	EUR	182,559	178,409	0.18
US771196BV36	Roche H Us 2.314% 10.03.27 144A	400,000	USD	361,663	340,473	0.34
US771196BY74	Roche H Us 2.607% 21-13.12.51	400,000	USD	277,588	256,112	0.26
US79466LAJ35	Salesforce 1.95% 21-15.07.31	400,000	USD	339,994	306,755	0.31
US91324PEC23	Unh Grp 1.15% 21-15.05.26	400,000	USD	350,150	333,124	0.34
US91324PEE88	Unh Grp 3.05% 21-15.05.41	300,000	USD	252,668	216,317	0.22

## Swisscanto (LU) Portfolio Fund Sustainable Select (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
US907818FH61	Union Paci 2.40% 20-05.02.30	400,000	USD	332,032	322,867	0.33
US907818GC65	Union Paci 4.95% 22-09.09.52	300,000	USD	294,465	278,930	0.28
CH0367206668	Verizon 0.375% 31.05.23 Regs	200,000	CHF	198,580	199,540	0.20
CH1105672658	Verizon Com 0.192% 21-24.03.28	300,000	CHF	263,638	269,550	0.27
US92343VGL27	Verizon Com 2.85% 21-03.09.41	200,000	USD	151,103	133,504	0.14
				<b>13,641,677</b>	<b>12,949,826</b>	<b>13.11</b>
<b>Venezuela</b>						
CH1151526238	Corp Andina 0.45% 22-24.02.27	500,000	CHF	467,473	462,375	0.47
CH0260067779	Corp Andina 1.5% 14-01.12.28	400,000	CHF	392,740	377,100	0.38
CH0225173332	Corp Andina 2% 14-05.02.24	400,000	CHF	413,921	399,800	0.40
				<b>1,274,134</b>	<b>1,239,275</b>	<b>1.25</b>
<b>Total - Bonds</b>				<b>66,482,050</b>	<b>63,912,740</b>	<b>64.68</b>
<b>Shares</b>						
<b>Australia</b>						
AU000000SUN6	Suncorp Group Ltd	22,949	AUD	175,946	170,041	0.17
				<b>175,946</b>	<b>170,041</b>	<b>0.17</b>
<b>Canada</b>						
CA6330671034	National Bank Of Canada	3,387	CAD	234,175	221,019	0.23
CA7751092007	Rogers Commun./B. N-V. *Opr*	3,124	CAD	136,925	132,094	0.13
				<b>371,100</b>	<b>353,113</b>	<b>0.36</b>
<b>Denmark</b>						
DK0060534915	Novo Nordisk A/S /-B-	1,736	DKK	201,875	251,146	0.26
DK0060094928	Orsted	1,554	DKK	152,771	120,794	0.12
				<b>354,646</b>	<b>371,940</b>	<b>0.38</b>
<b>France</b>						
FR0000120644	Danone.	2,825	EUR	147,429	160,691	0.16
FR0000121972	Schneider Electric Se	893	EUR	118,840	136,210	0.14
				<b>266,269</b>	<b>296,901</b>	<b>0.30</b>
<b>Germany</b>						
DE0008404005	Allianz Se /Nam. Vinkuliert	1,128	EUR	215,475	238,245	0.24
DE0005664809	Evotec I Inhaber-Akt	2,816	EUR	65,834	54,320	0.05
DE0006231004	Infineon Technologies /nam.	4,720	EUR	121,527	176,520	0.18
DE0007236101	Siemens Ag /nam.	2,049	EUR	233,568	303,548	0.31
DE000ENER6Y0	Siemens Energy Ag	6,910	EUR	97,622	138,813	0.14
				<b>734,026</b>	<b>911,446</b>	<b>0.92</b>
<b>Great Britain</b>						
GB0009895292	Astrazeneca Plc	1,775	GBP	216,685	225,198	0.23



## Swisscanto (LU) Portfolio Fund Sustainable Select (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
GB00BM8PJY71	Natwest Grp Rg	37,456	GBP	111,131	111,526	0.11
GB00B10RZP78	Unilever Plc	7,186	EUR	325,277	340,139	0.35
				<b>653,093</b>	<b>676,863</b>	<b>0.69</b>
<b>Ireland</b>						
IE00B4BNMY34	Accenture Plc	1,160	USD	337,525	302,878	0.30
IE00B8KQN827	Eaton Corporation Public Ltd	686	USD	107,932	107,378	0.11
IE000S9YS762	Linde Plc	910	USD	267,685	295,488	0.30
				<b>713,142</b>	<b>705,744</b>	<b>0.71</b>
<b>Italy</b>						
DK0061539921	Vestas Wind Br/Rg	4,433	DKK	103,239	117,538	0.12
				<b>103,239</b>	<b>117,538</b>	<b>0.12</b>
<b>Japan</b>						
JP3942400007	Astellas Pharma Inc	11,500	JPY	164,979	148,640	0.15
JP3358000002	Shimano Inc.	800	JPY	132,793	125,422	0.13
JP3435000009	Sony Group Corporation	3,400	JPY	271,329	279,707	0.28
JP3890350006	Sumitomo Mitsui Financ.gr	3,900	JPY	144,470	141,828	0.15
JP3910660004	Tokio Marine Holdings Inc	4,000	JPY	72,814	69,932	0.07
JP3571400005	Tokyo Electron Co Ltd	1,800	JPY	193,980	198,181	0.20
				<b>980,365</b>	<b>963,710</b>	<b>0.98</b>
<b>Luxembourg</b>						
FR0014000MR3	Eurofins Scientific	1,210	EUR	89,846	74,027	0.08
				<b>89,846</b>	<b>74,027</b>	<b>0.08</b>
<b>Netherlands</b>						
NL0010273215	Asml Holding Nv	391	EUR	202,585	242,626	0.25
NL0011794037	Koninklijke Ahold Delhaize N.v.	5,665	EUR	157,178	177,058	0.18
NL0000009827	Koninklijke Dsm Nv	406	EUR	56,129	43,802	0.04
				<b>415,892</b>	<b>463,486</b>	<b>0.47</b>
<b>Singapore</b>						
SG1S04926220	Oversea-Chinese Bk Corp	25,900	SGD	217,285	220,139	0.22
				<b>217,285</b>	<b>220,139</b>	<b>0.22</b>
<b>Sweden</b>						
SE0017768716	Boliden Rg	5,942	SEK	195,735	213,477	0.21
SE0015988019	Nibe Industrie Rg-B	14,043	SEK	122,127	145,739	0.15
				<b>317,862</b>	<b>359,216</b>	<b>0.36</b>
<b>Switzerland</b>						
CH0012221716	Abb Ltd Zuerich /Namen.	13,720	CHF	410,796	430,396	0.43
CH0432492467	Alcon Inc.	8,599	CHF	586,505	556,355	0.56
CH1176493729	Bachem Hldg N	1,582	CHF	116,745	144,595	0.15
CH1101098163	Belimo Hldg N	329	CHF	131,462	145,089	0.15
CH0126673539	Dksh Holding Ltd Shs	3,157	CHF	239,035	232,513	0.23

## Swisscanto (LU) Portfolio Fund Sustainable Select (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
CH1169151003	Georg Fischer N	1,252	CHF	69,443	88,767	0.09
CH0010645932	Givaudan Sa /Reg.	28	CHF	88,962	83,244	0.08
CH0012214059	Holcim Ltd /Nam.	1,756	CHF	80,360	103,428	0.10
CH0006372897	Interroll Holding Ltd /Nam.	34	CHF	97,634	111,690	0.11
CH0022427626	Lem Holding /Nom.	79	CHF	156,063	155,314	0.16
CH0025751329	Logitech Intl Sa	461	CHF	24,937	24,479	0.02
CH0013841017	Lonza Group Ag /Nom.	1,167	CHF	641,334	638,816	0.65
CH0038863350	Nestle / Act Nom	18,322	CHF	2,122,761	2,042,170	2.07
CH0012005267	Novartis Ag Basel/nam.	13,600	CHF	1,101,782	1,139,136	1.15
CH0024608827	Partners Group Holding	137	CHF	131,861	117,382	0.12
CH0012032048	Roche Holding Ag /genussschein	6,100	CHF	1,953,525	1,591,795	1.61
CH0406705126	Sensirion Holding Ltd.	696	CHF	74,354	69,600	0.07
CH0014284498	Siegfried Holding Sa /Nam.Akt.	438	CHF	304,309	294,117	0.30
CH0435377954	Sig Combibloc Group Ag	15,440	CHF	357,896	363,149	0.37
CH0418792922	Sika Ltd	2,117	CHF	533,984	540,894	0.55
CH0013396012	Skan Group N	163	CHF	13,400	13,643	0.01
CH0012549785	Sonova Holding Ag /Nom.	1,206	CHF	329,992	323,932	0.33
CH1175448666	Straumann Hldg N	268	CHF	36,315	36,542	0.04
CH0014852781	Swiss Life Holding /Nam	627	CHF	329,208	353,126	0.36
CH0012100191	Tecan Group Sa /Nam.	930	CHF	328,102	371,256	0.38
CH0012453913	Temenos Ltd	1,367	CHF	100,968	86,504	0.09
CH0244767585	Ubs Group Ag	25,160	CHF	434,987	485,336	0.49
CH0311864901	Vat Group Ltd	1,086	CHF	320,967	356,425	0.36
CH0276534614	Zehnder Group Ag	824	CHF	54,199	61,388	0.06
CH0011075394	Zurich Insurance Group/nam	1,643	CHF	708,762	719,141	0.73
				<b>11,880,648</b>	<b>11,680,222</b>	<b>11.82</b>
	<b>USA</b>					
US00287Y1091	Abbvie Inc	1,945	USD	276,060	283,176	0.29
US0010551028	Aflac Inc.	4,194	USD	253,899	247,204	0.25
US0126531013	Albemarle Corp	550	USD	137,242	111,062	0.11
US02079K3059	Alphabet Inc -a-	6,189	USD	664,748	586,485	0.59
US0304201033	American Water Works Co Inc	1,133	USD	166,608	151,625	0.15
US0378331005	Apple Inc	2,251	USD	341,502	339,101	0.34
US0382221051	Applied Materials Inc	1,676	USD	170,088	188,066	0.19
US0476491081	Atkore Inc	1,930	USD	177,590	247,688	0.25
US0528001094	Autoliv Inc	1,495	USD	116,126	127,507	0.13
US09062X1037	Biogen Inc	279	USD	72,423	70,864	0.07
US15135B1017	Centene Corp. De	1,983	USD	173,131	114,509	0.12
US17275R1023	Cisco Systems Inc.	2,852	USD	132,759	136,200	0.14
US2372661015	Darling Ingred --- Shs	1,490	USD	98,807	79,493	0.08
US2441991054	Deere & Co.	466	USD	170,916	175,769	0.18
US27579R1041	East-West Bancorp	2,115	USD	151,206	107,235	0.11
US2786421030	Ebay Inc	2,029	USD	90,482	82,244	0.08
US29261A1007	Encompass Hlth Registered	1,175	USD	61,467	58,072	0.06
US29670G1022	Essential Util Rg	1,368	USD	63,665	54,551	0.06
US3364331070	First Solar Inc	1,602	USD	189,532	318,313	0.32
US3687361044	General Hldg	922	USD	208,806	90,976	0.09
US4932671088	Keycorp	5,299	USD	99,630	60,608	0.06
US49338L1035	Keysight Technologies Inc	1,504	USD	241,995	221,870	0.22

## Swisscanto (LU) Portfolio Fund Sustainable Select (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
US4943681035	Kimberly Clark Corp	1,628	USD	204,493	199,620	0.20
US5324571083	Lilly (eli) & Co	835	USD	267,727	261,966	0.27
US5486611073	Lowe S Companies Inc.	1,183	USD	233,753	216,113	0.22
US5717481023	Marsh & Mc-Lennan Cos Inc	1,453	USD	229,311	221,076	0.22
US5951121038	Micron Technology Inc	2,463	USD	148,537	135,769	0.14
US5949181045	Microsoft Corp	3,449	USD	872,600	908,385	0.92
US61945C1036	Mosaic Co	2,617	USD	140,657	109,688	0.11
US67066G1040	Nvidia Corp.	1,151	USD	185,041	292,074	0.30
US6821891057	On Semiconductor Corp	1,224	USD	82,611	92,049	0.09
US6907421019	Owens Corning Inc	2,321	USD	199,589	203,129	0.21
US7170811035	Pfizer Inc.	3,400	USD	162,091	126,728	0.13
US78409V1044	S&P Global Shs	664	USD	231,158	209,137	0.21
US83417M1045	Solaredge Technologies Inc	933	USD	257,991	259,069	0.26
US88160R1014	Tesla Inc	793	USD	208,915	150,293	0.15
US8835561023	Thermo Fisher Scientific Inc	611	USD	329,250	321,718	0.33
US8725901040	T-Mobile Us Inc	1,566	USD	209,764	207,211	0.21
US8923561067	Tractor Supply Co	1,300	USD	266,062	279,137	0.28
US9113631090	United Rentals Inc.	528	USD	163,297	190,897	0.19
US91324P1021	Unitedhealth Group Inc	792	USD	410,726	341,934	0.35
US92532F1003	Vertex Pharmaceuticals	1,083	USD	305,351	311,722	0.32
US92826C8394	Visa Inc -a	1,014	USD	206,538	208,853	0.21
US94106L1098	Waste Management Inc	623	USD	99,010	92,867	0.09
				<b>9,473,154</b>	<b>9,192,053</b>	<b>9.30</b>
<b>Total - Shares</b>				<b>26,746,513</b>	<b>26,556,439</b>	<b>26.88</b>
<b>Total - Officially and other regulated markets listed securities and money market instruments</b>				<b>93,228,563</b>	<b>90,469,179</b>	<b>91.56</b>
<b>Securities and money market instruments that are not listed on an exchange or traded on a regulated market</b>						
<b>Bonds</b>						
<b>Canada</b>						
CA63306AGJ93	Natl Bk 1.573% 20-18.08.26	250,000	CAD	173,849	156,782	0.16
CA68333ZAN74	Ontario 1.35% 20-02.12.30	200,000	CAD	129,072	115,466	0.12
				<b>302,921</b>	<b>272,248</b>	<b>0.28</b>
<b>Total - Bonds</b>				<b>302,921</b>	<b>272,248</b>	<b>0.28</b>
<b>Total - Securities and money market instruments that are not listed on an exchange or traded on a regulated market</b>				<b>302,921</b>	<b>272,248</b>	<b>0.28</b>
<b>Investment funds</b>						
<b>Luxembourg</b>						
LU0866272569	Swisscanto (LU) Equity Fund Sustainable Emerging Markets NT	31,015	USD	3,492,073	3,413,367	3.46
				<b>3,492,073</b>	<b>3,413,367</b>	<b>3.46</b>
<b>Total - Investment funds</b>				<b>3,492,073</b>	<b>3,413,367</b>	<b>3.46</b>
<b>TOTAL INVESTMENT PORTFOLIO</b>				<b>97,023,557</b>	<b>94,154,794</b>	<b>95.30</b>

## Swisscanto (LU) Portfolio Fund Sustainable Select (CHF)

Geographic and economic composition of investment portfolio  
as at 31 March 2023

(information in percentage of net assets)

<b>Geographic composition</b>	<b>%</b>	<b>Economic composition</b>	<b>%</b>
USA	22.41	Banks and financial institutions	32.65
Switzerland	12.79	States, provinces and municipalities	11.41
Germany	9.14	Holding and finance companies	9.07
France	7.76	Pharmaceuticals and cosmetics	7.11
Great Britain	7.54	Supranational	5.64
Luxembourg	5.45	Investment funds	3.46
Canada	4.92	Electronic semiconductor	2.99
Netherlands	4.39	Food and distilleries	2.58
Australia	2.88	Internet software	2.32
Sweden	1.97	Healthcare, education and social services	2.27
Austria	1.95	Chemicals	1.84
South Korea	1.74	Insurance	1.80
Spain	1.67	News transmission	1.69
Venezuela	1.25	Electronics and electrical equipment	1.64
Denmark	1.24	Real estate companies	1.38
Ireland	1.12	Transport	1.25
Belgium	1.01	Biotechnology	0.92
Japan	0.98	Energy and water supply	0.90
Finland	0.91	Mechanics, machinery	0.84
Chile	0.85	Mortgage & funding institutions	0.71
Italy	0.83	Office equipment and computers	0.68
Philippines	0.63	Other services	0.51
United Arab Emirates	0.39	Automobile industry	0.41
Honduras	0.30	Construction, building materials	0.31
Norway	0.29	Coal mines, heavy industries	0.21
Singapore	0.22	Consumer goods	0.21
Hong Kong	0.20	Graphic art and publishing	0.21
Panama	0.20	Forest products and paper industry	0.20
Brazil	0.17	Environmental services & recycling	0.09
Cayman Islands	0.10		
	<b>95.30</b>		<b>95.30</b>

## Swisscanto (LU) Portfolio Fund Responsible Balance (CHF)

Investment portfolio  
as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>Officially and other regulated markets listed securities and money market instruments</b>						
<b>Bonds</b>						
<b>Australia</b>						
CH0512502995	Cw Bk Austr 0.113% 19-10.12.29	2,000,000	CHF	2,000,000	1,738,000	0.22
CH1118483747	Macquarie G 0.395% 21-20.07.28	2,000,000	CHF	2,000,000	1,775,500	0.23
CH0346828434	Nat Aus Bk 0.3% 17-31.10.25	2,000,000	CHF	1,952,097	1,903,500	0.25
CH0340912168	Transurban 0.65% 16-02.11.26	2,000,000	CHF	1,910,095	1,879,000	0.24
CH1108704839	Transurban 0.875% 21-19.11.31	1,500,000	CHF	1,506,780	1,315,500	0.17
XS2152883406	Transurban 3.0% 20-08.04.30	300,000	EUR	315,417	280,434	0.04
AU3SG0002579	Tsy Vict 2.0% 21-17.09.35	4,000,000	AUD	2,665,691	1,898,718	0.25
CH0458097950	Westpac Bk 0.25% 19-29.01.27	1,000,000	CHF	1,001,190	935,250	0.12
US961214EL30	Westpac Bk 2.65% 20-16.01.30	500,000	USD	486,261	406,059	0.05
				<b>13,837,531</b>	<b>12,131,961</b>	<b>1.57</b>
<b>Austria</b>						
US86964WAJ18	Suzano Aust 3.75% 20-15.01.31	100,000	USD	89,240	79,443	0.01
XS2320746394	Verbund 0.90% 21-01.04.41	500,000	EUR	544,685	337,360	0.04
				<b>633,925</b>	<b>416,803</b>	<b>0.05</b>
<b>Brazil</b>						
USP2000TAA36	Banbra 3.25% 21-30.09.26	400,000	USD	368,380	337,370	0.04
				<b>368,380</b>	<b>337,370</b>	<b>0.04</b>
<b>Canada</b>						
CH1137407420	Bk Scotia 0.142% 21-25.10.28	2,000,000	CHF	2,000,000	1,745,000	0.23
CH1121837251	Bk Scotia 0.302% 21-30.07.31	2,000,000	CHF	2,000,000	1,643,500	0.21
US06367WB850	Bmo 1.85% 20-01.05.25	1,100,000	USD	1,067,673	942,540	0.12
CA11070TAL22	Brit Columb 2.55% 16-18.06.27	1,000,000	CAD	778,543	652,192	0.08
CH1196216993	Canadian 1.712% 22-13.07.27	1,000,000	CHF	1,000,000	987,500	0.13
USC23264AL58	Cdp Finl 1.0% 21-26.05.26	750,000	USD	672,708	620,305	0.08
US13607GRR73	Cibc 0.95% 20-23.10.25	450,000	USD	409,116	373,215	0.05
XS2356317177	Cpipb Cap 1.50% 21-23.06.28	1,450,000	AUD	1,002,731	769,267	0.10
CH1242301302	Fed Caiss 1.735% 23-31.01.28	2,000,000	CHF	2,000,000	1,975,500	0.26
CA563469UJ24	Manitoba 2.55% 15-02.06.26	1,000,000	CAD	774,880	654,447	0.08
US63307A2M63	Natl Bk 0.55% 20-15.11.24	400,000	USD	355,694	355,137	0.05
US69376Q2B87	Psp Cap 1.625% 21-26.10.28	2,000,000	USD	1,842,471	1,603,591	0.21
US748148QR73	Quebec 7.5% 99-15.09.29	2,500,000	USD	3,567,840	2,729,550	0.35
US78013XZU52	Rbc 2.55% 19-16.07.24	1,200,000	USD	1,190,209	1,062,626	0.14
CH0441186514	Scotiabk 0.2% 18-19.11.25	2,000,000	CHF	2,000,000	1,906,500	0.25
US89114TZD70	Tor Dom Bk 1.20% 21-03.06.26	1,250,000	USD	1,119,131	1,017,843	0.13
CH1243933558	Tor Dom Bk 2.202% 23-31.01.28	2,000,000	CHF	2,000,000	1,978,000	0.26
US94106BAC54	Waste Con 2.20% 21-15.01.32	220,000	USD	201,750	165,552	0.02
				<b>23,982,746</b>	<b>21,182,265</b>	<b>2.75</b>
<b>Chile</b>						
CH0496632628	Bc Sant Cl 0.135% 19-29.08.29	2,000,000	CHF	1,998,000	1,644,500	0.21
CH0465767785	Bc Sant Cl 0.384% 19-27.09.24	2,000,000	CHF	2,000,000	1,952,100	0.25

## Swisscanto (LU) Portfolio Fund Responsible Balance (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
CH0479222066	Bco Dest Cl 0.24% 19-06.06.25	2,500,000	CHF	2,500,000	2,368,850	0.31
CH0506071239	Credito 0.10% 20-18.09.26	1,000,000	CHF	1,000,080	905,500	0.12
CH0505011889	Credito 0.25% 19-29.10.25	1,000,000	CHF	1,000,150	933,250	0.12
US05890PAB22	Credito 2.875% 21-14.10.31	500,000	USD	455,755	369,645	0.05
				<b>8,953,985</b>	<b>8,173,845</b>	<b>1.06</b>
<b>Denmark</b>						
XS2291068992	Kommkrdt 0.50% 21-28.01.26	1,400,000	USD	1,235,030	1,155,485	0.15
DK0030487996	Nykredit 0.875% 21-28.07.31	500,000	EUR	549,018	430,409	0.06
XS2293075680	Orsted 1.50% 21-18.02.21	350,000	EUR	378,035	255,143	0.03
				<b>2,162,083</b>	<b>1,841,037</b>	<b>0.24</b>
<b>France</b>						
FR0014002GB5	Afd 0.375% 21-25.05.36	500,000	EUR	544,445	336,953	0.04
XS2314312179	Axa 1.375% 21-07.10.41	1,200,000	EUR	1,312,015	899,658	0.12
CH1142754303	Bfcm 0.15% 21-06.03.28	2,000,000	CHF	2,002,340	1,776,500	0.23
CH0379610972	Bfcm 0.6% 17-05.04.27	5,000,000	CHF	5,008,100	4,677,500	0.61
CH1125186663	Bnp Par 0.148% 21-13.07.27	2,000,000	CHF	2,000,000	1,822,000	0.23
FR00140028Z9	Bnp Par 1.795% 21-03.09.27	1,000,000	AUD	674,740	527,353	0.07
CH1142512362	Bnp Par 2.892% 22-27.09.29	2,000,000	CHF	2,000,000	1,991,000	0.26
FR0013534674	Bpce 0.50% 20-15.09.27	500,000	EUR	535,195	435,352	0.06
FR0014007LL3	Bpce 0.50% 22-14.01.28	800,000	EUR	821,810	687,852	0.09
FR00140027U2	Bpce 0.75% 21-03.03.31	800,000	EUR	870,773	614,961	0.08
FR001400AXN4	Cdc 0.174% 22-16.06.27	200,000,000	JPY	1,458,465	1,353,663	0.17
FR0010039008	France Tel 5.625% 04-23.01.34	500,000	GBP	694,739	596,271	0.08
FR0013398229	Gdf Suez 3.25% 19-perp	100,000	EUR	111,654	96,358	0.01
FR0013534484	Orange 0.125% 20-16.09.29	800,000	EUR	856,485	642,569	0.08
FR0013487428	Socgen 0.472% 20-27.02.25	200,000,000	JPY	1,607,110	1,324,463	0.17
FR00140025B6	Socgen 0.594% 21-25.02.26	100,000,000	JPY	801,429	651,520	0.08
CH0404311687	Socgen 0.7% 18-26.02.25	5,000,000	CHF	5,010,100	4,832,500	0.63
US83368TBD90	Socgen 2.889% 21-09.06.32	400,000	USD	359,420	287,151	0.04
FR0014006OB0	Societe Par 1.0% 21-26.11.51	2,000,000	EUR	2,092,085	1,051,542	0.14
				<b>28,760,905</b>	<b>24,605,166</b>	<b>3.19</b>
<b>Germany</b>						
CH0598928742	Berlin Hyp 0.25% 21-10.03.31	1,000,000	CHF	1,000,740	835,000	0.11
CH1202242249	Berlin Hyp 0.968% 22-04.08.26	2,000,000	CHF	2,000,000	1,933,000	0.25
CH1245295758	Comzbnk 3.262% 23-03.02.27	2,000,000	CHF	2,000,000	1,975,080	0.26
CH1204259811	Dt Bahn Fin 1.95% 22-21.09.32	1,700,000	CHF	1,707,291	1,686,825	0.22
CH1228838129	Dt Bahn Fin 2.285% 22-28.11.42	1,000,000	CHF	1,000,000	1,039,500	0.14
XS2101357072	Fresenius 0.75% 20-15.01.28	1,500,000	EUR	1,616,287	1,289,872	0.17
XS2322827382	Kfw 2.70% 21-25.03.24	10,000,000	CNH	1,444,903	1,333,419	0.17
XS2451378181	Kfw 2.75% 22-03.03.25	10,000,000	CNH	1,430,646	1,333,486	0.17
US515110CA00	Lwf Rentbk 0.875% 21-30.03.26	1,150,000	USD	1,068,504	958,972	0.12
XS2218405772	Merck Kgaa 1.625% 20-09.09.80	1,200,000	EUR	1,293,906	1,055,730	0.14
CH1122290237	Munhyp 0.05% 21-13.08.36	3,000,000	CHF	2,355,100	2,326,500	0.30
CH0595205516	Munhyp 0.20% 21-03.03.31	1,500,000	CHF	1,501,860	1,246,875	0.16
CH0471297991	Munhyp 0.25% 19-10.05.30	2,000,000	CHF	2,002,160	1,765,000	0.23
				<b>20,421,397</b>	<b>18,779,259</b>	<b>2.44</b>

## Swisscanto (LU) Portfolio Fund Responsible Balance (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>Great Britain</b>						
CH1118461008	Asb Fin 0.118% 21-29.06.28	2,000,000	CHF	2,000,000	1,761,500	0.23
CH1115424686	Barclays 0.315% 21-04.06.27	1,600,000	CHF	1,600,000	1,451,200	0.19
XS2351311290	Barclays 0.654% 21-09.06.27	200,000,000	JPY	1,641,843	1,335,589	0.17
CH0461239094	Bnz Intl Ln 0.111% 20-24.07.28	3,000,000	CHF	3,000,000	2,623,500	0.34
USG25839PT55	Coca-Cola E 1.50% 21-15.01.27	250,000	USD	229,089	203,422	0.03
XS2288938546	Ebrd 2.0% 21-21.01.25	5,000,000	CNH	715,367	656,500	0.09
XS2472637136	Ebrd 2.75% 22-27.04.32	5,000,000	CNH	719,981	688,689	0.09
CH1187520494	Hsbc Hldg 1.805% 22-01.06.26	2,000,000	CHF	2,000,000	1,946,500	0.25
XS2333299324	Iffim 1.0% 21-21.04.26	1,500,000	USD	1,380,626	1,246,297	0.16
CH1160382904	Itau Bba In 0.56% 22-17.02.25	1,000,000	CHF	1,000,000	965,000	0.13
CH0429659607	Lloyds Bk 1% 18-04.03.25	2,000,000	CHF	1,999,300	1,946,500	0.25
XS2287624584	Motability 0.125% 21-20.07.28	200,000	EUR	214,835	167,529	0.02
XS2431784441	Motability 2.125% 22-18.01.42	800,000	GBP	988,649	603,546	0.08
US63859VBF76	Nat Bui Soc 1.0% 20-28.08.25	900,000	USD	818,340	746,931	0.10
CH1202242223	Nat Bui Soc 1.520% 22-17.12.29	1,500,000	CHF	1,500,000	1,452,000	0.19
XS2200513153	Natl Grid 1.125% 20-07.07.28	1,100,000	GBP	1,290,950	1,023,745	0.13
US639057AC29	Natwest 1.642% 21-14.06.27	300,000	USD	268,755	240,665	0.03
CH1231312708	Natwest 2.782% 22-06.12.27 Regs	2,000,000	CHF	2,000,000	1,999,500	0.26
CH0488506699	Natwest Mar 0.125% 13.09.23	2,000,000	CHF	2,001,800	1,985,900	0.26
US80283LAJ26	Santander 4% 14-13.03.24	5,000,000	USD	5,042,958	4,490,554	0.58
GB00BNNGP775	Uk T Bill 0.875% 21-31.01.46	500,000	GBP	584,386	311,306	0.04
GB00BM8Z2V59	Uk Tbill 1.50% 31.07.53 Regs	500,000	GBP	689,767	332,192	0.04
XS0181816652	Vodafone 5.625% 03-04.12.25	2,000,000	GBP	4,839,035	2,317,945	0.30
CH0306770600	Wstp 0.375% 16-05.02.24	1,000,000	CHF	1,017,051	984,400	0.13
				<b>37,542,732</b>	<b>31,480,910</b>	<b>4.09</b>
<b>Honduras</b>						
CH1135555576	Cabei 0.17% 21-29.09.31	1,000,000	CHF	969,248	813,750	0.11
CH1191066278	Cabei 1.546% 22-30.11.26	2,000,000	CHF	2,000,000	1,946,000	0.25
				<b>2,969,248</b>	<b>2,759,750</b>	<b>0.36</b>
<b>Hong Kong</b>						
XS2356311139	Aia Group 0.88% 21-09.09.33	650,000	EUR	705,138	501,895	0.07
				<b>705,138</b>	<b>501,895</b>	<b>0.07</b>
<b>Ireland</b>						
XS2343340852	Aib Grp 0.50% 21-17.11.27	1,050,000	EUR	1,147,489	906,235	0.12
XS2325562697	Fresenius F 0.875% 21-01.10.31	650,000	EUR	713,862	477,857	0.06
XS2416978190	Zurich Fina 3.50% 21-02.05.52	2,000,000	USD	1,872,600	1,397,768	0.18
				<b>3,733,951</b>	<b>2,781,860</b>	<b>0.36</b>
<b>Italy</b>						
US465410CA47	Italy 1.25% 20-17.02.26	5,000,000	USD	4,574,105	4,080,964	0.53
US465410CC03	Italy 3.875% 21-06.05.51	2,000,000	USD	1,976,747	1,298,337	0.17
				<b>6,550,852</b>	<b>5,379,301</b>	<b>0.70</b>

## Swisscanto (LU) Portfolio Fund Responsible Balance (CHF)

Investment portfolio (cont.)  
as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>Japan</b>						
XS2385120857	East Japan 1.162% 21-15.09.28	500,000	GBP	633,134	468,524	0.06
JP1201651J76	Japan 0.5% 18-20.06.38	400,000,000	JPY	3,272,906	2,625,372	0.34
JP1300591J79	Japan 0.7% 18-20.06.48	200,000,000	JPY	1,626,336	1,222,217	0.16
JP1300721MA9	Japan 0.70% 21-20.09.51	200,000,000	JPY	1,603,034	1,185,919	0.15
XS2296155562	Jfm 1.375% 21-10.02.31	1,100,000	USD	984,275	806,386	0.11
US86562MCA62	Sumibk 1.474% 20-08.07.25	450,000	USD	416,759	376,076	0.05
US874060AX48	Takeda Phar 2.05% 20-31.03.30	950,000	USD	900,684	728,049	0.09
				<b>9,437,128</b>	<b>7,412,543</b>	<b>0.96</b>
<b>Luxembourg</b>						
CH0398677689	Aroundtown 0.732% 18-30.01.25	3,000,000	CHF	3,000,000	2,529,000	0.33
XS0241594778	Bei 1.9% 06-26.01.26	250,000,000	JPY	3,141,798	1,808,789	0.23
XS0282506657	Bei 2.15% 07-18.01.27 Senior	700,000,000	JPY	8,223,867	5,194,294	0.67
US298785JK32	Eib 0.375% 21-26.03.26	700,000	USD	611,630	577,730	0.08
XS2332164966	Eib 2.70% 21-22.04.24	4,000,000	CNH	579,570	530,728	0.07
XS2261215011	Holcim Fin 0.5% 20-23.04.31 Regs	1,100,000	EUR	1,182,800	816,389	0.11
XS2238789460	Medtrnc 0.375% 20-15.10.28	900,000	EUR	966,898	759,818	0.10
				<b>17,706,563</b>	<b>12,216,748</b>	<b>1.59</b>
<b>Mexico</b>						
US191241AH15	Coca Co F 2.75% 20-22.01.30	226,000	USD	217,056	183,471	0.02
				<b>217,056</b>	<b>183,471</b>	<b>0.02</b>
<b>Netherlands</b>						
CH0026302304	Abn 3.375% 06-15.08.31	1,000,000	CHF	1,091,700	1,105,390	0.14
XS2388141892	Adecco If 1.0% 21-21.03.82	1,400,000	EUR	1,511,640	1,097,428	0.14
CH0522158812	Bnp Par 0.50% 21-16.03.29	2,000,000	CHF	2,012,800	1,761,000	0.23
CH0479514298	Coop Rabo 0.25% 19-25.11.27	3,000,000	CHF	3,003,750	2,695,500	0.35
XS0161488498	Deutsch.telek.7.5% 03- 24.01.33	1,000,000	EUR	1,822,841	1,283,585	0.17
XS2232115423	Digital Dut 1.0% 20-15.01.32	600,000	EUR	639,406	420,297	0.05
CH1121837244	Digital Int 0.55% 21-16.04.29	2,000,000	CHF	2,000,440	1,702,000	0.22
CH0353428060	Enel Fin 0.55% 17-03.09.24	3,500,000	CHF	3,518,650	3,418,975	0.44
XS1890845875	Iberdrola I 3.25% 19-Perp	400,000	EUR	456,400	382,266	0.05
XS2350756446	Ing Group 0.875% 21-09.06.32	300,000	EUR	327,478	253,237	0.03
USN4580HAC18	Ing Group 1.40% 20-01.07.26	2,000,000	USD	1,893,230	1,664,914	0.22
XS2384726282	Mondelez In 0.625% 09.09.32 Regs	1,000,000	EUR	1,078,988	746,797	0.10
CH0026620846	Rabobk 3.125% 06-15.09.26	6,000,000	CHF	6,892,350	6,175,500	0.80
XS2177013765	Reckitt Ben 0.75% 20-19.05.30	900,000	EUR	945,499	751,181	0.10
US879385AD49	Telefonica 8.25% 00-15.09.30	3,000,000	USD	3,891,190	3,209,462	0.42
XS2262065159	Tennet 0.125% 20-30.11.32	900,000	EUR	964,642	679,620	0.09
XS2348325494	Tennet 0.50% 21-09.06.31	1,200,000	EUR	1,303,297	987,591	0.13
XS2366415110	Thermo Fish 1.125% 21-18.10.33	1,100,000	EUR	1,174,911	854,448	0.11
				<b>34,529,212</b>	<b>29,189,191</b>	<b>3.79</b>
<b>New Zealand</b>						
US00216NAE94	Asb Bank 2.375% 21-22.10.31	1,600,000	USD	1,463,718	1,184,955	0.15
				<b>1,463,718</b>	<b>1,184,955</b>	<b>0.15</b>



## Swisscanto (LU) Portfolio Fund Responsible Balance (CHF)

Investment portfolio (cont.)  
as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>Nigeria</b>						
CH0511762038	Africa Fina 0.522% 19-20.12.23	1,500,000	CHF	1,500,000	1,483,050	0.19
				<b>1,500,000</b>	<b>1,483,050</b>	<b>0.19</b>
<b>Panama</b>						
XS2296027217	Corp Andina 0.25% 21-04.02.26	850,000	EUR	913,297	758,279	0.10
CH1243933590	Corp Andina 2.428% 23-15.02.30	2,500,000	CHF	2,500,000	2,471,375	0.32
				<b>3,413,297</b>	<b>3,229,654</b>	<b>0.42</b>
<b>Philippines</b>						
XS2388085370	Adb 2.50% 21-15.02.27	10,000,000	CNH	1,441,613	1,313,265	0.17
XS1958237403	Adb 2.9% 19-05.03.24	15,000,000	CNH	2,181,084	2,001,626	0.26
				<b>3,622,697</b>	<b>3,314,891</b>	<b>0.43</b>
<b>Portugal</b>						
PTOTECOE0037	Portugal 1.0% 21-12.04.52	1,000,000	EUR	1,038,915	524,352	0.07
				<b>1,038,915</b>	<b>524,352</b>	<b>0.07</b>
<b>Romania</b>						
XS2258400162	Romania 2.625% 20-02.12.40	250,000	EUR	269,639	144,375	0.02
				<b>269,639</b>	<b>144,375</b>	<b>0.02</b>
<b>Singapore</b>						
XS2310058891	Dbs Group 1.822% 21-10.03.31	1,400,000	USD	1,279,110	1,151,124	0.15
				<b>1,279,110</b>	<b>1,151,124</b>	<b>0.15</b>
<b>South Korea</b>						
CH0419040917	Hyucap 0.7325% 19-26.02.24	2,000,000	CHF	2,000,000	1,975,300	0.26
US500630DE57	Kdb 0.80% 20-27.04.26	400,000	USD	362,785	324,854	0.04
XS2181972568	Kdb 1.25% 20-03.06.25	500,000	USD	484,883	424,399	0.06
CH0461238856	Kor Railrd 0.0% 19-19.11.24	1,000,000	CHF	1,009,050	961,250	0.12
				<b>3,856,718</b>	<b>3,685,803</b>	<b>0.48</b>
<b>Spain</b>						
ES0200002055	Adif Alta V 0.55% 20-30.04.30	700,000	EUR	748,871	568,730	0.07
US05946KAJ07	Bbva 1.125% 20-18.09.25	1,200,000	USD	1,081,709	994,571	0.13
CH1228837907	Bbva 2.77% 22-28.11.28	1,500,000	CHF	1,500,000	1,489,500	0.19
XS2076079594	Bco Sab 0.625% 19-07.11.25	1,000,000	EUR	1,088,961	935,823	0.12
CH0505011947	Santander 0.20% 19-19.11.27	1,000,000	CHF	1,000,000	886,500	0.12
XS2357417257	Santander 0.625% 21-24.06.29	900,000	EUR	980,550	743,713	0.10
				<b>6,400,091</b>	<b>5,618,837</b>	<b>0.73</b>
<b>Sweden</b>						
CH1212189133	Akademiska 1.68% 22-20.09.32	2,000,000	CHF	2,000,000	1,952,000	0.25
XS2346986990	Sbab Bk Ab 0.125% 21-27.08.26	1,000,000	EUR	1,095,607	882,207	0.12
				<b>3,095,607</b>	<b>2,834,207</b>	<b>0.37</b>

## Swisscanto (LU) Portfolio Fund Responsible Balance (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>Switzerland</b>						
CH0576402181	Ubs Group F 0.25% 20-05.11.28	800,000	EUR	851,345	651,010	0.09
USH42097CC91	Ubs Group F 2.095% 21-11.02.32	800,000	USD	719,040	568,031	0.07
CH0506668869	Ubs Group F 3% 19-Perp	1,000,000	CHF	1,000,000	800,000	0.10
CH0525158371	Zuerich Ver 0.10% 20-27.08.32	2,000,000	CHF	2,008,720	1,624,500	0.21
				<b>4,579,105</b>	<b>3,643,541</b>	<b>0.47</b>
<b>USA</b>						
US817826AD20	7-Eleven 1.30% 21-10.02.28 144A	200,000	USD	177,343	155,819	0.02
US03073EAT29	Abc 2.70% 21-15.03.31	1,500,000	USD	1,406,108	1,178,329	0.15
USU01386AF57	Alcon Finan 5.75% 22-06.12.52	200,000	USD	189,650	194,648	0.03
US023135BY17	Amazon Com 1.65% 21-12.05.28	1,000,000	USD	899,019	810,182	0.11
US023135BC96	Amazon Com 3.15% 18-22.08.27	400,000	USD	407,147	351,267	0.05
US023135CC87	Amazon Com 3.25% 21-12.05.61	1,000,000	USD	921,068	676,456	0.09
XS2227905903	American Tc 0.50% 20-15.01.28	900,000	EUR	966,111	747,741	0.10
XS2346207892	American Tc 0.875% 21-21.05.29	1,150,000	EUR	1,259,779	920,829	0.12
US03027XBJ81	American Tc 1.50% 20-31.01.28	650,000	USD	591,718	506,856	0.07
US031162CW82	Amgen 2.30% 20-25.02.31	1,350,000	USD	1,297,548	1,041,441	0.14
XS2079716937	Apple Inc 0.50% 19-15.11.31	850,000	EUR	927,017	679,187	0.09
US037833DN70	Apple Inc 2.05% 19-11.09.26	400,000	USD	391,877	341,916	0.04
US038222AN54	Applied Mat 1.75% 20-01.06.30	550,000	USD	530,197	422,909	0.06
US04636NAE31	Astrazeneca 1.75% 21-28.05.28	250,000	USD	223,732	203,267	0.03
CH0260769424	At&T Inc 1.375% 14-04.12.24	2,000,000	CHF	2,112,500	1,978,500	0.26
XS2180007549	At&T Inc 1.60% 20-19.05.28	800,000	EUR	850,122	717,604	0.09
CH0572327028	Athene Glo 0.85% 20-14.10.25	2,000,000	CHF	2,064,500	1,868,000	0.24
CH0474977722	Bac 0.252% 19-12.06.26	2,000,000	CHF	2,000,000	1,887,500	0.25
CH1142754329	Bac 0.422% 21-23.11.29	2,000,000	CHF	2,000,000	1,725,000	0.22
XS2348234936	Bac 1.667% 21-02.06.29	600,000	GBP	760,172	565,008	0.07
US06051GJZ37	Bac 2.087% 21-14.06.29	2,000,000	USD	1,796,100	1,578,157	0.20
US075887CL11	Becton Dick 1.957% 21-11.02.31	250,000	USD	224,750	188,118	0.02
XS2343846940	Borg Warner 1.0% 21-19.05.31	1,000,000	EUR	1,085,849	785,485	0.10
CH0365501474	Citigp 0.5% 17-22.11.24	4,000,000	CHF	4,025,700	3,885,000	0.50
CH0503924414	Citigp 0.5% 19-01.11.28	3,000,000	CHF	2,657,833	2,687,250	0.35
CH0467182405	Citigroup I 0.75% 19-02.04.26	1,000,000	CHF	1,010,195	950,000	0.12
CH0297974898	Coca Cola 1% 15-02.10.28	7,000,000	CHF	7,407,111	6,651,750	0.86
US22822VAT89	Crown Cast 2.25% 20-15.01.31	1,900,000	USD	1,815,209	1,441,987	0.19
XS2176686546	Cs Ny 0.45% 20-19.05.25	1,100,000	EUR	1,154,424	993,366	0.13
US126650DQ03	Cvs Health 1.875% 20-28.02.31	400,000	USD	355,517	296,509	0.04
US278642AV58	Ebay 1.90% 20-11.03.25	650,000	USD	625,055	562,496	0.07
US29444UBL98	Equinix 1.55% 20-15.03.28	700,000	USD	649,214	544,195	0.07
XS2337252931	Fedex Corp 0.45% 21-04.05.29	700,000	EUR	767,965	562,200	0.07
XS2100788780	Gen Mills 0.45% 20-15.01.26	800,000	EUR	865,874	729,880	0.09
US370334CQ51	Gen Mills 2.25% 21-14.10.31	300,000	USD	278,342	229,042	0.03
CH1112011536	Gldm Sac 0.40% 21-11.05.28	2,000,000	CHF	2,002,060	1,801,000	0.23
CH0379268672	Gs 0.5% 17-04.12.24	2,000,000	CHF	1,999,700	1,939,500	0.25
US437076CJ91	Home Depot 1.875% 21-15.09.31	2,400,000	USD	2,190,588	1,817,292	0.24
US437076BH45	Home Depot 4.25% 15-01.04.46	2,000,000	USD	1,679,247	1,665,931	0.22
US40434LAK17	Hp 4% 22-15.04.29	200,000	USD	185,846	173,766	0.02
US4581X0DQ82	Iadb 0.625% 20-16.09.27	2,000,000	USD	1,823,948	1,595,442	0.21
US459200KZ37	Ibm 5.10% 23-06.02.53	2,000,000	USD	1,835,883	1,760,246	0.23

## Swisscanto (LU) Portfolio Fund Responsible Balance (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
US459200KH39	Ibm Corp 1.70% 20-15.05.27	900,000	USD	867,028	738,019	0.10
US45905CAA27	Ibrd 4.75% 05-15.02.35	6,500,000	USD	7,094,346	6,415,377	0.83
US459058JB07	Intl Bk Rec 0.625% 20-22.04.25	1,400,000	USD	1,346,400	1,192,166	0.15
XS2437747210	Intl Bk Rec 2.25% 22-19.01.29	10,000,000	CNH	1,409,962	1,274,540	0.17
XS2265262936	Intl Devel 1.0% 20-03.12.30	1,350,000	USD	1,223,561	1,009,302	0.13
XS2231336061	Intl Fin 2.55% 20-18.09.23	10,000,000	CNH	1,449,540	1,331,224	0.17
CH0517825268	Jackson Nat 0.125% 20-14.07.28	2,000,000	CHF	2,001,700	1,726,000	0.22
CH0319415995	Jpm 0.45% 16-11.11.26	3,000,000	CHF	2,988,100	2,814,000	0.37
US46647PAK21	Jpm 4.032%17-24.07.48	2,000,000	USD	1,564,090	1,549,691	0.20
US494368CC54	Kimberly-Cl 1.05% 20-15.09.27	500,000	USD	458,525	401,752	0.05
US57636QAU85	Mastercard 2.0% 21-18.11.31	950,000	USD	871,549	734,532	0.10
US58933YAZ88	Merck 1.45% 20-24.06.30	900,000	USD	848,771	680,991	0.09
US58933YAR62	Merck 2.75% 15-10.02.25	7,000,000	USD	6,508,441	6,263,499	0.81
US58933YBF16	Merck 2.75% 21-10.12.51	600,000	USD	554,334	390,153	0.05
CH0482172340	Met Life 0.125% 19-11.06.27	4,000,000	CHF	4,000,000	3,658,000	0.47
CH0569237677	Met Life 0.125% 20-25.09.28	2,000,000	CHF	2,000,000	1,763,500	0.23
US595112BS19	Micron Tech 2.703% 21-15.04.32	600,000	USD	554,310	439,233	0.06
US594918CD48	Microsoft 2.675% 20-01.06.60	2,000,000	USD	1,731,278	1,268,519	0.16
CH0360172693	Mondelez 0.617% 17-30.09.24	2,000,000	CHF	1,995,100	1,949,540	0.25
XS2292263121	Morgan Stan 0.497% 21-07.02.31	700,000	EUR	756,409	547,234	0.07
CH0517825326	Nab Ny 0.065% 20-29.01.29	2,000,000	CHF	1,758,088	1,751,000	0.23
CH0564642095	Ny Life Gbl 0.125% 20-11.09.29	3,000,000	CHF	3,004,710	2,608,500	0.34
CH1105672682	Ny Life Gbl 0.125% 21-23.07.30	1,000,000	CHF	1,000,510	848,000	0.11
CH0471297959	Ny Life Gbl 0.25% 18.10.27 Regs	2,000,000	CHF	2,006,960	1,826,000	0.24
US68389XCD57	Oracle Corp 2.30% 21-25.03.28	200,000	USD	184,195	163,631	0.02
CH1137122839	Pac Life Gl 0.25% 21-26.10.28	2,000,000	CHF	2,004,520	1,736,500	0.23
US717081EY56	Pfizer 1.70% 20-28.05.30	300,000	USD	289,975	231,229	0.03
XS2049583607	Prolos Eu 0.625% 19-10.09.31	1,250,000	EUR	1,362,068	896,412	0.12
US74977SDJ87	Rabobk Ny 1.004% 20-24.09.26	1,550,000	USD	1,410,888	1,266,430	0.16
USU75000BS44	Roche H Us 0.991% 21-05.03.26 Regs	700,000	USD	639,555	581,305	0.08
USU75000BY12	Roche H Us 2.607% 21-13.12.51	900,000	USD	833,445	576,235	0.07
US79466LAH78	Salesforce 1.50% 21-15.07.28	450,000	USD	412,200	362,732	0.05
US855244AZ28	Starbucks 2.55% 20-15.11.30	1,500,000	USD	1,442,921	1,192,635	0.15
US91324PDX78	Unh Grp 2.0% 20-15.05.30	500,000	USD	481,209	390,278	0.05
US91324PED06	Unh Grp 2.30% 21-15.05.31	850,000	USD	766,079	666,229	0.09
US91324PDS83	Unh Grp 2.875% 19-15.08.29	300,000	USD	295,420	251,348	0.03
US912810TB44	Usa 1.875% 21-15.11.51 /Tbo	6,000,000	USD	4,596,123	3,715,079	0.48
US912810SX72	Usa 2.375% 21-15.05.51 /Tbo	2,000,000	USD	1,432,312	1,406,867	0.18
CH0367206668	Verizon 0.375% 31.05.23 Regs	3,000,000	CHF	3,015,050	2,993,100	0.39
US931142ET65	Walmart 1.80% 21-22.09.31	500,000	USD	459,538	387,007	0.05
USU9841MAA00	Wipro It Se 1.50% 21-23.06.26	1,300,000	USD	1,164,381	1,071,692	0.14
				<b>125,195,609</b>	<b>110,880,552</b>	<b>14.39</b>
	<b>Virgin Islands</b>					
USG91139AF57	Tsmc Global 1.25% 21-23.04.26	1,800,000	USD	1,641,235	1,490,097	0.19
				<b>1,641,235</b>	<b>1,490,097</b>	<b>0.19</b>
<b>Total - Bonds</b>				<b>369,868,573</b>	<b>318,558,813</b>	<b>41.34</b>

## Swisscanto (LU) Portfolio Fund Responsible Balance (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>REITS</b>						
<b>Australia</b>						
AU000000SCG8	Scentre Group /Reit	95,300	AUD	170,111	160,351	0.02
				<b>170,111</b>	<b>160,351</b>	<b>0.02</b>
<b>France</b>						
FR0000121964	Klepierre	3,334	EUR	80,567	68,994	0.01
				<b>80,567</b>	<b>68,994</b>	<b>0.01</b>
<b>Singapore</b>						
SG1M77906915	Capitaland Ascendas /Reit	12,500	SGD	24,431	24,564	0.00
				<b>24,431</b>	<b>24,564</b>	<b>0.00</b>
<b>USA</b>						
US03027X1000	American Tower Corp	4,408	USD	1,011,669	822,863	0.11
US22822V1017	Crown Castle Inc	3,507	USD	494,087	428,799	0.06
US29444U7000	Equinix Inc /Reit	1,027	USD	629,371	676,491	0.09
US8288061091	Simon Property /Paired Shs	1,871	USD	206,510	191,385	0.02
				<b>2,341,637</b>	<b>2,119,538</b>	<b>0.28</b>
<b>Total - REITS</b>				<b>2,616,746</b>	<b>2,373,447</b>	<b>0.31</b>
<b>Shares</b>						
<b>Australia</b>						
AU000000APA1	Apa Group - Stapled Security	90,112	AUD	598,157	557,966	0.07
AU000000ALL7	Aristocrat Leisure Limited	21,438	AUD	472,135	487,946	0.06
AU000000BHP4	Bhp Group Ltd	37,061	AUD	1,026,945	1,070,977	0.14
AU000000FMG4	Fortescue Metals Group Ltd	14,520	AUD	210,807	199,803	0.03
AU000000PLS0	Pilbara Minerals Shs	65,294	AUD	156,073	157,404	0.02
AU000000QBE9	Qbe Insurance Group	73,165	AUD	569,525	653,136	0.09
AU000000RIO1	Rio Tinto Limited	3,575	AUD	286,867	262,790	0.03
				<b>3,320,509</b>	<b>3,390,022</b>	<b>0.44</b>
<b>Austria</b>						
AT0000743059	Omv Ag	2,180	EUR	103,022	91,438	0.01
AT0000746409	Verbund Ag/-A-	657	EUR	47,821	52,167	0.01
				<b>150,843</b>	<b>143,605</b>	<b>0.02</b>
<b>Belgium</b>						
BE0974293251	Anheuser-Busch Inbev Sa /Nv	9,204	EUR	520,171	560,263	0.07
				<b>520,171</b>	<b>560,263</b>	<b>0.07</b>
<b>Canada</b>						
CA0213611001	Altagas	4,282	CAD	62,832	65,122	0.01
CA00208D4084	Arc Resources Ltd	47,171	CAD	590,077	488,134	0.06
CA0641491075	Bank Of Nova Scotia	16,160	CAD	799,527	742,539	0.10

## Swisscanto (LU) Portfolio Fund Responsible Balance (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
CA1367178326	Canadian Utilit.Ltd-A-N-Vot	4,838	CAD	119,816	122,990	0.02
CA9611485090	George Weston Ltd	3,612	CAD	427,011	436,682	0.06
CA3759161035	Gildan Activewear	11,941	CAD	334,890	361,917	0.05
CA4488112083	Hydro One Ltd	23,071	CAD	472,229	599,271	0.08
CA45075E1043	Ia Financial Corporation Inc	5,960	CAD	329,151	344,625	0.04
CA4530384086	Imperial Oil Ltd	804	CAD	34,860	37,301	0.00
CA5394811015	Loblaw Companies Ltd	5,681	CAD	319,979	472,337	0.06
CA56501R1064	Manulife Financial Corp	39,783	CAD	724,690	665,996	0.09
CA6330671034	National Bank Of Canada	10,421	CAD	682,003	680,022	0.09
CA6665111002	Northland Power	4,609	CAD	105,029	105,408	0.01
CA67077M1086	Nutrien Ltd	3,008	CAD	231,399	202,663	0.03
CA6837151068	Open Text Corp	3,461	CAD	110,254	121,790	0.01
CA7800871021	Royal Bank Of Canada *Opa*	6,620	CAD	583,105	577,578	0.07
CA8787422044	Teck Resources / -B-	1,933	CAD	62,031	64,393	0.01
				<b>5,988,883</b>	<b>6,088,768</b>	<b>0.79</b>
	<b>Cayman Islands</b>					
KYG319891092	Esr Cayman Ltd /Reit 144A	105,400	HKD	173,877	172,706	0.02
US36118L1061	Futu Holdings Ltd /Sadr	759	USD	44,093	35,952	0.01
KYG4124C1096	Grab Hldg Rg-A	26,227	USD	64,662	72,119	0.01
				<b>282,632</b>	<b>280,777</b>	<b>0.04</b>
	<b>Curacao</b>					
AN8068571086	Schlumberger Ltd	15,168	USD	751,811	680,365	0.09
				<b>751,811</b>	<b>680,365</b>	<b>0.09</b>
	<b>Denmark</b>					
DK0060448595	Coloplast -B-	374	DKK	42,888	44,938	0.01
DK0060079531	Dsv Panalpina A/S	239	DKK	41,066	42,241	0.00
DK0060534915	Novo Nordisk A/S /-B-	6,805	DKK	822,101	984,475	0.13
DK0060336014	Novozymes Shs-B-	3,745	DKK	173,349	175,090	0.02
DK0060252690	Pandora A/S	5,160	DKK	487,811	450,591	0.06
				<b>1,567,215</b>	<b>1,697,335</b>	<b>0.22</b>
	<b>Finland</b>					
FI0009007884	Elisa Corporation A	3,815	EUR	209,840	210,377	0.03
FI0009000202	Kesko Oyj /-B-	12,361	EUR	258,108	242,980	0.03
FI4000297767	Nordea Bank Abp	58,461	SEK	587,256	569,836	0.07
				<b>1,055,204</b>	<b>1,023,193</b>	<b>0.13</b>
	<b>France</b>					
FR0000120628	Axa	30,977	EUR	798,673	865,947	0.11
FR0000131104	Bnp Paribas	13,853	EUR	632,008	759,108	0.10
FR0000120644	Danone.	8,391	EUR	472,601	477,294	0.06
FR0010208488	Engie	46,575	EUR	621,982	673,711	0.09
FR0000120321	L Oreal	279	EUR	106,827	113,881	0.01
FR0010307819	Legrand Holding Act.prov.opo	4,360	EUR	366,574	363,849	0.05
FR0000121014	Lvmh Act.	826	EUR	616,422	692,262	0.09
FR0000120693	Pernod-ricard	2,397	EUR	443,422	496,515	0.06

## Swisscanto (LU) Portfolio Fund Responsible Balance (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
FR0000121972	Schneider Electric Se	5,207	EUR	717,690	794,231	0.10
FR0000130809	Ste Gen.paris -a-	21,310	EUR	540,939	439,618	0.06
FR0000120271	Totalenergies Se	9,311	EUR	545,205	502,363	0.07
FR0013176526	Valeo Sa	2,369	EUR	44,823	44,463	0.01
FR0000124141	Veolia Environnement	14,162	EUR	397,618	399,195	0.05
				<b>6,304,784</b>	<b>6,622,437</b>	<b>0.86</b>
<b>Germany</b>						
DE0008404005	Allianz Se/nam.vinkuliert	2,824	EUR	591,698	596,456	0.08
DE0005200000	Beiersdorf A.g.	596	EUR	63,110	70,956	0.01
DE0005190037	Bmw Ag /Vorzug.	1,551	EUR	122,059	145,166	0.02
DE0005140008	Deutsche Bank Ag /Nam.	34,030	EUR	396,278	316,005	0.04
DE000ENAG999	E.On Se	28,196	EUR	242,829	321,831	0.04
DE0006602006	Gea Group Ag	12,199	EUR	496,679	507,923	0.06
DE0006048432	Henkel / Vorzug	5,372	EUR	352,087	384,213	0.05
DE0007100000	Mercedes -Benzgr -Namen-Akt	1,067	EUR	75,375	74,958	0.01
DE0006599905	Merck Kgaa	3,783	EUR	633,148	644,124	0.08
DE0007164600	Sap Se	4,651	EUR	502,303	535,761	0.07
DE0007236101	Siemens Ag /nam.	6,052	EUR	722,333	896,570	0.12
				<b>4,197,899</b>	<b>4,493,963</b>	<b>0.58</b>
<b>Great Britain</b>						
GB0009895292	Astrazeneca Plc	3,165	GBP	390,039	401,550	0.05
GB0031348658	Barclays Plc	311,596	GBP	708,177	513,166	0.07
GB0007980591	Bp Plc	40,180	GBP	213,712	231,830	0.03
GB0031743007	Burberry Group Plc	18,127	GBP	423,262	529,497	0.07
GB00BDCPN049	Coca-Cola Europ Prntr	4,071	USD	213,801	220,131	0.03
GB00BJFFLV09	Croda International Plc	5,936	GBP	445,444	435,695	0.06
GB00BN7SWP63	Gsk Plc	36,355	GBP	585,152	586,820	0.08
GB0005405286	Hsbc Holdings Plc	161,139	GBP	986,788	1,000,542	0.13
GB00BZ4BQC70	Johnson Matthey Plc	5,137	GBP	127,737	115,094	0.01
GB00BM8PJY71	Natwest Grp Rg	203,799	GBP	608,617	606,815	0.08
GB0006776081	Pearson Plc	27,406	GBP	281,025	261,398	0.03
GB00B2B0DG97	Relx Plc	18,550	GBP	534,560	548,558	0.07
GB00B8C3BL03	Sage Grp	12,875	GBP	104,445	112,709	0.01
GB00BP6MXD84	Shell Rg Registered Shs	41,561	GBP	774,700	1,083,739	0.14
GB0007908733	Sse Plc	34,257	GBP	663,723	697,676	0.09
				<b>7,061,182</b>	<b>7,345,220</b>	<b>0.95</b>
<b>Hong Kong</b>						
HK0000093390	Hkt Ltd - Stapled	424,000	HKD	535,913	514,159	0.07
HK0016000132	Sun Hung Kai Properties Ltd	39,000	HKD	491,633	499,254	0.06
HK0019000162	Swire Pacific Ltd -A-	45,000	HKD	356,144	315,787	0.04
				<b>1,383,690</b>	<b>1,329,200</b>	<b>0.17</b>
<b>Ireland</b>						
IE00B4BNMY34	Accenture Plc	381	USD	99,219	99,480	0.01
IE0001827041	Crh Plc	10,469	EUR	438,094	482,911	0.06
IE00B8KQN827	Eaton Corporation Public Ltd	4,302	USD	631,581	673,382	0.09

## Swisscanto (LU) Portfolio Fund Responsible Balance (CHF)

Investment portfolio (cont.)  
as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
IE00BQPQZ61	Horizon Therap --- Reg Shs	3,502	USD	350,439	349,166	0.05
IE00B4Q5ZN47	Jazz Pharmaceuticals Plc	1,754	USD	230,493	234,474	0.03
IE00BY7QL619	Johnson Ctr Int Shs	11,935	USD	632,669	656,592	0.08
IE000S9YS762	Linde Plc	2,529	USD	804,642	821,197	0.11
IE00BTN1Y115	Medtronic Holdings Limited	2,077	USD	159,592	152,972	0.02
IE00BLS09M33	Pentair Plc	4,196	USD	230,931	211,864	0.03
IE00BK9ZQ967	Trane Technologies Plc	3,662	USD	613,724	615,490	0.08
				<b>4,191,384</b>	<b>4,297,528</b>	<b>0.56</b>
	<b>Isle of Man</b>					
IM00B5VQMV65	Entain-rg Shs	18,371	GBP	297,626	260,738	0.03
				<b>297,626</b>	<b>260,738</b>	<b>0.03</b>
	<b>Israel</b>					
IL0010824113	Check Point Software Techno	1,326	USD	148,799	157,478	0.02
				<b>148,799</b>	<b>157,478</b>	<b>0.02</b>
	<b>Italy</b>					
IT0000062072	Assicurazioni Generali Spa	31,363	EUR	538,042	572,144	0.07
IT0000072618	Intesa Sanpaolo Spa	183,657	EUR	439,225	431,558	0.06
IT0000062957	Mediobanca Bca Credito Finanz.	9,069	EUR	86,663	83,423	0.01
IT0003796171	Poste Italiane Spa	22,707	EUR	215,305	212,121	0.03
				<b>1,279,235</b>	<b>1,299,246</b>	<b>0.17</b>
	<b>Jersey</b>					
JE00BJJN4441	Clarivate Rg Shs	13,193	USD	100,311	113,172	0.01
JE00BJVNSS43	Ferguson Newco Plc	1,627	USD	216,407	198,799	0.03
				<b>316,718</b>	<b>311,971</b>	<b>0.04</b>
	<b>Malaysia</b>					
AU000000TLS2	Telstra Corporation Ltd	181,272	AUD	461,917	468,046	0.06
				<b>461,917</b>	<b>468,046</b>	<b>0.06</b>
	<b>Netherlands</b>					
NL0010273215	Asml Holding Nv	1,686	EUR	825,727	1,046,209	0.14
NL0010545661	Cnh Industrial Reg Shs	4,227	EUR	66,470	59,071	0.01
NL0000009082	Koninklijke Kpn /Eur 0.04	149,076	EUR	493,171	481,764	0.06
NL0009538784	Nxp Semiconductor	4,445	USD	709,664	757,224	0.10
NL0000395903	Wolters Kluwer Nv	5,405	EUR	413,122	624,172	0.08
				<b>2,508,154</b>	<b>2,968,440</b>	<b>0.39</b>
	<b>New Zealand</b>					
NZMELE0002S7	Meridian Energy Ltd	41,199	NZD	125,658	123,626	0.02
				<b>125,658</b>	<b>123,626</b>	<b>0.02</b>

## Swisscanto (LU) Portfolio Fund Responsible Balance (CHF)

Investment portfolio (cont.)  
as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>Norway</b>						
NO0010345853	Aker Bp Asa	11,670	NOK	299,294	260,902	0.04
NO0010096985	Equinor Asa	3,414	NOK	99,135	88,952	0.01
				<b>398,429</b>	<b>349,854</b>	<b>0.05</b>
<b>Portugal</b>						
PTGALOAM0009	Galp Energia Sgps Sa -B- Shrs	12,004	EUR	134,810	124,623	0.02
				<b>134,810</b>	<b>124,623</b>	<b>0.02</b>
<b>Singapore</b>						
SG1S04926220	Oversea-Chinese Bk Corp	82,300	SGD	698,143	699,515	0.09
				<b>698,143</b>	<b>699,515</b>	<b>0.09</b>
<b>Spain</b>						
ES0113211835	Bco Bilbao Viz.Argentaria /Nam.	35,751	EUR	213,300	233,164	0.03
ES0148396007	Inditex	19,580	EUR	483,842	600,500	0.08
ES0173093024	Red Electrica Corporacion. Sa	35,314	EUR	609,875	567,811	0.07
				<b>1,307,017</b>	<b>1,401,475</b>	<b>0.18</b>
<b>Sweden</b>						
SE0009922164	Essity Aktie- B	3,782	SEK	98,483	98,758	0.01
SE0012673267	Evolution Rg	232	SEK	27,218	28,373	0.00
SE0000106270	Hennes & Mauritz Ab	4,099	SEK	44,120	53,381	0.01
SE0015811955	Inv Rg-A	18,829	SEK	345,660	350,342	0.05
SE0000115446	Volvo -B-	32,598	SEK	587,395	614,146	0.08
				<b>1,102,876</b>	<b>1,145,000</b>	<b>0.15</b>
<b>Switzerland</b>						
CH0012221716	Abb Ltd Zuerich /namen.	128,198	CHF	2,530,481	4,021,571	0.52
CH1169360919	Accelleron Industries Ag	54,250	CHF	879,611	1,173,428	0.15
CH0432492467	Alcon Inc.	84,734	CHF	5,015,073	5,482,290	0.71
CH0043238366	Aryzta Ag /Nam.	976,967	CHF	1,126,647	1,514,299	0.20
CH0009002962	Barry Callebaut Ag /Nam.	1,393	CHF	2,693,173	2,701,027	0.35
CH0210483332	Cie Financiere Richemont Nam-ak	52,950	CHF	4,606,576	7,725,405	1.00
CH0198251305	Coca-Cola Hbc	13,511	GBP	335,127	337,736	0.04
CH0030486770	Daetwyler Holding Ag	6,312	CHF	1,371,772	1,187,918	0.15
CH0126673539	Dksh Holding Ltd Shs	17,298	CHF	1,270,972	1,273,998	0.17
CH0030170408	Geberit Ag /Namen-Aktien	2,560	CHF	1,443,094	1,303,552	0.17
CH1169151003	Georg Fischer N	23,088	CHF	1,455,121	1,636,939	0.21
CH0010645932	Givaudan Sa /Reg.	1,027	CHF	3,031,961	3,053,271	0.40
CH0012214059	Holcim Ltd /nam.	38,162	CHF	1,933,767	2,247,742	0.29
CH0006372897	Interroll Holding Ltd/nam.	613	CHF	1,547,886	2,013,705	0.26
CH0025238863	Kuehne +Nagel International	5,217	CHF	1,231,384	1,418,502	0.18
CH0010570767	Lindt & Spruengli /partiz	339	CHF	2,907,103	3,661,200	0.48
US5018892084	Lkq	10,241	USD	543,043	531,028	0.07
CH0025751329	Logitech Intl Sa	27,063	CHF	2,248,602	1,437,045	0.19
CH0013841017	Lonza Group Ag /Nom.	11,426	CHF	6,831,654	6,254,592	0.81
CH0038863350	Nestle / Act Nom	285,526	CHF	17,566,535	31,824,728	4.13



## Swisscanto (LU) Portfolio Fund Responsible Balance (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
CH0012005267	Novartis Ag Basel/nam.	212,122	CHF	14,135,879	17,767,339	2.31
CH0024608827	Partners Group Holding	3,435	CHF	3,194,030	2,943,108	0.38
CH0012032048	Roche Holding Ag /genussschein	77,890	CHF	16,239,475	20,325,396	2.64
CH0002497458	Sgs Sa /Nom.	495	CHF	1,335,773	995,445	0.13
CH0435377954	Sig Combibloc Group Ag	121,962	CHF	1,260,676	2,868,546	0.37
CH0418792922	Sika Ltd	10,262	CHF	2,993,656	2,621,941	0.34
CH0012549785	Sonova Holding Ag /nom.	9,595	CHF	2,242,763	2,577,217	0.34
CH0014852781	Swiss Life Holding /Nam	1,844	CHF	720,773	1,038,541	0.14
CH0126881561	Swiss Re-Namen	15,866	CHF	1,456,786	1,488,865	0.19
CH0008742519	Swisscom /nam.	1,510	CHF	766,918	880,632	0.11
CH0012100191	Tecan Group Sa /Nam.	5,633	CHF	2,077,449	2,248,694	0.29
CH0012453913	Temenos Group Ag /namen.	15,972	CHF	1,629,044	1,010,708	0.13
CH0244767585	Ubs Group Ag	381,655	CHF	12,157,660	7,362,125	0.96
CH0014786500	Valiant Holdg Ag /namen	8,950	CHF	752,963	878,890	0.11
CH0011075394	Zurich Insurance Group/nam	18,272	CHF	4,857,619	7,997,654	1.04
				<b>126,391,046</b>	<b>153,805,077</b>	<b>19.96</b>
<b>USA</b>						
US88579Y1010	3M Co	5,994	USD	877,727	575,563	0.07
US0028241000	Abbott Laboratories Inc	3,045	USD	333,081	281,681	0.04
US00287Y1091	Abbvie Inc	6,944	USD	814,654	1,010,994	0.13
US00724F1012	Adobe Inc	2,858	USD	1,139,323	1,006,173	0.13
US0079031078	Advanced Micro Devices Inc	6,463	USD	659,525	578,678	0.08
US00971T1016	Akamai Technologies Inc	4,321	USD	354,364	309,085	0.04
US0200021014	Allstate Corp	5,160	USD	648,843	522,349	0.07
US02005N1000	Ally Financial Inc	26,825	USD	815,422	624,657	0.08
US02079K3059	Alphabet Inc -a-	34,524	USD	3,322,020	3,271,581	0.42
US02079K1079	Alphabet Inc -c-	9,122	USD	905,147	866,674	0.11
US0231351067	Amazon Com Inc	33,322	USD	3,918,832	3,144,283	0.41
US0311621009	Amgen Inc	948	USD	224,074	209,366	0.03
US0326541051	Analog Devices Inc	4,303	USD	735,324	775,273	0.10
US03662Q1058	Ansys Inc	2,167	USD	537,578	658,832	0.09
US0378331005	Apple Inc	57,832	USD	6,622,768	8,712,065	1.13
US0382221051	Applied Materials Inc	7,787	USD	785,003	873,790	0.11
US0404131064	Arista Networks Inc	3,189	USD	357,292	489,028	0.06
US00206R1023	At & T	6,600	USD	115,106	116,066	0.02
US0533321024	Autozone Inc	180	USD	366,471	404,216	0.05
US0536111091	Avery Dennison Corp	3,557	USD	614,796	581,432	0.08
US05464C1018	Axon Enterprise	613	USD	122,826	125,917	0.02
US0605051046	Bank Of America Corp	41,559	USD	1,676,705	1,085,834	0.14
US0640581007	Bank Of Ny Mellon Corp Shs	13,873	USD	623,646	575,892	0.08
US0865161014	Best Buy Co Inc.	3,552	USD	260,380	253,981	0.03
US09062X1037	Biogen Inc	2,448	USD	586,588	621,778	0.08
US09857L1089	Booking Holdings Inc	387	USD	750,822	937,743	0.12
US0997241064	Borg Warner Inc	3,769	USD	153,330	169,094	0.02
US1101221083	Bristol Myers Squibb Co	15,621	USD	1,001,317	989,093	0.13
US11135F1012	Broadcom Inc	604	USD	301,963	353,992	0.05
US1273871087	Cadence Design Systems	4,070	USD	600,764	781,146	0.10
US1344291091	Campbell Soup Co.	11,262	USD	524,678	565,656	0.07
US14040H1059	Capital One Financial Corp.	6,606	USD	789,912	580,317	0.08

## Swisscanto (LU) Portfolio Fund Responsible Balance (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
US14149Y1082	Cardinal Health Inc.	1,975	USD	145,892	136,222	0.02
US14448C1045	Carrier Global Corporation	16,037	USD	599,410	670,265	0.09
US1491231015	Caterpillar Inc.	3,883	USD	813,896	811,767	0.11
US12504L1098	Cbre Group -a-	9,484	USD	760,287	630,834	0.08
US16119P1084	Charter Communications Inc	2,092	USD	681,728	683,445	0.09
US16411R2085	Cheniere Energy	2,733	USD	347,370	393,485	0.05
US1667641005	Chevron Corporation	3,677	USD	524,470	548,074	0.07
US1729081059	Cintas	1,538	USD	651,137	650,084	0.08
US17275R1023	Cisco Systems Inc.	28,021	USD	1,186,147	1,338,166	0.17
US1912161007	Coca-Cola Co.	23,960	USD	1,323,379	1,357,753	0.18
US19260Q1076	Coinbase Glb Rg-A	1,852	USD	59,611	114,321	0.02
US1941621039	Colgate-Palmolive Co.	11,956	USD	866,110	820,818	0.11
US20030N1019	Comcast Corp/-a-	24,960	USD	1,013,138	864,432	0.11
US2058871029	Conagra Brands Inc	14,905	USD	502,902	511,434	0.07
US20825C1045	Conocophillips	10,139	USD	731,027	918,931	0.12
US2091151041	Consolidated Edison Inc	7,356	USD	579,159	642,909	0.08
US22160K1051	Costco Wholesale Corp	613	USD	311,191	278,250	0.04
US2310211063	Cummins Inc	2,361	USD	460,982	515,238	0.07
US1266501006	Cvs Health Corp	5,307	USD	464,794	360,270	0.05
US2358511028	Danaher Corp	775	USD	204,897	178,445	0.02
US2371941053	Darden Restaurants	3,792	USD	507,280	537,502	0.07
US23918K1088	Davita Inc --- Shs	2,749	USD	248,377	203,695	0.03
US2441991054	Deere & Co.	2,118	USD	815,820	798,881	0.10
US2521311074	Dexcom Inc	1,164	USD	117,976	123,543	0.02
US2561631068	DocuSign Inc	896	USD	47,499	47,721	0.01
US26210C1045	Dropbox Inc -a- Shs	16,916	USD	348,851	334,107	0.04
US2786421030	Ebay Inc	13,993	USD	700,898	567,195	0.07
US2788651006	Ecolab Inc.	3,720	USD	549,988	562,538	0.07
US28176E1082	Edwards Lifesciences	5,908	USD	615,901	446,515	0.06
US2855121099	Electronic Arts	3,852	USD	451,094	423,863	0.06
US0367521038	Elevance Health Inc	871	USD	339,064	365,872	0.05
US26884L1098	Eqst	13,366	USD	397,525	389,637	0.05
US29452E1010	Equitable Hldg Rg	16,438	USD	448,682	381,280	0.05
US30231G1022	Exxon Mobil Corp	21,219	USD	1,671,284	2,125,717	0.28
US3032501047	Fair Isaac Corp	171	USD	83,469	109,772	0.01
US31620M1062	Fidelity Natl Inform Serv	4,411	USD	280,501	218,932	0.03
US3167731005	Fifth Third Bancorp	16,710	USD	402,227	406,671	0.05
US3024913036	Fmc Corp.	3,721	USD	435,079	415,159	0.05
US34959E1091	Fortinet	5,775	USD	269,608	350,626	0.05
US34959J1088	Fortive Corp	10,782	USD	665,916	671,467	0.09
US35137L1052	Fox --- Registered Shs -a-	15,834	USD	488,672	492,538	0.06
US3666511072	Gartner Inc. *Opa*	1,482	USD	440,591	441,054	0.06
US6687711084	Gen Digital Inc	10,337	USD	159,091	162,048	0.02
US3696043013	General Electric Rg	10,615	USD	816,190	927,065	0.12
US3703341046	General Mills Inc	9,091	USD	574,254	709,752	0.09
US3724601055	Genuine Parts Co	2,013	USD	256,690	307,679	0.04
US3755581036	Gilead Sciences Inc.	10,816	USD	718,268	819,823	0.11
US3802371076	Godaddy Inc	5,766	USD	403,758	409,392	0.05
US4180561072	Hasbro Inc.	12,057	USD	802,853	591,378	0.08
US40412C1018	Hca Healthcare Inc	3,128	USD	702,849	753,488	0.10
US4228061093	Heico Corp	2,425	USD	380,142	378,915	0.05

## Swisscanto (LU) Portfolio Fund Responsible Balance (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
US42824C1099	Hewlett Packard Ent Co	9,699	USD	142,057	141,148	0.02
US4364401012	Hologic Inc	8,649	USD	629,822	637,634	0.08
US4370761029	Home Depot Inc.	2,012	USD	587,194	542,449	0.07
US4435731009	Hubspot Inc	274	USD	100,504	107,322	0.01
US4448591028	Humana Inc.	1,144	USD	520,177	507,355	0.07
US4592001014	Ibm	6,345	USD	848,352	759,860	0.10
US45167R1041	IDEX Corp	2,526	USD	558,972	533,131	0.07
US45687V1061	Ingersoll Rand Inc	7,656	USD	391,548	406,919	0.05
US4595061015	Intl Flavors Frag	8,470	USD	696,265	711,565	0.09
US4612021034	Intuit	1,360	USD	491,539	553,912	0.07
US46120E6023	Intuitive Surgical Inc	2,976	USD	722,120	694,553	0.09
US4781601046	Johnson & Johnson	9,413	USD	1,525,474	1,332,883	0.17
US46625H1005	Jpmorgan Chase & Co	8,337	USD	1,096,615	992,475	0.13
US49338L1035	Keysight Technologies Inc	3,536	USD	510,206	521,631	0.07
US4824801009	Kla Corporation	445	USD	164,340	162,274	0.02
US5324571083	Lilly (eli) & Co	3,447	USD	760,736	1,081,432	0.14
US5494981039	Lucid Group Rg	9,304	USD	69,326	68,337	0.01
US5658491064	Marathon Oil Corp.	5,030	USD	122,076	110,100	0.01
US57636Q1040	Mastercard Inc. Shs-A-	2,293	USD	741,982	761,260	0.10
US57667L1070	Match Group Rg	3,670	USD	173,393	128,711	0.02
US5801351017	Mcdonald S Corp.	719	USD	173,218	183,660	0.02
US58733R1023	Mercadolibre Inc	400	USD	364,129	481,645	0.06
US58933Y1055	Merck & Co Inc New Common	14,144	USD	1,124,179	1,374,692	0.18
US30303M1027	Meta Platforms Registerd Shs A	5,700	USD	1,420,514	1,103,621	0.14
US5926881054	Mettler Toledo Intl Inc.	330	USD	463,894	461,315	0.06
US5949181045	Microsoft Corp	27,938	USD	5,789,159	7,358,211	0.96
US6174464486	Morgan Stanley	10,631	USD	860,302	852,709	0.11
US55354G1004	Msci Inc -A-	1,373	USD	631,621	702,021	0.09
US65473P1057	Nisource Inc	13,011	USD	333,709	332,338	0.04
US67066G1040	Nvidia Corp.	9,021	USD	1,794,897	2,289,140	0.30
US62944T1051	Nvr Inc	40	USD	183,151	203,619	0.03
US68389X1054	Oracle Corp	5,454	USD	413,995	462,974	0.06
US69047Q1022	Ovintiv Rg	5,150	USD	238,319	169,749	0.02
US70450Y1038	Paypal Holdings Inc	11,566	USD	840,664	802,391	0.10
US7134481081	Pepsico Inc	5,288	USD	869,997	880,664	0.11
US7170811035	Pfizer Inc.	32,536	USD	1,389,008	1,212,709	0.16
US72352L1061	Pinterest Inc -A-	7,005	USD	166,822	174,512	0.02
US72919P2020	Plug Power Inc	2,402	USD	36,629	25,718	0.00
US6934751057	Pnc Financial Services Gp	6,893	USD	882,429	800,361	0.10
US7427181091	Procter & Gamble Co.	12,782	USD	1,736,710	1,736,252	0.23
US7443201022	Prudential Financial Inc	7,780	USD	697,989	588,068	0.08
US69370C1009	Ptc Inc Shs	1,423	USD	169,075	166,697	0.02
US7475251036	Qualcomm Inc.	6,543	USD	925,331	762,591	0.10
US74834L1008	Quest Diagnostics Inc.	700	USD	96,697	90,474	0.01
US75886F1075	Regeneron Pharma. Inc.	1,055	USD	730,462	791,922	0.10
US7591EP1005	Regions Financial Corp	29,483	USD	603,177	499,899	0.07
US7595091023	Reliance Steel & Aluminium Co	2,105	USD	494,296	493,717	0.06
US76954A1034	Rivian Auto Rg-A	10,442	USD	254,086	147,668	0.02
US7739031091	Rockwell Automation	1,587	USD	394,048	425,445	0.06
US7782961038	Ross Stores Inc	1,874	USD	198,728	181,694	0.02
US79466L3024	Salesforce Com Inc	483	USD	73,375	88,152	0.01

## Swisscanto (LU) Portfolio Fund Responsible Balance (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
US81762P1021	Servicenow Inc	201	USD	82,214	85,334	0.01
US82968B1035	Sirius Xm Holdings Inc	56,396	USD	226,363	204,537	0.03
US83304A1060	Snap Inc -A-	18,707	USD	229,599	191,576	0.03
US8330341012	Snap-On Inc	2,165	USD	468,626	488,308	0.06
US8574771031	State Street Corp	7,447	USD	609,333	514,935	0.07
US87165B1035	Synchrony Financial	18,044	USD	585,514	479,357	0.06
US8716071076	Synopsys Inc.	2,207	USD	749,418	778,759	0.10
US88160R1014	Tesla Inc	11,449	USD	2,639,995	2,169,872	0.28
US8825081040	Texas Instruments Inc	5,582	USD	860,910	948,546	0.12
US1255231003	The Cigna Rg Shs	1,941	USD	568,956	453,106	0.06
US5007541064	The Kraft Heinz Company	6,906	USD	258,417	243,968	0.03
US8835561023	Thermo Fisher Scientific Inc	479	USD	279,221	252,214	0.03
US8725901040	T-Mobile Us Inc	550	USD	76,372	72,775	0.01
US8923561067	Tractor Supply Co	480	USD	103,920	103,066	0.01
US90353T1007	Uber Tech --- Registered Shs	3,608	USD	113,280	104,486	0.01
US90384S3031	Ulta Beauty Inc	1,241	USD	527,389	618,634	0.08
US9113631090	United Rentals Inc.	1,933	USD	580,557	698,869	0.09
US91324P1021	Unitedhealth Group Inc	4,484	USD	1,755,725	1,935,898	0.25
US91879Q1094	Vail Resorts Inc	1,183	USD	240,374	252,545	0.03
US91913Y1001	Valero Ener. Corp	5,811	USD	707,487	741,086	0.10
US9224751084	Veeva Systems Inc	548	USD	88,310	92,010	0.01
US92343E1029	Verisign Inc	1,627	USD	307,399	314,109	0.04
US92343V1044	Verizon Communications Inc	23,120	USD	875,226	821,406	0.11
US92532F1003	Vertex Pharmaceuticals	1,549	USD	361,857	445,852	0.06
US9182041080	Vf Corp	24,218	USD	551,490	506,869	0.07
US92826C8394	Visa Inc -A	7,724	USD	1,566,248	1,590,904	0.21
US9311421039	Walmart Inc	6,732	USD	891,591	906,820	0.12
US2546871060	Walt Disney Company	1,108	USD	123,534	101,353	0.01
US9344231041	Warner Bros Discovery Inc	12,070	USD	213,157	166,501	0.02
US96145D1054	Westrock Co	11,308	USD	331,867	314,768	0.04
US98138H1014	Workday Inc - Class A	2,166	USD	324,943	408,691	0.05
US3848021040	Ww Grainger Inc	451	USD	245,643	283,797	0.04
US98419M1009	Xylem Inc	5,079	USD	506,681	485,800	0.06
US9884981013	Yum Brands Shs	5,171	USD	616,327	623,941	0.08
US98954M2008	Zillow Group Inc	6,483	USD	255,054	263,376	0.03
US98978V1035	Zoetis Inc -a-	1,162	USD	231,317	176,684	0.02
US98980F1049	Zoominf Tech Rg-A	11,480	USD	346,225	259,147	0.03
				<b>113,612,052</b>	<b>115,650,675</b>	<b>15.01</b>
<b>Total - Shares</b>				<b>285,558,687</b>	<b>316,718,440</b>	<b>41.11</b>
<b>Total - Officially and other regulated markets listed securities and money market instruments</b>				<b>658,044,006</b>	<b>637,650,700</b>	<b>82.76</b>
<b>Securities and money market instruments that are not listed on an exchange or traded on a regulated market</b>						
<b>Bonds</b>						
	<b>Canada</b>					
CA68333ZAR88	Ontario 1.55% 21-01.11.29	1,800,000	CAD	1,306,357	1,078,941	0.14
				<b>1,306,357</b>	<b>1,078,941</b>	<b>0.14</b>

## Swisscanto (LU) Portfolio Fund Responsible Balance (CHF)

Investment portfolio (cont.)  
as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>Netherlands</b>						
AU3CB0272300	Bng 1.60% 20-27.11.30	1,500,000	AUD	1,030,266	747,776	0.10
				<b>1,030,266</b>	<b>747,776</b>	<b>0.10</b>
<b>Total - Bonds</b>				<b>2,336,623</b>	<b>1,826,717</b>	<b>0.24</b>
<b>Total - Securities and money market instruments that are not listed on an exchange or traded on a regulated market</b>				<b>2,336,623</b>	<b>1,826,717</b>	<b>0.24</b>
<b>Other transferable securities</b>						
<b>Bonds</b>						
<b>Norway</b>						
XS2352398171	Dnb Bank As 0.30% 21-11.06.27	200,000,000	JPY	1,642,605	1,356,884	0.18
				<b>1,642,605</b>	<b>1,356,884</b>	<b>0.18</b>
<b>Total - Bonds</b>				<b>1,642,605</b>	<b>1,356,884</b>	<b>0.18</b>
<b>Total - Other transferable securities</b>				<b>1,642,605</b>	<b>1,356,884</b>	<b>0.18</b>
<b>Investment funds</b>						
<b>Ireland</b>						
IE00BVXBYN70	Gam St Chf -ins- /cap	2,691,937	CHF	26,848,294	29,348,842	3.81
				<b>26,848,294</b>	<b>29,348,842</b>	<b>3.81</b>
<b>Luxembourg</b>						
LU2108482667	Swisscanto (LU) Bond Fund Emerging Market Opportunities NT	135,253	USD	12,588,148	12,022,423	1.56
LU1637934073	Swisscanto (LU) Bond Fund Global Credit Opportunities NTH CHF	158,479	CHF	15,263,074	15,527,733	2.02
LU0866272569	Swisscanto (LU) Equity Fund Sustainable Emerging Markets NT	278,723	USD	31,213,904	30,674,937	3.98
LU1900092971	Swisscanto (LU) Equity Fund Systematic Responsible Japan NT CHF	109,564	CHF	11,183,588	11,254,465	1.46
				<b>70,248,714</b>	<b>69,479,558</b>	<b>9.02</b>
<b>Total - Investment funds</b>				<b>97,097,008</b>	<b>98,828,400</b>	<b>12.83</b>
<b>TOTAL INVESTMENT PORTFOLIO</b>				<b>759,120,242</b>	<b>739,662,701</b>	<b>96.01</b>

## Swisscanto (LU) Portfolio Fund Responsible Balance (CHF)

Geographic and economic composition of investment portfolio  
as at 31 March 2023

(information in percentage of net assets)

<b>Geographic composition</b>	<b>%</b>	<b>Economic composition</b>	<b>%</b>
USA	29.68	Banks and financial institutions	18.97
Switzerland	20.43	Investment funds	12.83
Luxembourg	10.61	Holding and finance companies	10.88
Great Britain	5.04	Pharmaceuticals and cosmetics	9.31
Ireland	4.73	Food and distilleries	7.18
Netherlands	4.28	Supranational	4.19
France	4.06	States, provinces and municipalities	4.18
Canada	3.68	Internet software	3.68
Germany	3.02	Real estate companies	3.54
Australia	2.03	Insurance	2.45
Chile	1.06	News transmission	2.32
Japan	0.96	Office equipment and computers	2.22
Spain	0.91	Chemicals	1.78
Italy	0.87	Electronics and electrical equipment	1.50
Sweden	0.52	Healthcare, education and social services	1.35
South Korea	0.48	Electronic semiconductor	1.29
Denmark	0.46	Crude oil	1.20
Philippines	0.43	Mechanics, machinery	1.17
Panama	0.42	Energy and water supply	0.79
Honduras	0.36	Consumer goods	0.68
Hong Kong	0.24	Automobile industry	0.65
Singapore	0.24	Construction, building materials	0.58
Norway	0.23	Transport	0.56
Nigeria	0.19	Biotechnology	0.50
Virgin Islands	0.19	Graphic art and publishing	0.45
New Zealand	0.17	Other services	0.45
Finland	0.13	Leisure	0.41
Curacao	0.09	Textile	0.31
Portugal	0.09	Coal mines, heavy industries	0.17
Austria	0.07	Tobacco and spirits	0.13
Belgium	0.07	Forest products and paper industry	0.09
Malaysia	0.06	Mortgage & funding institutions	0.06
Brazil	0.04	Aerospace technology	0.05
Cayman Islands	0.04	Precious metals	0.04
Jersey	0.04	Miscellaneous	0.03
Isle of Man	0.03	Environmental services & recycling	0.02
Israel	0.02		
Mexico	0.02		
Romania	0.02		
	<b>96.01</b>		<b>96.01</b>

## Swisscanto (LU) Portfolio Fund Responsible Balance (EUR)

Investment portfolio  
as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>Officially and other regulated markets listed securities and money market instruments</b>						
<b>Bonds</b>						
<b>Andorra</b>						
XS2339399946	Andorra Int 1.25% 21-06.05.31	200,000	EUR	199,870	163,410	0.07
				<b>199,870</b>	<b>163,410</b>	<b>0.07</b>
<b>Australia</b>						
CH0340912168	Transurban 0.65% 16-02.11.26	400,000	CHF	335,473	378,630	0.15
XS2152883406	Transurban 3.0% 20-08.04.30	150,000	EUR	149,057	141,273	0.06
AU3SG0002579	Tsy Vict 2.0% 21-17.09.35	1,000,000	AUD	612,219	478,254	0.19
US961214EL30	Westpac Bk 2.65% 20-16.01.30	100,000	USD	90,030	81,823	0.03
				<b>1,186,779</b>	<b>1,079,980</b>	<b>0.43</b>
<b>Austria</b>						
AT0000A32562	Erste Bk 4.0% 23-16.01.31	300,000	EUR	297,939	295,800	0.12
				<b>297,939</b>	<b>295,800</b>	<b>0.12</b>
<b>Belgium</b>						
BE0000346552	Belgium 1.25% 18-22.04.33 Regs	1,500,000	EUR	1,440,995	1,289,865	0.51
BE0000355645	Belgium 1.40% 22-22.06.53	500,000	EUR	361,460	319,620	0.13
EU000A3KTGV8	Eu 0.0% 21-06.07.26	1,000,000	EUR	904,000	911,310	0.36
EU000A3K4DG1	Eu 1.25% 22-04.02.43 Regs	500,000	EUR	354,770	353,465	0.14
EU000A3K4DW8	Eu 2.75% 22-04.02.33	270,000	EUR	268,321	264,203	0.11
EU000A3K4D09	Eu 2.75% 22-04.12.37	750,000	EUR	748,462	711,015	0.28
				<b>4,078,008</b>	<b>3,849,478</b>	<b>1.53</b>
<b>Canada</b>						
XS2049707180	Bk N Scot 0.125% 19-04.09.26	500,000	EUR	495,025	443,245	0.18
US06368FAC32	Bmo 1.25% 21-15.09.26	200,000	USD	168,955	163,152	0.06
USC23264AL58	Cdp Finl 1.0% 21-26.05.26	250,000	USD	204,538	208,325	0.08
XS2025468542	Cibc 0.04% 19-09.07.27	600,000	EUR	599,952	521,466	0.21
US13607HVC32	Cibc 0.45% 21-22.06.23	1,000,000	USD	881,490	910,262	0.36
US13607GRR73	Cibc 0.95% 20-23.10.25	100,000	USD	84,835	83,561	0.03
XS2356317177	Cppib Cap 1.50% 21-23.06.28	500,000	AUD	317,383	267,262	0.11
XS1945965611	Cppib Capit 0.875% 19-06.02.29	250,000	EUR	249,285	219,220	0.09
CA68333ZAJ62	Ontario 1.85% 20-01.02.27	500,000	CAD	345,908	320,567	0.13
CA68333ZAH07	Ontario 2.05% 19-02.06.30	1,000,000	CAD	684,985	618,541	0.24
CA68333ZAE75	Ontario 2.7% 18-02.06.29	500,000	CAD	355,439	325,991	0.13
US69376Q2B87	Psp Cap 1.625% 21-26.10.28	500,000	USD	429,357	403,916	0.16
CA74814ZFF59	Quebec Prov 2.3% 19-01.09.29	500,000	CAD	344,940	317,666	0.13
US78013XZU52	Rbc 2.55% 19-16.07.24	1,000,000	USD	908,235	892,190	0.35
US89114TZD70	Tor Dom Bk 1.20% 21-03.06.26	300,000	USD	244,986	246,122	0.10
US94106BAC54	Waste Con 2.20% 21-15.01.32	500,000	USD	423,546	379,088	0.15
				<b>6,738,859</b>	<b>6,320,574</b>	<b>2.51</b>

## Swisscanto (LU) Portfolio Fund Responsible Balance (EUR)

Investment portfolio (cont.)  
as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>Chile</b>						
US05968AAG13	Bco Dest Cl 2.704% 20-09.01.25	200,000	USD	178,739	175,213	0.07
				<b>178,739</b>	<b>175,213</b>	<b>0.07</b>
<b>China</b>						
US04522KAA43	Asian Infra 2.25% 19-16.05.24	300,000	USD	266,400	269,145	0.10
CND10002M200	China 3.39% 20-16.03.50	4,000,000	CNH	554,631	547,657	0.22
CND1000014N5	China 3.91% 08-23.10.38	5,000,000	CNH	760,412	750,481	0.30
				<b>1,581,443</b>	<b>1,567,283</b>	<b>0.62</b>
<b>Croatia</b>						
XS2190201983	Croatia 1.50% 20-17.06.31	300,000	EUR	295,716	252,945	0.10
				<b>295,716</b>	<b>252,945</b>	<b>0.10</b>
<b>Denmark</b>						
XS2291068992	Kommkrdt 0.50% 21-28.01.26	400,000	USD	327,687	332,625	0.13
XS2529234200	Kommkrdt 2.375% 22-15.09.32	700,000	EUR	695,688	662,095	0.26
DK0030487996	Nykredit 0.875% 21-28.07.31	200,000	EUR	199,584	173,460	0.07
XS2293075680	Orsted 1.50% 21-18.02.21	100,000	EUR	100,000	73,447	0.03
				<b>1,322,959</b>	<b>1,241,627</b>	<b>0.49</b>
<b>France</b>						
XS2314312179	Axa 1.375% 21-07.10.41	400,000	EUR	395,376	302,144	0.12
FR0014006NI7	Bnp Par 0.50% 21-30.05.28	300,000	EUR	298,077	259,515	0.10
FR0013534674	Bpce 0.50% 20-15.09.27	300,000	EUR	297,642	263,178	0.11
FR0014007LL3	Bpce 0.50% 22-14.01.28	100,000	EUR	99,362	86,629	0.03
FR00140027U2	Bpce 0.75% 21-03.03.31	100,000	EUR	99,981	77,449	0.03
FR001400AXN4	Cdc 0.174% 22-16.06.27	100,000,000	JPY	699,202	681,928	0.27
FR0013154028	France 1.75% 15-25.05.66 /oat	1,000,000	EUR	1,061,635	688,110	0.27
FR0013398229	Gdf Suez 3.25% 19-perp	100,000	EUR	98,646	97,084	0.04
FR0013534484	Orange 0.125% 20-16.09.29	400,000	EUR	396,936	323,704	0.13
XS0144628053	Sncf 5.375% 02-18.03.27	300,000	GBP	463,427	353,683	0.14
FR0013487428	Socgen 0.472% 20-27.02.25	100,000,000	JPY	763,629	667,218	0.27
FR0013518057	Socgen 1.25% 20-12.06.30	1,000,000	EUR	1,038,880	807,260	0.32
FR0013410818	Socgen 1.75% 19-22.03.29	1,000,000	EUR	1,078,390	862,680	0.34
FR0014006OB0	Societe Par 1.0% 21-26.11.51	500,000	EUR	496,275	264,865	0.11
				<b>7,287,458</b>	<b>5,735,447</b>	<b>2.28</b>
<b>Germany</b>						
DE0001104875	Deutschland 0.0% 22-15.03.24	800,000	EUR	777,432	779,008	0.31
XS2577042893	Dt Bahn Fin 3.625% 23-18.12.37	150,000	EUR	149,820	150,406	0.06
XS2101357072	Fresenius 0.75% 20-15.01.28	700,000	EUR	696,598	606,473	0.24
US500769JD71	Kfw 1.75% 19-14.09.29	700,000	USD	633,367	573,704	0.23
US500769BN36	Kfw 2.05% 06-16.02.26	100,000,000	JPY	830,789	731,772	0.29
XS2322827382	Kfw 2.70% 21-25.03.24	5,000,000	CNH	706,200	671,730	0.27
XS2451378181	Kfw 2.75% 22-03.03.25	3,000,000	CNH	416,992	403,058	0.16
AU3CB0283190	Lwf Rentbk 0.40% 21-23.09.24	1,000,000	AUD	620,056	587,786	0.24



## Swisscanto (LU) Portfolio Fund Responsible Balance (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
US515110CA00	Lwf Rentbk 0.875% 21-30.03.26	400,000	USD	335,549	336,067	0.13
XS2218405772	Merck Kgaa 1.625% 20-09.09.80	400,000	EUR	400,000	354,560	0.14
				<b>5,566,803</b>	<b>5,194,564</b>	<b>2.07</b>
<b>Great Britain</b>						
XS2343772724	Asb Fin 0.25% 21-21.05.31	500,000	EUR	498,820	386,885	0.15
XS2347663507	Astrazeneca 0.375% 21-03.06.29	200,000	EUR	199,168	167,246	0.07
XS2351311290	Barclays 0.654% 21-09.06.27	100,000,000	JPY	747,835	672,823	0.27
XS2472637136	Ebrd 2.75% 22-27.04.32	1,000,000	CNH	140,039	138,775	0.05
XS2333299324	Iffim 1.0% 21-21.04.26	500,000	USD	416,562	418,560	0.17
US53944YAF07	Lloyds Bk 4.45% 18-08.05.25	1,000,000	USD	979,436	899,443	0.36
US53944YAU73	Lloyds Bk 4.976% 22-11.08.33	200,000	USD	195,858	176,279	0.07
XS2021471433	Motability 0.375% 19-03.01.26	600,000	EUR	599,460	551,628	0.22
US63859VBF76	Nat Bui Soc 1.0% 20-28.08.25	200,000	USD	169,059	167,235	0.07
XS2104915033	Natl Grid 0.19% 20-20.01.25	250,000	EUR	250,000	235,528	0.09
US639057AC29	Natwest 1.642% 21-14.06.27	200,000	USD	164,129	161,651	0.06
XS1788515606	Natwest Gr 1.75% 18-02.03.26	1,000,000	EUR	1,026,000	952,830	0.38
XS0206361221	Network Rail 4.75% 04-29.11.35	200,000	GBP	295,159	242,353	0.09
GB00BM8Z2V59	Uk Tbill 1.50% 31.07.53 Regs	250,000	GBP	304,675	167,347	0.07
XS2016070430	Wstp 0.3% 19-25.06.24	400,000	EUR	399,684	383,688	0.15
				<b>6,385,884</b>	<b>5,722,271</b>	<b>2.27</b>
<b>Hong Kong</b>						
XS2356311139	Aia Group 0.88% 21-09.09.33	150,000	EUR	149,970	116,694	0.05
				<b>149,970</b>	<b>116,694</b>	<b>0.05</b>
<b>Ireland</b>						
XS2076155105	Abbott II F 0.375% 19-19.11.27	300,000	EUR	297,768	263,571	0.11
XS1883355197	Abbott II F 1.5% 18-27.09.26 Regs	300,000	EUR	303,246	282,534	0.11
XS2343340852	Aib Grp 0.50% 21-17.11.27	350,000	EUR	349,678	304,353	0.12
XS2555925218	Aib Grp 5.75% 22-16.02.29 Regs	300,000	EUR	299,718	311,028	0.12
XS2337061753	Ccep Financ 0.875% 21-06.05.33	850,000	EUR	850,000	638,750	0.25
XS2325562697	Fresenius F 0.875% 21-01.10.31	200,000	EUR	198,312	148,140	0.06
XS2013626010	Zurich Fina 1.625% 19-17.06.39	500,000	EUR	537,245	364,915	0.15
XS2416978190	Zurich Fina 3.50% 21-02.05.52	500,000	USD	446,568	352,073	0.14
				<b>3,282,535</b>	<b>2,665,364</b>	<b>1.06</b>
<b>Italy</b>						
XS2311539691	Isp 0.68% 21-11.03.24	100,000,000	JPY	765,673	688,596	0.27
XS2312756062	Isp 2.625% 21-11.03.36	1,000,000	GBP	834,242	795,814	0.32
XS2592650373	Isp 5.0% 23-08.03.28	750,000	EUR	747,217	752,175	0.30
IT0005449969	Italy 0.95% 21-01.12.31 /Btp	1,000,000	EUR	1,000,750	786,290	0.31
US465410CA47	Italy 1.25% 20-17.02.26	2,000,000	USD	1,689,692	1,644,678	0.65
IT0005438004	Italy 1.50% 20-30.04.45 /btp	800,000	EUR	757,440	486,552	0.19
IT0005532723	Italy 2% 23-14.03.28 /Infl	2,000,000	EUR	2,000,000	2,030,600	0.81
US465410BY32	Italy 2.875% 19-17.10.29	1,000,000	USD	857,625	794,971	0.32
XS2360310044	Unicredit 0.80% 21-05.07.29	200,000	EUR	199,906	166,472	0.07
				<b>8,852,545</b>	<b>8,146,148</b>	<b>3.24</b>

## Swisscanto (LU) Portfolio Fund Responsible Balance (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>Japan</b>						
JP1201651J76	Japan 0.5% 18-20.06.38	150,000,000	JPY	1,169,240	991,928	0.39
JP1300591J79	Japan 0.7% 18-20.06.48	200,000,000	JPY	1,380,918	1,231,420	0.49
XS2004880832	Mizu Fin 0.523% 19-10.06.24	1,000,000	EUR	1,007,072	960,680	0.38
US874060AX48	Takeda Phar 2.05% 20-31.03.30	250,000	USD	221,865	193,035	0.08
				<b>3,779,095</b>	<b>3,377,063</b>	<b>1.34</b>
<b>Latvia</b>						
XS2361416915	Latvia 0.0% 21-24.01.29	150,000	EUR	149,966	120,048	0.05
				<b>149,966</b>	<b>120,048</b>	<b>0.05</b>
<b>Luxembourg</b>						
XS1964701822	Aroundtown 5.375% 19-21.03.29	800,000	USD	702,127	540,309	0.22
XS0219724878	Bei 4% 05-15.10.37	700,000	EUR	915,621	763,420	0.30
US298785DV50	Bei 4.875% 06-15.02.36	600,000	USD	523,169	611,868	0.24
XS2050404800	Dh Eur 0.45% 19-18.03.28	250,000	EUR	249,378	216,700	0.09
EU000A1G0DV6	Efsf 0.5% 17-11.07.25	1,000,000	EUR	940,750	944,980	0.38
US298785JK32	Eib 0.375% 21-26.03.26	130,000	USD	105,220	108,100	0.04
XS2332164966	Eib 2.70% 21-22.04.24	4,000,000	CNH	556,440	534,725	0.21
XS2018637327	Heid. C Lux 1.125% 19-01.12.27	200,000	EUR	198,254	178,508	0.07
XS2238789460	Medtrnc 0.375% 20-15.10.28	200,000	EUR	198,960	170,120	0.07
XS2235996217	Novartis 0.0% 20-23.09.28	300,000	EUR	298,062	252,516	0.10
				<b>4,687,981</b>	<b>4,321,246</b>	<b>1.72</b>
<b>Netherlands</b>						
XS2286044370	Abb Fin Bv 0.0% 21-19.01.30	100,000	EUR	99,203	79,859	0.03
XS2575971994	Abn Amro Ba 4.0% 23-16.01.28	700,000	EUR	697,851	696,423	0.28
XS2388141892	Adecco If 1.0% 21-21.03.82	700,000	EUR	695,373	552,846	0.22
XS2232115423	Digital Dut 1.0% 20-15.01.32	200,000	EUR	198,034	141,154	0.06
XS2558395278	Enbw Intl 4.049% 22-22.11.29	50,000	EUR	50,000	51,071	0.02
XS1890845875	Iberdrola I 3.25% 19-Perp	400,000	EUR	400,000	385,144	0.15
XS1771838494	Ing Groep 1.125% 18-14.02.25	500,000	EUR	496,150	477,260	0.19
XS1882544973	Ing Groep 2% 18-20.09.28	500,000	EUR	569,750	452,090	0.18
XS2350756446	Ing Group 0.875% 21-09.06.32	100,000	EUR	99,524	85,048	0.03
XS2384726282	Mondelez In 0.625% 09.09.32 Regs	1,000,000	EUR	990,326	752,420	0.30
XS2177013765	Reckitt Ben 0.75% 20-19.05.30	450,000	EUR	449,568	378,418	0.15
XS2332234413	Sgs Nederla 0.125% 21-21.04.27	200,000	EUR	199,522	172,876	0.07
XS2049616621	Siemens Fin 0.125% 19-05.09.29	300,000	EUR	298,395	254,124	0.10
XS2262065159	Tennet 0.125% 20-30.11.32	200,000	EUR	198,482	152,164	0.06
XS2348325494	Tennet 0.50% 21-09.06.31	300,000	EUR	297,558	248,757	0.10
XS2406569579	Tennet 0.875% 21-16.06.35 Regs	900,000	EUR	895,662	698,715	0.28
XS2366415110	Thermo Fish 1.125% 21-18.10.33	300,000	EUR	299,196	234,786	0.09
				<b>6,934,594</b>	<b>5,813,155</b>	<b>2.31</b>
<b>New Zealand</b>						
US00216NAE94	Asb Bank 2.375% 21-22.10.31	400,000	USD	341,414	298,469	0.12
XS2407197545	Auckland Co 0.25% 21-17.11.31	400,000	EUR	397,600	308,724	0.12
				<b>739,014</b>	<b>607,193</b>	<b>0.24</b>

## Swisscanto (LU) Portfolio Fund Responsible Balance (EUR)

Investment portfolio (cont.)  
as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>Panama</b>						
XS2296027217	Corp Andina 0.25% 21-04.02.26	450,000	EUR	448,907	404,465	0.16
				<b>448,907</b>	<b>404,465</b>	<b>0.16</b>
<b>Philippines</b>						
XS2388085370	Adb 2.50% 21-15.02.27	4,000,000	CNH	555,139	529,262	0.21
XS0307424274	Asian Dev Bk 2.35% 07-21.06.27	110,000,000	JPY	949,267	836,443	0.33
				<b>1,504,406</b>	<b>1,365,705</b>	<b>0.54</b>
<b>Poland</b>						
XS1958534528	Poland 1% 19-07.03.29 Regs	1,250,000	EUR	1,243,275	1,066,962	0.42
				<b>1,243,275</b>	<b>1,066,962</b>	<b>0.42</b>
<b>Portugal</b>						
PTOTECOE0037	Portugal 1.0% 21-12.04.52	1,000,000	EUR	951,755	528,300	0.21
				<b>951,755</b>	<b>528,300</b>	<b>0.21</b>
<b>Romania</b>						
XS2330514899	Romania 2.75% 21-14.04.41	500,000	EUR	481,200	296,000	0.12
				<b>481,200</b>	<b>296,000</b>	<b>0.12</b>
<b>Singapore</b>						
XS2310058891	Dbz Group 1.822% 21-10.03.31	350,000	USD	290,420	289,948	0.12
				<b>290,420</b>	<b>289,948</b>	<b>0.12</b>
<b>Spain</b>						
XS2182404298	Bbva 0.75% 20-04.06.25	100,000	EUR	99,488	94,157	0.04
XS2013745703	Bbva 1% 19-21.06.26	1,000,000	EUR	1,032,993	921,140	0.36
US05946KAJ07	Bbva 1.125% 20-18.09.25	600,000	USD	501,987	501,030	0.20
XS2076079594	Bco Sab 0.625% 19-07.11.25	500,000	EUR	495,625	471,435	0.19
XS2018637913	San Con 0.375% 19-27.06.24 Regs	400,000	EUR	398,344	383,564	0.15
XS2357417257	Santander 0.625% 21-24.06.29	200,000	EUR	199,372	166,514	0.07
XS2194370727	Santander 1.125% 20-23.06.27	200,000	EUR	199,892	179,234	0.07
XS1201001572	Santander I 2.5% 15-18.03.25	700,000	EUR	765,203	683,305	0.27
ES00000128Q6	Spain 2.35% 17-30.07.33 Regs	1,500,000	EUR	1,847,550	1,377,015	0.55
ES0000012J07	Spanish Gov 1.0% 21-30.07.42	1,000,000	EUR	1,003,442	635,640	0.25
				<b>6,543,896</b>	<b>5,413,034</b>	<b>2.15</b>
<b>Sweden</b>						
XS2346986990	Sbab Bk Ab 0.125% 21-27.08.26	700,000	EUR	697,627	622,195	0.25
XS2173114542	Sbab Bk Ab 0.50% 20-13.05.25	300,000	EUR	298,512	281,619	0.11
				<b>996,139</b>	<b>903,814</b>	<b>0.36</b>
<b>Switzerland</b>						
CH0576402181	Ubs Group F 0.25% 20-05.11.28	200,000	EUR	198,386	163,978	0.07

## Swisscanto (LU) Portfolio Fund Responsible Balance (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
USH42097CC91	Ubs Group F 2.095% 21-11.02.32	250,000	USD	207,840	178,846	0.07
CH1170565753	Zuercher 2.02% 22-13.04.28 Regs	200,000	EUR	200,000	182,856	0.07
				<b>606,226</b>	<b>525,680</b>	<b>0.21</b>
<b>USA</b>						
US03073EAT29	Abc 2.70% 21-15.03.31	200,000	USD	169,493	158,294	0.06
US023135CC87	Amazon Com 3.25% 21-12.05.61	500,000	USD	442,925	340,775	0.14
XS0252367775	Amer Intl Grp 5% 06-26.04.23	300,000	GBP	376,183	341,214	0.14
XS2227905903	American Tc 0.50% 20-15.01.28	200,000	EUR	199,110	167,416	0.07
XS2346207892	American Tc 0.875% 21-21.05.29	400,000	EUR	399,692	322,700	0.13
US03027XBJ81	American Tc 1.50% 20-31.01.28	150,000	USD	126,274	117,848	0.05
US037833DN70	Apple Inc 2.05% 19-11.09.26	400,000	USD	361,539	344,491	0.14
US037833EL06	Apple Inc 2.85% 21-05.08.61	1,000,000	USD	838,650	638,704	0.25
XS2180007549	At&T Inc 1.60% 20-19.05.28	200,000	EUR	199,852	180,752	0.07
CH1142754329	Bac 0.422% 21-23.11.29	500,000	CHF	472,714	434,497	0.17
US06051GJZ37	Bac 2.087% 21-14.06.29	600,000	USD	492,328	477,012	0.19
US075887CL11	Becton Dick 1.957% 21-11.02.31	75,000	USD	62,254	56,860	0.02
XS2343846940	Borg Warner 1.0% 21-19.05.31	200,000	EUR	197,872	158,280	0.06
US10112RBF01	Bstn Prprt 2.45% 21-01.10.33	650,000	USD	549,736	405,113	0.16
XS1901137361	Celanese Us 2.125% 18-01.03.27	1,000,000	EUR	980,331	891,610	0.36
US172967NA50	Citigrp 1.462% 21-09.06.27	150,000	USD	122,885	123,086	0.05
XS0168658853	Citigrp 5.15% 03-21.05.26	600,000	GBP	847,404	683,344	0.27
XS2233155261	Coca Cola 0.375% 20-15.03.33	400,000	EUR	394,396	298,200	0.12
US22822VAT89	Crown Cast 2.25% 20-15.01.31	300,000	USD	264,007	229,397	0.09
XS2176686546	Cs Ny 0.45% 20-19.05.25	400,000	EUR	399,112	363,944	0.15
US126650DQ03	Cvs Health 1.875% 20-28.02.31	100,000	USD	82,407	74,685	0.03
US278642AV58	Ebay 1.90% 20-11.03.25	250,000	USD	223,907	217,974	0.09
XS2337252931	Fedex Corp 0.45% 21-04.05.29	200,000	EUR	199,248	161,838	0.06
US36267VAL71	Ge Hlth 6.377% 22.11.52 144A	400,000	USD	429,041	415,209	0.17
XS2100788780	Gen Mills 0.45% 20-15.01.26	300,000	EUR	299,877	275,766	0.11
US40434LAK17	Hp 4% 22-15.04.29	500,000	USD	447,508	437,687	0.17
US459200KZ37	Ibm 5.10% 23-06.02.53	600,000	USD	548,928	532,050	0.21
US459200KH39	Ibm Corp 1.70% 20-15.05.27	1,500,000	USD	1,373,732	1,239,293	0.49
US459200HU86	Ibm Corp 3.625% 14-12.02.24	1,000,000	USD	928,617	908,850	0.36
US45905CAA27	Ibrd 4.75% 05-15.02.35	500,000	USD	332,727	497,206	0.20
XS2437747210	Intl Bk Rec 2.25% 22-19.01.29	4,000,000	CNH	565,371	513,655	0.20
US494368CC54	Kimberly-Cl 1.05% 20-15.09.27	100,000	USD	84,800	80,955	0.03
US58013MEH34	Mc Donald S 5.7% 09-01.02.39	600,000	USD	480,526	586,525	0.23
US58013MFM10	Mcdonalds 2.125% 20-01.03.30	200,000	USD	178,826	159,540	0.06
US58933YBF16	Merck 2.75% 21-10.12.51	500,000	USD	441,796	327,576	0.13
US58933YBG98	Merck 2.90% 21-10.12.61	500,000	USD	413,857	315,689	0.13
US594918BX11	Micro Corp 2.875% 17-06.02.24	1,000,000	USD	918,153	906,604	0.36
US595112BS19	Micron Tech 2.703% 21-15.04.32	100,000	USD	86,196	73,757	0.03
US594918CF95	Microsoft 3.041% 21-17.03.62	500,000	USD	439,616	347,232	0.14
US594918CB81	Microsoft 4.5% 17-06.02.57	500,000	USD	576,204	475,181	0.19
XS2292263121	Morgan Stan 0.497% 21-07.02.31	200,000	EUR	200,000	157,530	0.06
XS2049583607	Prolos Eu 0.625% 19-10.09.31	600,000	EUR	598,480	433,518	0.17
USU75000BS44	Roche H Us 0.991% 21-05.03.26 Regs	200,000	USD	165,954	167,338	0.07
USU75000BY12	Roche H Us 2.607% 21-13.12.51	200,000	USD	177,454	129,017	0.05
US79466LAH78	Salesforce 1.50% 21-15.07.28	100,000	USD	83,565	81,214	0.03

## Swisscanto (LU) Portfolio Fund Responsible Balance (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
US91324PED06	Unh Grp 2.30% 21-15.05.31	150,000	USD	123,496	118,455	0.05
US91324PDS83	Unh Grp 2.875% 19-15.08.29	500,000	USD	461,579	422,067	0.17
US91282CBE03	Usa 0.125% 21-15.01.24 /Tbo	1,000,000	USD	873,909	887,980	0.35
US91282CDH16	Usa 0.75% 21-15.11.24 /Tbo	1,500,000	USD	1,315,515	1,305,544	0.52
US912810SR05	Usa 1.125% 20-15.05.40 /Tbo	2,500,000	USD	1,529,152	1,535,426	0.61
US91282CDZ14	Usa 1.5% 22-15.02.25/Tbo	1,500,000	USD	1,372,358	1,315,656	0.52
US912810SU34	Usa 1.875% 21-15.02.51/Tbo	1,800,000	USD	1,214,240	1,126,605	0.45
US912810TB44	Usa 1.875% 21-15.11.51 /Tbo	1,500,000	USD	1,248,609	935,763	0.37
US912810RT79	Usa 2.25% 16-15.08.46 /Tbo	2,500,000	USD	1,865,511	1,741,265	0.69
USU9841MAA00	Wipro It Se 1.50% 21-23.06.26	200,000	USD	164,429	166,117	0.07
				<b>28,342,345</b>	<b>25,804,304</b>	<b>10.26</b>
	<b>Virgin Islands</b>					
USG91139AF57	Tsmc Global 1.25% 21-23.04.26	600,000	USD	496,787	500,439	0.20
				<b>496,787</b>	<b>500,439</b>	<b>0.20</b>
<b>Total - Bonds</b>				<b>105,601,513</b>	<b>93,864,154</b>	<b>37.32</b>
	<b>REITS</b>					
	<b>Australia</b>					
AU000000SCG8	Scentre Group /Reit	32,623	AUD	58,680	55,305	0.02
				<b>58,680</b>	<b>55,305</b>	<b>0.02</b>
	<b>France</b>					
FR0000121964	Klepierre	15,747	EUR	345,372	328,325	0.13
FR0013326246	Unibail Rodamco Westfiled /Reit	3,167	EUR	194,453	156,402	0.06
				<b>539,825</b>	<b>484,727</b>	<b>0.19</b>
	<b>Netherlands</b>					
NL0011794037	Koninklijke Ahold Delhaize N.V.	20,990	EUR	580,767	660,975	0.26
				<b>580,767</b>	<b>660,975</b>	<b>0.26</b>
	<b>USA</b>					
US03027X1000	American Tower Corp	2,193	USD	510,642	412,460	0.17
US29444U7000	Equinix Inc /Reit	459	USD	297,800	304,623	0.12
				<b>808,442</b>	<b>717,083</b>	<b>0.29</b>
<b>Total - REITS</b>				<b>1,987,714</b>	<b>1,918,090</b>	<b>0.76</b>
	<b>Shares</b>					
	<b>Australia</b>					
AU000000APA1	Apa Group - Stapled Security	23,433	AUD	160,172	146,188	0.06
AU000000ALL7	Aristocrat Leisure Limited	1,646	AUD	37,554	37,746	0.02
AU000000BHP4	Bhp Group Ltd	10,117	AUD	291,870	294,559	0.12
AU000000FMG4	Fortescue Metals Group Ltd	18,989	AUD	251,852	263,266	0.11
AU000000MIN4	Mineral Resources Ltd	637	AUD	27,246	31,646	0.01
AU000000PLS0	Pilbara Minerals Shs	23,390	AUD	56,685	56,811	0.02

## Swisscanto (LU) Portfolio Fund Responsible Balance (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
AU000000QBE9	Qbe Insurance Group	34,488	AUD	280,003	310,189	0.12
AU000000TLS2	Telstra Corporation Ltd	127,881	AUD	331,192	332,676	0.13
				<b>1,436,574</b>	<b>1,473,081</b>	<b>0.59</b>
	<b>Austria</b>					
AT0000652011	Erste Group Bank Ag	1,626	EUR	56,347	49,593	0.02
AT0000746409	Verbund Ag/-A-	3,356	EUR	247,194	268,480	0.11
				<b>303,541</b>	<b>318,073</b>	<b>0.13</b>
	<b>Belgium</b>					
BE0974293251	Anheuser-Busch Inbev Sa/Nv	14,225	EUR	790,566	872,419	0.35
BE0003565737	Kbc Groupe Sa	1,433	EUR	85,387	90,709	0.03
BE0003739530	Ucb	5,212	EUR	432,539	429,677	0.17
				<b>1,308,492</b>	<b>1,392,805</b>	<b>0.55</b>
	<b>Canada</b>					
CA00208D4084	Arc Resources Ltd	31,554	CAD	393,098	328,985	0.13
CA0641491075	Bank Of Nova Scotia	4,590	CAD	225,198	212,495	0.08
CA9611485090	George Weston Ltd	1,271	CAD	127,854	154,818	0.06
CA3759161035	Gildan Activewear	4,936	CAD	141,772	150,731	0.06
CA4488112083	Hydro One Ltd	12,943	CAD	278,499	338,727	0.14
CA45075E1043	Ia Financial Corporation Inc	662	CAD	41,217	38,567	0.02
CA56501R1064	Manulife Financial Corp	16,991	CAD	289,864	286,583	0.11
CA6330671034	National Bank Of Canada	5,466	CAD	359,359	359,370	0.14
CA6837151068	Open Text Corp	10,509	CAD	300,748	372,588	0.15
				<b>2,157,609</b>	<b>2,242,864</b>	<b>0.89</b>
	<b>Cayman Islands</b>					
KYG319891092	Esr Cayman Ltd /Reit 144A	69,200	HKD	115,524	114,243	0.05
				<b>115,524</b>	<b>114,243</b>	<b>0.05</b>
	<b>Curacao</b>					
AN8068571086	Schlumberger Ltd	3,075	USD	154,353	138,969	0.06
				<b>154,353</b>	<b>138,969</b>	<b>0.06</b>
	<b>Denmark</b>					
DK0060448595	Coloplast -B-	818	DKK	94,925	99,026	0.04
DK0060534915	Novo Nordisk A/S /-B-	2,205	DKK	295,447	321,398	0.13
DK0060252690	Pandora A/S	2,755	DKK	253,139	242,389	0.09
				<b>643,511</b>	<b>662,813</b>	<b>0.26</b>
	<b>Finland</b>					
FI0009007884	Elisa Corporation A	7,127	EUR	396,703	395,976	0.16
FI0009000202	Kesko Oyj /-b-	18,060	EUR	428,791	357,678	0.14
FI0009014575	Metso Outotec Rg Registered Shs	39,869	EUR	368,187	400,285	0.16
FI0009000681	Nokia Oy	38,950	EUR	185,017	175,879	0.07
				<b>1,378,698</b>	<b>1,329,818</b>	<b>0.53</b>

## Swisscanto (LU) Portfolio Fund Responsible Balance (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>France</b>						
FR0000120073	Air Liquide	3,064	EUR	379,264	472,469	0.19
FR0010313833	Arkema	911	EUR	80,234	82,719	0.03
FR0000120628	Axa	30,458	EUR	709,692	857,850	0.34
FR0000131104	Bnp Paribas	17,063	EUR	800,016	942,048	0.38
FR0000120644	Danone.	12,067	EUR	656,063	691,560	0.28
FR0000130452	Eiffage Sa	3,848	EUR	377,701	383,800	0.15
FR0010208488	Engie	39,725	EUR	515,361	578,952	0.23
FR0000121667	Essilorluxott --- Act.	971	EUR	164,637	161,186	0.06
FR0010533075	Getlink Se	4,875	EUR	71,371	74,051	0.03
FR0000052292	Hermes International	405	EUR	540,984	754,920	0.30
FR0010259150	Ipsen	1,943	EUR	189,535	197,215	0.08
FR0000121485	Kering Sa	1,257	EUR	708,130	754,200	0.30
FR0000120321	L Oreal	2,784	EUR	925,351	1,144,920	0.46
FR0013451333	La Francaise Des Jeux Saem	6,106	EUR	242,792	234,409	0.09
FR0010307819	Legrand Holding Act.prov.opo	6,145	EUR	461,318	516,672	0.21
FR0000121014	Lvmh Moet Hennessy Eur 0.3	3,158	EUR	1,856,296	2,666,615	1.06
FR0000120693	Pernod-ricard	3,645	EUR	658,689	760,712	0.30
FR0000131906	Renault Sa	5,330	EUR	169,966	200,408	0.08
FR0000125007	Saint-Gobain	9,322	EUR	425,736	487,727	0.19
FR0000120578	Sanofi	8,127	EUR	673,210	814,650	0.32
FR0000121972	Schneider Electric Se	7,545	EUR	935,657	1,159,516	0.46
FR0000121220	Sodexo	341	EUR	31,784	30,710	0.01
FR0000130809	Ste Gen.Paris -a-	23,005	EUR	540,586	478,159	0.19
FR0000051807	Teleperform.Se	463	EUR	101,015	102,647	0.04
FR0000120271	Totalenergies Se	30,843	EUR	1,584,207	1,676,625	0.67
FR0013176526	Valeo Sa	12,912	EUR	239,257	244,166	0.10
FR0000124141	Veolia Environnement	10,975	EUR	309,164	311,690	0.12
FR0000125486	Vinci.	2,381	EUR	221,239	251,719	0.10
				<b>14,569,255</b>	<b>17,032,315</b>	<b>6.77</b>
<b>Germany</b>						
DE0008404005	Allianz Se/nam.vinkuliert	5,363	EUR	1,066,479	1,141,246	0.45
DE000BASF111	Basf Namen-Akt.	10,894	EUR	604,888	526,834	0.21
DE000BAY0017	Bayer	4,194	EUR	234,171	246,272	0.10
DE0005200000	Beiersdorf A.G.	3,749	EUR	372,561	449,693	0.18
DE0005190037	Bmw Ag /vorzug.	4,001	EUR	288,788	377,294	0.15
DE0005190003	Bmw-Bayer.Motorenwerke	3,681	EUR	363,167	371,560	0.15
DE000CBK1001	Commerzbank Akt Nach Kap	21,003	EUR	213,668	203,771	0.08
DE0005140008	Deutsche Bank Ag /Nam.	44,934	EUR	449,820	420,402	0.17
DE0005552004	Deutsche Post Ag	2,228	EUR	90,217	96,005	0.04
DE0005557508	Deutsche Telekom /nam.	22,202	EUR	379,353	496,215	0.20
DE000ENAG999	E.On Se	50,890	EUR	465,289	585,235	0.23
DE0005785604	Fresenius Se & Co Kгаа	4,831	EUR	116,052	120,050	0.05
DE0006602006	Gea Group Ag	9,094	EUR	335,291	381,493	0.15
DE0006048432	Henkel / Vorzug	5,278	EUR	374,190	380,333	0.15
DE0006231004	Infineon Technologies /nam.	19,714	EUR	637,059	742,824	0.29
DE0007100000	Mercedes -Benzgr -Namen-Akt	12,509	EUR	820,181	885,387	0.35
DE0006599905	Merck Kгаа	3,212	EUR	482,871	551,019	0.22
DE0008430026	Muenchener Rueckvers/Namensakt	1,953	EUR	516,336	629,842	0.25

## Swisscanto (LU) Portfolio Fund Responsible Balance (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
FI4000297767	Nordea Bank Abp	3,082	SEK	32,913	30,267	0.01
DE0007164600	Sap Se	13,218	EUR	1,385,087	1,534,081	0.61
DE0007236101	Siemens Ag /nam.	9,841	EUR	1,148,067	1,468,868	0.58
DE000A1J5RX9	Telefonica Deutschland Hold	104,282	EUR	299,632	295,848	0.12
DE0005089031	United Intern.&Co /Namensakt	10,845	EUR	253,691	172,110	0.07
				<b>10,929,771</b>	<b>12,106,649</b>	<b>4.81</b>
<b>Great Britain</b>						
GB0031348658	Barclays Plc	32,723	GBP	59,901	54,297	0.02
GB0031743007	Burberry Group Plc	12,019	GBP	289,989	353,723	0.14
GB00BDCPN049	Coca-Cola Europacific Partners Plc	5,376	USD	285,715	292,886	0.12
GB00BJFFLV09	Croda International Plc	2,925	GBP	226,929	216,308	0.08
GB00BN7SWP63	Gsk Plc	16,615	GBP	270,626	270,209	0.11
GB0005405286	Hsbc Holdings Plc	41,651	GBP	246,709	260,566	0.10
GB00BM8PJY71	Natwest Grp Rg	92,441	GBP	280,412	277,317	0.11
GB0006776081	Pearson Plc	24,129	GBP	251,866	231,875	0.09
GB00B8C3BL03	Sage Grp	14,480	GBP	123,338	127,714	0.05
GB00BP6MXD84	Shell Rg Registered Shs	21,987	GBP	506,326	577,647	0.23
GB0004082847	Standard Chartered Plc	13,636	GBP	96,954	95,316	0.04
GB00B10RZP78	Unilever Plc	9,327	GBP	438,155	444,757	0.18
				<b>3,076,920</b>	<b>3,202,615</b>	<b>1.27</b>
<b>Hong Kong</b>						
HK2388011192	Boc Hong Kong Holdings Ltd	13,500	HKD	39,538	38,702	0.01
HK0000093390	Hkt Ltd - Stapled	76,000	HKD	96,977	92,855	0.04
HK0016000132	Sun Hung Kai Properties Ltd	9,500	HKD	121,168	122,529	0.05
HK0019000162	Swire Pacific Ltd -A-	17,000	HKD	138,532	120,195	0.05
HK0000063609	Swire Properties Ltd	12,800	HKD	31,905	30,317	0.01
				<b>428,120</b>	<b>404,598</b>	<b>0.16</b>
<b>Ireland</b>						
IE00BF0L3536	Aib Group Plc	18,723	EUR	68,651	70,061	0.03
IE0001827041	Crh Plc	14,178	EUR	589,889	658,923	0.26
IE00B8KQN827	Eaton Corporation Public Ltd	2,208	USD	331,700	348,215	0.14
IE00BQPQZ61	Horizon Pharma Shs	1,709	USD	173,062	171,679	0.07
IE00B4Q5ZN47	Jazz Pharmaceuticals Plc	686	USD	91,226	92,395	0.04
IE00BY7QL619	Johnson Ctr Int Shs	6,084	USD	309,766	337,225	0.13
IE000S9YS762	Linde Plc	1,176	USD	378,640	384,737	0.15
IE00BLS09M33	Pentair Plc	2,068	USD	101,140	105,204	0.04
IE00B1RR8406	Smurfit Kappa Group Plc	9,155	EUR	318,876	305,136	0.12
IE00BK9ZQ967	Trane Technologies Plc	2,065	USD	351,269	349,688	0.14
				<b>2,714,219</b>	<b>2,823,263</b>	<b>1.12</b>
<b>Isle of Man</b>						
IM00B5VQMV65	Entain - Rg Shs	2,470	GBP	40,900	35,320	0.01
				<b>40,900</b>	<b>35,320</b>	<b>0.01</b>



## Swisscanto (LU) Portfolio Fund Responsible Balance (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>Israel</b>						
IL0010824113	Check Point Software Techno	883	USD	108,033	105,656	0.04
				<b>108,033</b>	<b>105,656</b>	<b>0.04</b>
<b>Italy</b>						
IT0000062072	Assicurazioni Generali Spa	28,375	EUR	485,191	521,532	0.21
IT0003128367	Enel	19,975	EUR	112,852	112,399	0.04
IT0000072618	Intesa Sanpaolo Spa	298,049	EUR	655,206	705,631	0.28
IT0000062957	Mediobanca Bca Credito Finanz.	29,737	EUR	285,830	275,603	0.11
IT0003796171	Poste Italiane Spa	36,476	EUR	365,200	343,312	0.13
IT0003828271	Recordati Ind Chimica/Post Rag	8,818	EUR	338,717	343,549	0.14
IT0003497168	Telecom Italia Spa	568,641	EUR	168,649	172,981	0.07
				<b>2,411,645</b>	<b>2,475,007</b>	<b>0.98</b>
<b>Jersey</b>						
JE00BJVNSS43	Ferguson Newco Plc	901	USD	121,267	110,920	0.05
				<b>121,267</b>	<b>110,920</b>	<b>0.05</b>
<b>Netherlands</b>						
NL0000687663	Aercap Holdings Nv	3,899	USD	225,601	201,795	0.08
NL0013267909	Akzo Nobel	5,063	EUR	391,221	364,435	0.15
NL0010273215	Asml Holding Nv	4,550	EUR	1,997,458	2,844,660	1.13
NL0010545661	Cnh Industrial Reg Shs	33,607	EUR	520,644	473,187	0.19
NL0011821202	Ing Group Nv	60,354	EUR	572,250	659,669	0.26
NL0000009082	Koninklijke Kpn /Eur 0.04	132,118	EUR	380,287	430,176	0.17
NL0010773842	Nn Group N.V.	5,653	EUR	217,662	189,149	0.08
NL0009538784	Nxp Semiconductor	2,248	USD	363,197	385,840	0.15
NL0013654783	Prosus Bearer Rg Shs -n-	3,952	EUR	285,120	284,307	0.11
NL0000226223	Stmicroelectronics Nv	2,073	EUR	94,290	101,484	0.04
NL0000395903	Wolters Kluwer Nv	5,492	EUR	417,090	638,994	0.25
				<b>5,464,820</b>	<b>6,573,696</b>	<b>2.61</b>
<b>Norway</b>						
NO0010096985	Equinor Asa	6,356	NOK	179,939	166,854	0.07
				<b>179,939</b>	<b>166,854</b>	<b>0.07</b>
<b>Portugal</b>						
PTGAL0AM0009	Galp Energia Sgps Sa -B- Shrs	35,061	EUR	390,483	366,738	0.15
				<b>390,483</b>	<b>366,738</b>	<b>0.15</b>
<b>Singapore</b>						
SG1S04926220	Oversea-Chinese Bk Corp	39,800	SGD	350,599	340,830	0.14
				<b>350,599</b>	<b>340,830</b>	<b>0.14</b>
<b>Spain</b>						
ES0113900J37	Banco Santander --- Reg.Shs	111,192	EUR	334,950	380,944	0.15
ES0113211835	Bco Bilbao Viz.Argentaria/nam.	106,796	EUR	576,479	701,757	0.28
ES0130960018	Enagas	21,092	EUR	370,013	373,328	0.15

## Swisscanto (LU) Portfolio Fund Responsible Balance (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
ES0144580Y14	Iberdrola Sa	88,730	EUR	918,526	1,019,064	0.41
ES0148396007	Inditex	21,561	EUR	566,336	666,235	0.26
ES0173093024	Red Electrica Corporacion. Sa	22,387	EUR	395,471	362,669	0.14
ES0173516115	Repsol Sa	14,372	EUR	219,057	203,867	0.08
				<b>3,380,832</b>	<b>3,707,864</b>	<b>1.47</b>
<b>Sweden</b>						
SE0000115420	Volvo Ab -a-	17,071	SEK	319,364	337,904	0.13
SE0000115446	Volvo -B-	18,360	SEK	336,948	348,507	0.14
				<b>656,312</b>	<b>686,411</b>	<b>0.27</b>
<b>Switzerland</b>						
CH0012142631	Clariant /Namen-Akt.	12,287	CHF	181,670	187,054	0.07
CH0010645932	Givaudan Sa /Reg.	64	CHF	243,973	191,705	0.08
CH0038863350	Nestle / Act Nom	903	CHF	79,462	101,406	0.04
CH0012005267	Novartis Ag Basel /Nam.	773	CHF	63,455	65,234	0.02
CH0012032048	Roche Holding Ag /genussschein	1,998	CHF	605,143	525,304	0.21
CH0012032113	Roche Holding Ltd	1,169	CHF	321,551	323,896	0.13
CH0012549785	Sonova Holding Ag /nom.	856	CHF	238,727	231,653	0.09
CH0008742519	Swisscom /Nam.	500	CHF	269,890	293,796	0.12
				<b>2,003,871</b>	<b>1,920,048</b>	<b>0.76</b>
<b>USA</b>						
US88579Y1010	3M Co	4,168	USD	561,491	403,238	0.16
US00287Y1091	Abbvie Inc	539	USD	58,992	79,065	0.03
US00724F1012	Adobe Inc	1,549	USD	616,381	549,439	0.22
US0079031078	Advanced Micro Devices Inc	1,284	USD	123,318	115,831	0.05
US00971T1016	Akamai Technologies Inc	1,816	USD	141,724	130,878	0.05
US02005N1000	Ally Financial Inc	13,230	USD	407,300	310,399	0.12
US02079K3059	Alphabet Inc -a-	8,709	USD	769,276	831,501	0.33
US02079K1079	Alphabet Inc -c-	4,314	USD	449,418	412,956	0.16
US0231351067	Amazon Com Inc	10,330	USD	1,249,317	982,084	0.39
US0326541051	Analog Devices Inc	1,106	USD	191,248	200,769	0.08
US03662Q1058	Ansys Inc	1,214	USD	331,433	371,871	0.15
US0378331005	Apple Inc	19,668	USD	2,157,364	2,985,184	1.19
US0382221051	Applied Materials Inc	4,049	USD	400,495	457,765	0.18
US0404131064	Arista Networks Inc	639	USD	72,586	98,728	0.04
US0527691069	Autodesk Inc.	836	USD	154,127	160,175	0.06
US0533321024	Autozone Inc	57	USD	118,736	128,965	0.05
US0536111091	Avery Dennison Corp	2,141	USD	369,081	352,606	0.14
US0605051046	Bank Of America Corp	18,723	USD	676,002	492,869	0.20
US0640581007	Bank Of Ny Mellon Corp Shs	9,019	USD	403,733	377,213	0.15
US09062X1037	Biogen Inc	1,496	USD	356,024	382,837	0.15
US09857L1089	Booking Holdings Inc	187	USD	373,561	456,533	0.18
US0997241064	Borg Warner Inc	1,423	USD	57,613	64,323	0.03
US1101221083	Bristol Myers Squibb Co	8,060	USD	534,639	514,187	0.20
US1273871087	Cadence Design Systems	2,083	USD	296,867	402,796	0.16
US1344291091	Campbell Soup Co.	5,987	USD	293,515	302,973	0.12
US14040H1059	Capital One Financial Corp.	2,027	USD	239,821	179,407	0.07
US14448C1045	Carrier Global Corporation	8,839	USD	334,939	372,207	0.15

## Swisscanto (LU) Portfolio Fund Responsible Balance (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
US1491231015	Caterpillar Inc.	952	USD	216,228	200,521	0.08
US12504L1098	Cbre Group -a-	5,431	USD	428,795	363,966	0.14
US16119P1084	Charter Communications Inc	1,101	USD	338,183	362,399	0.14
US1667641005	Chevron Corporation	340	USD	43,359	51,060	0.02
US1729081059	Cintas	809	USD	345,370	344,524	0.14
US17275R1023	Cisco Systems Inc.	11,955	USD	525,836	575,220	0.23
US1912161007	Coca-Cola Co.	11,386	USD	619,045	650,075	0.26
US20030N1019	Comcast Corp/-a-	15,495	USD	593,258	540,674	0.21
US2058871029	Conagra Foods Inc	2,179	USD	74,395	75,331	0.03
US20825C1045	Conocophillips	2,010	USD	168,919	183,545	0.07
US2091151041	Consolidated Edison Inc	3,729	USD	279,608	328,366	0.13
US2310211063	Cummins Inc	1,716	USD	361,206	377,300	0.15
US1266501006	Cvs Health Corp	1,660	USD	118,219	113,539	0.05
US2371941053	Darden Restaurants	1,210	USD	163,675	172,805	0.07
US23918K1088	Davita Inc --- Shs	2,272	USD	177,498	169,618	0.07
US2441991054	Deere & Co.	1,130	USD	447,856	429,430	0.17
US26210C1045	Dropbox Inc -a- Shs	9,147	USD	195,073	182,022	0.07
US2786421030	Ebay Inc	8,858	USD	455,571	361,756	0.14
US2788651006	Ecolab Inc.	1,186	USD	173,629	180,697	0.07
US28176E1082	Edwards Lifesciences	2,529	USD	244,879	192,576	0.08
US2855121099	Electronic Arts	885	USD	99,381	98,116	0.04
US0367521038	Elevance Health Inc	232	USD	92,089	98,188	0.04
US26884L1098	Eqst	4,111	USD	123,722	120,744	0.05
US30231G1022	Exxon Mobil Corp	5,430	USD	491,472	548,073	0.22
US31620M1062	Fidelity Natl Inform Serv	1,816	USD	116,769	90,813	0.04
US3167731005	Fifth Third Bancorp	3,755	USD	91,468	92,073	0.04
US3024913036	Fmc Corp.	950	USD	118,698	106,791	0.04
US34959E1091	Fortinet	1,140	USD	55,231	69,736	0.03
US34959J1088	Fortive Corp	2,097	USD	131,255	131,578	0.05
US35137L1052	Fox --- Registered Shs -a-	6,098	USD	190,449	191,115	0.08
US3666511072	Gartner Inc. *Opa*	559	USD	170,367	167,615	0.07
US6687711084	Gen Digital Inc	6,570	USD	102,325	103,770	0.04
US3696043013	General Electric Rg	4,328	USD	338,805	380,834	0.15
US3703341046	General Mills Inc	5,148	USD	313,481	404,941	0.16
US3755581036	Gilead Sciences Inc.	6,094	USD	393,428	465,387	0.18
US3802371076	Godaddy Inc	3,250	USD	230,727	232,491	0.09
US4180561072	Hasbro Inc.	7,260	USD	469,748	358,773	0.14
US40412C1018	Hca Healthcare Inc	1,554	USD	356,804	377,154	0.15
US42824C1099	Hewlett Packard Ent Co	10,389	USD	153,974	152,328	0.06
US4364401012	Hologic Inc	4,723	USD	357,827	350,818	0.14
US4370761029	Home Depot Inc.	186	USD	54,245	50,524	0.02
US4435731009	Hubspot Inc	230	USD	85,374	90,766	0.04
US4448591028	Humana Inc.	441	USD	208,445	197,053	0.08
US4592001014	Ibm Corp	2,500	USD	340,711	301,648	0.12
US45167R1041	Idex Corp	1,436	USD	323,328	305,361	0.12
US45687V1061	Ingersoll Rand Inc	3,251	USD	168,254	174,093	0.07
US4595061015	Intl Flavors Frag	4,474	USD	372,179	378,691	0.15
US4612021034	Intuit	282	USD	105,101	115,720	0.05
US46120E6023	Intuitive Surgical Inc	178	USD	41,703	41,855	0.02
US4781601046	Johnson & Johnson	2,142	USD	348,656	305,592	0.12
US46625H1005	Jpmorgan Chase & Co	1,489	USD	204,661	178,592	0.07

## Swisscanto (LU) Portfolio Fund Responsible Balance (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
US49338L1035	Keysight Technologies Inc	2,101	USD	302,887	312,273	0.12
US5324571083	Lilly (Eli) & Co	1,411	USD	292,969	446,008	0.18
US5018892084	Lkq	6,694	USD	359,298	349,718	0.14
US5494981039	Lucid Group Rg	4,113	USD	31,056	30,437	0.01
US56585A1025	Marathon Petroleum Corp	3,290	USD	393,411	408,294	0.16
US57636Q1040	Mastercard Inc. Shs-A-	791	USD	262,629	264,584	0.11
US58733R1023	Mercadolibre Inc	177	USD	147,431	214,733	0.09
US58933Y1055	Merck & Co Inc New Common	6,784	USD	618,520	664,319	0.26
US30303M1027	Meta Platforms Registerd Shs A	1,401	USD	215,709	273,301	0.11
US5926881054	Mettler Toledo Intl Inc.	83	USD	117,978	116,901	0.05
US5949181045	Microsoft Corp	9,950	USD	2,115,559	2,640,329	1.05
US6174464486	Morgan Stanley	5,045	USD	415,689	407,705	0.16
US55354G1004	Msci Inc -A-	232	USD	109,780	119,516	0.05
US67066G1040	Nvidia Corp.	3,441	USD	749,706	879,752	0.35
US6821891057	On Semiconductor Corp	377	USD	27,870	28,565	0.01
US70450Y1038	Paypal Holdings Inc	5,922	USD	425,690	413,932	0.16
US7170811035	Pfizer Inc.	16,276	USD	672,328	611,221	0.24
US72352L1061	Pinterest Inc -A-	1,415	USD	34,074	35,517	0.01
US6934751057	Pnc Financial Services Gp	3,373	USD	391,165	394,596	0.16
US7427181091	Procter & Gamble Co.	4,499	USD	602,875	615,727	0.24
US7443201022	Prudential Financial Inc	4,964	USD	435,687	378,040	0.15
US69370C1009	Ptc Inc Shs	650	USD	78,573	76,717	0.03
US7475251036	Qualcomm Inc.	1,922	USD	259,724	225,697	0.09
US74834L1008	Quest Diagnostics Inc.	397	USD	53,188	51,698	0.02
US75886F1075	Regeneron Pharma. Inc.	587	USD	413,217	443,942	0.18
US7595091023	Reliance Steel & Aluminium Co	1,083	USD	257,352	255,925	0.10
US76954A1034	Rivian Auto Rg-A	6,539	USD	91,435	93,169	0.04
US7739031091	Rockwell Automation	523	USD	137,137	141,262	0.06
US83304A1060	Snap Inc -A-	13,154	USD	129,676	135,723	0.05
US8574771031	State Street Corp	3,099	USD	256,584	215,899	0.09
NL00150001Q9	Stellantis Br Rg	1,821	EUR	29,536	30,476	0.01
US87165B1035	Synchrony Financial	5,867	USD	198,351	157,037	0.06
US8716071076	Synopsys Inc.	1,173	USD	415,511	417,020	0.17
US88160R1014	Tesla Inc	4,224	USD	983,333	806,582	0.32
US8825081040	Texas Instruments Inc	1,428	USD	222,290	244,486	0.10
US1255231003	The Cigna Rg Shs	387	USD	118,096	91,021	0.04
US90384S3031	Ulta Beauty Inc	498	USD	209,817	250,121	0.10
IT0005239360	Unicredit Spa	21,542	EUR	212,409	375,046	0.15
US9113631090	United Rentals Inc.	996	USD	283,013	362,812	0.14
US91324P1021	Unitedhealth Group Inc	1,893	USD	751,327	823,428	0.33
US91913Y1001	Valero Ener. Corp	3,171	USD	389,608	407,448	0.16
US92343V1044	Verizon Communications Inc	9,220	USD	335,983	330,034	0.13
US92532F1003	Vertex Pharmaceuticals	779	USD	186,074	225,910	0.09
US9182041080	Vf Corp	13,240	USD	295,577	279,192	0.11
US92826C8394	Visa Inc -a	3,325	USD	685,545	690,004	0.27
US98138H1014	Workday Inc - Class A	2,107	USD	354,328	400,552	0.16
US3848021040	Ww Grainger Inc	578	USD	354,455	366,452	0.15
US98419M1009	Xylem Inc	3,789	USD	383,444	365,142	0.15
US9884981013	Yum Brands Shs	2,919	USD	352,429	354,864	0.14

## Swisscanto (LU) Portfolio Fund Responsible Balance (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
US98978V1035	Zoetis Inc -a-	492	USD	89,328	75,373	0.03
US98980F1049	Zoominf Tech Rg-A	8,018	USD	222,361	182,360	0.07
				<b>41,832,292</b>	<b>43,134,316</b>	<b>17.15</b>
<b>Total - Shares</b>				<b>96,157,580</b>	<b>102,865,766</b>	<b>40.89</b>
<b>Total - Officially and other regulated markets listed securities and money market instruments</b>				<b>203,746,807</b>	<b>198,648,010</b>	<b>78.97</b>
<b>Other transferable securities</b>						
<b>Bonds</b>						
<b>Norway</b>						
XS2352398171	Dnb Bank As 0.30% 21-11.06.27	100,000,000	JPY	750,703	683,551	0.27
				<b>750,703</b>	<b>683,551</b>	<b>0.27</b>
<b>Total - Bonds</b>				<b>750,703</b>	<b>683,551</b>	<b>0.27</b>
<b>Total - Other transferable securities</b>				<b>750,703</b>	<b>683,551</b>	<b>0.27</b>
<b>Investment funds</b>						
<b>Ireland</b>						
IE00B6TLWG59	Gam Star Cat Bd Inst Cl Eur	585,935	EUR	7,774,812	8,296,078	3.30
				<b>7,774,812</b>	<b>8,296,078</b>	<b>3.30</b>
<b>Luxembourg</b>						
LU2108482667	Swisscanto (LU) Bond Fund Emerging Market Opportunities NT	114,167	USD	10,245,658	10,224,538	4.06
LU1637934156	Swisscanto (LU) Bond Fund Global Credit Opportunities NTH EUR	51,162	EUR	4,958,157	5,134,156	2.04
LU0866272569	Swisscanto (LU) Equity Fund Sustainable Emerging Markets NT	92,246	USD	9,966,611	10,228,621	4.07
LU1900092971	Swisscanto (LU) Equity Fund Systematic Responsible Japan NT CHF	39,766	CHF	4,104,325	4,115,496	1.64
				<b>29,274,751</b>	<b>29,702,811</b>	<b>11.81</b>
<b>Total - Investment funds</b>				<b>37,049,563</b>	<b>37,998,889</b>	<b>15.11</b>
<b>TOTAL INVESTMENT PORTFOLIO</b>				<b>241,547,073</b>	<b>237,330,450</b>	<b>94.35</b>

## Swisscanto (LU) Portfolio Fund Responsible Balance (EUR)

Geographic and economic composition of investment portfolio  
as at 31 March 2023

(information in percentage of net assets)

<b>Geographic composition</b>	<b>%</b>	<b>Economic composition</b>	<b>%</b>
USA	27.70	Investment funds	15.11
Luxembourg	13.53	Banks and financial institutions	13.79
France	9.24	States, provinces and municipalities	11.85
Germany	6.88	Internet software	5.38
Ireland	5.48	Pharmaceuticals and cosmetics	5.23
Netherlands	5.18	Holding and finance companies	5.21
Italy	4.22	Real estate companies	3.73
Spain	3.62	Supranational	3.48
Great Britain	3.54	Office equipment and computers	3.36
Canada	3.40	Electronic semiconductor	2.51
Belgium	2.08	Insurance	2.19
Japan	1.34	Electronics and electrical equipment	2.12
Australia	1.04	Crude oil	2.08
Switzerland	0.97	Energy and water supply	1.97
Denmark	0.75	Textile	1.75
Sweden	0.63	Automobile industry	1.71
China	0.62	News transmission	1.68
Philippines	0.54	Food and distilleries	1.48
Finland	0.53	Chemicals	1.38
Poland	0.42	Mechanics, machinery	1.28
Portugal	0.36	Healthcare, education and social services	0.99
Norway	0.34	Consumer goods	0.91
Singapore	0.26	Construction, building materials	0.76
Austria	0.25	Biotechnology	0.72
New Zealand	0.24	Graphic art and publishing	0.68
Hong Kong	0.21	Tobacco and spirits	0.65
Virgin Islands	0.20	Leisure	0.61
Panama	0.16	Transport	0.44
Romania	0.12	Other services	0.43
Croatia	0.10	Non-ferrous metals	0.16
Andorra	0.07	Environmental services & recycling	0.15
Chile	0.07	Forest products and paper industry	0.15
Curacao	0.06	Coal mines, heavy industries	0.14
Cayman Islands	0.05	Precious metals	0.11
Jersey	0.05	Aerospace technology	0.08
Latvia	0.05	Mortgage & funding institutions	0.07
Israel	0.04	Miscellaneous	0.01
Isle of Man	0.01		
	<b>94.35</b>		<b>94.35</b>

## Swisscanto (LU) Portfolio Fund Responsible Ambition (CHF)

Investment portfolio  
as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>Officially and other regulated markets listed securities and money market instruments</b>						
<b>REITS</b>						
<b>Australia</b>						
AU000000SCG8	Scentre Group /Reit	36,760	AUD	66,646	61,852	0.03
				<b>66,646</b>	<b>61,852</b>	<b>0.03</b>
<b>France</b>						
FR0000121964	Klepierre	2,370	EUR	56,544	49,045	0.03
				<b>56,544</b>	<b>49,045</b>	<b>0.03</b>
<b>USA</b>						
US03027X1000	American Tower Corp	1,608	USD	373,879	300,173	0.15
US22822V1017	Crown Castle Inc	1,320	USD	188,539	161,396	0.08
US29444U7000	Equinix Inc /Reit	326	USD	197,275	214,738	0.11
US8288061091	Simon Property/Paired Shs	709	USD	79,845	72,524	0.04
				<b>839,538</b>	<b>748,831</b>	<b>0.38</b>
<b>Total - REITS</b>				<b>962,728</b>	<b>859,728</b>	<b>0.44</b>
<b>Shares</b>						
<b>Australia</b>						
AU000000APA1	Apa Group - Stapled Security	31,845	AUD	218,634	197,182	0.10
AU000000ALL7	Aristocrat Leisure Limited	8,295	AUD	182,370	188,801	0.10
AU000000BHP4	Bhp Billiton Ltd	13,333	AUD	386,902	385,293	0.19
AU0000030678	Coles Group Ltd	4,681	AUD	51,128	51,610	0.03
AU000000FMG4	Fortescue Metals Group Ltd	5,646	AUD	81,971	77,692	0.04
AU000000PLS0	Pilbara Minerals Shs	26,555	AUD	63,475	64,016	0.03
AU000000QBE9	Qbe Insurance Group	26,031	AUD	199,706	232,376	0.12
AU000000RIO1	Rio Tinto Limited	1,321	AUD	105,911	97,103	0.05
AU000000TLS2	Telstra Corporation Ltd	54,731	AUD	139,302	141,316	0.07
				<b>1,429,399</b>	<b>1,435,389</b>	<b>0.73</b>
<b>Austria</b>						
AT0000743059	Omv Ag	712	EUR	33,647	29,864	0.02
AT0000746409	Verbund Ag/-A-	329	EUR	23,947	26,124	0.01
				<b>57,594</b>	<b>55,988</b>	<b>0.03</b>
<b>Belgium</b>						
BE0974293251	Anheuser-Busch Inbev Sa /Nv	3,428	EUR	193,672	208,668	0.11
				<b>193,672</b>	<b>208,668</b>	<b>0.11</b>
<b>Canada</b>						
CA0213611001	Altagas	2,688	CAD	39,442	40,880	0.02
CA00208D4084	Arc Resources Ltd	19,355	CAD	235,780	200,289	0.10
CA0641491075	Bank Of Nova Scotia	5,155	CAD	256,527	236,868	0.12
CA1367178326	Canadian Utilit.Ltd-A-N-Vot	2,644	CAD	65,480	67,215	0.03

## Swisscanto (LU) Portfolio Fund Responsible Ambition (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
CA9611485090	George Weston Ltd	1,073	CAD	127,343	129,723	0.07
CA3759161035	Gildan Activewear	3,980	CAD	111,130	120,629	0.06
CA4488112083	Hydro One Ltd	8,440	CAD	166,292	219,230	0.11
CA45075E1043	Ia Financial Corporation Inc	2,239	CAD	123,653	129,465	0.07
US4824801009	Kla Corporation	212	USD	77,513	77,308	0.04
CA5394811015	Loblaw Companies Ltd	2,142	CAD	122,381	178,093	0.09
CA56501R1064	Manulife Financial Corp	15,117	CAD	279,695	253,069	0.13
CA6330671034	National Bank Of Canada	3,357	CAD	221,857	219,061	0.11
CA6665111002	Northland Power	2,233	CAD	50,885	51,069	0.03
CA67077M1086	Nutrien Ltd	1,176	CAD	88,602	79,232	0.04
CA6837151068	Open Text Corp	1,822	CAD	58,260	64,115	0.03
CA7800871021	Royal Bank Of Canada	2,820	CAD	241,087	246,038	0.12
CA8787422044	Teck Resources / -B-	1,165	CAD	37,385	38,809	0.02
				<b>2,303,312</b>	<b>2,351,093</b>	<b>1.19</b>
	<b>Cayman Islands</b>					
KYG319891092	Esr Cayman Ltd /Reit 144A	44,000	HKD	72,586	72,097	0.04
US36118L1061	Futu Holdings Ltd /Sadr	481	USD	21,680	22,784	0.01
KYG4124C1096	Grab Hldg Rg-A	8,395	USD	19,546	23,085	0.01
				<b>113,812</b>	<b>117,966</b>	<b>0.06</b>
	<b>Curacao</b>					
AN8068571086	Schlumberger Ltd	5,815	USD	283,462	260,834	0.13
				<b>283,462</b>	<b>260,834</b>	<b>0.13</b>
	<b>Denmark</b>					
DK0060448595	Coloplast -B-	358	DKK	41,053	43,015	0.02
DK0060534915	Novo Nordisk A/S /-B-	2,471	DKK	292,867	357,478	0.18
DK0060336014	Novozymes Shs-B-	1,583	DKK	73,232	74,010	0.04
DK0060252690	Pandora A/S	1,617	DKK	144,759	141,203	0.07
				<b>551,911</b>	<b>615,706</b>	<b>0.31</b>
	<b>Finland</b>					
FI0009007884	Elisa Corporation A	1,757	EUR	96,642	96,889	0.05
FI0009000202	Kesko Oyj /-b-	4,390	EUR	94,011	86,294	0.04
				<b>190,653</b>	<b>183,183</b>	<b>0.09</b>
	<b>France</b>					
FR0000120628	Axa	12,558	EUR	317,939	351,053	0.18
FR0000131104	Bnp Paribas	5,274	EUR	236,715	289,001	0.15
FR0010208488	Engie	17,172	EUR	232,772	248,394	0.13
FR0010307819	Legrand Holding Act.prov.opo	2,055	EUR	166,176	171,493	0.09
FR0000121014	Lvmh Act.	310	EUR	230,271	259,808	0.13
FR0000120693	Pernod-ricard	1,176	EUR	221,278	243,597	0.12
FR0000121972	Schneider Electric Se	1,924	EUR	264,737	293,471	0.15
FR0000130809	Ste Gen.paris -a-	8,496	EUR	215,443	175,270	0.09
FR0000120271	Totalenergies Se	3,839	EUR	225,066	207,128	0.10



## Swisscanto (LU) Portfolio Fund Responsible Ambition (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
FR0013176526	Valeo Sa	1,658	EUR	32,698	31,118	0.01
FR0000124141	Veolia Environnement	5,439	EUR	152,708	153,313	0.08
				<b>2,295,803</b>	<b>2,423,646</b>	<b>1.23</b>
<b>Germany</b>						
DE0008404005	Allianz Se/nam.vinkuliert	1,024	EUR	218,178	216,279	0.11
DE0005200000	Beiersdorf A.G.	569	EUR	61,140	67,742	0.03
DE0005190037	Bmw Ag /Vorzug.	578	EUR	45,487	54,098	0.03
DE000ENAG999	E.On Se	11,405	EUR	98,208	130,177	0.07
DE0006602006	Gea Group Ag	4,401	EUR	178,727	183,242	0.09
DE0006048432	Henkel / Vorzug	1,828	EUR	120,176	130,741	0.07
DE0007100000	Mercedes -Benzgr -Namen-Akt	575	EUR	40,619	40,394	0.02
DE0006599905	Merck Kgaa	1,457	EUR	244,218	248,080	0.13
DE0007164600	Sap Se	1,457	EUR	157,077	167,836	0.08
DE0007236101	Siemens Ag /nam.	2,279	EUR	271,980	337,621	0.17
				<b>1,435,810</b>	<b>1,576,210</b>	<b>0.80</b>
<b>Great Britain</b>						
GB0009895292	Astrazeneca Plc	1,321	GBP	164,632	167,598	0.08
GB0031348658	Barclays Plc	130,664	GBP	294,641	215,190	0.11
GB0007980591	Bp Plc	12,435	GBP	65,499	71,747	0.04
GB0031743007	Burberry Group Plc	7,176	GBP	167,507	209,614	0.11
GB00BDCPN049	Coca-Cola Europ Prntr	1,588	USD	83,399	85,868	0.04
GB00BJFFLV09	Croda International Plc	2,332	GBP	174,217	171,166	0.09
GB0005405286	Hsbc Holdings Plc	54,189	GBP	342,779	336,469	0.17
GB00BZ4BQC70	Johnson Matthey Plc	2,032	GBP	50,769	45,526	0.02
GB00BM8PJY71	Natwest Grp Rg	71,658	GBP	212,196	213,363	0.11
GB0006776081	Pearson Plc	10,504	GBP	108,051	100,187	0.05
GB00B2B0DG97	Relx Plc	3,752	GBP	104,709	110,954	0.06
GB00B8C3BL03	Sage Grp	6,263	GBP	50,729	54,827	0.03
GB00BP6MXD84	Shell Rg Registered Shs	16,066	GBP	300,602	418,935	0.21
GB0007908733	Sse Plc	13,492	GBP	262,804	274,777	0.14
GB00B10RZP78	Unilever Plc	7,582	GBP	349,700	358,845	0.18
				<b>2,732,234</b>	<b>2,835,066</b>	<b>1.44</b>
<b>Hong Kong</b>						
HK0000093390	Hkt Ltd - Stapled	108,000	HKD	134,347	130,965	0.07
HK0016000132	Sun Hung Kai Properties Ltd	14,500	HKD	182,604	185,620	0.09
HK0019000162	Swire Pacific Ltd -a-	17,000	HKD	135,367	119,297	0.06
				<b>452,318</b>	<b>435,882</b>	<b>0.22</b>
<b>Ireland</b>						
IE00B4BNMY34	Accenture Plc	245	USD	65,667	63,970	0.03
IE0001827041	Crh Plc	3,389	EUR	138,732	156,327	0.08
IE00B8KQN827	Eaton Corporation Public Ltd	1,590	USD	233,970	248,879	0.13
IE00BY7QL619	Johnson Ctr Int Shs	3,952	USD	191,332	217,415	0.11
IE000S9YS762	Linde Plc	904	USD	287,622	293,540	0.15
IE00BTN1Y115	Medtronic Holdings Limited	923	USD	68,603	67,979	0.03

## Swisscanto (LU) Portfolio Fund Responsible Ambition (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
IE00BLS09M33	Pentair Plc	1,458	USD	84,691	73,617	0.04
IE00BK9ZQ967	Trane Technologies Plc	1,408	USD	235,970	236,649	0.12
				<b>1,306,587</b>	<b>1,358,376</b>	<b>0.69</b>
	<b>Isle of Man</b>					
IM00B5VQMV65	Entain-rg Shs	6,345	GBP	103,448	90,054	0.05
				<b>103,448</b>	<b>90,054</b>	<b>0.05</b>
	<b>Israel</b>					
IL0010824113	Check Point Software Techno	503	USD	58,159	59,737	0.03
				<b>58,159</b>	<b>59,737</b>	<b>0.03</b>
	<b>Italy</b>					
IT0000062072	Assicurazioni Generali Spa	10,183	EUR	174,792	185,765	0.09
IT0000072618	Intesa Sanpaolo Spa	55,365	EUR	138,206	130,097	0.07
IT0000062957	Mediobanca Bca Credito Finanz.	6,312	EUR	58,801	58,062	0.03
IT0003796171	Poste Italiane Spa	8,329	EUR	78,604	77,807	0.04
				<b>450,403</b>	<b>451,731</b>	<b>0.23</b>
	<b>Japan</b>					
DE0005140008	Deutsche Bank Ag /nam.	12,173	EUR	143,576	113,039	0.06
				<b>143,576</b>	<b>113,039</b>	<b>0.06</b>
	<b>Jersey</b>					
JE00BJJN4441	Clarivate Rg Shs	5,157	USD	39,211	44,238	0.02
JE00BJVNSS43	Ferguson Newco Plc	724	USD	96,299	88,463	0.05
US34959E1091	Fortinet	2,054	USD	96,484	124,708	0.06
				<b>231,994</b>	<b>257,409</b>	<b>0.13</b>
	<b>Netherlands</b>					
NL0010273215	Asml Holding Nv	699	EUR	342,269	433,749	0.22
NL0010545661	Cnh Industrial Reg Shs	2,874	EUR	45,566	40,163	0.02
NL0000009082	Koninklijke Kpn /Eur 0.04	48,574	EUR	161,090	156,975	0.08
NL0009538784	Nxp Semiconductor	1,499	USD	239,322	255,361	0.13
NL0000395903	Wolters Kluwer Nv	1,973	EUR	166,205	227,843	0.11
				<b>954,452</b>	<b>1,114,091</b>	<b>0.56</b>
	<b>New Zealand</b>					
NZMELE0002S7	Meridian Energy Ltd	16,214	NZD	49,457	48,653	0.02
				<b>49,457</b>	<b>48,653</b>	<b>0.02</b>
	<b>Norway</b>					
NO0010345853	Aker Bp Asa	4,051	NOK	107,551	90,567	0.05
NO0010096985	Equinor Asa	1,921	NOK	55,066	50,052	0.02
				<b>162,617</b>	<b>140,619</b>	<b>0.07</b>

## Swisscanto (LU) Portfolio Fund Responsible Ambition (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>Portugal</b>						
PTGALOAM0009	Galp Energia Sgps Sa -B- Shrs	4,669	EUR	52,435	48,473	0.02
				<b>52,435</b>	<b>48,473</b>	<b>0.02</b>
<b>Singapore</b>						
SG1S04926220	Oversea-Chinese Bk Corp	31,100	SGD	267,349	264,337	0.13
				<b>267,349</b>	<b>264,337</b>	<b>0.13</b>
<b>Spain</b>						
ES0113211835	Bco Bilbao Viz.Argentaria/nam.	15,199	EUR	91,945	99,126	0.05
ES0148396007	Inditex	6,911	EUR	169,861	211,954	0.11
ES0173093024	Red Electrica Corporacion. Sa	13,013	EUR	226,449	209,235	0.10
				<b>488,255</b>	<b>520,315</b>	<b>0.26</b>
<b>Sweden</b>						
SE0000106270	Hennes & Mauritz Ab	3,977	SEK	42,807	51,792	0.03
SE0015811955	Inv Rg-A	7,875	SEK	144,568	146,526	0.07
SE0000115446	Volvo -B-	12,970	SEK	233,640	244,355	0.12
				<b>421,015</b>	<b>442,673</b>	<b>0.22</b>
<b>Switzerland</b>						
CH0012221716	Abb Ltd Zuerich /namen.	44,974	CHF	842,308	1,410,834	0.71
CH1169360919	Accelleron Industries Ag	18,944	CHF	304,862	409,759	0.21
CH0432492467	Alcon Inc.	29,725	CHF	1,766,488	1,923,208	0.97
CH0043238366	Aryzta Ag /Nam.	344,057	CHF	396,770	533,288	0.27
CH0009002962	Barry Callebaut Ag /nam.	486	CHF	942,505	942,354	0.48
CH0210483332	Cie Financiere Richemont Nam-ak	18,617	CHF	1,621,714	2,716,220	1.38
CH0198251305	Coca-Cola Hbc	3,689	GBP	91,502	92,215	0.05
CH0030486770	Daetwyler Holding Ag	2,437	CHF	529,632	458,643	0.23
CH0126673539	Dksh Holding Ltd Shs	6,023	CHF	442,689	443,594	0.22
CH0030170408	Geberit Ag /Namen-Aktien	893	CHF	503,396	454,716	0.23
CH1169151003	Georg Fischer N	8,131	CHF	503,536	576,488	0.29
CH0010645932	Givaudan Sa /Reg.	360	CHF	1,062,893	1,070,280	0.54
CH0012214059	Holcim Ltd /nam.	13,388	CHF	684,131	788,553	0.40
CH0006372897	Interroll Holding Ltd/nam.	214	CHF	539,946	702,990	0.36
CH0025238863	Kuehne + Nagel International	1,830	CHF	431,945	497,577	0.25
CH0010570767	Lindt & Spruengli /partiz	119	CHF	1,020,596	1,285,200	0.65
CH0025751329	Logitech Intl Sa	9,494	CHF	788,840	504,131	0.26
CH0013841017	Lonza Group Ag /Nom.	3,990	CHF	2,385,352	2,184,126	1.11
CH0038863350	Nestle / Act Nom	100,166	CHF	6,285,961	11,164,502	5.65
CH0012005267	Novartis Ag Basel/nam.	74,415	CHF	4,841,068	6,233,001	3.16
CH0024608827	Partners Group Holding	1,205	CHF	1,119,892	1,032,444	0.52
CH0012032048	Roche Holding Ag /Genussschein	27,324	CHF	5,666,833	7,130,198	3.61
CH0002497458	Sgs Sa /Nom.	174	CHF	469,559	349,914	0.18
CH0435377954	Sig Combibloc Group Ag	42,554	CHF	439,873	1,000,870	0.51
CH0418792922	Sika Ltd	3,580	CHF	1,044,400	914,690	0.46
CH0012549785	Sonova Holding Ag /Nom.	3,350	CHF	782,991	899,810	0.46
CH0014852781	Swiss Life Holding /nam	647	CHF	245,677	364,390	0.18
CH0126881561	Swiss Re-namen	5,579	CHF	511,575	523,533	0.26

## Swisscanto (LU) Portfolio Fund Responsible Ambition (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
CH0008742519	Swisscom /Nam.	530	CHF	269,183	309,096	0.16
CH0012100191	Tecan Group Sa /Nam.	1,976	CHF	729,123	788,819	0.40
CH0012453913	Temenos Ltd	5,603	CHF	581,381	354,558	0.18
CH0244767585	Ubs Group Ag	133,890	CHF	3,798,602	2,582,738	1.31
CH0014786500	Valiant Holdg Ag /namen	3,273	CHF	275,358	321,409	0.16
CH0011075394	Zurich Insurance Group/nam	6,407	CHF	1,755,732	2,804,344	1.42
				<b>43,676,313</b>	<b>53,768,492</b>	<b>27.23</b>
<b>USA</b>						
US88579Y1010	3M Co	2,611	USD	368,284	250,717	0.13
US0028241000	Abbott Laboratories Inc	1,243	USD	139,930	114,985	0.06
US00287Y1091	Abbvie Inc	2,508	USD	276,539	365,146	0.18
US00724F1012	Adobe Inc	1,261	USD	487,887	443,941	0.22
US0079031078	Advanced Micro Devices Inc	2,462	USD	260,511	220,440	0.11
US00971T1016	Akamai Technologies Inc	1,628	USD	133,208	116,452	0.06
US0200021014	Allstate Corp	1,770	USD	223,978	179,178	0.09
US02005N1000	Ally Financial Inc	9,583	USD	303,705	223,153	0.11
US02079K3059	Alphabet Inc -a-	12,581	USD	1,168,023	1,192,207	0.60
US02079K1079	Alphabet Inc -c-	3,678	USD	335,999	349,444	0.18
US0231351067	Amazon Com Inc	12,499	USD	1,436,503	1,179,413	0.60
US0311621009	Amgen Inc	382	USD	90,114	84,365	0.04
US0326541051	Analog Devices Inc	1,655	USD	282,817	298,182	0.15
US03662Q1058	Ansys Inc	753	USD	181,878	228,934	0.12
US0378331005	Apple Inc	21,634	USD	2,181,203	3,259,040	1.65
US0382221051	Applied Materials Inc	2,591	USD	257,729	290,740	0.15
US0404131064	Arista Networks Inc	1,220	USD	136,688	187,085	0.09
US00206R1023	At & T	5,197	USD	90,114	91,394	0.05
US0533321024	Autozone Inc	71	USD	144,553	159,441	0.08
US0536111091	Avery Dennison Corp	1,686	USD	290,382	275,596	0.14
US05464C1018	Axon Enterprise	258	USD	51,695	52,996	0.03
US0605051046	Bank Of America Corp	17,096	USD	685,426	446,676	0.23
US0640581007	Bank Of Ny Mellon Corp Shs	6,257	USD	282,690	259,739	0.13
US0865161014	Best Buy Co Inc.	1,271	USD	93,233	90,881	0.05
US09062X1037	Biogen Inc	1,000	USD	240,067	253,994	0.13
US09857L1089	Booking Holdings Inc	137	USD	263,122	331,966	0.17
US0997241064	Borg Warner Inc	1,806	USD	72,643	81,025	0.04
US1101221083	Bristol Myers Squibb Co	6,867	USD	437,301	434,806	0.22
US11135F1012	Broadcom Inc	260	USD	132,750	152,380	0.08
US1273871087	Cadence Design Systems	1,454	USD	213,602	279,063	0.14
US1344291091	Campbell Soup Co.	4,427	USD	205,539	222,355	0.11
US14040H1059	Capital One Financial Corp.	2,735	USD	332,290	240,261	0.12
US14149Y1082	Cardinal Health Inc.	1,090	USD	79,557	75,181	0.04
US14448C1045	Carrier Global Corporation	5,530	USD	204,553	231,126	0.12
US1491231015	Caterpillar Inc.	1,493	USD	314,191	312,122	0.16
US12504L1098	Cbre Group -a-	3,429	USD	281,617	228,082	0.12
US16119P1084	Charter Communications Inc	715	USD	233,827	233,587	0.12
US16411R2085	Cheniere Energy	1,147	USD	147,051	165,140	0.08
US1667641005	Chevron Corporation	1,276	USD	180,620	190,194	0.10
US1729081059	Cintas	563	USD	239,294	237,970	0.12
US17275R1023	Cisco Systems Inc.	9,803	USD	387,391	468,150	0.24

## Swisscanto (LU) Portfolio Fund Responsible Ambition (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
US1912161007	Coca-Cola Co.	8,807	USD	486,505	499,071	0.25
US19260Q1076	Coinbase Glb Rg-A	695	USD	22,370	42,901	0.02
US1941621039	Colgate-Palmolive Co.	3,894	USD	285,373	267,336	0.14
US20030N1019	Comcast Corp/-a-	11,112	USD	439,369	384,838	0.19
US2058871029	Conagra Brands Inc	6,465	USD	218,132	221,833	0.11
US20825C1045	Conocophillips	3,541	USD	243,639	320,932	0.16
US2091151041	Consolidated Edison Inc	3,576	USD	290,612	312,540	0.16
US22160K1051	Costco Wholesale Corp	247	USD	122,602	112,117	0.06
US2310211063	Cummins Inc	1,019	USD	195,438	222,375	0.11
US1266501006	Cvs Health Corp	2,014	USD	175,065	136,722	0.07
US2358511028	Danaher Corp	325	USD	90,304	74,832	0.04
US2371941053	Darden Restaurants	1,520	USD	203,824	215,455	0.11
US23918K1088	Davita Inc --- Shs	954	USD	87,578	70,690	0.04
US2441991054	Deere & Co.	840	USD	322,924	316,837	0.16
US2521311074	Dexcom Inc	401	USD	39,045	42,561	0.02
US2561631068	DocuSign Inc	580	USD	30,453	30,891	0.02
US26210C1045	Dropbox Inc -a- Shs	7,799	USD	158,980	154,038	0.08
US2786421030	Ebay Inc	5,744	USD	270,396	232,828	0.12
US2788651006	Ecolab Inc.	1,363	USD	199,751	206,113	0.10
US28176E1082	Edwards Lifesciences	2,246	USD	231,940	169,748	0.09
US2855121099	Electronic Arts	1,317	USD	150,984	144,919	0.07
US0367521038	Elevance Health Inc	324	USD	125,897	136,099	0.07
US26884L1098	Eq	5,110	USD	151,979	148,964	0.08
US29452E1010	Equitable Hldg Rg	7,458	USD	202,912	172,989	0.09
US30231G1022	Exxon Mobil Corp	7,592	USD	594,392	760,566	0.39
US3032501047	Fair Isaac Corp	74	USD	34,744	47,504	0.02
US31620M1062	Fidelity Natl Inform Serv	1,880	USD	119,514	93,310	0.05
US3024913036	Fmc Corp.	1,367	USD	157,179	152,519	0.08
US34959J1088	Fortive Corp	3,467	USD	215,769	215,913	0.11
US35137L1052	Fox --- Registered Shs -a-	5,107	USD	157,613	158,860	0.08
US3666511072	Gartner Inc. *Opa*	571	USD	169,822	169,934	0.09
US6687711084	Gen Digital Inc	4,065	USD	62,562	63,725	0.03
US3696043013	General Electric Rg	3,661	USD	279,755	319,735	0.16
US3703341046	General Mills Inc	3,498	USD	224,296	273,096	0.14
US3724601055	Genuine Parts Co	810	USD	103,288	123,805	0.06
US3755581036	Gilead Sciences Inc.	4,540	USD	303,991	344,119	0.17
US3802371076	Godaddy Inc	2,424	USD	168,317	172,107	0.09
US4180561072	Hasbro Inc.	3,257	USD	248,802	159,751	0.08
US40412C1018	Hca Holdings Inc	1,181	USD	264,673	284,485	0.14
US4228061093	Heico Corp	1,022	USD	160,208	159,691	0.08
US4364401012	Hologic Inc	3,153	USD	229,261	232,450	0.12
US4370761029	Home Depot Inc.	641	USD	184,334	172,818	0.09
US4435731009	Hubspot Inc	141	USD	51,719	55,228	0.03
US4448591028	Humana Inc.	433	USD	197,235	192,032	0.10
US4592001014	Ibm Corp	2,185	USD	295,771	261,670	0.13
US45167R1041	Idex Corp	925	USD	205,194	195,228	0.10
US45687V1061	Ingersoll Rand Inc	2,313	USD	118,293	122,937	0.06
US4595061015	Intl Flavors Frag	3,187	USD	261,983	267,740	0.14
US4612021034	Intuit	552	USD	202,404	224,823	0.11
US46120E6023	Intuitive Surgical Inc	1,094	USD	264,581	255,323	0.13
US4781601046	Johnson & Johnson	3,980	USD	633,867	563,569	0.29

## Swisscanto (LU) Portfolio Fund Responsible Ambition (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
US46625H1005	Jpmorgan Chase & Co	2,761	USD	361,628	328,682	0.17
US49338L1035	Keysight Technologies Inc	1,329	USD	182,173	196,054	0.10
US5324571083	Lilly (eli) & Co	1,473	USD	317,931	462,126	0.23
US5018892084	Lkq	4,209	USD	223,230	218,250	0.11
US5494981039	Lucid Group Rg	4,476	USD	33,352	32,876	0.02
US5658491064	Marathon Oil Corp.	2,780	USD	68,236	60,850	0.03
US57636Q1040	Mastercard Inc. Shs-A-	810	USD	262,258	268,914	0.14
US57667L1070	Match Group Rg	1,295	USD	62,559	45,417	0.02
US5801351017	McDonald S Corp.	353	USD	86,474	90,169	0.05
US58733R1023	Mercadolibre Inc	150	USD	129,424	180,617	0.09
US58933Y1055	Merck & Co Inc New Common	5,971	USD	483,177	580,337	0.29
US30303M1027	Meta Platforms Registerd Shs A	2,121	USD	525,756	410,663	0.21
US5926881054	Mettler Toledo Intl Inc.	129	USD	181,340	180,332	0.09
US5949181045	Microsoft Corp.	10,482	USD	2,001,783	2,760,712	1.40
US6174464486	Morgan Stanley	4,461	USD	362,203	357,815	0.18
US55354G1004	Msci Inc -A-	512	USD	237,502	261,788	0.13
FI4000297767	Nordea Bank Abp	20,659	SEK	208,117	201,369	0.10
US67066G1040	Nvidia Corp.	3,380	USD	650,586	857,698	0.43
US62944T1051	Nvr Inc	17	USD	77,604	86,538	0.04
US68389X1054	Oracle Corp	1,892	USD	142,005	160,606	0.08
US68902V1070	Otis Worldwide Corporation	784	USD	58,203	60,449	0.03
US69047Q1022	Ovintiv Rg	2,066	USD	95,605	68,097	0.03
US70450Y1038	Paypal Holdings Inc	4,383	USD	318,894	304,071	0.15
US7134481081	Pepsico Inc	1,456	USD	239,513	242,482	0.12
US7170811035	Pfizer Inc.	12,025	USD	517,563	448,206	0.23
US72352L1061	Pinterest Inc -A-	2,429	USD	57,846	60,512	0.03
US72919P2020	Plug Power Inc	1,947	USD	29,691	20,846	0.01
US6934751057	Pnc Financial Services Gp	2,595	USD	297,383	301,311	0.15
US7427181091	Procter & Gamble Co.	4,539	USD	617,880	616,558	0.31
US7443201022	Prudential Financial Inc	3,798	USD	341,880	287,080	0.15
US69370C1009	Ptc Inc Shs	584	USD	69,214	68,412	0.03
US7458671010	Pultegroup Inc	963	USD	49,918	51,272	0.03
US7475251036	Qualcomm Inc.	2,561	USD	359,319	298,486	0.15
US74834L1008	Quest Diagnostics Inc.	480	USD	64,894	62,040	0.03
US75886F1075	Regeneron Pharma. Inc.	422	USD	291,399	316,769	0.16
US7591EP1005	Regions Financial Corp	14,031	USD	290,008	237,902	0.12
US7595091023	Reliance Steel & Aluminium Co	759	USD	178,228	178,019	0.09
US76954A1034	Rivian Auto Rg-A	3,051	USD	76,324	43,146	0.02
US7739031091	Rockwell Automation	491	USD	120,891	131,628	0.07
US7782961038	Ross Stores Inc	845	USD	89,546	81,927	0.04
US81762P1021	Servicenow Inc	86	USD	35,176	36,511	0.02
US82968B1035	Sirius Xm Holdings Inc	17,872	USD	73,178	64,818	0.03
US83304A1060	Snap Inc -a-	7,290	USD	89,541	74,656	0.04
US8330341012	Snap-On Inc	822	USD	178,136	185,399	0.09
US8574771031	State Street Corp	3,090	USD	207,872	213,663	0.11
US87165B1035	Synchrony Financial	7,450	USD	242,999	197,917	0.10
US8716071076	Synopsys Inc.	761	USD	256,521	268,525	0.14
US88160R1014	Tesla Inc	4,278	USD	963,666	810,788	0.41
US8825081040	Texas Instruments Inc	2,137	USD	329,620	363,139	0.18
US1255231003	The Cigna Rg Shs	659	USD	194,815	153,837	0.08
US5007541064	The Kraft Heinz Company	2,059	USD	75,768	72,738	0.04

## Swisscanto (LU) Portfolio Fund Responsible Ambition (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
US8835561023	Thermo Fisher Scientific Inc	204	USD	117,571	107,415	0.05
US8725901040	T-Mobile Us Inc	416	USD	57,735	55,045	0.03
US90353T1007	Uber Tech --- Registered Shs	1,450	USD	46,574	41,991	0.02
US90384S3031	Ulta Beauty Inc	449	USD	190,718	223,825	0.11
US9113631090	United Rentals Inc.	611	USD	175,700	220,905	0.11
US91324P1021	Unitedhealth Group Inc	1,720	USD	643,200	742,583	0.38
US91879Q1094	Vail Resorts Inc	389	USD	79,041	83,043	0.04
US91913Y1001	Valero Ener. Corp	2,213	USD	269,790	282,227	0.14
US9224751084	Veeva Systems Inc	349	USD	55,620	58,598	0.03
US92343E1029	Verisign Inc	560	USD	106,200	108,114	0.05
US92343V1044	Verizon Communications Inc	8,497	USD	320,301	301,881	0.15
US92532F1003	Vertex Pharmaceuticals	641	USD	147,928	184,500	0.09
US9182041080	Vf Corp	9,024	USD	209,076	188,867	0.10
US92826C8394	Visa Inc -A	2,779	USD	563,121	572,388	0.29
US9311421039	Walmart Inc	2,228	USD	294,048	300,118	0.15
US2546871060	Walt Disney Company	536	USD	54,398	49,030	0.02
US9344231041	Warner Bros Discovery Inc	3,844	USD	68,020	53,026	0.03
US96145D1054	Westrock Co	3,973	USD	116,599	110,592	0.06
US98138H1014	Workday Inc - Class A	1,031	USD	159,115	194,534	0.10
US3848021040	Ww Grainger Inc	275	USD	150,003	173,047	0.09
US98419M1009	Xylem Inc	2,144	USD	211,778	205,071	0.10
US9884981013	Yum Brands Shs	1,951	USD	233,866	235,411	0.12
US98954M2008	Zillow Group Inc	2,514	USD	98,949	102,133	0.05
US98978V1035	Zoetis Inc -a-	558	USD	112,044	84,845	0.04
US98980F1049	Zoominf Tech Rg-A	4,328	USD	128,593	97,699	0.05
				<b>42,542,960</b>	<b>44,018,019</b>	<b>22.29</b>
<b>Total - Shares</b>				<b>102,949,000</b>	<b>115,195,649</b>	<b>58.33</b>
<b>Total - Officially and other regulated markets listed securities and money market instruments</b>				<b>103,911,728</b>	<b>116,055,377</b>	<b>58.77</b>
<b>Investment funds</b>						
<b>Ireland</b>						
IE00BVXBYN70	Gam St Chf -ins- /cap	717,126	CHF	7,152,329	7,818,466	3.96
				<b>7,152,329</b>	<b>7,818,466</b>	<b>3.96</b>
<b>Luxembourg</b>						
LU2108482667	Swisscanto (LU) Bond Fund Emerging Market Opportunities NT	31,500	USD	3,000,374	2,799,985	1.42
LU1637934073	Swisscanto (LU) Bond Fund Global Credit Opportunities NTH CHF	63,379	CHF	6,104,039	6,209,882	3.14
LU1932506709	Swisscanto (LU) Bond Fund Vision Responsible CHF NT	228,536	CHF	23,022,717	21,884,607	11.08
LU2445633097	Swisscanto (LU) Bond Fund Vision Responsible International NT	239,123	CHF	23,643,263	21,439,768	10.86
LU0866272569	Swisscanto (LU) Equity Fund Sustainable Emerging Markets NT	76,042	USD	9,259,611	8,368,829	4.24

## Swisscanto (LU) Portfolio Fund Responsible Ambition (CHF)

### Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
LU1900094084	Swisscanto (LU) Equity Fund Systematic Responsible Emerging Markets NT	23,259	CHF	2,710,604	2,133,316	1.08
LU1900092971	Swisscanto (LU) Equity Fund Systematic Responsible Japan NT CHF	41,239	CHF	4,209,862	4,236,039	2.14
				<b>71,950,470</b>	<b>67,072,426</b>	<b>33.96</b>
	<b>Total - Investment funds</b>			<b>79,102,799</b>	<b>74,890,892</b>	<b>37.92</b>
	<b>TOTAL INVESTMENT PORTFOLIO</b>			<b>183,014,527</b>	<b>190,946,269</b>	<b>96.69</b>



## Swisscanto (LU) Portfolio Fund Responsible Ambition (CHF)

### Geographic and economic composition of investment portfolio as at 31 March 2023

(information in percentage of net assets)

<b>Geographic composition</b>	<b>%</b>	<b>Economic composition</b>	<b>%</b>
Luxembourg	33.96	Investment funds	37.92
Switzerland	27.23	Pharmaceuticals and cosmetics	10.32
USA	22.67	Food and distilleries	8.16
Ireland	4.65	Holding and finance companies	5.66
Great Britain	1.44	Internet software	4.64
France	1.26	Insurance	2.85
Canada	1.19	Banks and financial institutions	2.75
Germany	0.80	Office equipment and computers	2.50
Australia	0.76	Chemicals	2.46
Netherlands	0.56	Real estate companies	2.43
Denmark	0.31	Electronics and electrical equipment	1.88
Spain	0.26	Crude oil	1.74
Italy	0.23	Mechanics, machinery	1.74
Hong Kong	0.22	Electronic semiconductor	1.69
Sweden	0.22	Healthcare, education and social services	1.66
Curacao	0.13	Energy and water supply	1.06
Jersey	0.13	News transmission	0.98
Singapore	0.13	Consumer goods	0.91
Belgium	0.11	Construction, building materials	0.83
Finland	0.09	Automobile industry	0.82
Norway	0.07	Other services	0.65
Cayman Islands	0.06	Graphic art and publishing	0.64
Japan	0.06	Biotechnology	0.55
Isle of Man	0.05	Textile	0.46
Austria	0.03	Leisure	0.42
Israel	0.03	Transport	0.25
New Zealand	0.02	Coal mines, heavy industries	0.24
Portugal	0.02	Tobacco and spirits	0.23
	<b>96.69</b>	Aerospace technology	0.08
		Forest products and paper industry	0.06
		Precious metals	0.06
		Miscellaneous	0.05
			<b>96.69</b>

## Swisscanto (LU) Portfolio Fund Responsible Ambition (EUR)

Investment portfolio  
as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>Officially and other regulated markets listed securities and money market instruments</b>						
<b>Bonds</b>						
<b>Australia</b>						
XS2152883406	Transurban 3.0% 20-08.04.30	100,000	EUR	99,371	94,182	0.14
AU3SG0002579	Tsy Vict 2.0% 21-17.09.35	50,000	AUD	30,611	23,913	0.04
				<b>129,982</b>	<b>118,095</b>	<b>0.18</b>
<b>Belgium</b>						
BE0000342510	Belgium 0.5% 17-22.10.24 Regs	400,000	EUR	402,816	386,424	0.58
BE0000346552	Belgium 1.25% 18-22.04.33 Regs	300,000	EUR	340,284	257,973	0.39
BE0000355645	Belgium 1.40% 22-22.06.53	150,000	EUR	118,128	95,886	0.15
EU000A3K4DW8	Eu 2.75% 22-04.02.33	55,000	EUR	54,658	53,819	0.08
				<b>915,886</b>	<b>794,102</b>	<b>1.20</b>
<b>Canada</b>						
US06368EDC30	Bmo 0.949% 21-22.01.27	200,000	USD	169,396	164,543	0.25
US69376Q2A05	Psp Cap 0.50% 21-15.09.24 Regs	250,000	USD	214,726	217,005	0.33
US78013XZU52	Rbc 2.55% 19-16.07.24	100,000	USD	89,080	89,219	0.13
XS2466350993	Tor Dom 1.952% 22-08.04.30B Regs	150,000	EUR	150,000	130,283	0.20
US89114TZD70	Tor Dom Bk 1.20% 21-03.06.26	200,000	USD	169,023	164,081	0.25
XS2565831943	Tor Dom Bk 3.631% 22-13.12.29	100,000	EUR	100,000	96,638	0.14
US94106BAC54	Waste Con 2.20% 21-15.01.32	200,000	USD	170,116	151,635	0.23
				<b>1,062,341</b>	<b>1,013,404</b>	<b>1.53</b>
<b>Denmark</b>						
XS2529234200	Kommkrdt 2.375% 22-15.09.32	100,000	EUR	99,384	94,585	0.14
				<b>99,384</b>	<b>94,585</b>	<b>0.14</b>
<b>France</b>						
FR0014006G24	Atos 1.0% 21-12.11.29	100,000	EUR	99,170	68,084	0.10
CH1142754303	Bfcm 0.15% 21-06.03.28	100,000	CHF	94,586	89,494	0.14
FR0014006NI7	Bnp Par 0.50% 21-30.05.28	200,000	EUR	198,718	173,010	0.26
XS1823532640	Bnpp 1.125% 18-22.11.23	200,000	EUR	202,272	197,186	0.30
FR0013154028	France 1.75% 15-25.05.66 /oat	100,000	EUR	132,025	68,811	0.10
FR0014006TX3	Paris 0.75% 21-30.11.41	100,000	EUR	99,208	62,684	0.09
FR0013518057	Socgen 1.25% 20-12.06.30	300,000	EUR	309,747	242,178	0.37
FR0013410818	Socgen 1.75% 19-22.03.29	300,000	EUR	322,936	258,804	0.39
XS1615104244	Socgen 5% 17-19.05.27	200,000	AUD	138,816	113,196	0.17
FR0014006OB0	Societe Par 1.0% 21-26.11.51	200,000	EUR	198,510	105,946	0.16
				<b>1,795,988</b>	<b>1,379,393</b>	<b>2.08</b>
<b>Germany</b>						
XS2338980746	Fms Wertman 0.375% 21-06.05.24	400,000	USD	357,422	351,361	0.53
US500769JF20	Kfw 0.375% 20-18.07.25	300,000	USD	254,519	254,000	0.39
US500769BN36	Kfw 2.05% 06-16.02.26	20,000,000	JPY	166,158	146,354	0.22

## Swisscanto (LU) Portfolio Fund Responsible Ambition (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
XS2322827382	Kfw 2.70% 21-25.03.24	1,000,000	CNH	143,373	134,346	0.20
XS2451378181	Kfw 2.75% 22-03.03.25	1,000,000	CNH	138,997	134,353	0.20
				<b>1,060,469</b>	<b>1,020,414</b>	<b>1.54</b>
<b>Great Britain</b>						
XS1873982745	Barclays 1.5% 18-03.09.23	300,000	EUR	305,052	297,348	0.45
XS2472637136	Ebrd 2.75% 22-27.04.32	300,000	CNH	42,012	41,632	0.06
XS1569896498	Nat Bui Soc 0.5% 17-23.02.24	100,000	EUR	99,904	97,368	0.15
GB00BM8Z2V59	Uk Tbill 1.50% 31.07.53 Regs	30,000	GBP	39,410	20,082	0.03
XS2362968906	Wstp 0.10% 21-13.07.27	400,000	EUR	394,416	337,364	0.51
				<b>880,794</b>	<b>793,794</b>	<b>1.20</b>
<b>Ireland</b>						
XS2555925218	Aib Grp 5.75% 22-16.02.29 Regs	100,000	EUR	99,906	103,676	0.16
XS2325562697	Fresenius F 0.875% 21-01.10.31	100,000	EUR	99,289	74,070	0.11
XS2013626010	Zurich Fina 1.625% 19-17.06.39	100,000	EUR	109,324	72,983	0.11
XS2416978190	Zurich Fina 3.50% 21-02.05.52	200,000	USD	178,627	140,829	0.21
				<b>487,146</b>	<b>391,558</b>	<b>0.59</b>
<b>Italy</b>						
XS2312756062	Isp 2.625% 21-11.03.36	100,000	GBP	83,424	79,582	0.12
XS2592650373	Isp 5.0% 23-08.03.28	150,000	EUR	149,443	150,435	0.22
IT0005449969	Italy 0.95% 21-01.12.31 /Btp	200,000	EUR	200,148	157,258	0.24
US465410CA47	Italy 1.25% 20-17.02.26	200,000	USD	168,969	164,468	0.25
IT0005438004	Italy 1.50% 20-30.04.45 /btp	100,000	EUR	99,168	60,819	0.09
IT0005532723	Italy 2% 23-14.03.28 /Infl	400,000	EUR	400,000	406,120	0.61
US465410CC03	Italy 3.875% 21-06.05.51	200,000	USD	165,497	130,811	0.20
				<b>1,266,649</b>	<b>1,149,493</b>	<b>1.73</b>
<b>Japan</b>						
JP1103631M74	Japan 0.10% 21-20.06.31	20,000,000	JPY	144,998	135,751	0.20
JP1201651J76	Japan 0.5% 18-20.06.38	20,000,000	JPY	146,279	132,257	0.20
JP1300591J79	Japan 0.7% 18-20.06.48	25,000,000	JPY	175,261	153,927	0.23
XS2329143510	Mizu Fin 0.184% 21-13.04.26	400,000	EUR	399,436	355,036	0.54
				<b>865,974</b>	<b>776,971</b>	<b>1.17</b>
<b>Luxembourg</b>						
XS1964701822	Aroundtown 5.375% 19-21.03.29	200,000	USD	175,532	135,077	0.20
EU000A2SCAG3	Efsf 2.875% 23-16.02.33	100,000	EUR	98,173	98,890	0.15
XS2398918024	Eib 0.875% 21-15.05.26	100,000	GBP	116,776	103,402	0.16
				<b>390,481</b>	<b>337,369</b>	<b>0.51</b>
<b>Netherlands</b>						
XS2575971994	Abn Amro Ba 4.0% 23-16.01.28	100,000	EUR	99,693	99,489	0.15
AU3CB0264018	Bng 1.9% 19-26.11.25	200,000	AUD	130,030	117,456	0.18
XS2232115423	Digital Dut 1.0% 20-15.01.32	300,000	EUR	294,479	211,731	0.32
XS2558395278	Enbw Intl 4.049% 22-22.11.29	50,000	EUR	50,000	51,071	0.08

## Swisscanto (LU) Portfolio Fund Responsible Ambition (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
XS2406569579	Tennet 0.875% 21-16.06.35 Regs	200,000	EUR	199,036	155,270	0.23
XS2366415110	Thermo Fish 1.125% 21-18.10.33	300,000	EUR	302,054	234,786	0.35
				<b>1,075,292</b>	<b>869,803</b>	<b>1.31</b>
<b>New Zealand</b>						
US00216NAD12	Asb Bank 1.625% 21-22.10.26	300,000	USD	260,488	245,650	0.37
XS2407197545	Auckland Co 0.25% 21-17.11.31	200,000	EUR	198,800	154,362	0.23
				<b>459,288</b>	<b>400,012</b>	<b>0.60</b>
<b>Panama</b>						
US219868CE41	Corp Andina 1.25% 21-26.10.24	300,000	USD	259,306	260,685	0.39
				<b>259,306</b>	<b>260,685</b>	<b>0.39</b>
<b>Philippines</b>						
XS0307424274	Asian Dev Bk 2.35% 07-21.06.27	20,000,000	JPY	166,078	152,081	0.23
				<b>166,078</b>	<b>152,081</b>	<b>0.23</b>
<b>Portugal</b>						
PTOTECOE0037	Portugal 1.0% 21-12.04.52	50,000	EUR	47,920	26,416	0.04
				<b>47,920</b>	<b>26,416</b>	<b>0.04</b>
<b>Romania</b>						
XS2109812508	Romania 2.0% 20-28.01.32 Regs	200,000	EUR	193,254	141,516	0.21
				<b>193,254</b>	<b>141,516</b>	<b>0.21</b>
<b>South Korea</b>						
XS2322585196	Eibk 2.85% 21-25.03.24	1,000,000	CNH	142,048	133,214	0.20
				<b>142,048</b>	<b>133,214</b>	<b>0.20</b>
<b>Spain</b>						
XS2013745703	Bbva 1% 19-21.06.26	100,000	EUR	99,738	92,114	0.14
US05964HAF29	Santander 3.8% 17-23.02.28	200,000	USD	174,673	169,530	0.26
ES0000012F84	Spanish Gov 0.0% 20-30.04.23	200,000	EUR	198,288	199,580	0.30
ES0000012G42	Spanish Gov 1.20% 20-31.10.40 Regs	400,000	EUR	274,520	273,576	0.41
				<b>747,219</b>	<b>734,800</b>	<b>1.11</b>
<b>Switzerland</b>						
CH1170565753	Zuercher 2.02% 22-13.04.28 Regs	200,000	EUR	200,000	182,856	0.28
				<b>200,000</b>	<b>182,856</b>	<b>0.28</b>
<b>USA</b>						
US026874DH71	Aig 3.9% 16-01.04.26	100,000	USD	91,725	89,721	0.14
US03027XBJ81	American Tc 1.50% 20-31.01.28	50,000	USD	42,091	39,282	0.06
US06051GJZ37	Bac 2.087% 21-14.06.29	150,000	USD	123,082	119,253	0.18
XS1811435251	Bafc 1.662% 18-25.04.28	200,000	EUR	210,569	181,192	0.27
US071813CP23	Bax 2.272% 22-01.12.28	50,000	USD	44,051	40,073	0.06
US10112RBF01	Bstn Prprt 2.45% 21-01.10.33	250,000	USD	211,437	155,812	0.23

## Swisscanto (LU) Portfolio Fund Responsible Ambition (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
XS0168658853	Citigp 5.15% 03-21.05.26	100,000	GBP	142,242	113,891	0.17
US20030NDP33	Comcast 2.45% 20-15.08.52	100,000	USD	79,765	57,875	0.09
XS2100788780	Gen Mills 0.45% 20-15.01.26	100,000	EUR	99,959	91,922	0.14
US459200KP54	Ibm Corp 3.43% 22-09.02.52	100,000	USD	80,402	67,450	0.10
XS2437747210	Intl Bk Rec 2.25% 22-19.01.29	1,000,000	CNH	137,585	128,414	0.19
US478160CS18	Jnj 2.25% 20-01.09.50	200,000	USD	144,823	124,100	0.19
US58013MEH34	Mc Donald S 5.7% 09-01.02.39	100,000	USD	76,015	97,754	0.15
US58933YBF16	Merck 2.75% 21-10.12.51	150,000	USD	110,550	98,273	0.15
US59217HEP82	Met Life 1.55% 21-07.01.31	300,000	USD	245,790	220,301	0.33
US68389XBZ78	Oracle Corp 3.65% 21-25.03.41	200,000	USD	184,600	142,622	0.21
US747525BT99	Qualcomm 6.0% 22-20.05.53	100,000	USD	105,717	104,928	0.16
US912828YM69	Usa 1.50% 19-31.10.24 /Tbo	300,000	USD	286,438	264,593	0.40
US912810SU34	Usa 1.875% 21-15.02.51/Tbo	200,000	USD	140,462	125,178	0.19
US912810TB44	Usa 1.875% 21-15.11.51 /Tbo	250,000	USD	180,706	155,961	0.24
US912810TD00	Usa 2.25% 22-15.02.52 /Tbo	200,000	USD	168,793	136,640	0.21
US912810TG31	Usa 2.875% 22-15.05.52 Tbo	300,000	USD	235,066	235,173	0.35
				<b>3,141,868</b>	<b>2,790,408</b>	<b>4.21</b>
<b>Total - Bonds</b>				<b>15,387,367</b>	<b>13,560,969</b>	<b>20.45</b>
<b>REITS</b>						
<b>Australia</b>						
AU000000SCG8	Scentre Group /Reit	15,663	AUD	28,173	26,553	0.04
				<b>28,173</b>	<b>26,553</b>	<b>0.04</b>
<b>France</b>						
FR0000121964	Klepierre	5,552	EUR	116,507	115,759	0.17
FR0013326246	Unibail Rodamco Westfiled /reit	1,284	EUR	77,082	63,410	0.10
				<b>193,589</b>	<b>179,169</b>	<b>0.27</b>
<b>USA</b>						
US03027X1000	American Tower Corp	858	USD	202,547	161,373	0.24
US29444U7000	Equinix Inc /Reit	186	USD	120,647	123,442	0.19
				<b>323,194</b>	<b>284,815</b>	<b>0.43</b>
<b>Total - REITS</b>				<b>544,956</b>	<b>490,537</b>	<b>0.74</b>
<b>Shares</b>						
<b>Australia</b>						
AU000000APA1	Apa Group - Stapled Security	9,734	AUD	66,535	60,726	0.09
AU000000BHP4	Bhp Group Ltd	4,710	AUD	135,971	137,133	0.21
AU000000FMG4	Fortescue Metals Group Ltd	4,901	AUD	65,239	67,948	0.10
AU000000MIN4	Mineral Resources Ltd	271	AUD	11,479	13,463	0.02
AU000000PLS0	Pilbara Minerals Shs	11,458	AUD	27,768	27,830	0.04
AU000000QBE9	Qbe Insurance Group	13,761	AUD	110,832	123,768	0.19
AU000000TLS2	Telstra Corporation Ltd	46,873	AUD	121,171	121,938	0.18
				<b>538,995</b>	<b>552,806</b>	<b>0.83</b>

## Swisscanto (LU) Portfolio Fund Responsible Ambition (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>Austria</b>						
AT0000652011	Erste Group Bank Ag	1,163	EUR	40,302	35,472	0.06
AT0000746409	Verbund Ag/-A-	916	EUR	67,470	73,280	0.11
				<b>107,772</b>	<b>108,752</b>	<b>0.17</b>
<b>Belgium</b>						
BE0974293251	Anheuser-busch Inbev Sa/nv	4,974	EUR	277,371	305,055	0.46
BE0003739530	Ucb	1,972	EUR	180,025	162,572	0.25
				<b>457,396</b>	<b>467,627</b>	<b>0.71</b>
<b>Canada</b>						
CA00208D4084	Arc Resources Ltd	12,139	CAD	150,707	126,563	0.19
CA0641491075	Bank Of Nova Scotia	3,090	CAD	153,439	143,052	0.22
CA9611485090	George Weston Ltd	627	CAD	64,817	76,374	0.11
CA3759161035	Gildan Activewear	1,711	CAD	48,552	52,249	0.08
CA4488112083	Hydro One Ltd	4,981	CAD	113,638	130,356	0.20
CA45075E1043	Ia Financial Corporation Inc	326	CAD	20,297	18,992	0.03
CA56501R1064	Manulife Financial Corp	3,551	CAD	64,424	59,894	0.09
CA6330671034	National Bank Of Canada	1,926	CAD	122,927	126,627	0.19
CA6837151068	Open Text Corp	3,637	CAD	104,597	128,947	0.19
				<b>843,398</b>	<b>863,054</b>	<b>1.30</b>
<b>Cayman Islands</b>						
KYG319891092	Esr Cayman Ltd /Reit 144A	14,600	HKD	24,373	24,103	0.04
				<b>24,373</b>	<b>24,103</b>	<b>0.04</b>
<b>Curacao</b>						
AN8068571086	Schlumberger Ltd	1,123	USD	56,195	50,752	0.08
				<b>56,195</b>	<b>50,752</b>	<b>0.08</b>
<b>Denmark</b>						
DK0060448595	Coloplast -B-	182	DKK	21,120	22,032	0.03
DK0060534915	Novo Nordisk A/S /-B-	884	DKK	118,447	128,851	0.20
DK0060252690	Pandora A/s	1,182	DKK	106,308	103,994	0.16
				<b>245,875</b>	<b>254,877</b>	<b>0.39</b>
<b>Finland</b>						
FI0009007884	Elisa Corporation A	2,569	EUR	142,995	142,734	0.21
FI0009000202	Kesko Oyj /-B-	6,454	EUR	152,467	127,821	0.19
FI0009014575	Metso Outotec Rg Registered Shs	13,178	EUR	121,698	132,307	0.20
FI0009000681	Nokia Oy	11,773	EUR	58,390	53,161	0.08
FI4000297767	Nordea Bank Abp	1,744	SEK	18,624	17,127	0.03
				<b>494,174</b>	<b>473,150</b>	<b>0.71</b>
<b>France</b>						
FR0000120073	Air Liquide	1,036	EUR	137,177	159,751	0.24
FR0000120628	Axa	10,908	EUR	268,762	307,224	0.46
FR0000131104	Bnp Paribas	5,823	EUR	320,462	321,488	0.48

## Swisscanto (LU) Portfolio Fund Responsible Ambition (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
FR0000120644	Danone.	4,244	EUR	231,328	243,224	0.37
FR0000130452	Eiffage Sa	1,456	EUR	146,202	145,221	0.22
FR0010208488	Engie	14,794	EUR	193,758	215,608	0.32
FR0000121667	Essilorluxott --- Act.	404	EUR	69,260	67,064	0.10
FR0000052292	Hermes International	142	EUR	201,810	264,688	0.40
FR0010259150	Ipsen	615	EUR	59,978	62,423	0.09
FR0000121485	Kering Sa	440	EUR	260,157	264,000	0.40
FR0000120321	L Oreal	902	EUR	322,106	370,947	0.56
FR0013451333	La Francaise Des Jeux Saem	2,115	EUR	84,098	81,195	0.12
FR0010307819	Legrand Holding Act.prov.opo	2,290	EUR	205,372	192,543	0.29
FR0000121014	Lvmh Act.	1,082	EUR	692,156	913,641	1.38
FR0000120693	Pernod-ricard	1,262	EUR	225,440	263,379	0.40
FR0000131906	Renault Sa	2,354	EUR	75,066	88,510	0.13
FR0000125007	Saint-Gobain	2,992	EUR	164,439	156,541	0.24
FR0000120578	Sanofi	2,666	EUR	233,381	267,240	0.40
FR0000121972	Schneider Electric Se	2,677	EUR	377,579	411,401	0.62
FR0000130809	Ste Gen.Paris -a-	8,195	EUR	208,644	170,333	0.26
FR0000120271	Totalenergies Se	10,588	EUR	527,291	575,564	0.87
FR0013176526	Valeo Sa	4,414	EUR	81,193	83,469	0.13
FR0000124141	Veolia Environnement	3,785	EUR	107,533	107,494	0.16
FR0000125486	Vinci.	729	EUR	67,869	77,070	0.12
				<b>5,261,061</b>	<b>5,810,018</b>	<b>8.76</b>
	<b>Germany</b>					
DE0008404005	Allianz Se/Nam.Vinkuliert	1,952	EUR	389,046	415,386	0.63
DE000BASF111	Basf Namen-akt.	4,248	EUR	232,909	205,433	0.31
DE000BAY0017	Bayer Ag	1,350	EUR	73,488	79,272	0.12
DE0005200000	Beiersdorf A.G.	1,416	EUR	138,498	169,849	0.26
DE0005190037	Bmw Ag /Vorzug.	1,447	EUR	104,442	136,452	0.20
DE0005190003	Bmw-Bayer.Motorenwerke	406	EUR	40,056	40,982	0.06
DE000CBK1001	Commerzbank Akt Nach Kap	6,061	EUR	63,218	58,804	0.09
DE000DTR0CK8	Daim Tr Hld E 21 N	384	EUR	9,559	11,946	0.02
DE0005552004	Deutsche Post Ag	661	EUR	26,754	28,482	0.04
DE0005557508	Deutsche Telekom /nam.	5,922	EUR	105,762	132,357	0.20
DE000ENAG999	E.On Se	18,020	EUR	165,927	207,230	0.31
DE0005785604	Fresenius Se & Co Kгаа	503	EUR	12,083	12,500	0.02
DE0006602006	Gea Group Ag	3,202	EUR	132,648	134,324	0.20
DE0006048432	Henkel / Vorzug	2,286	EUR	159,243	164,729	0.25
DE0006231004	Infineon Technologies /nam.	7,199	EUR	232,479	271,258	0.41
DE0007100000	Mercedes - Benzgr - Namen-Akt	4,364	EUR	303,625	308,884	0.47
DE0006599905	Merck Kгаа	1,092	EUR	198,437	187,333	0.28
DE0008430026	Muenchener Rueckvers /Namensakt	794	EUR	212,567	256,065	0.39
DE0007164600	Sap Se	4,560	EUR	509,086	529,234	0.80
DE0007236101	Siemens Ag /Nam.	3,398	EUR	446,954	507,185	0.76
DE000A1J5RX9	Telefonica Deutschland Hold	17,649	EUR	50,711	50,070	0.07
DE0005089031	United Intern. & Co /Namensakt	3,214	EUR	72,168	51,006	0.08
				<b>3,679,660</b>	<b>3,958,781</b>	<b>5.97</b>
	<b>Great Britain</b>					
GB0031348658	Barclays Plc	21,863	GBP	41,069	36,277	0.05

## Swisscanto (LU) Portfolio Fund Responsible Ambition (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
GB0031743007	Burberry Group Plc	4,186	GBP	99,585	123,195	0.19
GB00BDCPN049	Coca-Cola Europ Prntr	1,447	USD	76,903	78,833	0.12
GB00BJFFLV09	Croda International Plc	1,085	GBP	85,163	80,237	0.12
GB00BN7SWP63	Gsk Plc	5,991	GBP	97,582	97,431	0.15
GB0005405286	Hsbc Holdings Plc	17,508	GBP	103,493	109,529	0.16
GB00BM8PJY71	Natwest Grp Rg	40,103	GBP	120,276	120,307	0.18
GB0006776081	Pearson Plc	9,484	GBP	98,978	91,140	0.14
GB00B8C3BL03	Sage Grp	3,013	GBP	26,047	26,575	0.04
GB00BP6MXD84	Shell Rg Registered Shs	8,064	GBP	194,091	211,859	0.32
GB0004082847	Standard Chartered Plc	5,556	GBP	33,775	38,836	0.06
GB00B10RZP78	Unilever Plc	3,663	GBP	171,545	174,670	0.26
				<b>1,148,507</b>	<b>1,188,889</b>	<b>1.79</b>
	<b>Hong Kong</b>					
HK0000093390	Hkt Ltd - Stapled	46,000	HKD	57,589	56,202	0.08
HK0016000132	Sun Hung Kai Properties Ltd	4,000	HKD	51,017	51,591	0.08
HK0019000162	Swire Pacific Ltd -A-	7,500	HKD	61,162	53,027	0.08
				<b>169,768</b>	<b>160,820</b>	<b>0.24</b>
	<b>Ireland</b>					
IE00BF0L3536	Aib Group Plc	8,163	EUR	29,931	30,546	0.04
IE00B8KQN827	Eaton Corporation Public Ltd	702	USD	103,998	110,710	0.17
IE00BQPQZ61	Horizon Therap --- Reg Shs	542	USD	54,886	54,447	0.08
IE00B4Q5ZN47	Jazz Pharmaceuticals Plc	137	USD	18,219	18,452	0.03
IE00BY7QL619	Johnson Ctr Int Shs	2,231	USD	130,950	123,660	0.19
IE000S9YS762	Linde Plc	280	USD	90,152	91,604	0.14
IE00BLS09M33	Pentair Plc	481	USD	24,304	24,470	0.04
IE00B1RR8406	Smurfit Kappa Group Plc	2,335	EUR	81,793	77,826	0.12
IE00BK9ZQ967	Trane Technologies Plc	803	USD	136,595	135,980	0.20
				<b>670,828</b>	<b>667,695</b>	<b>1.01</b>
	<b>Isle of Man</b>					
IM00B5VQMV65	Entain-rg Shs	1,801	GBP	30,557	25,754	0.04
				<b>30,557</b>	<b>25,754</b>	<b>0.04</b>
	<b>Israel</b>					
IL0010824113	Check Point Software Techno	261	USD	32,774	31,230	0.05
				<b>32,774</b>	<b>31,230</b>	<b>0.05</b>
	<b>Italy</b>					
IT0000062072	Assicurazioni Generali Spa	10,604	EUR	181,804	194,902	0.29
IT0003128367	Enel	5,517	EUR	32,742	31,044	0.05
IT0000072618	Intesa Sanpaolo Spa	105,000	EUR	234,663	248,588	0.37
IT0000062957	Mediobanca Bca Credito Finanz.	10,069	EUR	96,265	93,319	0.14
IT0003796171	Poste Italiane Spa	13,974	EUR	151,726	131,523	0.20
IT0003828271	Recordati Ind Chimica/Post Rag	3,273	EUR	125,129	127,516	0.19



## Swisscanto (LU) Portfolio Fund Responsible Ambition (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
IT0003497168	Telecom Italia Spa	172,866	EUR	51,383	52,586	0.08
IT0005239360	Unicredit Spa	6,343	EUR	70,856	110,432	0.17
				<b>944,568</b>	<b>989,910</b>	<b>1.49</b>
<b>Japan</b>						
DE0005140008	Deutsche Bank Ag /Nam.	17,523	EUR	179,656	163,945	0.25
				<b>179,656</b>	<b>163,945</b>	<b>0.25</b>
<b>Jersey</b>						
JE00BJVNSS43	Ferguson Newco Plc	265	USD	35,667	32,623	0.05
				<b>35,667</b>	<b>32,623</b>	<b>0.05</b>
<b>Netherlands</b>						
NL0000687663	Aercap Holdings Nv	1,275	USD	73,534	65,989	0.10
NL0013267909	Akzo Nobel	1,526	EUR	111,796	109,841	0.17
NL0010273215	Asml Holding Nv	1,558	EUR	900,575	974,062	1.47
NL0010545661	Cnh Industrial Reg Shs	12,020	EUR	188,131	169,242	0.25
NL0011821202	Ing Group Nv	22,184	EUR	229,796	242,471	0.37
NL0011794037	Koninklijke Ahold Delhaize N.v.	7,337	EUR	203,168	231,042	0.35
NL0000009082	Koninklijke Kpn /Eur 0.04	49,963	EUR	145,321	162,679	0.24
NL0010773842	Nn Group N.V.	2,301	EUR	88,597	76,991	0.12
NL0009538784	Nxp Semiconductor	829	USD	133,937	142,287	0.21
NL0013654783	Prosus Bearer Rg Shs -n-	1,200	EUR	83,893	86,328	0.13
NL0000395903	Wolters Kluwer Nv	1,891	EUR	169,468	220,018	0.33
				<b>2,328,216</b>	<b>2,480,950</b>	<b>3.74</b>
<b>Norway</b>						
NO0010096985	Equinor Asa	2,541	NOK	72,952	66,705	0.10
				<b>72,952</b>	<b>66,705</b>	<b>0.10</b>
<b>Portugal</b>						
PTGAL0AM0009	Galp Energia Sgps Sa -B- Shrs	12,042	EUR	134,566	125,959	0.19
				<b>134,566</b>	<b>125,959</b>	<b>0.19</b>
<b>Singapore</b>						
SG1S04926220	Oversea-Chinese Bk Corp	14,300	SGD	126,020	122,459	0.19
US98978V1035	Zoetis Inc -a-	227	USD	41,703	34,776	0.05
				<b>167,723</b>	<b>157,235</b>	<b>0.24</b>
<b>Spain</b>						
ES0113900J37	Banco Santander --- Reg.shs	24,315	EUR	74,094	83,303	0.13
ES0113211835	Bco Bilbao Viz.Argentaria/nam.	39,410	EUR	219,350	258,963	0.39
ES0130960018	Enagas	7,872	EUR	135,031	139,334	0.21
ES0144580Y14	Iberdrola Sa	31,325	EUR	327,335	359,768	0.54
ES0148396007	Inditex	7,608	EUR	214,301	235,087	0.35

## Swisscanto (LU) Portfolio Fund Responsible Ambition (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
ES0173093024	Red Electrica Corporacion. Sa	8,877	EUR	157,263	143,808	0.22
ES0173516115	Repsol Sa	4,746	EUR	72,338	67,322	0.10
				<b>1,199,712</b>	<b>1,287,585</b>	<b>1.94</b>
<b>Sweden</b>						
SE0000115420	Volvo Ab -a-	6,190	SEK	115,803	122,525	0.19
SE0000115446	Volvo -B-	7,493	SEK	137,513	142,231	0.21
				<b>253,316</b>	<b>264,756</b>	<b>0.40</b>
<b>Switzerland</b>						
CH0012142631	Clariant /Namen-Akt.	4,065	CHF	60,103	61,885	0.09
CH0010645932	Givaudan Sa /Reg.	30	CHF	102,224	89,862	0.14
CH0038863350	Nestle / Act Nom	389	CHF	42,413	43,684	0.07
CH0012032048	Roche Holding Ag /genussschein	692	CHF	213,220	181,937	0.27
CH0012549785	Sonova Holding Ag /Nom.	470	CHF	124,188	127,193	0.19
CH0008742519	Swisscom /nam.	225	CHF	119,940	132,208	0.20
				<b>662,088</b>	<b>636,769</b>	<b>0.96</b>
<b>USA</b>						
US88579Y1010	3M Co	1,540	USD	218,812	148,989	0.22
US00287Y1091	Abbvie Inc	506	USD	55,701	74,225	0.11
US00724F1012	Adobe Inc	588	USD	272,402	208,567	0.31
US0079031078	Advanced Micro Devices Inc	674	USD	63,809	60,802	0.09
US00971T1016	Akamai Technologies Inc	654	USD	53,757	47,134	0.07
US02005N1000	Ally Financial Inc	3,969	USD	127,449	93,120	0.14
US02079K3059	Alphabet Inc -a-	3,645	USD	366,153	348,010	0.52
US02079K1079	Alphabet Inc -c-	1,721	USD	206,093	164,742	0.25
US0231351067	Amazon Com Inc	4,281	USD	554,784	406,999	0.61
US0326541051	Analog Devices Inc	484	USD	83,693	87,859	0.13
US03662Q1058	Ansys Inc	446	USD	112,459	136,618	0.21
US0378331005	Apple Inc	7,648	USD	1,014,219	1,160,804	1.75
US0382221051	Applied Materials Inc	1,482	USD	146,677	167,549	0.25
US0404131064	Arista Networks Inc	457	USD	52,113	70,608	0.11
US0527691069	Autodesk Inc.	168	USD	30,973	32,188	0.05
US0533321024	Autozone Inc	21	USD	42,699	47,514	0.07
US0536111091	Avery Dennison Corp	785	USD	135,843	129,283	0.20
US0605051046	Bank Of America Corp	7,411	USD	281,145	195,089	0.29
US0640581007	Bank Of Ny Mellon Corp Shs	3,005	USD	136,593	125,682	0.19
US0865161014	Best Buy Co Inc.	278	USD	20,951	20,028	0.03
US09062X1037	Biogen Inc	540	USD	123,865	138,190	0.21
US09857L1089	Booking Holdings Inc	66	USD	129,822	161,129	0.24
US0997241064	Borg Warner Inc	849	USD	36,812	38,377	0.06
US1101221083	Bristol Myers Squibb Co	2,885	USD	193,318	184,048	0.28
US11135F1012	Broadcom Inc	24	USD	13,955	14,172	0.02
US1273871087	Cadence Design Systems	808	USD	121,967	156,245	0.24
US1344291091	Campbell Soup Co.	2,431	USD	114,453	123,021	0.19
US14040H1059	Capital One Financial Corp.	746	USD	88,244	66,027	0.10
US14448C1045	Carrier Global Corporation	3,302	USD	125,124	139,046	0.21
US1491231015	Caterpillar Inc.	605	USD	137,448	127,432	0.19
US12504L1098	Cbre Group -a-	1,750	USD	141,421	117,279	0.18

## Swisscanto (LU) Portfolio Fund Responsible Ambition (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
US16119P1084	Charter Communications Inc	388	USD	118,559	127,712	0.19
US1667641005	Chevron Corporation	184	USD	22,999	27,633	0.04
US1729081059	Cintas	314	USD	134,049	133,721	0.20
US17275R1023	Cisco Systems Inc.	4,714	USD	209,388	226,816	0.34
US1912161007	Coca-Cola Co.	4,305	USD	234,372	245,791	0.37
US20030N1019	Comcast Corp/-a-	5,612	USD	214,312	195,822	0.30
US2058871029	Conagra Brands Inc	1,966	USD	67,123	67,967	0.10
US20825C1045	Conocophillips	882	USD	68,370	80,540	0.12
US2091151041	Consolidated Edison Inc	1,437	USD	108,445	126,539	0.19
IE0001827041	Crh Plc	5,070	EUR	205,620	235,628	0.36
US2310211063	Cummins Inc	632	USD	136,392	138,959	0.21
US1266501006	Cvs Health Corp	275	USD	22,395	18,809	0.03
US2371941053	Darden Restaurants	607	USD	82,108	86,688	0.13
US23918K1088	Davita Inc --- Shs	805	USD	63,854	60,098	0.09
US2441991054	Deere & Co.	422	USD	167,176	160,371	0.24
US26210C1045	Dropbox Inc -a- Shs	3,551	USD	76,653	70,664	0.11
US2786421030	Ebay Inc	3,168	USD	173,172	129,379	0.20
US2788651006	Ecolab Inc.	625	USD	92,633	95,224	0.14
US28176E1082	Edwards Lifesciences	1,196	USD	114,292	91,072	0.14
US2855121099	Electronic Arts	375	USD	42,642	41,575	0.06
US0367521038	Elevance Health Inc	100	USD	40,132	42,322	0.06
US26884L1098	Eqst	1,350	USD	40,629	39,651	0.06
US30231G1022	Exxon Mobil Corp	2,440	USD	218,155	246,280	0.37
US31620M1062	Fidelity Natl Inform Serv	1,171	USD	75,296	58,558	0.09
US3024913036	Fmc Corp.	602	USD	74,605	67,672	0.10
US34959E1091	Fortinet	569	USD	29,200	34,807	0.05
US34959J1088	Fortive Corp	1,550	USD	96,073	97,256	0.15
US35137L1052	Fox --- Registered Shs -a-	1,743	USD	54,436	54,627	0.08
US3666511072	Gartner Inc. *Opa*	233	USD	70,703	69,865	0.11
US6687711084	Gen Digital Inc	2,019	USD	31,445	31,889	0.05
US3696043013	General Electric Rg	1,981	USD	155,077	174,314	0.26
US3703341046	General Mills Inc	1,848	USD	113,102	145,363	0.22
US3755581036	Gilead Sciences Inc.	2,181	USD	136,343	166,559	0.25
US3802371076	Godaddy Inc	1,251	USD	88,832	89,491	0.14
US4180561072	Hasbro Inc.	2,658	USD	175,696	131,353	0.20
US40412C1018	Hca Healthcare Inc	607	USD	139,304	147,318	0.22
US42824C1099	Hewlett Packard Ent Co	3,389	USD	50,228	49,691	0.07
US4364401012	Hologic Inc	1,734	USD	131,335	128,799	0.19
US4370761029	Home Depot Inc.	97	USD	30,850	26,349	0.04
US4435731009	Hubspot Inc	66	USD	24,499	26,046	0.04
US4448591028	Humana Inc.	171	USD	83,444	76,408	0.12
US4592001014	Ibm Corp	997	USD	136,183	120,297	0.18
US45167R1041	IDEX Corp	556	USD	125,188	118,232	0.18
US45687V1061	Ingersoll Rand Inc	852	USD	44,095	45,625	0.07
US4595061015	Intl Flavors Frag	1,643	USD	136,676	139,068	0.21
US4612021034	Intuit	176	USD	65,542	72,222	0.11
US46120E6023	Intuitive Surgical Inc	73	USD	18,155	17,165	0.03
US4781601046	Johnson & Johnson	905	USD	143,913	129,113	0.19
US46625H1005	Jpmorgan Chase & Co	603	USD	83,166	72,324	0.11
US49338L1035	Keysight Technologies Inc	781	USD	128,732	116,081	0.18
US5324571083	Lilly (eli) & Co	531	USD	112,691	167,846	0.25

## Swisscanto (LU) Portfolio Fund Responsible Ambition (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
US5018892084	Lkq	2,374	USD	126,846	124,026	0.19
US56585A1025	Marathon Petroleum Corp	1,089	USD	130,220	135,146	0.20
US57636Q1040	Mastercard Inc. Shs-a-	201	USD	67,562	67,233	0.10
US58733R1023	Mercadolibre Inc	63	USD	55,873	76,430	0.12
US58933Y1055	Merck & Co Inc New Common	2,472	USD	213,965	242,069	0.37
US30303M1027	Meta Platforms Registerd Shs A	577	USD	85,938	112,559	0.17
US5926881054	Mettler Toledo Intl Inc.	40	USD	56,857	56,338	0.08
US5949181045	Microsoft Corp	3,941	USD	1,018,900	1,045,782	1.58
US6174464486	Morgan Stanley	2,057	USD	167,300	166,234	0.25
US55354G1004	Msci Inc -A-	120	USD	56,783	61,819	0.09
US67066G1040	Nvidia Corp.	1,234	USD	286,362	315,494	0.48
US6821891057	On Semiconductor Corp	231	USD	17,077	17,503	0.03
US70450Y1038	Paypal Holdings Inc	2,306	USD	166,431	161,183	0.24
US7170811035	Pfizer Inc.	5,855	USD	247,950	219,876	0.33
US72352L1061	Pinterest Inc -A-	1,252	USD	30,149	31,425	0.05
US6934751057	Pnc Financial Services Gp	1,245	USD	146,933	145,648	0.22
US7427181091	Procter & Gamble Co.	1,408	USD	188,698	192,697	0.29
US7443201022	Prudential Financial Inc	1,826	USD	161,669	139,061	0.21
US69370C1009	Ptc Inc Shs	229	USD	27,682	27,028	0.04
US7475251036	Qualcomm Inc.	760	USD	106,001	89,246	0.13
US74834L1008	Quest Diagnostics Inc.	147	USD	19,694	19,143	0.03
US75886F1075	Regeneron Pharma. Inc.	214	USD	150,645	161,846	0.24
US7591EP1005	Regions Financial Corp	803	USD	15,970	13,718	0.02
US7595091023	Reliance Steel & Aluminium Co	413	USD	98,141	97,596	0.15
US76954A1034	Rivian Auto Rg-A	1,591	USD	27,118	22,669	0.03
CH0012032113	Roche Holding Ltd	428	CHF	134,067	118,586	0.18
US7739031091	Rockwell Automation	166	USD	42,299	44,837	0.07
US82968B1035	Sirius Xm Holdings Inc	9,667	USD	40,053	35,324	0.05
US83304A1060	Snap Inc -A-	4,588	USD	45,110	47,339	0.07
US8330341012	Snap-On Inc	71	USD	15,806	16,134	0.02
US8574771031	State Street Corp	1,358	USD	112,436	94,608	0.14
US87165B1035	Synchrony Financial	2,481	USD	83,596	66,407	0.10
US8716071076	Synopsys Inc.	413	USD	146,200	146,828	0.22
US88160R1014	Tesla Inc	1,660	USD	434,882	316,981	0.48
US8825081040	Texas Instruments Inc	619	USD	96,488	105,978	0.16
US1255231003	The Cigna Rg Shs	278	USD	84,938	65,385	0.10
US90384S3031	Ulta Beauty Inc	196	USD	82,645	98,441	0.15
US9113631090	United Rentals Inc.	366	USD	100,869	133,322	0.20
US91324P1021	Unitedhealth Group Inc	754	USD	316,282	327,979	0.49
US91913Y1001	Valero Ener. Corp	1,170	USD	143,828	150,336	0.23
US92343V1044	Verizon Communications Inc	4,358	USD	158,385	155,997	0.24
US92532F1003	Vertex Pharmaceuticals	309	USD	68,759	89,610	0.14
US9182041080	Vf Corp	4,406	USD	101,293	92,909	0.14
US92826C8394	Visa Inc -a	1,107	USD	227,926	229,725	0.35
US96145D1054	Westrock Co	1,099	USD	32,637	30,822	0.05
US98138H1014	Workday Inc - Class A	705	USD	116,832	134,024	0.20
US3848021040	Ww Grainger Inc	180	USD	110,229	114,120	0.17
US98419M1009	Xylem Inc	1,298	USD	130,832	125,087	0.19

## Swisscanto (LU) Portfolio Fund Responsible Ambition (EUR)

## Investment portfolio (cont.)

as at 31 March 2023

(information in EUR)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
US9884981013	Yum Brands Shs	1,129	USD	136,911	137,253	0.21
US98980F1049	Zoominf Tech Rg-A	2,677	USD	73,023	60,885	0.09
				<b>17,118,123</b>	<b>16,935,061</b>	<b>25.54</b>
<b>Total - Shares</b>				<b>36,857,920</b>	<b>37,779,806</b>	<b>56.99</b>
<b>Total - Officially and other regulated markets listed securities and money market instruments</b>				<b>52,790,243</b>	<b>51,831,312</b>	<b>78.18</b>
<b>Securities and money market instruments that are not listed on an exchange or traded on a regulated market</b>						
<b>Bonds</b>						
<b>Canada</b>						
CA89117FA338	Tor Dom Bk 1.888% 21-08.03.28	200,000	CAD	136,089	120,176	0.18
				<b>136,089</b>	<b>120,176</b>	<b>0.18</b>
<b>USA</b>						
CA06415E4E25	Bk Scotia 1.40% 20-01.11.27	200,000	CAD	132,164	118,404	0.18
				<b>132,164</b>	<b>118,404</b>	<b>0.18</b>
<b>Total - Bonds</b>				<b>268,253</b>	<b>238,580</b>	<b>0.36</b>
<b>Total - Securities and money market instruments that are not listed on an exchange or traded on a regulated market</b>				<b>268,253</b>	<b>238,580</b>	<b>0.36</b>
<b>Investment funds</b>						
<b>Ireland</b>						
IE00B6TLWG59	Gam Star Cat Bd Inst Cl Eur	138,037	EUR	1,928,137	1,954,424	2.95
				<b>1,928,137</b>	<b>1,954,424</b>	<b>2.95</b>
<b>Luxembourg</b>						
LU2108482667	Swisscanto (LU) Bond Fund Emerging Market Opportunities NT	33,897	USD	3,046,530	3,035,738	4.58
LU1637934156	Swisscanto (LU) Bond Fund Global Credit Opportunities NTH EUR	5,087	EUR	502,129	510,452	0.77
LU0866272569	Swisscanto (LU) Equity Fund Sustainable Emerging Markets NT	27,837	USD	3,128,018	3,086,707	4.66
LU1900094084	Swisscanto (LU) Equity Fund Systematic Responsible Emerging Markets NT	8,834	CHF	953,537	816,347	1.23
LU1900092971	Swisscanto (Lu) Equity Fund Systematic Responsible Japan Nt Chf	15,133	CHF	1,562,143	1,566,152	2.36
				<b>9,192,357</b>	<b>9,015,396</b>	<b>13.60</b>
<b>Total - Investment funds</b>				<b>11,120,494</b>	<b>10,969,820</b>	<b>16.55</b>
<b>TOTAL INVESTMENT PORTFOLIO</b>				<b>64,178,990</b>	<b>63,039,712</b>	<b>95.09</b>

## Swisscanto (LU) Portfolio Fund Responsible Ambition (EUR)

### Geographic and economic composition of investment portfolio as at 31 March 2023

(information in percentage of net assets)

<b>Geographic composition</b>	<b>%</b>	<b>Economic composition</b>	<b>%</b>
USA	30.36	Investment funds	16.55
Luxembourg	14.11	Banks and financial institutions	12.58
France	11.11	States, provinces and municipalities	6.65
Germany	7.51	Internet software	6.64
Netherlands	5.05	Pharmaceuticals and cosmetics	5.89
Ireland	4.55	Real estate companies	4.20
Italy	3.22	Holding and finance companies	4.04
Spain	3.05	Electronic semiconductor	3.46
Canada	3.01	Crude oil	2.90
Great Britain	2.99	Insurance	2.82
Belgium	1.91	Office equipment and computers	2.66
Japan	1.42	Electronics and electrical equipment	2.56
Switzerland	1.24	Energy and water supply	2.56
Australia	1.05	Textile	2.31
Finland	0.71	Automobile industry	2.17
New Zealand	0.60	News transmission	2.06
Denmark	0.53	Food and distilleries	1.95
Sweden	0.40	Mechanics, machinery	1.83
Panama	0.39	Chemicals	1.43
Hong Kong	0.24	Consumer goods	1.31
Singapore	0.24	Supranational	1.26
Philippines	0.23	Graphic art and publishing	1.03
Portugal	0.23	Construction, building materials	1.01
Romania	0.21	Healthcare, education and social services	0.89
South Korea	0.20	Tobacco and spirits	0.86
Austria	0.17	Biotechnology	0.84
Norway	0.10	Leisure	0.61
Curacao	0.08	Other services	0.59
Israel	0.05	Transport	0.34
Jersey	0.05	Coal mines, heavy industries	0.25
Cayman Islands	0.04	Environmental services & recycling	0.23
Isle of Man	0.04	Non-ferrous metals	0.20
	<b>95.09</b>	Forest products and paper industry	0.17
		Aerospace technology	0.10
		Precious metals	0.10
		Miscellaneous	0.04
			<b>95.09</b>

## Swisscanto (LU) Portfolio Fund Sustainable Ambition (CHF)

Investment portfolio  
as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>Officially and other regulated markets listed securities and money market instruments</b>						
<b>Bonds</b>						
<b>Australia</b>						
US2027A1JZ13	Cw Bk Aus 3.9% 18-16.03.28 Regs	200,000	USD	192,054	176,193	0.48
CH0512502995	Cw Bk Austr 0.113% 19-10.12.29	200,000	CHF	185,709	173,800	0.47
CH0404599224	Nat Aus Bk 0.25% 18-13.03.24	100,000	CHF	100,230	98,275	0.27
CH1108704839	Transurban 0.875% 21-19.11.31	200,000	CHF	181,459	175,400	0.48
AU3SG0002579	Tsy Vict 2.0% 21-17.09.35	25,000	AUD	15,036	11,867	0.03
CH0282343760	Westpac Bk 0.4% 15-09.06.23	100,000	CHF	100,680	99,780	0.27
				<b>775,168</b>	<b>735,315</b>	<b>2.00</b>
<b>Austria</b>						
CH1214797214	Bawag Psk 2.955% 22-29.11.27	100,000	CHF	100,000	100,900	0.28
				<b>100,000</b>	<b>100,900</b>	<b>0.28</b>
<b>Belgium</b>						
BE0000348574	Belgium 1.7% 19-22.06.50	30,000	EUR	33,465	21,325	0.06
				<b>33,465</b>	<b>21,325</b>	<b>0.06</b>
<b>Brazil</b>						
USP2000TAA36	Banbra 3.25% 21-30.09.26	200,000	USD	174,879	168,685	0.46
				<b>174,879</b>	<b>168,685</b>	<b>0.46</b>
<b>Canada</b>						
CH1121837251	Bk Scotia 0.302% 21-30.07.31	200,000	CHF	181,009	164,350	0.45
CH1196216993	Canadian 1.712% 22-13.07.27	200,000	CHF	207,121	197,500	0.54
CH0426621709	Cibc 0.15% 18-31.07.23	100,000	CHF	98,960	99,510	0.27
CA74814ZFP32	Quebec Prov 3.65% 22-20.05.32	100,000	CAD	72,714	67,838	0.18
US89114QCQ91	Tor Dom Bk 0.55% 21-04.03.24	100,000	USD	91,842	87,415	0.24
US89114QCG10	Tor Dom Bk 0.75% 20-12.06.23	100,000	USD	91,984	90,554	0.24
				<b>743,630</b>	<b>707,167</b>	<b>1.92</b>
<b>Chile</b>						
CH0479222066	Bco Dest Cl 0.24% 19-06.06.25	100,000	CHF	98,255	94,754	0.26
CH0506071239	Credito 0.10% 20-18.09.26	100,000	CHF	90,384	90,550	0.24
				<b>188,639</b>	<b>185,304</b>	<b>0.50</b>
<b>Denmark</b>						
XS2531569965	Orsted 3.25% 22-13.09.31	100,000	EUR	97,433	96,481	0.26
				<b>97,433</b>	<b>96,481</b>	<b>0.26</b>
<b>France</b>						
CH1142512347	Bnp Par 0.528% 22-20.01.28	200,000	CHF	181,189	181,500	0.49
FR0013405537	Bnpp 1.125% 19-28.08.24	100,000	EUR	104,505	95,894	0.26
CH0124739902	Cades 2.5% 11-09.12.25	100,000	CHF	108,656	101,625	0.28

## Swisscanto (LU) Portfolio Fund Sustainable Ambition (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
FR001400CVE3	Cades 2.75% 22-25.11.32 Regs	100,000	EUR	95,740	96,788	0.26
XS1756716764	Cedeb 0.75% 18-24.01.28	80,000	EUR	74,306	71,696	0.20
				<b>564,396</b>	<b>547,503</b>	<b>1.49</b>
<b>Germany</b>						
CH0561923852	Berlin Hyp 0.25% 20-11.09.28	200,000	CHF	190,709	180,000	0.49
CH1245295758	Comzbnk 3.262% 23-03.02.27	100,000	CHF	100,000	98,754	0.27
CH0273925989	Deut Bk 0.625% 15-19.12.23	100,000	CHF	99,805	97,005	0.26
CH0581947808	Dt Bahn Fin 0.10% 21-28.01.36	200,000	CHF	173,849	155,850	0.42
CH1204259811	Dt Bahn Fin 1.95% 22-21.09.32	100,000	CHF	100,429	99,225	0.27
CH1228838129	Dt Bahn Fin 2.285% 22-28.11.42	200,000	CHF	200,000	207,900	0.57
XS2338980746	Fms Wertman 0.375% 21-06.05.24	200,000	USD	180,392	174,367	0.47
XS2101357072	Fresenius 0.75% 20-15.01.28	50,000	EUR	49,829	42,996	0.12
US500769BN36	Kfw 2.05% 06-16.02.26	10,000,000	JPY	85,438	72,630	0.20
XS2386139732	Lwf Rentbnk 0.0% 21-13.12.28	100,000	EUR	100,034	84,310	0.23
AU3CB0283190	Lwf Rentbnk 0.40% 21-23.09.24	30,000	AUD	19,892	17,502	0.05
XS2474955924	Lwf Rentbnk 2.125% 22-15.12.28	100,000	GBP	111,050	102,543	0.28
CH0595205516	Munhyp 0.20% 21-03.03.31	200,000	CHF	182,759	166,250	0.45
				<b>1,594,186</b>	<b>1,499,332</b>	<b>4.08</b>
<b>Great Britain</b>						
CH0398677747	Anz Nz Int 0.35% 18-22.10.24 Regs	100,000	CHF	100,055	97,175	0.26
CH0310451825	Anz Nz Intl 0.25% 16-25.10.23	100,000	CHF	98,375	99,045	0.27
CH1115424686	Barclays 0.315% 21-04.06.27	200,000	CHF	192,009	181,400	0.49
XS2288938546	Ebrd 2.0% 21-21.01.25	700,000	CNH	97,804	91,910	0.25
XS2472637136	Ebrd 2.75% 22-27.04.32	800,000	CNH	115,405	110,190	0.30
XS1379184473	Hsbc Hldg 2.5% 16-15.03.27	100,000	EUR	109,130	94,414	0.26
CH0429659607	Lloyds Bk 1% 18-04.03.25	100,000	CHF	96,745	97,325	0.27
XS2596599063	Natwest 4.699% 23-14.03.28	100,000	EUR	99,551	100,403	0.27
XS1875284702	Sse 1.375% 18-04.09.27	100,000	EUR	104,746	91,752	0.25
				<b>1,013,820</b>	<b>963,614</b>	<b>2.62</b>
<b>Hong Kong</b>						
HK0000895901	Hong Kong 3.875% 23-11.01.30	100,000	EUR	98,027	100,065	0.27
				<b>98,027</b>	<b>100,065</b>	<b>0.27</b>
<b>Ireland</b>						
XS2555925218	Aib Grp 5.75% 22-16.02.29 Regs	100,000	EUR	98,593	102,901	0.28
				<b>98,593</b>	<b>102,901</b>	<b>0.28</b>
<b>Italy</b>						
XS2592650373	Isp 5.0% 23-08.03.28	150,000	EUR	148,475	149,311	0.41
US465410CA47	Italy 1.25% 20-17.02.26	200,000	USD	174,098	163,238	0.44
				<b>322,573</b>	<b>312,549</b>	<b>0.85</b>



## Swisscanto (LU) Portfolio Fund Sustainable Ambition (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>Luxembourg</b>						
CH0107134683	Bei 2.625% 10-11.02.25	200,000	CHF	209,870	203,500	0.55
XS1805260483	Eib 1.375% 18-07.03.25	30,000	GBP	36,568	32,074	0.09
				<b>246,438</b>	<b>235,574</b>	<b>0.64</b>
<b>Netherlands</b>						
XS0096806590	Bk Nederld Gem 5.2% 99-07.12.28	50,000	GBP	74,786	59,564	0.16
CH0479514298	Coop Rabo 0.25% 19-25.11.27	200,000	CHF	191,860	179,700	0.49
XS2558395278	Enbw Intl 4.049% 22-22.11.29	50,000	EUR	48,987	50,689	0.14
CH0033037679	Rabobk 3.5% 07-31.08.23	100,000	CHF	101,785	100,665	0.27
				<b>417,418</b>	<b>390,618</b>	<b>1.06</b>
<b>Panama</b>						
US219868CF16	Corp Andina 2.25% 22-08.02.27	100,000	USD	89,174	83,852	0.23
CH1243933590	Corp Andina 2.428% 23-15.02.30	100,000	CHF	100,000	98,855	0.27
				<b>189,174</b>	<b>182,707</b>	<b>0.50</b>
<b>Philippines</b>						
XS2388085370	Adb 2.50% 21-15.02.27	500,000	CNH	70,587	65,663	0.18
XS1958237403	Adb 2.9% 19-05.03.24	500,000	CNH	68,951	66,721	0.18
XS0307424274	Asian Dev Bk 2.35% 07-21.06.27	10,000,000	JPY	88,934	75,472	0.21
				<b>228,472</b>	<b>207,856</b>	<b>0.57</b>
<b>Spain</b>						
CH1228837907	Bbva 2.77% 22-28.11.28	100,000	CHF	100,000	99,300	0.27
XS2555187801	Caixa 5.375% 22-14.11.30 Regs	100,000	EUR	98,387	102,851	0.28
CH0505011947	Santander 0.20% 19-19.11.27	200,000	CHF	189,109	177,300	0.48
				<b>387,496</b>	<b>379,451</b>	<b>1.03</b>
<b>USA</b>						
US031162DF41	Amgen 4.20% 22-22.02.52	100,000	USD	97,043	78,067	0.21
US04636NAB91	Astrazeneca 2.25% 21-28.05.31	300,000	USD	256,218	236,148	0.64
US06051GLC14	Bac 6.204% 22-10.11.28	50,000	USD	49,480	47,884	0.13
US110122DQ80	Bristol Mye 1.45% 20-13.11.30	200,000	USD	164,089	149,700	0.41
XS0306605956	Citigrp 2.8% 07-25.06.27	10,000,000	JPY	85,781	72,663	0.20
CH0467182405	Citigroup I 0.75% 19-02.04.26	100,000	CHF	98,655	95,000	0.26
US126650CN80	Cvs Health 5.125% 15-20.07.45	100,000	USD	97,432	86,832	0.24
CH0323735594	Eli Lilly 0.15% 16-24.05.24	100,000	CHF	98,834	98,110	0.27
US36267VAL71	Ge Hlth 6.377% 22.11.52 144A	100,000	USD	102,310	103,027	0.28
US459200KZ37	Ibm 5.10% 23-06.02.53	100,000	USD	91,794	88,012	0.24
US459058JE46	Intl Bk Rec 0.375% 20-28.07.25	200,000	USD	175,939	168,197	0.46
US478160CS18	Jnj 2.25% 20-01.09.50	150,000	USD	102,547	92,379	0.25
US58933YAR62	Merck 2.75% 15-10.02.25	200,000	USD	187,449	178,957	0.49
CH1199659934	Met Life 2.15% 22-07.12.26	200,000	CHF	204,110	198,250	0.54
US594918CC64	Microsoft 2.525% 20-01.06.50	80,000	USD	65,306	51,800	0.14
US61747YEB74	Morgan Stan 0.791% 21-22.01.25	200,000	USD	180,061	175,855	0.48
US747525BT99	Qualcomm 6.0% 22-20.05.53	50,000	USD	51,939	52,072	0.14
XS2068969067	Rabobk Ny 0.25% 19-30.10.26	100,000	EUR	91,280	89,204	0.24

## Swisscanto (LU) Portfolio Fund Sustainable Ambition (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
US771196BV36	Roche H Us 2.314% 10.03.27 144A	200,000	USD	180,831	170,236	0.46
US91324PEE88	Unh Grp 3.05% 21-15.05.41	100,000	USD	87,654	72,106	0.19
US907818GC65	Union Paci 4.95% 22-09.09.52	150,000	USD	145,188	139,465	0.38
CH0367206668	Verizon 0.375% 31.05.23 Regs	100,000	CHF	99,290	99,770	0.27
				<b>2,713,230</b>	<b>2,543,734</b>	<b>6.92</b>
	<b>Venezuela</b>					
CH0225173332	Corp Andina 2% 14-05.02.24	200,000	CHF	206,960	199,900	0.54
				<b>206,960</b>	<b>199,900</b>	<b>0.54</b>
<b>Total - Bonds</b>				<b>10,193,997</b>	<b>9,680,981</b>	<b>26.33</b>
	<b>Shares</b>					
	<b>Australia</b>					
AU000000SUN6	Suncorp Group Ltd	20,961	AUD	162,755	155,311	0.42
				<b>162,755</b>	<b>155,311</b>	<b>0.42</b>
	<b>Canada</b>					
CA6330671034	National Bank Of Canada	3,119	CAD	219,984	203,531	0.55
CA7751092007	Rogers Commun./B. N-V. *Opr*	2,866	CAD	130,870	121,185	0.33
				<b>350,854</b>	<b>324,716</b>	<b>0.88</b>
	<b>Denmark</b>					
DK0060534915	Novo Nordisk A/S /-b-	1,527	DKK	178,322	220,910	0.60
DK0060094928	Orsted	1,425	DKK	147,122	110,766	0.30
				<b>325,444</b>	<b>331,676</b>	<b>0.90</b>
	<b>France</b>					
FR0000120644	Danone.	2,582	EUR	135,252	146,868	0.40
FR0000121972	Schneider Electric Se	822	EUR	118,022	125,381	0.34
				<b>253,274</b>	<b>272,249</b>	<b>0.74</b>
	<b>Germany</b>					
DE0008404005	Allianz Se/Nam.Vinkuliert	1,031	EUR	200,907	217,757	0.59
DE0005664809	Evotec Ag	2,253	EUR	58,751	43,460	0.12
DE0006231004	Infineon Technologies /nam.	4,256	EUR	120,656	159,168	0.43
DE0007236101	Siemens Ag /nam.	1,845	EUR	231,902	273,326	0.74
DE000ENER6Y0	Siemens Energy Ag	6,328	EUR	91,982	127,121	0.35
				<b>704,198</b>	<b>820,832</b>	<b>2.23</b>
	<b>Great Britain</b>					
GB0009895292	Astrazeneca Plc	1,622	GBP	191,982	205,786	0.56
GB00BM8PJY71	Natwest Grp Rg	36,651	GBP	106,529	109,129	0.30
GB00B10RZP78	Unilever Plc	6,678	EUR	297,458	316,094	0.86
				<b>595,969</b>	<b>631,009</b>	<b>1.72</b>

## Swisscanto (LU) Portfolio Fund Sustainable Ambition (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>Ireland</b>						
IE00B4BNMY34	Accenture Plc	1,062	USD	306,183	277,290	0.75
IE00B8KQN827	Eaton Corporation Public Ltd	629	USD	99,499	98,456	0.27
IE000S9YS762	Linde Plc	834	USD	246,784	270,810	0.74
				<b>652,466</b>	<b>646,556</b>	<b>1.76</b>
<b>Italy</b>						
DK0061539921	Vestas Wind Br/Rg	3,751	DKK	95,206	99,455	0.27
				<b>95,206</b>	<b>99,455</b>	<b>0.27</b>
<b>Japan</b>						
JP3942400007	Astellas Pharma Inc	10,300	JPY	147,426	133,130	0.36
US0476491081	Atkore Inc	1,768	USD	169,283	226,897	0.62
JP3358000002	Shimano Inc.	700	JPY	122,058	109,744	0.30
JP3435000009	Sony Group Corporation	3,000	JPY	262,066	246,801	0.67
JP3890350006	Sumitomo Mitsui Financ.Gr	3,700	JPY	139,568	134,555	0.36
JP3910660004	Tokio Marine Holdings Inc	4,000	JPY	74,421	69,932	0.19
JP3571400005	Tokyo Electron Co Ltd	1,500	JPY	176,427	165,151	0.45
				<b>1,091,249</b>	<b>1,086,210</b>	<b>2.95</b>
<b>Luxembourg</b>						
FR0014000MR3	Eurofins Scientific	1,110	EUR	93,980	67,909	0.18
				<b>93,980</b>	<b>67,909</b>	<b>0.18</b>
<b>Netherlands</b>						
NL0010273215	Asml Holding Nv	355	EUR	195,090	220,287	0.60
NL0011794037	Koninklijke Ahold Delhaize N.v.	4,946	EUR	141,936	154,585	0.42
NL0000009827	Koninklijke Dsm Nv	296	EUR	45,410	31,935	0.09
				<b>382,436</b>	<b>406,807</b>	<b>1.11</b>
<b>Singapore</b>						
SG1S04926220	Oversea-Chinese Bk Corp	23,600	SGD	198,244	200,590	0.55
				<b>198,244</b>	<b>200,590</b>	<b>0.55</b>
<b>Sweden</b>						
SE0017768716	Boliden Rg	5,300	SEK	200,543	190,412	0.52
SE0015988019	Nibe Industrie Rg-B	12,862	SEK	117,876	133,483	0.36
				<b>318,419</b>	<b>323,895</b>	<b>0.88</b>
<b>Switzerland</b>						
CH0012221716	Abb	11,829	CHF	362,756	371,076	1.01
CH0432492467	Alcon Inc.	7,414	CHF	507,921	479,686	1.30
CH1176493729	Bachem Hldg N	1,364	CHF	104,084	124,670	0.34
CH1101098163	Belimo Hldg N	283	CHF	114,833	124,803	0.34
CH0126673539	Dksh Holding Ltd Shs	2,722	CHF	210,488	200,475	0.54
CH1169151003	Georg Fischer N	976	CHF	54,419	69,198	0.19
CH0010645932	Givaudan Sa /Reg.	24	CHF	77,497	71,352	0.19
CH0012214059	Holcim Ltd /nam.	1,715	CHF	79,812	101,014	0.27

## Swisscanto (LU) Portfolio Fund Sustainable Ambition (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
CH0006372897	Interroll Holding Ltd /Nam.	29	CHF	87,034	95,265	0.26
CH0022427626	Lem Holding /Nom.	67	CHF	132,166	131,722	0.36
CH0025751329	Logitech Intl Sa	398	CHF	22,781	21,134	0.06
CH0013841017	Lonza Group Ag /Nom.	1,023	CHF	578,991	559,990	1.52
CH0038863350	Nestle / Act Nom	15,798	CHF	1,839,947	1,760,845	4.79
CH0012005267	Novartis Ag Basel/nam.	11,726	CHF	946,538	982,170	2.67
CH0024608827	Partners Group Holding	108	CHF	108,184	92,534	0.25
CH0012032048	Roche Holding Ag /genussschein	5,259	CHF	1,708,320	1,372,336	3.73
CH0406705126	Sensirion Holding Ltd.	600	CHF	64,016	60,000	0.16
CH0014284498	Siegfried Holding Sa /Nam.Akt.	377	CHF	268,510	253,156	0.69
CH0435377954	Sig Combibloc Group Ag	13,312	CHF	291,481	313,098	0.85
CH0418792922	Sika Ltd	1,826	CHF	493,437	466,543	1.27
CH0013396012	Skan Group N	140	CHF	11,506	11,718	0.03
CH0012549785	Sonova Holding Ag /Nom.	1,039	CHF	283,626	279,075	0.76
CH1175448666	Straumann Hldg N	231	CHF	31,290	31,497	0.09
CH0014852781	Swiss Life Holding /Nam	541	CHF	291,458	304,691	0.83
CH0012100191	Tecan Group Sa /Nam.	819	CHF	287,694	326,945	0.89
CH0012453913	Temenos Ltd	1,151	CHF	89,417	72,835	0.20
CH0244767585	Ubs Group Ag	21,693	CHF	385,488	418,458	1.14
CH0311864901	Vat Group Ltd	936	CHF	277,497	307,195	0.84
CH0276534614	Zehnder Group Ag	684	CHF	51,161	50,958	0.14
CH0011075394	Zurich Insurance Group /Nam	1,417	CHF	617,756	620,221	1.69
				<b>10,380,108</b>	<b>10,074,660</b>	<b>27.40</b>
	<b>USA</b>					
US00287Y1091	Abbvie Inc	1,719	USD	248,523	250,273	0.68
US0010551028	Aflac Inc.	3,841	USD	227,168	226,397	0.62
US0126531013	Albemarle Corp	613	USD	134,097	123,784	0.34
US02079K3059	Alphabet Inc -a-	5,668	USD	643,270	537,114	1.46
US0304201033	American Water Works Co Inc	1,039	USD	150,831	139,045	0.38
US0378331005	Apple Inc	2,092	USD	308,976	315,148	0.86
US0382221051	Applied Materials Inc	1,535	USD	170,756	172,244	0.47
US0528001094	Autoliv Inc	1,400	USD	106,372	119,405	0.32
US09062X1037	Biogen Inc	256	USD	66,148	65,023	0.18
US15135B1017	Centene Corp. De	1,837	USD	152,429	106,078	0.29
US17275R1023	Cisco Systems Inc.	2,654	USD	131,294	126,744	0.34
US2372661015	Darling Ingred --- Shs	1,362	USD	86,660	72,665	0.20
US2441991054	Deere & Co.	427	USD	157,328	161,059	0.44
US27579R1041	East-West Bancorp	1,934	USD	139,236	98,058	0.27
US2786421030	Ebay Inc	1,854	USD	87,622	75,150	0.20
US29261A1007	Encompass Hlth Registered	1,076	USD	56,623	53,179	0.14
US29670G1022	Essential Util Rg	1,256	USD	56,077	50,085	0.14
US3364331070	First Solar Inc	1,465	USD	167,240	291,091	0.79
US3687361044	General Hldg	811	USD	203,716	80,023	0.22
US4932671088	Keycorp	5,001	USD	98,977	57,200	0.16
US49338L1035	Keysight Technologies Inc	1,524	USD	230,526	224,821	0.61
US4943681035	Kimberly Clark Corp	1,512	USD	187,539	185,396	0.50
US5324571083	Lilly (Eli) & Co	663	USD	213,845	208,004	0.57
US5486611073	Lowe S Companies Inc.	1,089	USD	222,099	198,941	0.54
US5717481023	Marsh & Mc-Lennan Cos Inc	1,281	USD	195,755	194,906	0.53

## Swisscanto (LU) Portfolio Fund Sustainable Ambition (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
US5951121038	Micron Technology Inc	2,528	USD	164,108	139,353	0.38
US5949181045	Microsoft Corp	3,152	USD	813,458	830,163	2.26
US61945C1036	Mosaic Co	2,392	USD	130,209	100,258	0.27
US67066G1040	Nvidia Corp.	1,100	USD	187,224	279,132	0.76
US6821891057	On Semiconductor Corp	968	USD	65,333	72,797	0.20
US6907421019	Owens Corning Inc	2,137	USD	188,107	187,026	0.51
US7170811035	Pfizer Inc.	3,113	USD	151,537	116,030	0.31
US78409V1044	S&P Global Shs	591	USD	209,973	186,144	0.51
US83417M1045	Solaredge Technologies Inc	811	USD	232,443	225,193	0.61
US88160R1014	Tesla Inc	743	USD	197,717	140,817	0.38
US8835561023	Thermo Fisher Scientific Inc	560	USD	298,536	294,864	0.80
US8725901040	T-Mobile Us Inc	1,434	USD	192,226	189,745	0.52
US8923561067	Tractor Supply Co	1,183	USD	243,977	254,015	0.69
US9113631090	United Rentals Inc.	483	USD	153,671	174,627	0.47
US91324P1021	Unitedhealth Group Inc	726	USD	354,956	313,439	0.85
US92532F1003	Vertex Pharmaceuticals	971	USD	256,712	279,485	0.76
US92826C8394	Visa Inc -a	928	USD	187,097	191,139	0.52
US94106L1098	Waste Management Inc	596	USD	94,389	88,842	0.24
				<b>8,564,780</b>	<b>8,194,902</b>	<b>22.29</b>
<b>Total - Shares</b>				<b>24,169,382</b>	<b>23,636,777</b>	<b>64.28</b>
<b>Total - Officially and other regulated markets listed securities and money market instruments</b>				<b>34,363,379</b>	<b>33,317,758</b>	<b>90.61</b>
<b>Securities and money market instruments that are not listed on an exchange or traded on a regulated market</b>						
<b>Bonds</b>						
<b>Canada</b>						
CA63306AGJ93	Natl Bk 1.573% 20-18.08.26	50,000	CAD	35,113	31,357	0.09
CA68333ZAN74	Ontario 1.35% 20-02.12.30	50,000	CAD	32,738	28,866	0.08
				<b>67,851</b>	<b>60,223</b>	<b>0.17</b>
<b>Total - Bonds</b>				<b>67,851</b>	<b>60,223</b>	<b>0.17</b>
<b>Total - Securities and money market instruments that are not listed on an exchange or traded on a regulated market</b>				<b>67,851</b>	<b>60,223</b>	<b>0.17</b>
<b>Investment funds</b>						
<b>Luxembourg</b>						
LU0866272569	Swisscanto (LU) Equity Fund Sustainable Emerging Markets NT	23,000	USD	2,683,975	2,531,273	6.88
				<b>2,683,975</b>	<b>2,531,273</b>	<b>6.88</b>
<b>Total - Investment funds</b>				<b>2,683,975</b>	<b>2,531,273</b>	<b>6.88</b>
<b>TOTAL INVESTMENT PORTFOLIO</b>				<b>37,115,205</b>	<b>35,909,254</b>	<b>97.66</b>

## Swisscanto (LU) Portfolio Fund Sustainable Ambition (CHF)

### Geographic and economic composition of investment portfolio as at 31 March 2023

(information in percentage of net assets)

<b>Geographic composition</b>	<b>%</b>	<b>Economic composition</b>	<b>%</b>
USA	29.21	Banks and financial institutions	14.74
Switzerland	27.40	Pharmaceuticals and cosmetics	13.69
Luxembourg	7.70	Holding and finance companies	9.74
Germany	6.31	Investment funds	6.88
Great Britain	4.34	Electronic semiconductor	6.53
Canada	2.97	Food and distilleries	6.05
Japan	2.95	Chemicals	4.37
Australia	2.42	Insurance	4.26
France	2.23	Electronics and electrical equipment	3.98
Netherlands	2.17	Internet software	3.86
Ireland	2.04	Supranational	3.28
Denmark	1.16	Healthcare, education and social services	3.05
Italy	1.12	Real estate companies	2.32
Spain	1.03	States, provinces and municipalities	2.25
Sweden	0.88	Mechanics, machinery	2.01
Philippines	0.57	Energy and water supply	1.80
Singapore	0.55	Office equipment and computers	1.50
Venezuela	0.54	Other services	1.27
Chile	0.50	Biotechnology	1.22
Panama	0.50	Automobile industry	1.00
Brazil	0.46	News transmission	0.93
Austria	0.28	Construction, building materials	0.78
Hong Kong	0.27	Coal mines, heavy industries	0.52
Belgium	0.06	Graphic art and publishing	0.51
	<b>97.66</b>	Forest products and paper industry	0.50
		Transport	0.38
		Environmental services & recycling	0.24
			<b>97.66</b>

## Swisscanto (LU) Portfolio Fund Responsible Focus (CHF)

Investment portfolio  
as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>Officially and other regulated markets listed securities and money market instruments</b>						
<b>REITS</b>						
<b>Australia</b>						
AU000000SCG8	Scentre Group /Reit	26,460	AUD	47,942	44,522	0.03
				<b>47,942</b>	<b>44,522</b>	<b>0.03</b>
<b>France</b>						
FR0000121964	Klepierre	1,667	EUR	39,901	34,497	0.02
				<b>39,901</b>	<b>34,497</b>	<b>0.02</b>
<b>USA</b>						
US03027X1000	American Tower Corp	1,852	USD	428,813	345,721	0.20
US22822V1017	Crown Castle Inc	1,543	USD	217,987	188,662	0.11
US29444U7000	Equinix Inc /Reit	426	USD	259,855	280,609	0.17
US8288061091	Simon Property /Paired Shs	654	USD	73,651	66,898	0.04
				<b>980,306</b>	<b>881,890</b>	<b>0.52</b>
<b>Total - REITS</b>				<b>1,068,149</b>	<b>960,909</b>	<b>0.57</b>
<b>Shares</b>						
<b>Australia</b>						
AU000000APA1	Apa Group - Stapled Security	37,496	AUD	257,215	232,172	0.14
AU000000ALL7	Aristocrat Leisure Limited	10,439	AUD	230,016	237,600	0.14
AU000000BHP4	Bhp Group Ltd	16,011	AUD	466,940	462,681	0.27
AU0000030678	Coles Group Ltd	3,987	AUD	43,970	43,959	0.03
AU000000FMG4	Fortescue Metals Group Ltd	6,497	AUD	94,326	89,402	0.05
US4595061015	Intl Flavors Frag	3,758	USD	308,922	315,710	0.18
AU000000PLS0	Pilbara Minerals Shs	29,272	AUD	70,344	70,566	0.04
AU000000QBE9	Qbe Insurance Group	27,703	AUD	212,534	247,302	0.14
AU000000RIO1	Rio Tinto Limited	1,506	AUD	122,522	110,702	0.07
				<b>1,806,789</b>	<b>1,810,094</b>	<b>1.06</b>
<b>Austria</b>						
AT0000743059	Omv Ag	1,023	EUR	46,479	42,909	0.03
AT0000746409	Verbund Ag/-A-	264	EUR	19,215	20,962	0.01
				<b>65,694</b>	<b>63,871</b>	<b>0.04</b>
<b>Belgium</b>						
BE0974293251	Anheuser-busch Inbev Sa/nv	4,119	EUR	232,489	250,730	0.15
				<b>232,489</b>	<b>250,730</b>	<b>0.15</b>
<b>Canada</b>						
CA00208D4084	Arc Resources Ltd	23,584	CAD	284,950	244,051	0.14
CA0641491075	Bank Of Nova Scotia	7,128	CAD	355,650	327,526	0.19
CA1367178326	Canadian Utilit.Ltd-A-N-Vot	2,317	CAD	57,382	58,902	0.04
CA9611485090	George Weston Ltd	1,781	CAD	210,303	215,319	0.13

## Swisscanto (LU) Portfolio Fund Responsible Focus (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
CA3759161035	Gildan Activewear	5,257	CAD	146,821	159,333	0.09
CA4488112083	Hydro One Ltd	8,496	CAD	170,812	220,684	0.13
US4824801009	Kla Corporation	184	USD	66,630	67,098	0.04
CA56501R1064	Manulife Financial Corp	19,512	CAD	348,498	326,645	0.19
CA6330671034	National Bank Of Canada	5,050	CAD	330,105	329,538	0.19
CA6665111002	Northland Power	1,908	CAD	43,480	43,636	0.03
CA67077M1086	Nutrien Ltd	1,356	CAD	104,463	91,360	0.05
CA6837151068	Open Text Corp	626	CAD	17,898	22,028	0.01
CA7800871021	Royal Bank Of Canada	3,904	CAD	341,429	340,614	0.20
CA8787422044	Teck Resources / -B-	1,254	CAD	40,241	41,774	0.03
				<b>2,518,662</b>	<b>2,488,508</b>	<b>1.46</b>
	<b>Cayman Islands</b>					
KYG319891092	Esr Cayman Ltd /Reit 144A	47,800	HKD	78,855	78,324	0.05
US36118L1061	Futu Holdings Ltd /Sadr	425	USD	19,156	20,131	0.01
US3724601055	Genuine Parts Co	955	USD	124,252	145,968	0.08
KYG4124C1096	Grab Hldg Rg-A	7,800	USD	18,842	21,449	0.01
GB0007908733	Sse Plc	13,951	GBP	270,835	284,125	0.17
				<b>511,940</b>	<b>549,997</b>	<b>0.32</b>
	<b>Curacao</b>					
AN8068571086	Schlumberger Ltd	6,978	USD	343,454	313,000	0.18
				<b>343,454</b>	<b>313,000</b>	<b>0.18</b>
	<b>Denmark</b>					
DK0060534915	Novo Nordisk A/S /-B-	3,077	DKK	373,477	445,148	0.26
DK0060336014	Novozymes Shs-B-	1,927	DKK	89,132	90,093	0.05
DK0060252690	Pandora A/S	1,992	DKK	185,581	173,949	0.10
				<b>648,190</b>	<b>709,190</b>	<b>0.41</b>
	<b>Finland</b>					
FI0009007884	Elisa Corporation A	2,365	EUR	130,084	130,417	0.07
FI0009000202	Kesko Oyj /-B-	3,415	EUR	75,715	67,129	0.04
FI4000297767	Nordea Bank Abp	24,200	SEK	243,199	235,884	0.14
				<b>448,998</b>	<b>433,430</b>	<b>0.25</b>
	<b>France</b>					
FR0000120628	Axa	14,477	EUR	368,796	404,697	0.24
FR0000131104	Bnp Paribas	6,102	EUR	267,776	334,374	0.20
FR0000120644	Danone.	3,835	EUR	215,996	218,141	0.13
FR0010208488	Engie	18,981	EUR	258,537	274,562	0.16
FR0000120321	L Oreal	98	EUR	37,524	40,001	0.02
FR0010307819	Legrand Holding Act.prov.opo	1,920	EUR	156,053	160,227	0.09
FR0000121014	Lvmh Act.	310	EUR	227,742	259,808	0.15
FR0000120693	Pernod-ricard	1,125	EUR	210,224	233,033	0.14
FR0000121972	Schneider Electric Se	2,019	EUR	276,660	307,961	0.18
FR0000130809	Ste Gen.paris -a-	10,912	EUR	261,298	225,111	0.13
FR0000120271	Totalenergies Se	3,735	EUR	218,959	201,517	0.12



## Swisscanto (LU) Portfolio Fund Responsible Focus (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
FR0013176526	Valeo Sa	958	EUR	18,893	17,980	0.01
FR0000124141	Veolia Environnement	6,048	EUR	169,806	170,479	0.10
				<b>2,688,264</b>	<b>2,847,891</b>	<b>1.67</b>
<b>Germany</b>						
DE0008404005	Allianz Se/nam.vinkuliert	982	EUR	204,204	207,408	0.12
DE0005200000	Beiersdorf A.G.	748	EUR	82,304	89,052	0.05
DE0005190037	Bmw Ag /Vorzug.	500	EUR	39,611	46,798	0.03
DE0005140008	Deutsche Bank Ag /nam.	13,923	EUR	164,533	129,290	0.07
DE000ENAG999	E.On Se	16,232	EUR	139,781	185,273	0.11
DE0006602006	Gea Group Ag	5,627	EUR	228,515	234,288	0.14
DE0006048432	Henkel / Vorzug	3,268	EUR	214,047	233,732	0.14
DE0006599905	Merck Kgaa	1,384	EUR	233,113	235,651	0.14
DE0007164600	Sap Se	1,855	EUR	199,985	213,682	0.12
DE0007236101	Siemens Ag /nam.	2,492	EUR	290,866	369,176	0.22
				<b>1,796,959</b>	<b>1,944,350</b>	<b>1.14</b>
<b>Great Britain</b>						
GB0009895292	Astrazeneca Plc	1,305	GBP	164,430	165,568	0.10
GB0031348658	Barclays Plc	146,547	GBP	325,799	241,348	0.14
GB0007980591	Bp Plc	11,184	GBP	59,536	64,529	0.04
GB0031743007	Burberry Group Plc	8,946	GBP	208,793	261,316	0.15
GB00BDCPN049	Coca-Cola Europ Prntr	1,511	USD	79,355	81,704	0.05
GB00BJFFLV09	Croda International Plc	2,423	GBP	182,283	177,845	0.10
GB00BN7SWP63	Gsk Plc	15,026	GBP	241,851	242,541	0.14
GB0005405286	Hsbc Holdings Plc	59,096	GBP	367,417	366,938	0.22
GB00BZ4BQC70	Johnson Matthey Plc	2,641	GBP	65,985	59,171	0.04
GB00BM8PJY71	Natwest Grp Rg	94,198	GBP	282,966	280,476	0.16
GB0006776081	Pearson Plc	12,917	GBP	132,894	123,202	0.07
GB00B2B0DG97	Relx Plc	9,477	GBP	271,206	280,252	0.16
GB00B8C3BL03	Sage Grp	8,411	GBP	68,221	73,631	0.04
GB00BP6MXD84	Shell Rg Registered Shs	19,610	GBP	400,875	511,348	0.30
				<b>2,851,611</b>	<b>2,929,869</b>	<b>1.71</b>
<b>Hong Kong</b>						
HK0000093390	Hkt Ltd - Stapled	126,000	HKD	158,514	152,793	0.09
HK0016000132	Sun Hung Kai Properties Ltd	18,000	HKD	226,588	230,425	0.13
HK0019000162	Swire Pacific Ltd -a-	19,500	HKD	155,270	136,841	0.08
				<b>540,372</b>	<b>520,059</b>	<b>0.30</b>
<b>Ireland</b>						
IE00B4BNMY34	Accenture Plc	263	USD	70,436	68,670	0.04
IE0001827041	Crh Plc	4,525	EUR	187,612	208,728	0.12
IE00B8KQN827	Eaton Corporation Public Ltd	1,868	USD	274,692	292,394	0.17
IE00BQPQZ61	Horizon Therap --- Reg Shs	1,438	USD	143,898	143,375	0.08
IE00B4Q5ZN47	Jazz Pharmaceuticals Plc	665	USD	87,388	88,897	0.05
IE00BY7QL619	Johnson Ctr Int Shs	4,641	USD	222,226	255,320	0.15
IE000S9YS762	Linde Plc	1,023	USD	325,484	332,180	0.20
IE00BTN1Y115	Medtronic Holdings Limited	781	USD	58,169	57,521	0.03

## Swisscanto (LU) Portfolio Fund Responsible Focus (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
IE00BLS09M33	Pentair Plc	1,509	USD	87,140	76,192	0.05
IE00BK9ZQ967	Trane Technologies Plc	1,600	USD	268,148	268,920	0.16
				<b>1,725,193</b>	<b>1,792,197</b>	<b>1.05</b>
<b>Isle of Man</b>						
IM00B5VQMV65	Entain - Rg Shs	7,381	GBP	121,177	104,758	0.06
				<b>121,177</b>	<b>104,758</b>	<b>0.06</b>
<b>Israel</b>						
IL0010824113	Check Point Software Techno	596	USD	68,659	70,782	0.04
				<b>68,659</b>	<b>70,782</b>	<b>0.04</b>
<b>Italy</b>						
IT0000062072	Assicurazioni Generali Spa	10,748	EUR	183,324	196,072	0.12
IT0000072618	Intesa Sanpaolo Spa	83,007	EUR	196,955	195,050	0.11
IT0000062957	Mediobanca Bca Credito Finanz.	4,556	EUR	43,077	41,909	0.02
IT0003796171	Poste Italiane Spa	12,082	EUR	114,988	112,866	0.07
				<b>538,344</b>	<b>545,897</b>	<b>0.32</b>
<b>Jersey</b>						
JE00BJJN4441	Clarivate Rg Shs	6,031	USD	47,506	51,735	0.03
JE00BJVNSS43	Ferguson Newco Plc	769	USD	102,284	93,962	0.05
				<b>149,790</b>	<b>145,697</b>	<b>0.08</b>
<b>Netherlands</b>						
NL0010273215	Asml Holding Nv	830	EUR	395,742	515,038	0.30
NL0010545661	Cnh Industrial Reg Shs	3,117	EUR	49,419	43,559	0.03
NL0000009082	Koninklijke Kpn /Eur 0.04	53,914	EUR	178,466	174,232	0.10
NL0009538784	Nxp Semiconductor	1,738	USD	277,479	296,076	0.17
NL0000395903	Wolters Kluwer Nv	2,426	EUR	196,821	280,155	0.17
				<b>1,097,927</b>	<b>1,309,060</b>	<b>0.77</b>
<b>New Zealand</b>						
NZMELE0002S7	Meridian Energy Ltd	14,757	NZD	44,843	44,281	0.03
				<b>44,843</b>	<b>44,281</b>	<b>0.03</b>
<b>Norway</b>						
NO0010345853	Aker Bp Asa	5,187	NOK	136,828	115,964	0.07
NO0010096985	Equinor Asa	1,628	NOK	47,251	42,418	0.02
				<b>184,079</b>	<b>158,382</b>	<b>0.09</b>
<b>Portugal</b>						
PTGALOAM0009	Galp Energia Sgpps Sa -B- Shrs	5,266	EUR	59,140	54,671	0.03
				<b>59,140</b>	<b>54,671</b>	<b>0.03</b>

## Swisscanto (LU) Portfolio Fund Responsible Focus (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
<b>Singapore</b>						
SG1S04926220	Oversea-Chinese Bk Corp	37,300	SGD	322,373	317,034	0.19
US98978V1035	Zoetis Inc -A-	471	USD	89,903	71,616	0.04
				<b>412,276</b>	<b>388,650</b>	<b>0.23</b>
<b>Spain</b>						
ES0113211835	Bco Bilbao Viz.Argentaria /Nam.	17,752	EUR	110,330	115,777	0.07
ES0148396007	Inditex	8,219	EUR	200,428	252,069	0.14
ES0173093024	Red Electrica Corporacion. Sa	14,940	EUR	257,143	240,219	0.14
				<b>567,901</b>	<b>608,065</b>	<b>0.35</b>
<b>Sweden</b>						
SE0009922164	Essity Aktie- B	1,774	SEK	46,195	46,324	0.03
SE0015811955	Inv Rg-A	9,470	SEK	173,849	176,204	0.10
SE0000115446	Volvo -B-	15,035	SEK	270,764	283,259	0.17
				<b>490,808</b>	<b>505,787</b>	<b>0.30</b>
<b>Switzerland</b>						
CH0012221716	Abb	44,067	CHF	823,172	1,382,382	0.81
CH1169360919	Accelleron Industries Ag	18,555	CHF	298,722	401,345	0.24
CH0432492467	Alcon Inc.	29,126	CHF	1,742,016	1,884,452	1.10
CH0043238366	Aryzta Ag /Nam.	336,693	CHF	388,413	521,874	0.31
CH0009002962	Barry Callebaut Ag /nam.	475	CHF	919,821	921,025	0.54
CH0210483332	Cie Financiere Richemont Nam-Ak	18,206	CHF	1,586,303	2,656,255	1.55
CH0198251305	Coca-Cola Hbc	6,019	GBP	149,295	150,458	0.09
CH0030486770	Daetwyler Holding Ag	2,264	CHF	492,206	426,085	0.25
CH0126673539	Dksh Holding Ltd Shs	5,946	CHF	437,017	437,923	0.26
CH0030170408	Geberit Ag /Namen-Aktien	888	CHF	500,752	452,170	0.27
CH1169151003	Georg Fischer N	7,969	CHF	505,188	565,002	0.33
CH0010645932	Givaudan Sa /Reg.	353	CHF	1,042,430	1,049,469	0.61
CH0012214059	Holcim Ltd /nam.	13,118	CHF	662,538	772,650	0.45
CH0006372897	Interroll Holding Ltd/nam.	209	CHF	528,198	686,565	0.40
CH0025238863	Kuehne +Nagel International	1,794	CHF	423,596	487,789	0.29
CH0010570767	Lindt & Spruengli /partiz	116	CHF	995,122	1,252,800	0.73
CH0025751329	Logitech Intl Sa	9,303	CHF	773,236	493,989	0.29
CH0013841017	Lonza Group Ag /nom.	3,908	CHF	2,336,596	2,139,239	1.25
CH0038863350	Nestle / Act Nom	98,147	CHF	6,435,447	10,939,465	6.40
CH0012005267	Novartis Ag Basel/Nam.	72,915	CHF	4,881,694	6,107,360	3.57
CH0024608827	Partners Group Holding	1,181	CHF	1,097,896	1,011,881	0.59
CH0012032048	Roche Holding Ag /genussschein	26,774	CHF	5,892,595	6,986,675	4.09
CH0002497458	Sgs Sa /Nom.	171	CHF	461,624	343,881	0.20
CH0435377954	Sig Combibloc Group Ag	41,534	CHF	429,480	976,880	0.57
CH0418792922	Sika Ltd	3,502	CHF	1,022,015	894,761	0.52
CH0012549785	Sonova Holding Ag /nom.	3,282	CHF	767,364	881,545	0.52
CH0014852781	Swiss Life Holding /nam	634	CHF	246,975	357,069	0.21
CH0126881561	Swiss Re-Namen	5,455	CHF	506,108	511,897	0.30
CH0008742519	Swisscom /Nam.	519	CHF	263,688	302,681	0.18
CH0012100191	Tecan Group Sa /nam.	1,936	CHF	714,544	772,851	0.45
CH0012453913	Temenos Ltd	5,490	CHF	558,068	347,407	0.20

## Swisscanto (LU) Portfolio Fund Responsible Focus (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
CH0244767585	Ubs Group Ag	131,191	CHF	3,443,828	2,530,674	1.48
CH0014786500	Valiant Holdg Ag /namen	3,042	CHF	256,013	298,724	0.18
CH0011075394	Zurich Insurance Group/nam	6,275	CHF	1,771,133	2,746,568	1.61
				<b>43,353,093</b>	<b>52,691,791</b>	<b>30.84</b>
	<b>Thailand</b>					
CA5394811015	Loblaw Companies Ltd	2,645	CAD	146,475	219,914	0.13
				<b>146,475</b>	<b>219,914</b>	<b>0.13</b>
	<b>USA</b>					
US88579Y1010	3M Co	2,635	USD	378,025	253,021	0.15
US0028241000	Abbott Laboratories Inc	1,113	USD	127,517	102,959	0.06
US00287Y1091	Abbvie Inc	3,277	USD	369,156	477,106	0.28
US00724F1012	Adobe Inc	1,458	USD	567,329	513,296	0.30
US0079031078	Advanced Micro Devices Inc	2,723	USD	282,636	243,809	0.14
US00971T1016	Akamai Technologies Inc	1,873	USD	153,805	133,977	0.08
US0200021014	Allstate Corp	2,156	USD	272,438	218,253	0.13
US02005N1000	Ally Financial Inc	11,604	USD	368,147	270,215	0.16
US02079K3059	Alphabet Inc -a-	15,636	USD	1,553,253	1,481,707	0.87
US02079K1079	Alphabet Inc -C-	3,436	USD	308,184	326,452	0.19
US0231351067	Amazon Com Inc	14,562	USD	1,615,825	1,374,079	0.80
US0311621009	Amgen Inc	270	USD	63,872	59,630	0.04
US0326541051	Analog Devices Inc	1,771	USD	302,640	319,082	0.19
US03662Q1058	Ansys Inc	881	USD	208,473	267,850	0.16
US0378331005	Apple Inc	25,549	USD	2,589,470	3,848,813	2.25
US0382221051	Applied Materials Inc	3,248	USD	322,364	364,462	0.21
US0404131064	Arista Networks Inc	1,405	USD	157,415	215,455	0.13
US00206R1023	At & T	4,260	USD	73,987	74,916	0.04
US0533321024	Autozone Inc	78	USD	158,804	175,160	0.10
US0536111091	Avery Dennison Corp	1,907	USD	324,690	311,721	0.18
US05464C1018	Axon Enterprise	277	USD	55,502	56,899	0.03
US0605051046	Bank Of America Corp	18,886	USD	750,975	493,444	0.29
US0640581007	Bank Of Ny Mellon Corp Shs	6,337	USD	284,873	263,060	0.15
US0865161014	Best Buy Co Inc.	1,527	USD	112,363	109,186	0.06
US09062X1037	Biogen Inc	1,152	USD	277,507	292,601	0.17
US09857L1089	Booking Holdings Inc	165	USD	318,751	399,813	0.23
US0997241064	Borg Warner Inc	2,097	USD	83,965	94,081	0.06
US1101221083	Bristol Myers Squibb Co	7,223	USD	466,146	457,347	0.27
US11135F1012	Broadcom Inc	281	USD	141,900	164,688	0.10
US1273871087	Cadence Design Systems	1,587	USD	232,324	304,589	0.18
US1344291091	Campbell Soup Co.	5,199	USD	242,892	261,130	0.15
US14040H1059	Capital One Financial Corp.	3,167	USD	379,178	278,211	0.16
US14149Y1082	Cardinal Health Inc.	979	USD	72,156	67,525	0.04
US14448C1045	Carrier Global Corporation	6,322	USD	233,942	264,227	0.16
US1491231015	Caterpillar Inc.	1,732	USD	365,101	362,086	0.21
US12504L1098	Cbre Group -a-	4,362	USD	348,532	290,141	0.17
US16119P1084	Charter Communications Inc	768	USD	251,438	250,901	0.15
US16411R2085	Cheniere Energy	1,339	USD	173,364	192,783	0.11
US1667641005	Chevron Corporation	1,481	USD	210,623	220,750	0.13
US1729081059	Cintas	641	USD	272,463	270,939	0.16

## Swisscanto (LU) Portfolio Fund Responsible Focus (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
US17275R1023	Cisco Systems Inc.	11,592	USD	459,953	553,585	0.32
US1912161007	Coca-Cola Co.	9,731	USD	538,230	551,431	0.32
US19260Q1076	Coinbase Glb Rg-A	779	USD	25,074	48,087	0.03
US1941621039	Colgate - Palmolive Co.	4,593	USD	336,219	315,324	0.19
US20030N1019	Comcast Corp/-a-	13,248	USD	525,678	458,814	0.27
US2058871029	Conagra Brands Inc	7,932	USD	267,629	272,170	0.16
US20825C1045	Conocophillips	4,406	USD	310,785	399,330	0.23
US2091151041	Consolidated Edison Inc	3,604	USD	286,047	314,987	0.18
US22160K1051	Costco Wholesale Corp	329	USD	163,721	149,338	0.09
US2310211063	Cummins Inc	1,039	USD	185,243	226,740	0.13
US1266501006	Cvs Health Corp	2,202	USD	191,201	149,485	0.09
US2358511028	Danaher Corp	312	USD	86,923	71,838	0.04
US2371941053	Darden Restaurants	1,597	USD	213,641	226,369	0.13
US23918K1088	Davita Inc --- Shs	1,073	USD	97,573	79,507	0.05
US2441991054	Deere & Co.	959	USD	369,214	361,722	0.21
US2521311074	Dexcom Inc	343	USD	33,397	36,405	0.02
US2561631068	DocuSign Inc	412	USD	21,632	21,943	0.01
US26210C1045	Dropbox Inc -a- Shs	6,768	USD	139,378	133,674	0.08
US2786421030	Ebay Inc	7,066	USD	350,677	286,415	0.17
US2788651006	Ecolab Inc.	1,574	USD	232,632	238,020	0.14
US28176E1082	Edwards Lifesciences	2,481	USD	238,355	187,509	0.11
US2855121099	Electronic Arts	1,666	USD	190,524	183,322	0.11
US0367521038	Elevance Health Inc	315	USD	134,782	132,319	0.08
US26884L1098	Eq	6,137	USD	182,524	178,902	0.11
US29452E1010	Equitable Hldg Rg	6,648	USD	186,246	154,201	0.09
US30040W1080	Eversource Energy	1,756	USD	122,106	125,544	0.07
US30231G1022	Exxon Mobil Corp	8,931	USD	716,495	894,706	0.52
US3032501047	Fair Isaac Corp	64	USD	29,958	41,084	0.02
US31620M1062	Fidelity Natl Inform Serv	1,992	USD	126,674	98,869	0.06
US3167731005	Fifth Third Bancorp	6,482	USD	156,028	157,752	0.09
US3024913036	Fmc Corp.	1,491	USD	172,232	166,354	0.10
US34959E1091	Fortinet	2,353	USD	118,656	142,861	0.08
US34959J1088	Fortive Corp	3,989	USD	247,691	248,422	0.15
US35137L1052	Fox --- Registered Shs -a-	6,774	USD	209,061	210,715	0.12
US3666511072	Gartner Inc. *Opa*	583	USD	173,321	173,505	0.10
US6687711084	Gen Digital Inc	4,261	USD	65,579	66,798	0.04
US3696043013	General Electric Rg	5,028	USD	383,616	439,122	0.26
US3703341046	General Mills Inc	3,513	USD	217,501	274,267	0.16
US3755581036	Gilead Sciences Inc.	5,020	USD	331,820	380,502	0.22
US3802371076	Godaddy Inc	2,499	USD	174,986	177,432	0.10
US4180561072	Hasbro Inc.	5,435	USD	359,297	266,579	0.16
US40412C1018	Hca Healthcare Inc	1,391	USD	312,504	335,071	0.20
US4228061093	Heico Corp	1,162	USD	182,155	181,567	0.11
US42824C1099	Hewlett Packard Ent Co	3,641	USD	53,328	52,987	0.03
US4364401012	Hologic Inc	3,711	USD	269,433	273,588	0.16
US4370761029	Home Depot Inc.	819	USD	227,760	220,808	0.13
US4435731009	Hubspot Inc	105	USD	38,514	41,127	0.02
US4448591028	Humana Inc.	464	USD	210,549	205,780	0.12
US4592001014	Ibm Corp	2,746	USD	367,699	328,853	0.19
US45167R1041	Idex Corp	1,057	USD	234,476	223,088	0.13
US45687V1061	Ingersoll Rand Inc	4,023	USD	205,747	213,824	0.13

## Swisscanto (LU) Portfolio Fund Responsible Focus (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
US4612021034	Intuit	627	USD	229,965	255,370	0.15
US46120E6023	Intuitive Surgical Inc	1,311	USD	314,074	305,967	0.18
US4781601046	Johnson & Johnson	4,308	USD	695,059	610,014	0.36
US46625H1005	Jpmorgan Chase & Co	3,710	USD	474,314	441,656	0.26
US49338L1035	Keysight Technologies Inc	1,577	USD	203,466	232,639	0.14
US5324571083	Lilly (eli) & Co	1,632	USD	351,199	512,009	0.30
US5018892084	Lkq	4,440	USD	236,772	230,228	0.14
US5494981039	Lucid Group Rg	4,091	USD	30,483	30,048	0.02
US5658491064	Marathon Oil Corp.	2,084	USD	51,152	45,616	0.03
US57636Q1040	Mastercard Inc. Shs-a-	949	USD	307,317	315,061	0.18
US57667L1070	Match Group Rg	1,548	USD	73,455	54,290	0.03
US5801351017	Mcdonald S Corp.	472	USD	113,395	120,567	0.07
US58733R1023	Mercadolibre Inc	173	USD	157,779	208,312	0.12
US58933Y1055	Merck & Co Inc New Common	6,553	USD	531,759	636,903	0.37
US30303M1027	Meta Platforms Registerd Shs A	2,483	USD	608,423	480,753	0.28
US5926881054	Mettler Toledo Intl Inc.	150	USD	210,861	209,688	0.12
US5949181045	Microsoft Corp	12,484	USD	2,427,925	3,287,991	1.92
US6174464486	Morgan Stanley	4,883	USD	396,702	391,664	0.23
US55354G1004	Msci Inc -A-	580	USD	266,323	296,557	0.17
US65473P1057	Nisource Inc	3,180	USD	81,561	81,226	0.05
US67066G1040	Nvidia Corp.	3,866	USD	742,034	981,024	0.57
US62944T1051	Nvr Inc	19	USD	86,734	96,719	0.06
US68389X1054	Oracle Corp	2,226	USD	167,325	188,959	0.11
US69047Q1022	Ovintiv Rg	2,426	USD	111,401	79,963	0.05
US70450Y1038	Paypal Holdings Inc	5,208	USD	378,444	361,305	0.21
US7134481081	Pepsico Inc	1,291	USD	211,131	215,003	0.13
US7170811035	Pfizer Inc.	13,589	USD	582,804	506,501	0.30
US72352L1061	Pinterest Inc -A-	2,751	USD	65,514	68,534	0.04
US72919P2020	Plug Power Inc	1,499	USD	22,859	16,050	0.01
US6934751057	Pnc Financial Services Gp	2,829	USD	370,142	328,481	0.19
US7427181091	Procter & Gamble Co.	4,812	USD	654,654	653,642	0.38
US7443201022	Prudential Financial Inc	3,252	USD	289,470	245,809	0.14
US69370C1009	Ptc Inc Shs	510	USD	60,253	59,744	0.04
US7458671010	Pultegroup Inc	1,028	USD	53,287	54,732	0.03
US7475251036	Qualcomm Inc.	2,999	USD	432,095	349,536	0.21
US74834L1008	Quest Diagnostics Inc.	357	USD	48,474	46,142	0.03
US75886F1075	Regeneron Pharma. Inc.	479	USD	330,522	359,555	0.21
US7591EP1005	Regions Financial Corp	13,291	USD	272,015	225,355	0.13
US7595091023	Reliance Steel & Aluminium Co	868	USD	203,824	203,585	0.12
US76954A1034	Rivian Auto Rg-A	3,720	USD	89,500	52,607	0.03
US7739031091	Rockwell Automation	569	USD	139,938	152,538	0.09
US7782961038	Ross Stores Inc	903	USD	95,758	87,550	0.05
US79466L3024	Salesforce Com Inc	204	USD	30,991	37,232	0.02
US81762P1021	Servicenow Inc	83	USD	33,949	35,237	0.02
US82968B1035	Sirius Xm Holdings Inc	21,122	USD	86,485	76,605	0.05
US83304A1060	Snap Inc -A-	8,531	USD	101,092	87,365	0.05
US8330341012	Snap-On Inc	958	USD	207,789	216,073	0.13
US8574771031	State Street Corp	3,649	USD	298,570	252,316	0.15
US87165B1035	Synchrony Financial	8,838	USD	278,201	234,791	0.14
US8716071076	Synopsys Inc.	979	USD	329,621	345,449	0.20
AU000000TLS2	Telstra Corporation Ltd	79,136	AUD	201,719	204,330	0.12

## Swisscanto (LU) Portfolio Fund Responsible Focus (CHF)

## Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
US88160R1014	Tesla Inc	4,990	USD	1,099,108	945,730	0.55
US8825081040	Texas Instruments Inc	2,658	USD	409,940	451,672	0.26
US1255231003	The Cigna Rg Shs	1,084	USD	317,787	253,048	0.15
US4278661081	The Hershey Co	671	USD	154,320	155,951	0.09
US5007541064	The Kraft Heinz Company	2,229	USD	82,929	78,744	0.05
US8835561023	Thermo Fisher Scientific Inc	204	USD	117,939	107,415	0.06
US8725901040	T-Mobile Us Inc	413	USD	57,735	54,648	0.03
US8923561067	Tractor Supply Co	270	USD	58,455	57,975	0.03
US90353T1007	Uber Tech --- Registered Shs	1,446	USD	46,446	41,875	0.03
US90384S3031	Ulta Beauty Inc	428	USD	175,749	213,357	0.13
US9113631090	United Rentals Inc.	864	USD	256,403	312,376	0.18
US91324P1021	Unitedhealth Group Inc	1,953	USD	680,866	843,178	0.49
US91879Q1094	Vail Resorts Inc	515	USD	104,643	109,941	0.06
US91913Y1001	Valero Ener. Corp	2,542	USD	310,043	324,185	0.19
US9224751084	Veeva Systems Inc	223	USD	35,444	37,442	0.02
US92343E1029	Verisign Inc	650	USD	123,297	125,489	0.07
US92343V1044	Verizon Communications Inc	8,754	USD	331,687	311,012	0.18
US92532F1003	Vertex Pharmaceuticals	698	USD	161,269	200,907	0.12
US9182041080	Vf Corp	11,065	USD	255,855	231,584	0.14
US92826C8394	Visa Inc -a	3,261	USD	661,194	671,665	0.39
US9311421039	Walmart Inc	2,830	USD	373,968	381,209	0.22
US2546871060	Walt Disney Company	474	USD	48,052	43,359	0.03
US9344231041	Warner Bros Discovery Inc	4,190	USD	73,857	57,799	0.03
US96145D1054	Westrock Co	4,429	USD	129,982	123,285	0.07
US98138H1014	Workday Inc - Class A	972	USD	145,819	183,401	0.11
US3848021040	Ww Grainger Inc	237	USD	126,052	149,135	0.09
US98419M1009	Xylem Inc	2,185	USD	217,975	208,992	0.12
US9884981013	Yum Brands Shs	2,157	USD	257,185	260,267	0.15
US98954M2008	Zillow Group Inc	2,963	USD	116,567	120,374	0.07
US98980F1049	Zoominf Tech Rg-A	5,137	USD	155,894	115,962	0.07
				<b>48,771,528</b>	<b>50,540,274</b>	<b>29.58</b>
<b>Total - Shares</b>				<b>112,184,655</b>	<b>124,041,195</b>	<b>72.59</b>
<b>Total - Officially and other regulated markets listed securities and money market instruments</b>				<b>113,252,804</b>	<b>125,002,104</b>	<b>73.16</b>
<b>Investment funds</b>						
<b>Ireland</b>						
IE00BVXBYN70	Gam St Chf -ins- /cap	575,585	CHF	5,986,117	6,275,316	3.67
				<b>5,986,117</b>	<b>6,275,316</b>	<b>3.67</b>
<b>Luxembourg</b>						
LU2108482667	Swisscanto (LU) Bond Fund Emerging Market Opportunities NT	53,524	USD	4,950,124	4,757,663	2.78
LU1637934073	Swisscanto (LU) Bond Fund Global Credit Opportunities NTH CHF	22,845	CHF	2,200,237	2,238,389	1.31
LU1900094084	Swisscanto (LU) Bond Fund Responsible Emerging Markets NT	24,232	CHF	2,823,997	2,222,559	1.30
LU1932506709	Swisscanto (LU) Bond Fund Vision Responsible CHF NT	72,091	CHF	7,212,915	6,903,434	4.04

## Swisscanto (LU) Portfolio Fund Responsible Focus (CHF)

### Investment portfolio (cont.)

as at 31 March 2023

(information in CHF)

ISIN Number	Name	Quantity / face value	Currency	Cost price	Fair value	% of net assets
LU2445633097	Swisscanto (LU) Bond Fund Vision Responsible International NT	71,208	CHF	7,035,254	6,384,509	3.74
LU0866272569	Swisscanto (LU) Equity Fund Sustainable Emerging Markets NT	70,884	USD	8,247,871	7,801,164	4.57
LU1900092971	Swisscanto (LU) Equity Fund Systematic Responsible Japan NT CHF	47,926	CHF	4,892,554	4,922,963	2.88
				<b>37,362,952</b>	<b>35,230,681</b>	<b>20.62</b>
	<b>Total - Investment funds</b>			<b>43,349,069</b>	<b>41,505,997</b>	<b>24.29</b>
	<b>TOTAL INVESTMENT PORTFOLIO</b>			<b>156,601,873</b>	<b>166,508,101</b>	<b>97.45</b>



## Swisscanto (LU) Portfolio Fund Responsible Focus (CHF)

### Geographic and economic composition of investment portfolio as at 31 March 2023

(information in percentage of net assets)

<b>Geographic composition</b>	<b>%</b>	<b>Economic composition</b>	<b>%</b>
Switzerland	30.84	Investment funds	24.29
USA	30.10	Pharmaceuticals and cosmetics	12.36
Luxembourg	20.62	Food and distilleries	9.44
Ireland	4.72	Holding and finance companies	6.53
Great Britain	1.71	Internet software	6.19
France	1.69	Banks and financial institutions	3.81
Canada	1.46	Insurance	3.42
Germany	1.14	Office equipment and computers	3.36
Australia	1.09	Real estate companies	3.28
Netherlands	0.77	Chemicals	2.82
Denmark	0.41	Crude oil	2.33
Spain	0.35	Electronics and electrical equipment	2.29
Cayman Islands	0.32	Electronic semiconductor	2.24
Italy	0.32	Mechanics, machinery	2.12
Hong Kong	0.30	Healthcare, education and social services	1.99
Sweden	0.30	Energy and water supply	1.45
Finland	0.25	Consumer goods	1.27
Singapore	0.23	News transmission	1.23
Curacao	0.18	Automobile industry	1.09
Belgium	0.15	Graphic art and publishing	1.00
Thailand	0.13	Construction, building materials	0.98
Norway	0.09	Other services	0.84
Jersey	0.08	Biotechnology	0.72
Isle of Man	0.06	Textile	0.60
Austria	0.04	Leisure	0.55
Israel	0.04	Coal mines, heavy industries	0.34
New Zealand	0.03	Tobacco and spirits	0.29
Portugal	0.03	Transport	0.29
	<b>97.45</b>	Aerospace technology	0.11
		Precious metals	0.09
		Forest products and paper industry	0.07
		Miscellaneous	0.06
			<b>97.45</b>

## Swisscanto (LU) Portfolio Fund

### Notes on the annual report as at 31 March 2023

#### **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:

1 CHF	=	1.634387 AUD
		5.550051 BRL
		1.481419 CAD
		7.517141 CNH
		7.522151 CNY
		23.653889 CZK
		7.505389 DKK
		1.007530 EUR
		0.885301 GBP
		8.592822 HKD
		383.213779 HUF
		3.941378 ILS
		145.684489 JPY
		11.464145 NOK
		1.749590 NZD
		11.350854 SEK
		1.455367 SGD
		1.094631 USD
		19.421436 ZAR

Subscriptions, redemptions and conversions are made based on an unknown net asset value.

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 market-based price formation, the management company may undertake the valuation of these securities, derivatives and other investments on the basis of these prices. Securities, derivatives and other investments which are not listed on an exchange, but are traded on another regulated market which is recognized, open to the public and functions in an orderly manner, are valued at the last known price on this market.

b) Securities and other investments that are not listed on an exchange or traded 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 as per the other criteria to be set by the board of directors and on the basis of the expected possible sale price, the value of which is to be invested with all due care and to the best of their knowledge.

c) Money market instruments which are not listed on an exchange, but are traded on another regulated market which is recognized, open to the public and functions in an orderly manner, 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

## Swisscanto (LU) Portfolio Fund

### Notes on the annual report (cont.) as at 31 March 2023

#### **Note 2: Main Accounting Policies (cont.)**

the investment yield constant. In the event of key changes to the market conditions, the valuation basis of the individual assessments is modified to 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) Shares 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 an 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) Dividends are posted on the "ex-dividend" date and interest is accrued daily.

i) Calculation of the net asset value

The net asset value of the shares will be calculated by the management company for each individual sub-fund or for each class of shares in accordance with the terms of the contract and in accordance with Section 3.1 of the Sales Prospectus on each banking business day in Luxembourg. For each sub-fund, the values denominated in a currency other than that of the sub-fund will be converted into the sub-fund's currency at the respective exchange rate. In order to hedge the currency risk, concluded futures contracts are taken into account in the conversion.

j) Valuation of forward foreign exchange contracts

Any unrealised gains or losses resulting from the valuation of open forward exchange contracts at the reporting date are included in the statement of net assets and the income and expense statement.

k) Capital gains or losses from securities transactions

The realised gains or losses resulting from the sale of securities will be calculated on the basis of the average purchase price.

l) Partial Swinging Single Prices (PSSP)

The PSSP method is used for all subfunds. With the PSSP method, the ancillary costs created by subscriptions and redemptions for the purchase and sale of investments (price spreads, brokerage in line with market conditions, commission, fiscal charges etc.) are taken into account in the calculation of the NAV. If, on a banking day, the total subscriptions and redemptions of all unit classes of a subfund result in a net inflow or outflow that exceeds a specific threshold (given as a percentage of the net asset value), the net asset value of the relevant subfund is increased or reduced. This amount is known as the "modified net asset value". The adjustment results in an increase in the net asset value if the net movements lead to a rise in the number of units in the relevant subfund. It results in a decrease in the net asset value if the net movements cause a fall in the number of units.

The transaction costs incurred by subscriptions and redemptions on the trading day are paid by the investors who commission these transactions.

The surcharge on, or deduction from, the transaction costs incurred by subscriptions or redemptions is effected at a flat rate and is based on an average value from a previous period of a maximum of one year. The maximum adjustment is 2% of the net asset value of the subfund in question.

## Swisscanto (LU) Portfolio Fund

Notes on the annual report (cont.)  
as at 31 March 2023**Note 2: Main Accounting Policies (cont.)**

If the fund has been on the market for less than one year, depending on the fund's special features this factor will be determined so that a representative figure results.

As at 31 March 2023, Partial Swinging Single Price values were recorded in the following subfunds:

Swisscanto (LU) Portfolio Fund Sustainable Select (CHF)	in bank interest and other liabilities
Swisscanto (LU) Portfolio Fund Responsible Ambition (CHF)	in bank interest and other liabilities
Swisscanto (LU) Portfolio Fund Sustainable Ambition (CHF)	in other assets

The amounts are reversed on the following day after the capital has been definitively booked.

**Note 3: 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 Federal Gazette. It is also available on the Swisscanto website ([www.swisscanto.com](http://www.swisscanto.com)).

Investors should consult their own financial advisor for advice on any tax-based consequences that could result from the acquisition, possession, transfer or disposal of units in accordance with the laws of the country of which they are nationals or where they are domiciled or based.

**Note 4: Information on futures contracts**

The following futures contracts were outstanding at the time of the report:

**Swisscanto (LU) Portfolio Fund Sustainable Balance (CHF)**

	Number of contracts	Name	Currency	Bond	Un- realised result (in CHF)
Purchase	2	AS51-S&P / ASX 200 INDEX	AUD	219,991	2,080
Sell	(13)	S&P INDICES S&P/TSX 60 INDEX	CAD	(2,122,235)	(43,351)
Sell	(4)	SMI INDEX/OHNE DIVIDENDENKORR.	CHF	(439,840)	(25,480)
Purchase	65	EURO SCHATZ	EUR	6,424,583	66,127
Sell	(98)	SX5E-EURO STOXX 50 PR	EUR	(4,144,571)	(6,686)
Sell	(40)	EURO BUND	EUR	(3,780,731)	(184,610)
Purchase	12	UKX FTSE 100 INDEX	GBP	1,035,444	34,758
Sell	(19)	NKY-NIKKEI 225 INDICES D	JPY	(1,828,798)	391
Sell	(17)	S&P 500 EMINI INDEX	USD	(3,213,035)	(134,120)
Purchase	66	MSEMI - MSCI EMER MKTS INDEX	USD	3,001,148	(12,453)
					<b>(303,344)</b>

## Swisscanto (LU) Portfolio Fund

Notes on the annual report (cont.)  
as at 31 March 2023**Note 4: Information on futures contracts (cont.)****Swisscanto (LU) Portfolio Fund Sustainable Balanced (EUR)**

	Number of contracts	Name	Currency	Bond	Un- realised result (in EUR)
Purchase	19	AS51-S&P / ASX 200 INDEX	AUD	2,105,649	19,911
Sell	(107)	S&P INDICES S&P/TSX 60 INDEX	CAD	(17,599,160)	(359,500)
Purchase	120	SMI INDEX/OHNE DIVIDENDENKORR.	CHF	13,294,560	(2,777)
Purchase	890	EURO SCHATZ	EUR	88,629,760	912,250
Sell	(381)	SX5E-EURO STOXX 50 PR	EUR	(16,234,410)	(26,189)
Sell	(515)	EURO BUND	EUR	(49,043,450)	(2,394,750)
Purchase	242	UKX FTSE 100 INDEX	GBP	21,038,690	706,229
Sell	(219)	NKY-NIKKEI 225 INDICES D	JPY	(21,238,031)	4,544
Sell	(233)	S&P 500 EMINI INDEX	USD	(44,369,080)	(1,894,576)
Purchase	2,323	MSEMI - MSCI EMER MKTS INDEX	USD	106,426,734	3,910,177
					<b>875,319</b>

**Swisscanto (LU) Portfolio Fund Responsible Relax (CHF)**

	Number of contracts	Name	Currency	Bond	Un- realised result (in CHF)
Purchase	1	AS51-S&P / ASX 200 INDEX	AUD	109,995	1,040
Purchase	11	10Y TSY BD AUSTRALIA	AUD	648,712	14,924
Sell	(2)	S&P INDICES S&P/TSX 60 INDEX	CAD	(326,498)	(6,669)
Sell	(2)	SMI INDEX/OHNE DIVIDENDENKORR.	CHF	(219,920)	(12,740)
Sell	(6)	SX5E-EURO STOXX 50 PR	EUR	(253,749)	(409)
Purchase	3	UKX FTSE 100 INDEX	GBP	258,861	8,689
Sell	(10)	NKY-NIKKEI 225 INDICES D	JPY	(962,525)	206
Sell	(4)	S&P 500 EMINI INDEX	USD	(756,008)	(31,558)
Purchase	57	MSEMI - MSCI EMER MKTS INDEX	USD	2,591,901	32,728
					<b>6,211</b>

## Swisscanto (LU) Portfolio Fund

Notes on the annual report (cont.)  
as at 31 March 2023**Note 4: Information on futures contracts (cont.)****Swisscanto (LU) Portfolio Fund Responsible Relax (EUR)**

	Number of contracts	Name	Currency	Bond	Un- realised result (in EUR)
Purchase	1	AS51-S&P / ASX 200 INDEX	AUD	110,824	1,048
Purchase	4	10Y TSY BD AUSTRALIA	AUD	237,671	5,468
Sell	(1)	S&P INDICES S&P/TSX 60 INDEX	CAD	(164,478)	(3,360)
Purchase	1	SMI INDEX/OHNE DIVIDENDENKORR.	CHF	110,788	(23)
Purchase	3	10Y BTP ITALIAN BOND	EUR	307,230	11,700
Purchase	1	EURO-BUXL-FUTURES	EUR	79,485	8,460
Sell	(1)	SX5E-EURO STOXX 50 PR	EUR	(42,610)	(69)
Purchase	1	UKX FTSE 100 INDEX	GBP	86,937	2,918
Sell	(2)	NIKKEI 225 INDICES D	JPY	(193,955)	42
Purchase	2	10Y TREASURY NOTES USA	USD	186,258	5,293
Sell	(1)	S&P 500 EMINI INDEX	USD	(190,425)	(7,949)
Purchase	12	MSEMI - MSCI EMER MKTS INDEX	USD	549,772	(2,281)
					<b>21,247</b>

**Swisscanto (LU) Portfolio Fund Responsible Select (CHF)**

	Number of contracts	Name	Currency	Bond	Un- realised result (in CHF)
Purchase	6	AS51-S&P / ASX 200 INDEX	AUD	659,972	6,241
Purchase	86	10Y TSY BD AUSTRALIA	AUD	5,071,745	116,682
Sell	(28)	S&P INDICES S&P/TSX 60 INDEX	CAD	(4,570,968)	(93,372)
Purchase	18	SMI INDEX/OHNE DIVIDENDENKORR.	CHF	1,979,280	(413)
Purchase	77	SX5E-EURO STOXX 50 PR	EUR	3,256,449	212,119
Purchase	7	UKX FTSE 100 INDEX	GBP	604,009	20,276
Sell	(45)	NKY-NIKKEI 225 INDICES D	JPY	(4,331,364)	927
Sell	(14)	S&P 500 EMINI INDEX	USD	(2,646,029)	(110,452)
Purchase	280	MSEMI - MSCI EMER MKTS INDEX	USD	12,732,144	(52,830)
					<b>99,178</b>

## Swisscanto (LU) Portfolio Fund

Notes on the annual report (cont.)  
as at 31 March 2023**Note 4: Information on futures contracts (cont.)****Swisscanto (LU) Portfolio Fund Responsible Select (EUR)**

	Number of contracts	Name	Currency	Bond	Un- realised result (in EUR)
Purchase	3	AS51-S&P / ASX 200 INDEX	AUD	332,471	3,144
Purchase	39	10Y TSY BD AUSTRALIA	AUD	2,317,296	53,312
Sell	(16)	S&P INDICES S&P/TSX 60 INDEX	CAD	(2,631,650)	(53,757)
Sell	(1)	SMI INDEX/OHNE DIVIDENDENKORR.	CHF	(110,788)	(6,418)
Purchase	10	10Y BTP ITALIAN BOND	EUR	1,024,100	39,000
Purchase	5	EURO-BUXL-FUTURES	EUR	397,425	42,300
Purchase	55	SHORT EURO BTP ITALIAN BOND	EUR	5,330,600	66,000
Sell	(7)	SX5E-EURO STOXX 50 PR	EUR	(298,270)	(481)
Sell	(3)	UKX FTSE 100 INDEX	GBP	(260,810)	124
Sell	(31)	NKY-NIKKEI 225 INDICES D	JPY	(3,006,297)	643
Sell	(35)	S&P 500 EMINI INDEX	USD	(6,664,883)	(281,959)
Purchase	117	MSEMI - MSCI EMER MKTS INDEX	USD	5,360,279	(22,241)
					<b>(160,333)</b>

**Swisscanto (LU) Portfolio Fund Sustainable Select (CHF)**

	Number of contracts	Name	Currency	Bond	Un- realised result (in CHF)
Purchase	1	AS51S&P / ASX 200 INDEX	AUD	109,995	1,040
Sell	(5)	S&P INDICES S&P/TSX 60 INDEX	CAD	(816,244)	(16,674)
Purchase	1	SMI INDEX/OHNE DIVIDENDENKORR.	CHF	109,960	(23)
Sell	(26)	SX5E-EURO STOXX 50 PR	EUR	(1,099,580)	(1,774)
Sell	(4)	EURO BOBL	EUR	(392,814)	(10,362)
Sell	(2)	EURO BUND	EUR	(189,037)	(9,230)
Purchase	3	UKX FTSE 100 INDEX	GBP	258,861	8,689
Sell	(4)	NKY-NIKKEI 225 INDICES D	JPY	(385,010)	82
Sell	(8)	S&P 500 EMINI INDEX	USD	(1,512,016)	(63,115)
Purchase	30	MSEMI - MSCI EMER MKTS INDEX	USD	1,364,158	(5,660)
					<b>(97,027)</b>

## Swisscanto (LU) Portfolio Fund

Notes on the annual report (cont.)  
as at 31 March 2023**Note 4: Information on futures contracts (cont.)****Swisscanto (LU) Portfolio Fund Responsible Balance (CHF)**

	Number of contracts	Name	Currency	Bond	Un- realised result (in CHF)
Purchase	7	AS51-S&P / ASX 200 INDEX	AUD	769,967	7,281
Purchase	103	10Y TSY BD AUSTRALIA	AUD	6,074,299	139,747
Sell	(38)	S&P INDICES S&P/TSX 60 INDEX	CAD	(6,203,457)	(126,719)
Sell	(14)	SMI INDEX/OHNE DIVIDENDENKORR.	CHF	(1,539,440)	(89,180)
Purchase	100	EURO SCHATZ	EUR	9,883,973	101,734
Purchase	18	SX5E-EURO STOXX 50 PR	EUR	761,248	49,586
Sell	(70)	EURO BUND	EUR	(6,616,279)	(323,067)
Purchase	4	UKX FTSE 100 INDEX	GBP	345,148	11,586
Sell	(25)	NKY-NIKKEI 225 INDICES D	JPY	(2,406,313)	515
Purchase	35	30Y TREASURY NOTES USA	USD	2,974,564	213,828
Sell	(5)	S&P 500 EMINI INDEX	USD	(945,010)	(39,447)
Purchase	472	MSEMI - MSCI EMER MKTS INDEX	USD	21,462,758	155,274
Sell	(100)	USA 6% 96-15.02.26 TBO	USD	(9,559,386)	(381,122)
					<b>(279,984)</b>

**Swisscanto (LU) Portfolio Fund Responsible Balance (EUR)**

	Number of contracts	Name	Currency	Bond	Un- realised result (in EUR)
Purchase	2	AS51-S&P / ASX 200 INDEX	AUD	221,647	2,096
Purchase	33	10Y TSY BD AUSTRALIA	AUD	1,960,789	45,111
Sell	(12)	S&P INDICES S&P/TSX 60 INDEX	CAD	(1,973,738)	(40,318)
Purchase	1	SMI INDEX/OHNE DIVIDENDENKORR.	CHF	110,788	(23)
Purchase	10	SHORT EURO BTP ITALIAN BOND	EUR	969,200	12,000
Purchase	60	SX5E-EURO STOXX 50 PR	EUR	2,556,600	166,532
Sell	(3)	UKX FTSE 100 INDEX	GBP	(260,810)	124
Sell	(8)	NKY-NIKKEI 225 INDICES D	JPY	(775,818)	166
Sell	(20)	S&P 500 EMINI INDEX	USD	(3,808,505)	(98,932)
Purchase	123	MSEMI - MSCI EMER MKTS INDEX	USD	5,635,165	39,203
					<b>125,959</b>



## Swisscanto (LU) Portfolio Fund

Notes on the annual report (cont.)  
as at 31 March 2023**Note 4: Information on futures contracts (cont.)****Swisscanto (LU) Portfolio Fund Responsible Ambition (CHF)**

	Number of contracts	Name	Currency	Bond	Un- realised result (in CHF)
Purchase	2	AS51-S&P / ASX 200 INDEX	AUD	219,991	2,080
Purchase	27	10Y TSY BD AUSTRALIA	AUD	1,592,292	36,633
Sell	(12)	S&P INDICES S&P/TSX 60 INDEX	CAD	(1,958,986)	(40,017)
Purchase	2	SMI INDEX/OHNE DIVIDENDENKORR.	CHF	219,920	(46)
Purchase	48	SX5E-EURO STOXX 50 PR	EUR	2,029,994	132,230
Purchase	2	UKX FTSE 100 INDEX	GBP	172,574	5,793
Sell	(6)	NKY-NIKKEI 225 INDICES D	JPY	(577,515)	124
Sell	(5)	S&P 500 EMINI INDEX	USD	(945,010)	(39,447)
Purchase	138	MSEMI - MSCI EMER MKTS INDEX	USD	6,275,128	100,269
					<b>197,619</b>

**Swisscanto (LU) Portfolio Fund Responsible Ambition (EUR)**

	Number of contracts	Name	Currency	Bond	Un- realised result (in EUR)
Purchase	1	AS51-S&P / ASX 200 INDEX	AUD	110,824	1,048
Purchase	9	10Y TSY BD AUSTRALIA	AUD	534,761	12,303
Sell	(3)	S&P INDICES S&P/TSX 60 INDEX	CAD	(493,434)	(10,079)
Purchase	1	SMI INDEX/OHNE DIVIDENDENKORR.	CHF	110,788	(23)
Purchase	20	SX5E-EURO STOXX 50 PR	EUR	852,200	55,511
Purchase	1	UKX FTSE 100 INDEX	GBP	86,937	2,918
Sell	(2)	NKY-NIKKEI 225 INDICES D	JPY	(193,955)	42
Sell	(3)	S&P 500 EMINI INDEX	USD	(571,276)	(23,848)
Purchase	40	MSEMI - MSCI EMER MKTS INDEX	USD	1,832,574	15,344
					<b>53,216</b>

## Swisscanto (LU) Portfolio Fund

Notes on the annual report (cont.)  
as at 31 March 2023**Note 4: Information on futures contracts (cont.)****Swisscanto (LU) Portfolio Fund Sustainable Ambition (CHF)**

	Number of contracts	Name	Currency	Bond	Un- realised result (in CHF)
Sell	(1)	S&P INDICES S&P/TSX 60 INDEX	CAD	(163,249)	(3,335)
Sell	(1)	SMI INDEX/OHNE DIVIDENDENKORR.	CHF	(109,960)	(6,370)
Sell	(15)	SX5E-EURO STOXX 50 PR	EUR	(634,373)	(1,023)
Purchase	2	UKX FTSE 100 INDEX	GBP	172,574	5,793
Sell	(4)	NKY-NIKKEI 225 INDICES D	JPY	(385,010)	82
Sell	(3)	S&P 500 EMINI INDEX	USD	(567,006)	(23,668)
Purchase	11	MSEMI - MSCI EMER MKTS INDEX	USD	500,191	(2,075)
					<b>(30,596)</b>

**Swisscanto (LU) Portfolio Fund Responsible Focus (CHF)**

	Number of contracts	Name	Currency	Bond	Un- realised result (in CHF)
Purchase	1	AS51-S&P / ASX 200 INDEX	AUD	109,995	1,040
Purchase	23	10Y TSY BD AUSTRALIA	AUD	1,356,397	31,206
Sell	(11)	S&P INDICES S&P/TSX 60 INDEX	CAD	(1,795,738)	(36,682)
Sell	(8)	SMI INDEX/OHNE DIVIDENDENKORR.	CHF	(879,680)	(50,960)
Purchase	24	SX5E-EURO STOXX 50 PR	EUR	1,014,997	66,115
Purchase	2	UKX FTSE 100 INDEX	GBP	172,574	5,793
Sell	(4)	NKY-NIKKEI 225 INDICES D	JPY	(385,010)	82
Sell	(9)	S&P 500 EMINI INDEX	USD	(1,701,018)	(71,005)
Purchase	149	MSEMI - MSCI EMER MKTS INDEX	USD	6,775,320	96,123
					<b>41,712</b>

The futures contracts were entered into with the following counterparty: J.P. Morgan Securities PLC.

**Note 5: Information on forward exchange contracts**

The following forward exchange contracts were outstanding at the time of the report:

**Swisscanto (LU) Portfolio Fund Sustainable Balance (CHF)**

Currency	Purchases	Currency	Sales	Maturity	Unrealised result (in CHF)
CHF	4,508,953	AUD	7,169,000	04.04.2023	123,752
CHF	1,269,589	CAD	1,852,000	04.04.2023	19,868
CHF	5,729,201	JPY	835,409,000	04.04.2023	(6,101)

## Swisscanto (LU) Portfolio Fund

Notes on the annual report (cont.)  
as at 31 March 2023**Note 5: Information on forward exchange contracts (cont.)****Swisscanto (LU) Portfolio Fund Sustainable Balance (CHF) (cont.)**

Currency	Purchases	Currency	Sales	Maturity	Unrealised result (in CHF)
CHF	2,614,981	NOK	29,748,000	04.04.2023	20,640
CHF	4,341,407	CNH	32,286,000	04.04.2023	46,606
CHF	25,751,783	EUR	25,930,000	04.04.2023	20,203
CHF	7,320,284	USD	7,856,000	04.04.2023	146,352
CHF	2,260,670	GBP	1,997,000	04.04.2023	5,679
NOK	27,811,000	CHF	2,518,471	04.04.2023	(93,053)
CHF	19,381,820	USD	21,500,000	20.04.2023	(222,301)
AUD	3,754,000	CHF	2,297,542	03.05.2023	(5,292)
CHF	20,071,547	EUR	20,138,000	03.05.2023	113,098
CHF	1,992,347	GBP	1,763,000	03.05.2023	6,320
CHF	7,216,421	USD	7,900,000	03.05.2023	23,176
CHF	5,297,628	CAD	7,858,000	03.05.2023	7,895
CHF	5,054,556	CNH	37,990,000	04.05.2023	4,129
CHF	5,515,253	JPY	801,551,000	08.05.2023	3,917
					<b>214,888</b>

**Swisscanto (LU) Portfolio Fund Sustainable Balanced (EUR)**

Currency	Purchases	Currency	Sales	Maturity	Unrealised result (in EUR)
EUR	36,132,955	CAD	52,359,000	04.04.2023	528,793
EUR	25,459,632	CHF	25,300,000	04.04.2023	(35,450)
EUR	69,443,569	CNH	513,372,000	04.04.2023	626,224
EUR	37,112,909	GBP	32,565,000	04.04.2023	57,269
EUR	53,126,697	JPY	7,692,620,000	04.04.2023	(92,383)
EUR	20,958,927	NOK	236,673,000	04.04.2023	159,332
EUR	258,819,079	USD	275,856,000	04.04.2023	4,969,698
EUR	45,797,667	AUD	72,327,000	04.04.2023	1,214,622
NOK	231,499,000	EUR	21,092,527	04.04.2023	(747,637)
EUR	164,479,846	USD	180,000,000	20.04.2023	(1,022,350)
AUD	15,859,000	EUR	9,752,249	03.05.2023	18,536
EUR	67,396,705	CAD	99,545,000	03.05.2023	(216,352)
EUR	52,050,654	CHF	51,865,000	03.05.2023	(280,103)
EUR	255,336,505	USD	278,395,000	03.05.2023	(434,151)
EUR	32,538,416	GBP	28,675,000	03.05.2023	(54,776)

## Swisscanto (LU) Portfolio Fund

Notes on the annual report (cont.)  
as at 31 March 2023**Note 5: Information on forward exchange contracts (cont.)****Swisscanto (LU) Portfolio Fund Sustainable Balanced (EUR) (cont.)**

Currency	Purchases	Currency	Sales	Maturity	Unrealised result (in EUR)
EUR	75,414,078	CNH	564,224,000	04.05.2023	(271,820)
EUR	47,687,393	JPY	6,896,546,000	08.05.2023	(168,633)
					<b>4,250,819</b>

**Swisscanto (LU) Portfolio Fund Responsible Relax (CHF)**

Currency	Purchases	Currency	Sales	Maturity	Unrealised result (in CHF)
CHF	2,668,012	AUD	4,242,000	04.04.2023	73,226
CHF	1,155,611	CNH	8,594,000	04.04.2023	12,406
CHF	8,512,092	EUR	8,571,000	04.04.2023	6,678
CHF	1,173,918	GBP	1,037,000	04.04.2023	2,949
CHF	3,006,227	JPY	438,356,000	04.04.2023	(3,201)
CHF	793,513	NOK	9,027,000	04.04.2023	6,263
CHF	9,900,460	USD	10,625,000	04.04.2023	197,936
CHF	1,366,247	CAD	1,993,000	04.04.2023	21,380
NOK	9,206,000	CHF	833,665	04.04.2023	(30,802)
CHF	591,216	AUD	966,000	03.05.2023	1,364
CHF	2,566,565	CAD	3,807,000	03.05.2023	3,825
CHF	6,316,089	EUR	6,337,000	03.05.2023	35,589
CHF	1,071,324	GBP	948,000	03.05.2023	3,398
CHF	9,328,366	USD	10,212,000	03.05.2023	29,959
CHF	1,424,430	CNH	10,706,000	04.05.2023	1,164
CHF	3,029,357	JPY	440,267,000	08.05.2023	2,152
					<b>364,286</b>

**Swisscanto (LU) Portfolio Fund Responsible Relax (EUR)**

Currency	Purchases	Currency	Sales	Maturity	Unrealised result (in EUR)
EUR	812,564	CNH	6,007,000	04.04.2023	7,327
EUR	743,056	GBP	652,000	04.04.2023	1,147
EUR	868,173	JPY	125,751,000	04.04.2023	(1,797)
EUR	274,525	NOK	3,100,000	04.04.2023	2,087
EUR	4,589,869	USD	4,892,000	04.04.2023	88,132
EUR	1,079,611	AUD	1,705,000	04.04.2023	28,633
EUR	492,793	CAD	714,000	04.04.2023	7,273

## Swisscanto (LU) Portfolio Fund

Notes on the annual report (cont.)  
as at 31 March 2023**Note 5: Information on forward exchange contracts (cont.)****Swisscanto (LU) Portfolio Fund Responsible Relax (EUR) (cont.)**

Currency	Purchases	Currency	Sales	Maturity	Unrealised result (in EUR)
EUR	508,284	CHF	505,000	04.04.2023	(610)
NOK	3,166,000	EUR	288,463	04.04.2023	(10,225)
EUR	358,314	AUD	583,000	03.05.2023	(875)
EUR	4,003,462	USD	4,365,000	03.05.2023	(6,807)
EUR	895,697	CAD	1,323,000	03.05.2023	(2,912)
EUR	931,322	CHF	928,000	03.05.2023	(5,012)
EUR	675,165	GBP	595,000	03.05.2023	(1,137)
EUR	787,925	CNH	5,895,000	04.05.2023	(2,840)
EUR	805,394	JPY	116,476,000	08.05.2023	(2,848)
					<b>99,536</b>

**Swisscanto (LU) Portfolio Fund Responsible Select (CHF)**

Currency	Purchases	Currency	Sales	Maturity	Unrealised result (in CHF)
CHF	13,547,741	CNH	100,640,000	03.04.2023	160,244
CHF	16,621,299	AUD	26,427,000	04.04.2023	456,184
CHF	6,302,698	CAD	9,194,000	04.04.2023	98,631
CHF	68,336,076	EUR	68,809,000	04.04.2023	53,612
CHF	13,777,708	JPY	2,009,010,000	04.04.2023	(14,672)
CHF	6,217,745	NOK	70,733,000	04.04.2023	49,076
CHF	13,628,545	GBP	12,039,000	04.04.2023	34,238
NOK	70,460,000	CHF	6,380,622	04.04.2023	(235,752)
USD	13,048,000	CHF	12,158,231	04.04.2023	(242,978)
CHF	81,133,200	USD	90,000,000	20.04.2023	(930,563)
CHF	15,685,913	CAD	23,267,000	03.05.2023	23,375
CHF	29,475,412	EUR	29,573,000	03.05.2023	166,086
CHF	12,892,055	GBP	11,408,000	03.05.2023	40,894
USD	11,397,000	CHF	10,410,829	03.05.2023	(33,325)
CHF	15,449,460	CNH	116,118,000	04.05.2023	12,621
CHF	14,339,289	JPY	2,083,979,000	08.05.2023	10,185
					<b>(352,144)</b>

## Swisscanto (LU) Portfolio Fund

Notes on the annual report (cont.)  
as at 31 March 2023**Note 5: Information on forward exchange contracts (cont.)****Swisscanto (LU) Portfolio Fund Responsible Select (EUR)**

Currency	Purchases	Currency	Sales	Maturity	Unrealised result (in EUR)
EUR	9,962,815	AUD	15,734,000	04.04.2023	264,229
EUR	3,096,000	CHF	3,076,000	04.04.2023	(3,718)
EUR	9,408,940	CNH	69,557,000	04.04.2023	84,847
EUR	6,101,720	GBP	5,354,000	04.04.2023	9,416
EUR	10,437,190	JPY	1,511,780,000	04.04.2023	(21,604)
EUR	2,863,208	NOK	32,332,000	04.04.2023	21,766
EUR	37,855,161	USD	40,347,000	04.04.2023	726,873
EUR	4,778,854	CAD	6,924,000	04.04.2023	70,528
NOK	31,395,000	EUR	2,860,487	04.04.2023	(101,392)
EUR	13,249,765	USD	14,500,000	20.04.2023	(82,356)
EUR	7,502,761	CHF	7,476,000	03.05.2023	(40,375)
EUR	33,008,156	USD	35,989,000	03.05.2023	(56,124)
EUR	9,054,462	CAD	13,374,000	03.05.2023	(29,440)
EUR	2,433,829	AUD	3,960,000	03.05.2023	(5,944)
EUR	5,362,740	GBP	4,726,000	03.05.2023	(9,028)
EUR	9,616,423	CNH	71,947,000	04.05.2023	(34,661)
EUR	9,827,977	JPY	1,421,321,000	08.05.2023	(34,754)
					<b>758,263</b>

**Swisscanto (LU) Portfolio Fund Sustainable Select (CHF)**

Currency	Purchases	Currency	Sales	Maturity	Unrealised result (in CHF)
CHF	581,324	CAD	848,000	04.04.2023	9,097
CHF	12,531,886	USD	13,449,000	04.04.2023	250,545
CHF	1,278,065	GBP	1,129,000	04.04.2023	3,211
CHF	2,403,811	JPY	350,514,000	04.04.2023	(2,560)
CHF	1,511,995	AUD	2,403,000	04.04.2023	42,106
CHF	2,232,020	CNH	16,599,000	04.04.2023	23,961
CHF	10,318,590	EUR	10,390,000	04.04.2023	8,095
CHF	937,852	NOK	10,669,000	04.04.2023	7,402
NOK	11,035,000	CHF	999,293	04.04.2023	(36,922)
AUD	1,526,000	CHF	933,950	03.05.2023	(2,151)
CHF	2,025,207	CAD	3,004,000	03.05.2023	3,018
CHF	8,055,330	EUR	8,082,000	03.05.2023	45,390
CHF	12,119,933	USD	13,268,000	03.05.2023	38,924
CHF	1,175,293	GBP	1,040,000	03.05.2023	3,728

## Swisscanto (LU) Portfolio Fund

Notes on the annual report (cont.)  
as at 31 March 2023**Note 5: Information on forward exchange contracts (cont.)****Swisscanto (LU) Portfolio Fund Sustainable Select (CHF) (cont.)**

Currency	Purchases	Currency	Sales	Maturity	Unrealised result (in CHF)
CHF	2,506,389	CNH	18,838,000	04.05.2023	2,048
CHF	2,358,851	JPY	342,820,000	08.05.2023	1,676
					<b>397,568</b>

**Swisscanto (LU) Portfolio Fund Responsible Balance (CHF)**

Currency	Purchases	Currency	Sales	Maturity	Unrealised result (in CHF)
CHF	7,482,426	NOK	85,120,000	04.04.2023	59,058
CHF	17,364,090	AUD	27,608,000	04.04.2023	476,571
CHF	10,900,984	CNH	81,068,000	04.04.2023	117,024
CHF	51,790,580	EUR	52,149,000	04.04.2023	40,631
CHF	11,657,676	GBP	10,298,000	04.04.2023	29,287
CHF	11,186,202	JPY	1,631,127,000	04.04.2023	(11,912)
CHF	63,662,054	USD	68,321,000	04.04.2023	1,272,771
CHF	3,422,131	CAD	4,992,000	04.04.2023	53,553
NOK	82,113,000	CHF	7,435,879	04.04.2023	(274,742)
AUD	2,652,000	CHF	1,623,090	03.05.2023	(3,738)
CHF	14,857,358	CAD	22,038,000	03.05.2023	22,140
CHF	10,727,935	GBP	9,493,000	03.05.2023	34,029
CHF	32,281,123	EUR	32,388,000	03.05.2023	181,896
CHF	63,875,373	USD	69,926,000	03.05.2023	205,141
CHF	12,895,705	CNH	96,924,000	04.05.2023	10,535
CHF	11,765,360	JPY	1,709,901,000	08.05.2023	8,357
					<b>2,220,601</b>

**Swisscanto (LU) Portfolio Fund Responsible Balance (EUR)**

Currency	Purchases	Currency	Sales	Maturity	Unrealised result (in EUR)
EUR	2,076,017	CHF	2,063,000	04.04.2023	(2,891)
EUR	5,812,395	CNH	42,969,000	04.04.2023	52,415
EUR	3,848,619	GBP	3,377,000	04.04.2023	5,939
EUR	5,653,300	JPY	818,855,000	04.04.2023	(11,702)
EUR	2,402,891	NOK	27,134,000	04.04.2023	18,267
EUR	19,365,270	USD	20,640,000	04.04.2023	371,841
EUR	5,710,224	AUD	9,018,000	04.04.2023	151,444

## Swisscanto (LU) Portfolio Fund

Notes on the annual report (cont.)  
as at 31 March 2023**Note 5: Information on forward exchange contracts (cont.)****Swisscanto (LU) Portfolio Fund Responsible Balance (EUR) (cont.)**

Currency	Purchases	Currency	Sales	Maturity	Unrealised result (in EUR)
EUR	2,620,639	CAD	3,797,000	04.04.2023	38,677
NOK	26,091,000	EUR	2,377,225	04.04.2023	(84,262)
AUD	896,000	EUR	550,981	03.05.2023	1,047
EUR	6,294,253	CAD	9,297,000	03.05.2023	(20,466)
EUR	3,270,295	GBP	2,882,000	03.05.2023	(5,505)
EUR	19,408,308	USD	21,161,000	03.05.2023	(33,000)
EUR	5,572,877	CHF	5,553,000	03.05.2023	(29,990)
EUR	5,853,097	CNH	43,791,000	04.05.2023	(21,097)
EUR	5,489,701	JPY	793,920,000	08.05.2023	(19,413)
					<b>411,304</b>

**Swisscanto (LU) Portfolio Fund Responsible Ambition (CHF)**

Currency	Purchases	Currency	Sales	Maturity	Unrealised result (in CHF)
CHF	3,920,883	AUD	6,234,000	04.04.2023	107,612
CHF	1,308,663	CAD	1,909,000	04.04.2023	20,479
CHF	1,865,060	CNH	13,870,000	04.04.2023	20,022
CHF	10,964,122	EUR	11,040,000	04.04.2023	8,602
CHF	2,581,035	GBP	2,280,000	04.04.2023	6,484
CHF	1,822,352	JPY	265,728,000	04.04.2023	(1,941)
CHF	7,238,285	USD	7,768,000	04.04.2023	144,712
CHF	1,924,140	NOK	21,889,000	04.04.2023	15,187
NOK	19,984,000	CHF	1,809,684	04.04.2023	(66,864)
AUD	1,623,000	CHF	993,317	03.05.2023	(2,288)
CHF	4,254,687	CAD	6,311,000	03.05.2023	6,340
CHF	5,889,501	EUR	5,909,000	03.05.2023	33,186
CHF	1,934,712	GBP	1,712,000	03.05.2023	6,137
CHF	7,132,382	USD	7,808,000	03.05.2023	22,906
CHF	2,259,050	CNH	16,979,000	04.05.2023	1,846
CHF	1,850,420	JPY	268,928,000	08.05.2023	1,314
					<b>323,734</b>



## Swisscanto (LU) Portfolio Fund

Notes on the annual report (cont.)  
as at 31 March 2023**Note 5: Information on forward exchange contracts (cont.)****Swisscanto (LU) Portfolio Fund Responsible Ambition (EUR)**

Currency	Purchases	Currency	Sales	Maturity	Unrealised result (in EUR)
EUR	141,937	JPY	20,559,000	04.04.2023	(294)
EUR	641,149	NOK	7,240,000	04.04.2023	4,874
EUR	1,943,095	USD	2,071,000	04.04.2023	37,310
EUR	1,631,131	AUD	2,576,000	04.04.2023	43,260
EUR	346,474	CAD	502,000	04.04.2023	5,114
EUR	89,562	CHF	89,000	04.04.2023	(125)
EUR	586,923	GBP	515,000	04.04.2023	906
EUR	743,306	CNH	5,495,000	04.04.2023	6,703
NOK	6,779,000	EUR	617,654	04.04.2023	(21,893)
EUR	1,339,145	CAD	1,978,000	03.05.2023	(4,354)
EUR	1,091,895	CHF	1,088,000	03.05.2023	(5,876)
EUR	482,261	GBP	425,000	03.05.2023	(812)
EUR	1,407,861	USD	1,535,000	03.05.2023	(2,394)
EUR	783,915	CNH	5,865,000	04.05.2023	(2,826)
					<b>59,593</b>

**Swisscanto (LU) Portfolio Fund Sustainable Ambition (CHF)**

Currency	Purchases	Currency	Sales	Maturity	Unrealised result (in CHF)
CHF	146,702	CAD	214,000	04.04.2023	2,296
CHF	327,965	CNH	2,439,000	04.04.2023	3,521
CHF	3,670,392	USD	3,939,000	04.04.2023	73,381
CHF	551,818	AUD	877,000	04.04.2023	15,367
CHF	2,422,237	EUR	2,439,000	04.04.2023	1,900
CHF	163,013	GBP	144,000	04.04.2023	409
CHF	132,002	JPY	19,248,000	04.04.2023	(141)
CHF	349,772	NOK	3,979,000	04.04.2023	2,761
NOK	4,242,000	CHF	384,141	04.04.2023	(14,193)
AUD	596,000	CHF	364,767	03.05.2023	(840)
CHF	146,912	GBP	130,000	03.05.2023	466
CHF	3,365,227	USD	3,684,000	03.05.2023	10,807
CHF	1,833,928	EUR	1,840,000	03.05.2023	10,334
CHF	688,328	CAD	1,021,000	03.05.2023	1,026
CHF	410,724	CNH	3,087,000	04.05.2023	336
CHF	90,722	JPY	13,185,000	08.05.2023	64
					<b>107,494</b>

## Swisscanto (LU) Portfolio Fund

Notes on the annual report (cont.)  
as at 31 March 2023**Note 5: Information on forward exchange contracts (cont.)****Swisscanto (LU) Portfolio Fund Responsible Focus (CHF)**

Currency	Purchases	Currency	Sales	Maturity	Unrealised result (in CHF)
CHF	3,379,356	AUD	5,373,000	04.04.2023	92,749
CHF	1,273,702	CAD	1,858,000	04.04.2023	19,932
CHF	703,263	CNH	5,230,000	04.04.2023	7,550
CHF	6,360,978	EUR	6,405,000	04.04.2023	4,990
CHF	1,484,095	GBP	1,311,000	04.04.2023	3,728
CHF	1,657,350	NOK	18,854,000	04.04.2023	13,081
CHF	6,953,151	USD	7,462,000	04.04.2023	139,012
CHF	419,789	JPY	61,212,000	04.04.2023	(447)
NOK	17,179,000	CHF	1,555,673	04.04.2023	(57,479)
AUD	1,381,000	CHF	845,207	03.05.2023	(1,947)
CHF	3,820,521	CAD	5,667,000	03.05.2023	5,693
CHF	2,201,711	EUR	2,209,000	03.05.2023	12,406
CHF	1,331,245	GBP	1,178,000	03.05.2023	4,223
CHF	6,286,507	USD	6,882,000	03.05.2023	20,190
CHF	981,241	CNH	7,375,000	04.05.2023	802
CHF	453,667	JPY	65,933,000	08.05.2023	322
					<b>264,805</b>

The currency forward contracts were entered into with the following counterparties: RBC Investor Services Bank S.A., Zuercher Kantonalbank Banque C, Merrill Lynch International UK, Goldman Sachs International.

**Note 6: Swap transactions**

The following swap transactions were outstanding at the time of the report:

**Swisscanto (LU) Portfolio Fund Sustainable Balance (CHF)****Interest rate swaps**

Currency	Nominal	Paid	Received	Due date	Unrealised result (in CHF)
JPY	130,000,001	0.250	MUTKCALM Index	13.01.2037	(63,125)
JPY	130,000,001	0.538	MUTKCALM Index	17.01.2052	(116,062)
					(179,187)

## Swisscanto (LU) Portfolio Fund

Notes on the annual report (cont.)  
as at 31 March 2023**Note 6: Swap transactions (cont.)****Swisscanto (LU) Portfolio Fund Sustainable Balanced (EUR)****Interest rate swaps**

Currency	Nominal	Paid	Received	Due date	Unrealised result (in EUR)
JPY	1,000,000,000	0.078	MUTKCALM Index	17.01.2030	(159,396)
JPY	2,500,000,000	0.250	MUTKCALM Index	13.01.2037	(1,223,077)
JPY	500,000,000	0.593	MUTKCALM Index	25.08.2037	(102,776)
JPY	1,000,000,000	0.669	MUTKCALM Index	11.04.2042	(390,125)
JPY	500,000,000	0.895	MUTKCALM Index	26.08.2047	(109,012)
JPY	2,000,000,000	0.538	MUTKCALM Index	17.01.2052	(1,799,018)
					<u>(3,783,404)</u>

**Swisscanto (LU) Portfolio Fund Sustainable Select (CHF)****Interest rate swaps**

Currency	Nominal	Paid	Received	Due date	Unrealised result (in CHF)
JPY	30,000,000	0.593	MUTKCALM Index	25.08.2037	(6,121)
JPY	40,000,000	0.782	MUTKCALM Index	01.08.2042	(9,470)
JPY	30,000,000	0.888	MUTKCALM Index	19.08.2052	(8,816)
					<u>(24,407)</u>

**Swisscanto (LU) Portfolio Fund Responsible Balance (CHF)****Credit Default Swaps**

	Nominal	Name	Currency	Unrealised result (in CHF)
Purchase	4,000,000	CDXIG539	USD	(41,792)

**Swisscanto (LU) Portfolio Fund Sustainable Ambition (CHF)****Interest rate swaps**

Currency	Nominal	Paid	Received	Due date	Unrealised result (in CHF)
JPY	10,000,000	0.782	MUTKCALM Index	01.08.2042	(2,368)
JPY	4,999,999	0.888	MUTKCALM Index	19.08.2052	(1,469)
					<u>(3,837)</u>

The swap transactions were entered into with the following counterparty: Zuercher Kantonalbank Banque C and Merrill Lynch International UK.

## Swisscanto (LU) Portfolio Fund

Notes on the annual report (cont.)  
as at 31 March 2023**Note 7: 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, and C, and of 0.01% p.a. for units of unit classes D and N, 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 8: Administrative commission**

The fund is invoiced a flat-rate administrative commission for management and administration plus the distribution of units to be paid to the management company. This commission will be paid monthly, based upon 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 31 March 2023, the effective flat-rate administrative commission amounted to:

Subfund	Class	FAC (p.a.)	FMF (p.a.)	FAF (p.a.)
Swisscanto (LU) Portfolio Fund Sustainable Balance (CHF)	AA, AT	1.45%	1.20%	0.25%
Swisscanto (LU) Portfolio Fund Sustainable Balance (CHF)	BT	0.85%	0.60%	0.25%
Swisscanto (LU) Portfolio Fund Sustainable Balance (CHF)	CT	0.78%	0.53%	0.25%
Swisscanto (LU) Portfolio Fund Sustainable Balanced (EUR)	AA, AT	1.45%	1.20%	0.25%
Swisscanto (LU) Portfolio Fund Sustainable Balanced (EUR)	DA, DT	0.73%	0.61%	0.12%
Swisscanto (LU) Portfolio Fund Responsible Relax (CHF)	AA, AT	0.90%	0.70%	0.20%
Swisscanto (LU) Portfolio Fund Responsible Relax (CHF)	BT	0.55%	0.35%	0.20%
Swisscanto (LU) Portfolio Fund Responsible Relax (EUR)	AA, AT	0.90%	0.70%	0.20%
Swisscanto (LU) Portfolio Fund Responsible Select (CHF)	AA, AA USD, AT, AT USD	1.20%	0.95%	0.25%
Swisscanto (LU) Portfolio Fund Responsible Select (CHF)	BA, BT	0.73%	0.48%	0.25%
Swisscanto (LU) Portfolio Fund Responsible Select (EUR)	AA, AT	1.20%	0.95%	0.25%
Swisscanto (LU) Portfolio Fund Responsible Select (EUR)	BT	0.73%	0.48%	0.25%
Swisscanto (LU) Portfolio Fund Responsible Select (EUR)	DT	0.60%	0.48%	0.12%
Swisscanto (LU) Portfolio Fund Responsible Select (EUR)	NT	0.00%	0.00%	0.00%
Swisscanto (LU) Portfolio Fund Sustainable Select (CHF)	AA, AT	1.30%	1.05%	0.25%
Swisscanto (LU) Portfolio Fund Responsible Balance (CHF)	AA, AA USD, AT, AT USD	1.35%	1.10%	0.25%
Swisscanto (LU) Portfolio Fund Responsible Balance (CHF)	BA, BT	0.80%	0.55%	0.25%
Swisscanto (LU) Portfolio Fund Responsible Balance (CHF)	NT	0.00%	0.00%	0.00%
Swisscanto (LU) Portfolio Fund Responsible Balance (EUR)	AA, AT	1.35%	1.10%	0.25%
Swisscanto (LU) Portfolio Fund Responsible Balance (EUR)	BT	0.80%	0.55%	0.25%
Swisscanto (LU) Portfolio Fund Responsible Ambition (CHF)	AA, AT	1.50%	1.20%	0.30%
Swisscanto (LU) Portfolio Fund Responsible Ambition (CHF)	BT	0.90%	0.60%	0.30%
Swisscanto (LU) Portfolio Fund Responsible Ambition (EUR)	AA, AT	1.50%	1.20%	0.30%

## Swisscanto (LU) Portfolio Fund

Notes on the annual report (cont.)  
as at 31 March 2023**Note 8: Administrative commission (cont.)**

Subfund	Class	FAC (p.a.)	FMF (p.a.)	FAF (p.a.)
Swisscanto (LU) Portfolio Fund Responsible Ambition (EUR)	DT	0.75%	0.60%	0.15%
Swisscanto (LU) Portfolio Fund Sustainable Ambition (CHF)	AA, AT	1.60%	1.30%	0.30%
Swisscanto (LU) Portfolio Fund Responsible Focus (CHF)	AA, AA EUR, AA USD, AT, AT EUR	1.65%	1.30%	0.35%
Swisscanto (LU) Portfolio Fund Responsible Focus (CHF)	BT	1.00%	0.65%	0.35%
Swisscanto (LU) Portfolio Fund Responsible Focus (CHF)	DT	0.83%	0.63%	0.20%
Swisscanto (LU) Portfolio Fund Responsible Focus (CHF)	NT	0.00%	0.00%	0.00%

FAC = Fixed Administrative Commission FMF = Fixed Management Fee FAF = Fixed Administration Fee

In addition to the fixed administrative commission, the following are charged to the fund:

- the subscription tax ("taxe d'abonnement");
- the usual transaction costs associated with buying and selling;
- the costs for extraordinary measures in the interests of the unitholders.

If the fund invests in units of other UCITS and/or other UCIs managed directly or by delegation by the same Management Company or by another company with which the Management Company is associated through common management or control or through a significant direct or indirect stake (of more than 10% of the capital or its votes), this Management Company or the other company may not charge subscription, redemption or management fees for the investments of the fund in the units of the other UCITS and/or UCIs. There was no duplication of management, subscription or redemption fees in the fund.

**Note 9: Total Expense Ratio (TER)**

The TER that is reported under "Statistics" in this report was calculated in accordance with the "Guidelines on the Calculation and Disclosure of the TER" published by the Swiss Funds and Asset Management Association (SFAMA) on 16 May 2008. The synthetic TER is also calculated in accordance with these same SFAMA Guidelines. 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.

If a fund invests at least 10% of its net assets in other funds which publish a TER as defined in the Guidelines issued by the Swiss Funds and Asset Management Association SFAMA on 16 May 2008, a combined (synthetic) TER for the umbrella fund is calculated as at the reporting date of the annual or semi-annual report. This corresponds to the sum of the pro rata TER of the individual target funds, weighted according to their share in the net assets of the fund as at the reporting date, the effectively paid issue and redemption commissions of the target funds and the TER of the umbrella fund minus the reimbursements of target funds received in the reporting period. The synthetic TER is calculated using the information available at the time this document is prepared.

## Swisscanto (LU) Portfolio Fund

Notes on the annual report (cont.)  
as at 31 March 2023**Note 9: Total Expense Ratio (TER) (cont.)**

The subfunds affected are:

Subfunds	Class	Synthetic TER
Swisscanto (LU) Portfolio Fund Responsible Relax (CHF)	AA	0.99%
Swisscanto (LU) Portfolio Fund Responsible Relax (CHF)	AT	0.99%
Swisscanto (LU) Portfolio Fund Responsible Relax (CHF)	BT	0.64%
Swisscanto (LU) Portfolio Fund Responsible Relax (EUR)	AA	0.99%
Swisscanto (LU) Portfolio Fund Responsible Relax (EUR)	AT	0.99%
Swisscanto (LU) Portfolio Fund Responsible Select (CHF)	AA	1.29%
Swisscanto (LU) Portfolio Fund Responsible Select (CHF)	AA USD	1.28%
Swisscanto (LU) Portfolio Fund Responsible Select (CHF)	AT	1.29%
Swisscanto (LU) Portfolio Fund Responsible Select (CHF)	AT USD	1.29%
Swisscanto (LU) Portfolio Fund Responsible Select (CHF)	BA	0.82%
Swisscanto (LU) Portfolio Fund Responsible Select (CHF)	BT	0.81%
Swisscanto (LU) Portfolio Fund Responsible Balance (CHF)	AA	1.45%
Swisscanto (LU) Portfolio Fund Responsible Balance (CHF)	AA USD	1.44%
Swisscanto (LU) Portfolio Fund Responsible Balance (CHF)	AT	1.44%
Swisscanto (LU) Portfolio Fund Responsible Balance (CHF)	AT USD	1.44%
Swisscanto (LU) Portfolio Fund Responsible Balance (CHF)	BA	0.89%
Swisscanto (LU) Portfolio Fund Responsible Balance (CHF)	BT	0.89%
Swisscanto (LU) Portfolio Fund Responsible Balance (CHF)	NT	0.05%
Swisscanto (LU) Portfolio Fund Responsible Balance (EUR)	AA	1.44%
Swisscanto (LU) Portfolio Fund Responsible Balance (EUR)	AT	1.44%
Swisscanto (LU) Portfolio Fund Responsible Balance (EUR)	BT	0.89%
Swisscanto (LU) Portfolio Fund Responsible Ambition (CHF)	AA	1.60%
Swisscanto (LU) Portfolio Fund Responsible Ambition (CHF)	AT	1.60%
Swisscanto (LU) Portfolio Fund Responsible Ambition (CHF)	BT	1.00%
Swisscanto (LU) Portfolio Fund Responsible Ambition (EUR)	AA	1.59%
Swisscanto (LU) Portfolio Fund Responsible Ambition (EUR)	AT	1.59%
Swisscanto (LU) Portfolio Fund Responsible Ambition (EUR)	DT	0.80%
Swisscanto (LU) Portfolio Fund Responsible Focus (CHF)	AA	1.75%
Swisscanto (LU) Portfolio Fund Responsible Focus (CHF)	AA EUR	1.76%
Swisscanto (LU) Portfolio Fund Responsible Focus (CHF)	AA USD	1.73%
Swisscanto (LU) Portfolio Fund Responsible Focus (CHF)	AT	1.74%
Swisscanto (LU) Portfolio Fund Responsible Focus (CHF)	AT EUR	1.75%
Swisscanto (LU) Portfolio Fund Responsible Focus (CHF)	BT	1.09%
Swisscanto (LU) Portfolio Fund Responsible Focus (CHF)	DT	0.88%
Swisscanto (LU) Portfolio Fund Responsible Focus (CHF)	NT	0.05%

**Note 10: Changes in the investment portfolio**

Information on changes in the investment portfolio for the reporting period is available to all unitholders at the Swisscanto website ([www.swisscanto.com](http://www.swisscanto.com)) or can be requested free of charge from Swisscanto Fondsleitung AG, the

## Swisscanto (LU) Portfolio Fund

### Notes on the annual report (cont.) as at 31 March 2023

#### Note 10: Changes in the investment portfolio (cont.)

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: Transaction costs

In the year under review, the fund incurred the following transaction costs from the sale and purchase of transferable securities and money market instruments:

Swisscanto (LU) Portfolio Fund Sustainable Balance (CHF)*	CHF	51,651
Swisscanto (LU) Portfolio Fund Sustainable Balanced (EUR)*	EUR	225,508
Swisscanto (LU) Portfolio Fund Responsible Relax (CHF)*	CHF	308
Swisscanto (LU) Portfolio Fund Responsible Relax (EUR)*	EUR	532
Swisscanto (LU) Portfolio Fund Responsible Select (CHF)*	CHF	65,470
Swisscanto (LU) Portfolio Fund Responsible Select (EUR)*	EUR	89,376
Swisscanto (LU) Portfolio Fund Sustainable Select (CHF)*	CHF	15,386
Swisscanto (LU) Portfolio Fund Responsible Balance (CHF)*	CHF	148,799
Swisscanto (LU) Portfolio Fund Responsible Balance (EUR)*	EUR	108,421
Swisscanto (LU) Portfolio Fund Responsible Ambition (CHF)*	CHF	54,237
Swisscanto (LU) Portfolio Fund Responsible Ambition (EUR)*	EUR	36,975
Swisscanto (LU) Portfolio Fund Sustainable Ambition (CHF)*	CHF	5,103
Swisscanto (LU) Portfolio Fund Responsible Focus (CHF)*	CHF	71,071

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 12: Securities lending transactions

In order to ensure efficient asset management, a subfund may, in accordance with the requirements of the applicable provisions, use securities lending techniques and instruments in accordance with Article 51, para. 2 of the UCITS Directive and Article 11 of Directive 2007/16/EC of 19 March 2007 (Eligible Assets Directive) to generate additional income. In securities lending transactions, the subfund acts as lender and lends the borrower a security for use during a limited time; the subfund receives a fee for this. Zürcher Kantonalbank is the only direct borrower (principal) and the only direct counterparty of the securities lending transactions. As an independent, public-law institution of the canton of Zurich, the bank enjoys an unlimited state guarantee. It is therefore subject to regulatory supervision by the Swiss supervisory authority (Swiss Financial Market Supervisory Authority - FINMA), which is considered by the CSSF as equivalent to the rules laid down under European Union law.

As at 31 March 2023, securities lending transactions existed in the following amount:

Subfund	Currency	Fair value	Guarantee
Swisscanto (LU) Portfolio Fund Responsible Select (CHF)	CHF	28,975,751	33,453,387
Swisscanto (LU) Portfolio Fund Responsible Select (EUR)	EUR	6,323,367	7,300,554
Swisscanto (LU) Portfolio Fund Responsible Balance (CHF)	CHF	24,382,904	28,150,813
Swisscanto (LU) Portfolio Fund Responsible Balance (EUR)	EUR	3,346,764	3,863,971

\* Bonds and money market instruments are usually traded "net".

## Swisscanto (LU) Portfolio Fund

Notes on the annual report (cont.)  
as at 31 March 2023**Note 12: Securities lending transactions (cont.)**

Subfund	Currency	Gross income	Direct and indirect costs and fees deducted from the gross income from securities lending transactions	Income after deducting expenses
Swisscanto (LU) Portfolio Fund Responsible Select (CHF)	CHF	65,277	5,875	59,402
Swisscanto (LU) Portfolio Fund Responsible Select (EUR)	EUR	27,923	2,513	25,410
Swisscanto (LU) Portfolio Fund Responsible Balance (CHF)	CHF	59,749	5,377	54,371
Swisscanto (LU) Portfolio Fund Responsible Balance (EUR)	EUR	15,497	1,395	14,103

**Note 13: Additional information**

The following share classes were issued during the fiscal year:

Swisscanto (LU) Portfolio Fund Sustainable Balance (CHF) CT: 20 July 2022

Swisscanto (LU) Portfolio Fund Responsible Balance (CHF) NT: 01 July 2022

**Note 14: Related parties**

Zürcher Kantonalbank, as portfolio manager of the fund, is a related party. Swisscanto Asset Management International S.A., the fund's management company, is part of the Zürcher Kantonalbank group.

**Note 15: 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 of the Swisscanto (LU) Portfolio Fund invest in other subfunds of Swisscanto. As at 31 March 2023, the value of these cross-investments stands at:

Subfund	Market value
Swisscanto (LU) Portfolio Fund Sustainable Balance (CHF)	15,823,334
Swisscanto (LU) Portfolio Fund Sustainable Balanced (EUR)	102,624,897
Swisscanto (LU) Portfolio Fund Responsible Relax (CHF)	9,261,073
Swisscanto (LU) Portfolio Fund Responsible Relax (EUR)	5,877,373
Swisscanto (LU) Portfolio Fund Responsible Select (CHF)	48,528,010
Swisscanto (LU) Portfolio Fund Responsible Select (EUR)	32,554,306
Swisscanto (LU) Portfolio Fund Sustainable Select (CHF)	3,413,367
Swisscanto (LU) Portfolio Fund Responsible Balance (CHF)	69,479,558
Swisscanto (LU) Portfolio Fund Responsible Balance (EUR)	29,480,820
Swisscanto (LU) Portfolio Fund Responsible Ambition (CHF)	67,072,426
Swisscanto (LU) Portfolio Fund Responsible Ambition (EUR)	8,948,017
Swisscanto (LU) Portfolio Fund Sustainable Ambition (CHF)	2,531,273
Swisscanto (LU) Portfolio Fund Responsible Focus (CHF)	35,230,681

**Note 16: Significant events**

In February 2022, several countries (including the US, 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. Possible further sanctions were announced following the military operations against Ukraine launched by Russia on 24 February 2022.



## Swisscanto (LU) Portfolio Fund

### Notes on the annual report (cont.) as at 31 March 2023

#### **Note 16: Significant events (cont.)**

Since February 2022, rising geopolitical tensions have led to a significant increase in volatility in the securities and foreign exchange markets, as well as a significant devaluation 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 events to be non-adjusting events after the reporting period. Although at the time of this report neither the performance of the company, the continuing operation of the company as a going concern, nor the business activities were affected by the events mentioned above, the Board of Directors continues to monitor the evolving situation and its effects on the financial position and results of the company.

#### **Note 17: Subsequent events**

With effect from 5 June 2023, Swisscanto has moved from its old business address: 19, rue de Bitbourg, L-1273 Luxembourg to its new business address: 6B, route de Trèves, L-2633 Senningerberg, Luxembourg.

The Management Company has decided to transfer the roles of fund accounting and NAV calculation for the Swisscanto (LU) Equity Fund. The transfer will take place on 1 April 2023. Up until now, the tasks related to these roles were carried out by Swisscanto Fondsleitung AG as a service provider and were the responsibility of the Management Company. The transfer of the fund accounting and NAV calculation does not have any effect on the amount of the flat-rate administrative commission or any other fees imposed on unitholders. Fees remain the same for unitholders.

#### **Note 18: Classification pursuant to the SFDR Regulation (EU 2019/2088) (unevaluated)**

In accordance with Regulation (EU) 2019/2088 of the European Parliament and of the Council of 27 November 2019 on sustainability-related disclosures in the financial services sector (SFDR), comprehensive information on the environmental and social characteristics of the investment fund can be found in the attached document.

## Swisscanto (LU) Portfolio Fund

### Additional 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:

	<b>Number of employees</b>	<b>CHF</b>
Total remuneration Swisscanto Asset Management International S.A. (01.01.2022 – 31.12.2022):	12	2,208,690.90
of which is fixed:		1,417,442.27
of which is variable*:		791,248.63

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 following website:

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

The Management Company:  
SWISSCANTO ASSET MANAGEMENT INTERNATIONAL S.A., Luxembourg

\* The basis of the variable remuneration paid out in March of each fiscal year relates to the previous year.

## Swisscanto (LU) Portfolio Fund

## Additional information (cont.)

**Regulation on transparency of securities financing transactions and of reuse and amending regulation (EU) No 648/2012****Securities lending transactions (see Note 12 for further information)****General data (in CHF)**

<b>Subfund name</b>	<b>Total valuation</b>	<b>Collateral</b>	<b>Total net assets</b>	<b>as a % of net assets</b>
Swisscanto (LU) Portfolio Fund Responsible Balance (CHF)	24,382,904	28,150,813	770,530,435	3.16%
Swisscanto (LU) Portfolio Fund Responsible Balance (EUR)	3,371,965	3,893,067	249,676,403	1.35%
Swisscanto (LU) Portfolio Fund Responsible Select (CHF)	28,975,751	33,453,387	639,528,470	4.53%
Swisscanto (LU) Portfolio Fund Responsible Select (EUR)	6,370,982	7,355,527	296,358,334	2.15%
<b>Total</b>	<b>63,101,602</b>	<b>72,852,794</b>		

**General data (in CHF)**

<b>Subfund name</b>	<b>Total valuation</b>	<b>Investment portfolio at market value</b>	<b>as a % of the assets eligible as collateral</b>
Swisscanto (LU) Portfolio Fund Responsible Balance (CHF)	24,382,904	739,662,701	3.30%
Swisscanto (LU) Portfolio Fund Responsible Balance (EUR)	3,371,965	235,556,701	1.43%
Swisscanto (LU) Portfolio Fund Responsible Select (CHF)	28,975,751	604,033,719	4.80%
Swisscanto (LU) Portfolio Fund Responsible Select (EUR)	6,370,982	281,629,564	2.26%
<b>Total</b>	<b>63,101,602</b>	<b>1,860,882,685</b>	

## Swisscanto (LU) Portfolio Fund

## Additional information (cont.)

**Regulation on transparency of securities financing transactions and of reuse and amending regulation (EU) No 648/2012 (cont.)****Concentration data (in CHF)**

<b>The ten largest issuers of collateral</b>	<b>Amount of collateral</b>
Scottish Power UK Plc	15,715,388
Baloise Holding Ag	7,625,107
HSBC Holdings	5,455,457
Ship Finance International Ltd	4,715,707
Krispy Kreme Rg	3,356,699
Credit Agricole Sa	3,308,347
Northern Trust Corp	3,082,176
CNOOC Petroleum North America Ulc	2,371,009
Lloyds Bank Plc	1,828,999
Dominion Energy South Carolina Inc	1,738,582

<b>The ten most important counterparties</b>	<b>Country name</b>	<b>Total valuation</b>
Zürcher Kantonalbank	Switzerland	63,101,602
	<b>Total</b>	<b>63,101,602</b>

**Aggregate transaction data for each type of securities financing transaction (SFT), broken down into the following categories (in CHF):**

<b>Type of collateral</b>	<b>Amount of collateral</b>
Bonds	51,613,842
Shares	15,697,514
Money market instruments	5,541,438
<b>Total</b>	<b>72,852,794</b>

<b>Collateral quality</b>	<b>Amount of collateral</b>
Investment Grade	57,155,280
Non Applicable	15,697,514
<b>Total</b>	<b>72,852,794</b>

<b>Maturity of collateral</b>	<b>Amount of collateral</b>
less than one day	-
one day up to one week	-
one week up to one month	-
one month up to three months	376,553
three months up to one year	5,164,885
more than one year	51,613,842
open-ended transactions	15,697,514
<b>Total</b>	<b>72,852,794</b>

## Swisscanto (LU) Portfolio Fund

## Additional information (cont.)

**Regulation on transparency of securities financing transactions and of reuse and amending regulation (EU) No 648/2012 (cont.)**

<b>Currencies of securities collateral</b>	<b>Amount of collateral</b>
USD	36,892,133
GBP	21,121,192
CHF	7,625,107
EUR	7,214,362
<b>Total</b>	<b>72,852,794</b>

<b>Maturities of the securities financing transactions (SFT)</b>	<b>Total valuation</b>
less than one day	-
one day up to one week	-
one week up to one month	-
one month up to three months	-
three months up to one year	-
more than one year	-
open-ended transactions	63,101,602
<b>Total</b>	<b>63,101,602</b>

<b>Country in which the counterparties are established</b>	<b>Total valuation</b>
Switzerland	63,101,602
<b>Total</b>	<b>63,101,602</b>

<b>Settlement and clearing</b>	<b>Total valuation</b>
Bilateral	63,101,602
<b>Total</b>	<b>63,101,602</b>

**Data on the reuse of collateral (in CHF)**

The collateral received as security in the course of securities lending is not re-used.

**Safekeeping of collateral received by the UCI as a component of the securities financing transactions (SFT) (in CHF):**

<b>Name of custodian bank</b>	<b>Amount of collateral held in custody for assets</b>
RBC Investor Services Bank S.A.	72,852,794

<b>Type of accounts</b>
Separate accounts

## Swisscanto (LU) Portfolio Fund

### Additional information (cont.)

#### Regulation on transparency of securities financing transactions and of reuse and amending regulation (EU) No 648/2012 (cont.)

##### Information on return and costs for each individual securities financing transaction (SFT) (in CHF):

<b>Subfund name</b>	<b>Gross income</b>	<b>Agent's fees (RBC)</b>	<b>Net income of the fund</b>
Swisscanto (LU) Portfolio Fund Responsible Balance (CHF)	59,749	5,377	54,372
Swisscanto (LU) Portfolio Fund Responsible Balance (EUR)	15,381	1,384	13,997
Swisscanto (LU) Portfolio Fund Responsible Select (CHF)	65,277	5,875	59,402
Swisscanto (LU) Portfolio Fund Responsible Select (EUR)	27,714	2,494	25,220
<b>Total</b>	<b>168,121</b>	<b>15,130</b>	<b>152,991</b>



**Swisscanto**  
Asset Management  
International S.A.

## **Periodic disclosure as at 31.03.2023**

for the financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852

**Product Name:**

Swisscanto (LU) Portfolio Fund Sustainable Balance (CHF)

**Legal entity identifier (LEI-Code):**

549300UWR31L6HUAIX55

## Sustainable investment objective

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input checked="" type="radio"/> <input checked="" type="checkbox"/> Yes	<input checked="" type="radio"/> <input type="radio"/> <input type="checkbox"/> No
<p><input checked="" type="checkbox"/> It made <b>sustainable investments with an environmental objective: <u>25</u>%</b></p> <p><input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy</p> <p><input checked="" type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy</p> <p><input checked="" type="checkbox"/> It made <b>sustainable investments with a social objective: <u>25</u>%</b></p>	<p><input type="checkbox"/> It <b>promoted Environmental/Social (E/S) characteristics</b> and while it did not have as its objective a sustainable investment, it had a proportion of <u>  </u>% 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 type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under EU Taxonomy</p> <p><input type="checkbox"/> with a social objective</p> <p><input type="checkbox"/> It promoted E/S characteristics, but <b>did not make any sustainable investments</b></p>

**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, establishing a list of **environmentally sustainable economic activities**. For the time being, it does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

The key figures stated refer to the sustainable investments committed to in the sustainability-related appendix to the sales prospectus, not to the sustainable investments actually achieved.





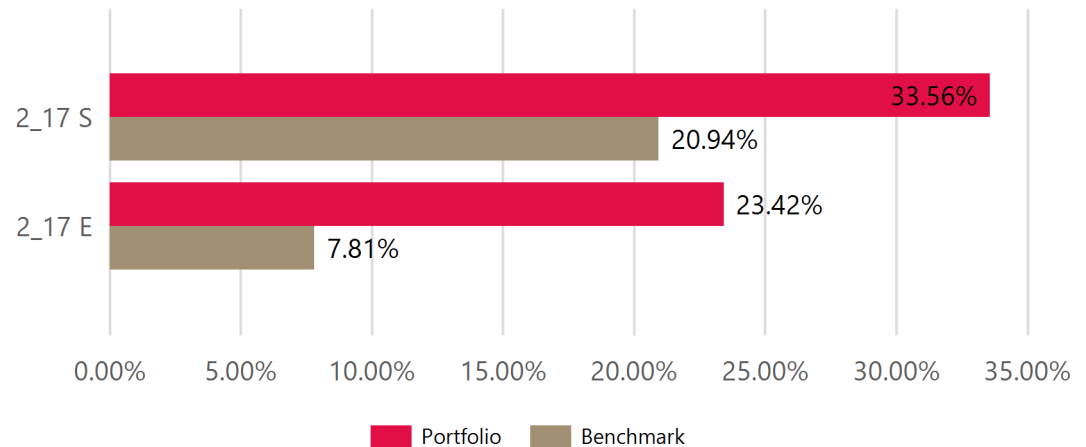
## To what extent was the sustainable investment objective of this financial product met?

**Sustainability indicators** measure how the sustainable objectives of this financial product are attained.

### How did the sustainability indicators perform?

## Sustainable Investments

### Exposure to Sustainable Investments



The chart shows the percentage revenue of companies included in the fund's portfolio and those of the benchmark that have been invested in a way that is not taxonomy compliant but in line with the environmental ("2\_17 E") and social ("2\_17 S") goals resulting from the SDGs as per Art. 2 (17) SFDR. The total quota of 50% was reached, the environmental partial quota was slightly not reached.

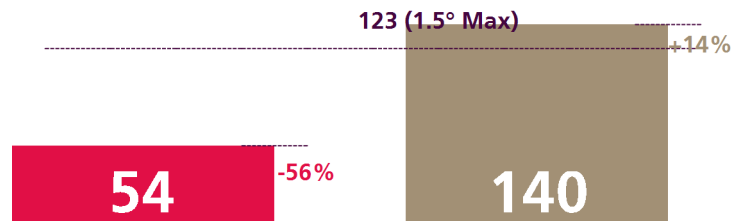
In addition, since January 1, 2023, the Portfolio Manager also aimed at sustainable investments with this financial product by targeting the portfolio to reduce CO2 emissions (ratio of 80%) in sense of Article 9(3) of Regulation (EU) 2019/2088 on sustainability-related disclosure requirements in the financial sector. This aspect could not be shown in the chart due to the short application period.

# Reduction of CO<sub>2</sub>e intensity

## CO<sub>2</sub>e intensity relative to Paris climate targets

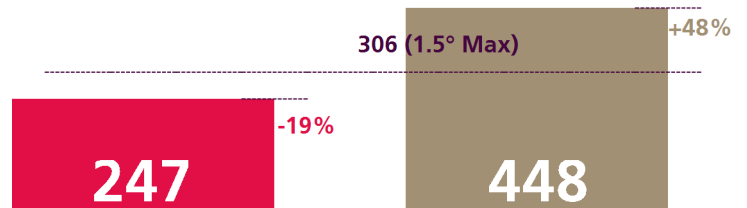
### CO<sub>2</sub>e intensity

Corporate  
Tonnes of CO<sub>2</sub>e / EUR million in turnover  
Scope 1 & 2



### CO<sub>2</sub>e intensity

Sovereign  
Tonnes of CO<sub>2</sub>e / EUR million in GDP



### Achievement of the 1.5-degree target

**-51%**




**+21%**

In line with the 1.5° Paris climate target, the fund's investment activity during the reporting period aimed to reduce the portfolio's CO<sub>2</sub>e emissions by at least 7.5% per year. The reduction path is calculated from the weighted CO<sub>2</sub>e intensity of the benchmark, discounted at 7.5% per year plus nominal economic growth. The dashed 1.5° max line indicates the maximum value. The bars represent the CO<sub>2</sub>e intensities of the portfolio and of the benchmark respectively. CO<sub>2</sub>e intensities below the 1.5° Max line indicate that the portfolio or benchmark meets the 1.5° climate target. Values at "Achievement of the 1.5-degree target" put the portfolio and benchmark in relation to the climate target. Negative values mean that the target has been achieved.

# Exclusion Criteria

## Exposure to Controversies

### Sustainable

Criteria	Portfolio weight	Benchmark weight	Number of companies in benchmark	Criteria	Portfolio weight	Benchmark weight	Number of companies in benchmark
 Genetic engineering: Release of GMOs	0.00%	0.40%	11	 Nuclear energy	0.00%	1.84%	82
Non-sustainable forestry	0.00%	0.12%	24	Production of military hardware	0.00%	0.98%	66
Unsustainable fisheries and aquaculture	0.00%	0.04%	9	Manufacture of tobacco and smokers' accessories	0.00%	0.41%	23
Uncertified Palm Oil (<50% RSPO)	0.00%	0.00%	0	Production of alcohol (>5% revenue)	0.00%	0.40%	39
 Extraction of fossil fuels	0.00%	6.76%	131	Intensive livestock farming	0.00%	0.33%	40
Operation of fossil-fuel power stations	0.10%	2.20%	170	Controversial weapons	0.00%	0.30%	5
Coal reserves	0.00%	1.21%	94	Child labour	0.00%	0.27%	4
Manufacture of automobiles and aircraft	0.00%	1.17%	55	UN Global Compact violations	0.00%	0.27%	14
Extraction of coal (>5% revenue)	0.00%	0.06%	22	Manufacture of weapons and ammunition	0.00%	0.26%	8
Airlines	0.00%	0.05%	29	Gambling (>5% revenue)	0.00%	0.11%	20
Cruise ship operators	0.00%	0.01%	3	Production of pornography	0.00%	0.01%	2
				Genetic engineering: human medicine	0.00%	0.00%	0

  
Decline in biodiversity

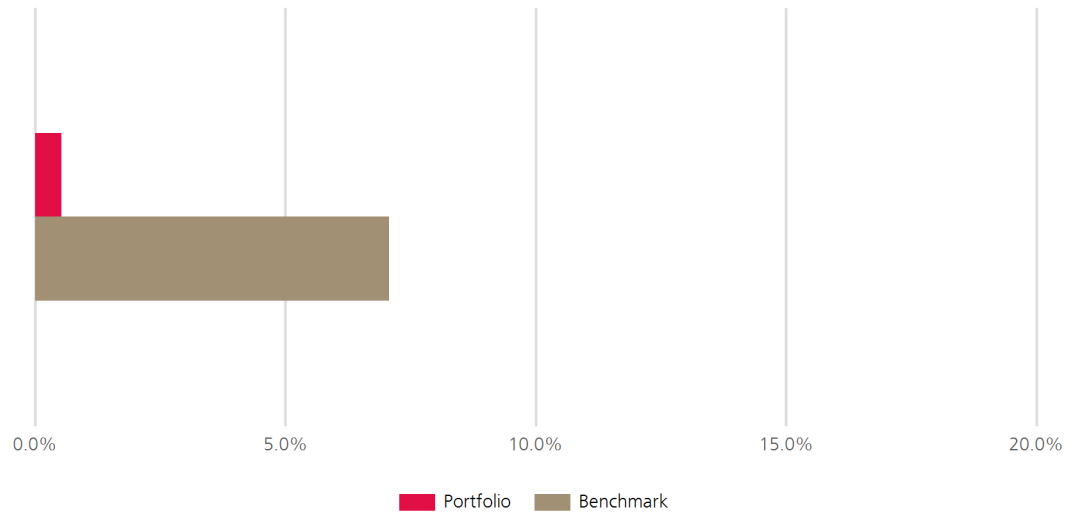
  
Climate change

  
Risk to society and health

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 number of companies that have violated the exclusion criteria and the respective portfolio and benchmark 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.

# ESG Laggards

## Exposure to ESG Laggards



The portfolio aimed for a lower exposure to ESG laggards compared to the benchmark during the reporting period. ESG laggards are companies with the weakest environmental, social and governance performance of the relevant investment universe.

### ...and compared to previous periods?

The information was published for the first time in the reporting year.

**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 the sustainable investments not cause significant harm to any sustainable investment objective?

Issuers with a net negative contribution to the SDGs were removed from the financial product's investment universe during the reporting period. In addition, the portfolio considered Principal Adverse Impacts (PAI). For this purpose, the mandatory indicators from Annex 1 to Regulation (EU) 2019/2088 were used as a basis. Companies considered to do significant harm according to the PAI were not eligible to be counted as sustainable investments.

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

The adverse effects have been systematically taken into account in the investment process.

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

In the investment analysis for sustainable investments, the following norm violations were considered in the reporting period: the United Nations Global Compact (UNGC), the United Nations General Principles of Business and Human Rights (UNGP), and the International Labour Organization (ILO) Conventions (Core and Broad). Any serious violation of these norms resulted in the removal of the issuer from the financial product's investable universe.



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

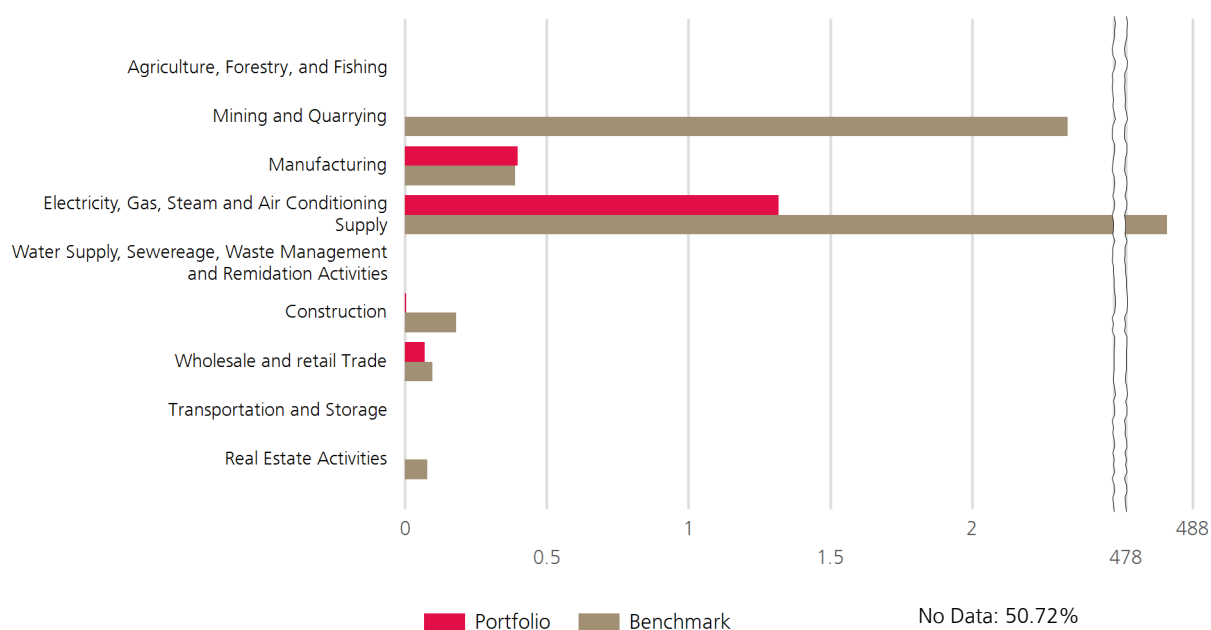
### Principal Adverse Impacts - Corporate Assets

#### Primary Indicators - Energy and Emissions

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
1. GHG emissions	1a. GHG Emissions - Scope 1 per Mio EUR Enterprise Value	9.64	74.96%		32.64		
	1b. GHG Emissions - Scope 2 per Mio EUR Enterprise Value	5.69	74.96%		6.5		
	1c. GHG Emissions - Scope 3 per Mio EUR Enterprise Value	197.9	74.96%		219.04		
2. Carbon footprint	2. GHG Emissions - Scope 1+2+3 per Mio EUR Enterprise Value	213.23	74.96%		258.17		
3. GHG intensity of investee companies	3. GHG Emissions - Emissions Intensity - Total Emissions (EUR)	72.23	75.07%		168.53		
4. Exposure to companies active in the fossil fuel sector	4. Fossil Fuel - Involvement (PAI)	0.89%	74.83%		4.66%		

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
5. Share of non-renewable energy consumption and production	5a. CR Raw - Energy use - Coal/nuclear/unclear energy sources	57.49%	34.72%		56.25%		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	77.39%	31.27%		75.6%		
	5c. Non-renewable energy production	0.12%	74.61%		1.89%		
6. Energy consumption intensity per high impact climate sector	6. Energy consumption intensity (GWh/mEUR)	0.26	42.71%		6.92		

## Energy Consumption Intensity per High Impact Climate Sector (per mio EUR)



Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
7. Activities negatively affecting biodiversity-sensitive areas	7. Companies negatively affecting biodiversity-sensitive areas	0%	75.43%		0.03%		
8. Emissions to water	8. CR Raw - COD emissions	179.23	7.88%		127.26		
9. Hazardous waste and radioactive waste ratio	9. CR Raw - Hazardous waste	526853	16.83%		847631		

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark 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%	75.43%		27.18%		
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	6.03%	71.09%		11.74%		
12. Unadjusted gender pay gap	12. Unadjusted gender pay gap	0.61%	9.24%		0.42%		
13. Board gender diversity	13. Ratio of female to male board members	55.14%	64.61%		52.44%		
14. Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons)	14. Controversial weapons involvement (APM, CM, Bio, Chem)	0%	74.83%		0.08%		

## Principal Adverse Impacts - Sovereign and Supranational Assets

## Primary Indicators

## Environmental

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
15. GHG Intensity	15. GHG Intensity	305.16	11.03%		515.42		

## Social

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
16. Investee countries subject to social violations	16a. Countries subject to social violations (#)	1.25	0.41%		36.5		
	16b. Countries subject to social violations (%)	3.99%	0.41%		7.16%		

Indicator	Metric
1a	Scope 1 GHG emissions
1b	Scope 2 GHG emissions
1c	Scope 3 GHG emissions
2.	Carbon footprint
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



## 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: 01.04.2022-31.03.2023

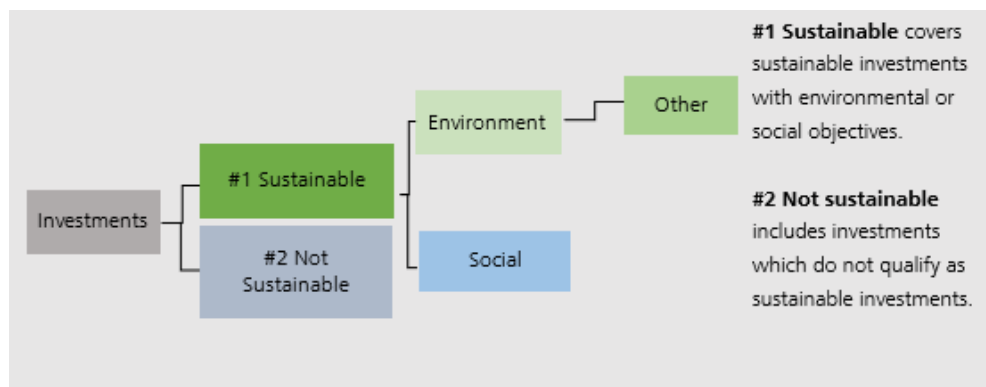
Largest investments	NACE Sector	% Assets	Country
Swisscanto (LU) Equity Fund Sustainable Emerging Markets NT USD Klasse		6.12%	
Nestle S.A.	Manufacturing	3.83%	Switzerland
CHF Cash		2.98%	
Roche Holding Ltd Dividend Right Cert.	Manufacturing	2.94%	Switzerland
Novartis AG	Manufacturing	2.46%	Switzerland
Microsoft Corporation	Information and Communication	1.17%	USA
Zurich Insurance Group Ltd	Financial and Insurance Activities	1.17%	Switzerland
USD Cash		1.05%	
Alphabet Inc. Class A	Information and Communication	0.93%	USA
Lonza Group AG	Manufacturing	0.89%	Switzerland
UBS Group AG	Financial and Insurance Activities	0.75%	Switzerland
EUR Cash		0.73%	
ABB Ltd.	Manufacturing	0.71%	Switzerland
Alcon AG	Manufacturing	0.71%	Switzerland
UnitedHealth Group Incorporated	Financial and Insurance Activities	0.64%	USA



## What was the proportion of sustainability-related investments?

**Asset allocation** describes the share of investments in specific assets.

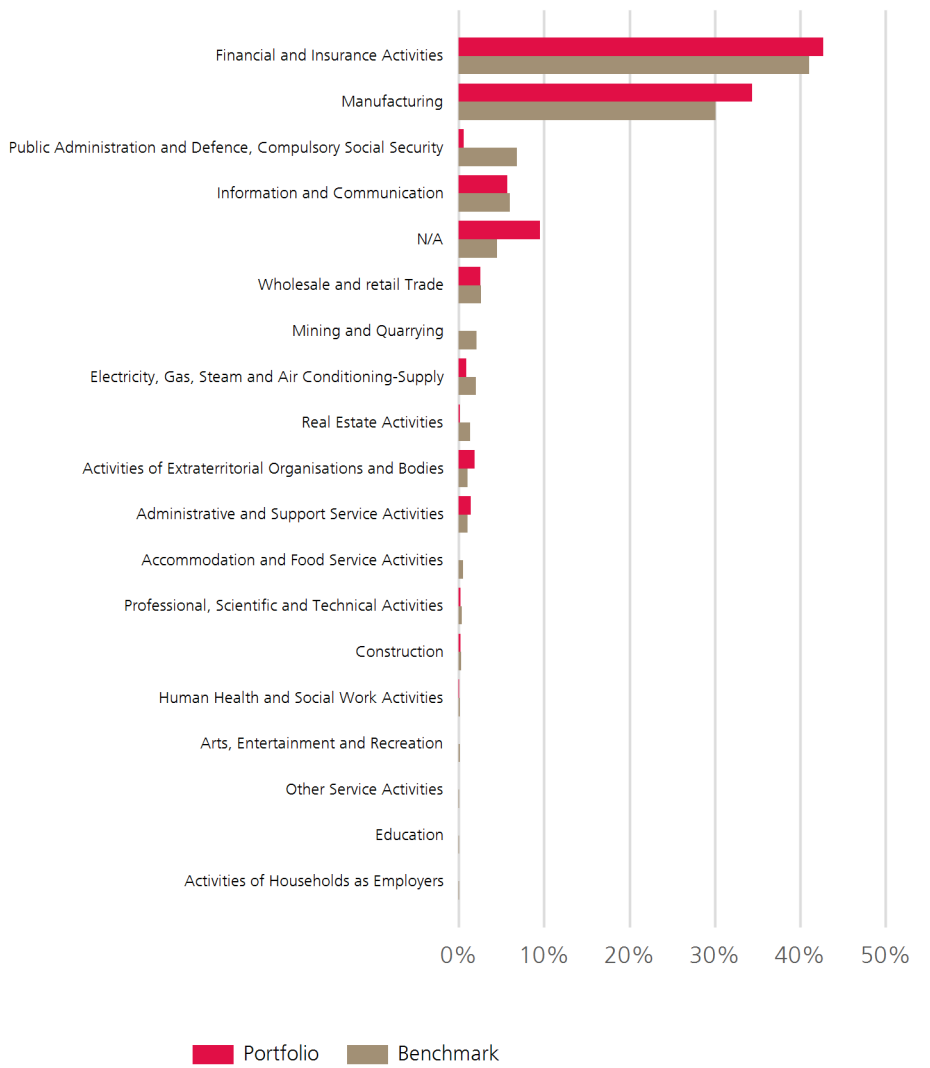
### ● What was the asset allocation?





● **In which economic sectors were the investments made?**

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





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

No investments were made in economic activities that qualify as environmentally sustainable under the EU Taxonomy.

### Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy<sup>1</sup>?

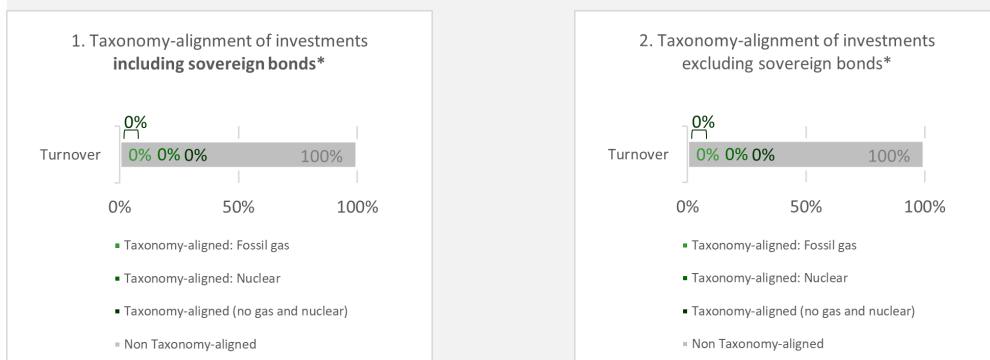
Yes

In fossil gas

In nuclear energy

No

The graphs below show 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

<sup>1</sup>Fossil 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.

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

Not applicable.

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

This is the first reporting year and the comparison to previous periods will be shown starting from the next available report.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflects the "greenness" of investee companies today.

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.

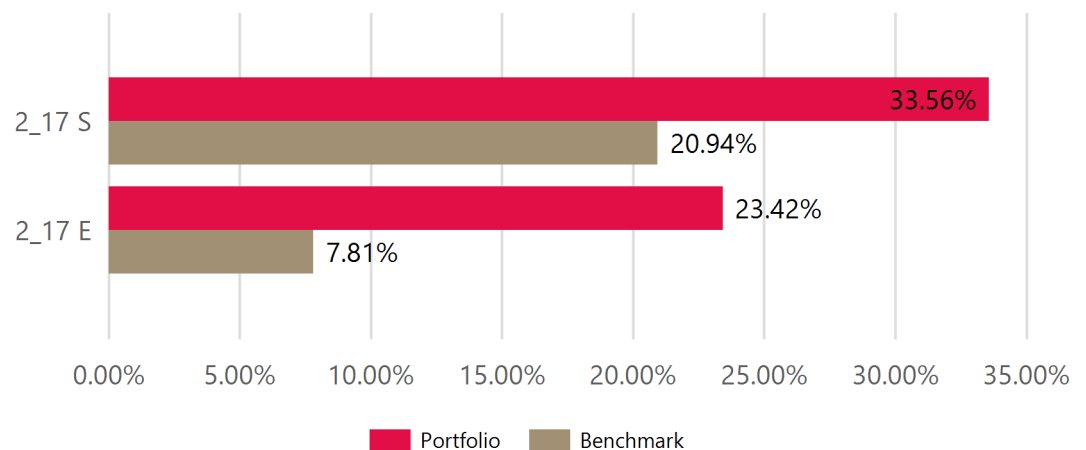
**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**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.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



### 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 and those of the benchmark that have been invested in a way that is not taxonomy compliant but in line with the environmental ("2\_17 E") and social ("2\_17 S") goals resulting from the SDGs as per Art. 2 (17) SFDR. The total quota of 50% was reached, the environmental partial quota was slightly not reached.

In addition, since January 1, 2023, the Portfolio Manager also aimed at sustainable investments with this financial product by targeting the portfolio to reduce CO2 emissions (ratio of 80%) in sense of Article 9(3) of Regulation (EU) 2019/2088 on sustainability-related disclosure requirements in the financial sector. This aspect could not be shown in the chart due to the short application period.



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

See charts above



### What investments were included under "not sustainable", what was their purpose and were there any minimum environmental or social safeguards?

Non-sustainable investments included derivatives and cash and cash equivalents. These did not meet the minimum social and environmental protection requirements.



## What actions have been taken to attain the sustainable investment objectives during the reference period?

During the reporting period, the asset manager 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 17 Sustainable Development Goals (UN SDGs).

For more information, please visit:

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 sustainable benchmark?

No benchmark was determined as a reference value for achieving the sustainable investment targets.

### ● How did 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 sustainable investment objective?

Not applicable.

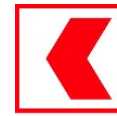
### ● How did this financial product perform compared with the reference benchmark?

Not applicable.

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

Not applicable.

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



**Swisscanto**  
Asset Management  
International S.A.

## **Periodic disclosure as at 31.03.2023**

for the financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852

**Product Name:**

Swisscanto (LU) Portfolio Fund Sustainable Balanced (EUR)

**Legal entity identifier (LEI-Code):**

5493005Q3OWBF2Q02321

## Sustainable investment objective

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input checked="" type="radio"/> <input checked="" type="checkbox"/> Yes	<input checked="" type="radio"/> <input type="radio"/> <input type="checkbox"/> No
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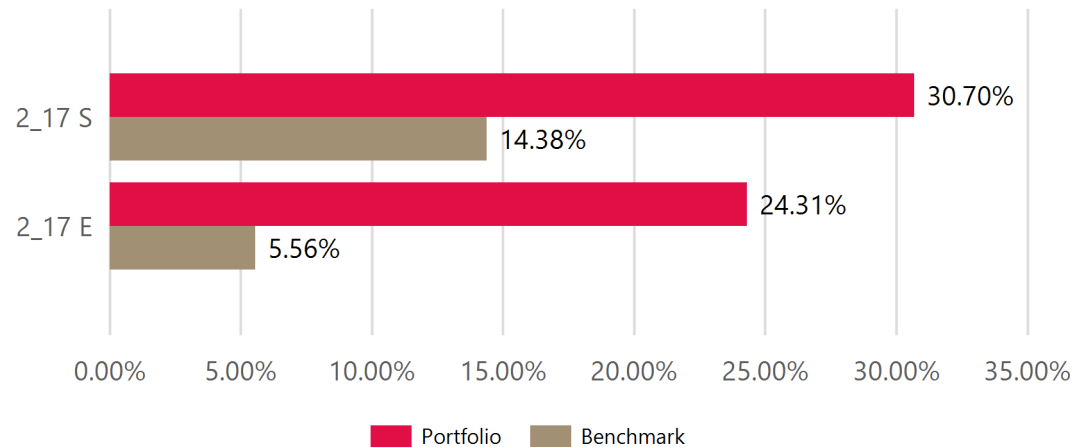
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## Sustainable Investments

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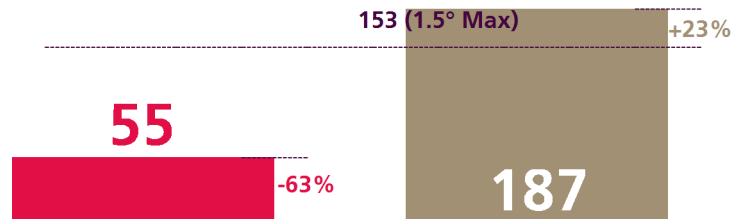
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# Reduction of CO<sub>2</sub>e intensity

## CO<sub>2</sub>e intensity relative to Paris climate targets

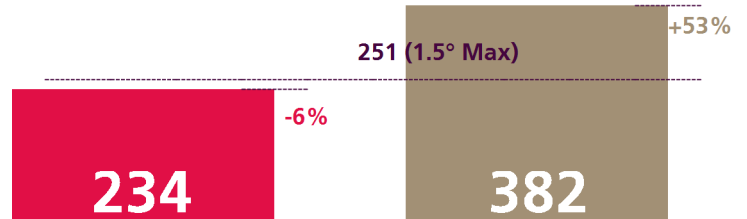
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Corporate  
Tonnes of CO<sub>2</sub>e / EUR million in turnover  
Scope 1 & 2



### CO<sub>2</sub>e intensity

Sovereign  
Tonnes of CO<sub>2</sub>e / EUR million in GDP



### Achievement of the 1.5-degree target

**-53%**

**+33%**




In line with the 1.5° Paris climate target, the fund's investment activity during the reporting period aimed to reduce the portfolio's CO<sub>2</sub>e emissions by at least 7.5% per year. The reduction path is calculated from the weighted CO<sub>2</sub>e intensity of the benchmark, discounted at 7.5% per year plus nominal economic growth. The dashed 1.5° max line indicates the maximum value. The bars represent the CO<sub>2</sub>e intensities of the portfolio and of the benchmark respectively. CO<sub>2</sub>e intensities below the 1.5° Max line indicate that the portfolio or benchmark meets the 1.5° climate target. Values at "Achievement of the 1.5-degree target" put the portfolio and benchmark in relation to the climate target. Negative values mean that the target has been achieved.



# Exclusion Criteria

## Exposure to Controversies

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Criteria	Portfolio weight	Benchmark weight	Number of companies in benchmark	Criteria	Portfolio weight	Benchmark weight	Number of companies in benchmark
 Genetic engineering: Release of GMOs	0.00%	0.50%	11	 Nuclear energy	0.00%	2.18%	80
Non-sustainable forestry	0.00%	0.20%	23	Production of military hardware	0.00%	1.39%	66
Unsustainable fisheries and aquaculture	0.00%	0.05%	8	Production of alcohol (>5% revenue)	0.00%	0.69%	39
Uncertified Palm Oil (<50% RSPO)	0.00%	0.00%	0	Intensive livestock farming	0.00%	0.56%	39
 Extraction of fossil fuels	0.00%	7.59%	130	Manufacture of tobacco and smokers' accessories	0.00%	0.50%	23
Operation of fossil-fuel power stations	0.17%	2.65%	167	Controversial weapons	0.00%	0.48%	5
Coal reserves	0.00%	1.62%	94	Manufacture of weapons and ammunition	0.00%	0.43%	8
Manufacture of automobiles and aircraft	0.00%	1.51%	55	Child labour	0.00%	0.27%	4
Extraction of coal (>5% revenue)	0.00%	0.10%	22	UN Global Compact violations	0.00%	0.19%	13
Airlines	0.00%	0.09%	29	Gambling (>5% revenue)	0.00%	0.18%	20
Cruise ship operators	0.00%	0.02%	3	Production of pornography	0.00%	0.02%	2
				Genetic engineering: human medicine	0.00%	0.00%	0

  
Decline in biodiversity

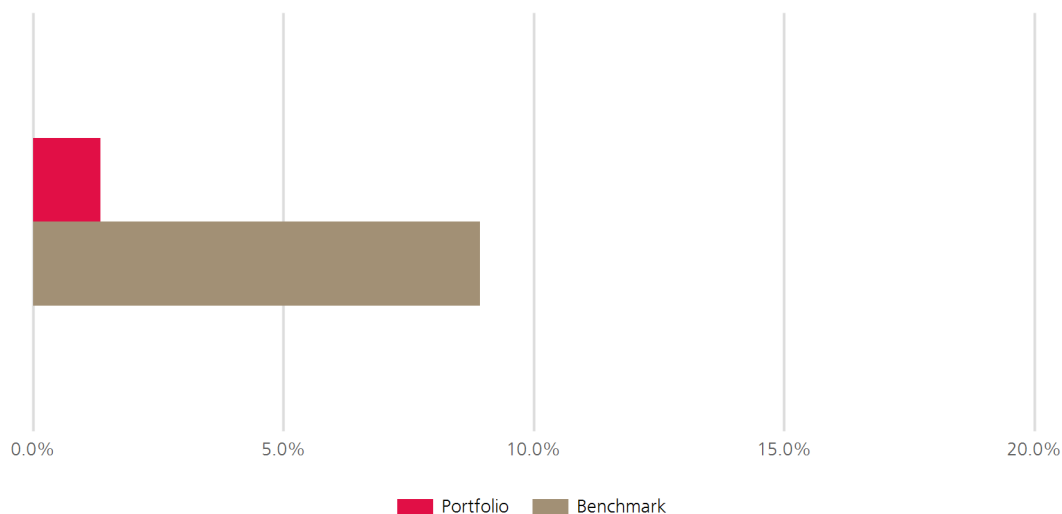
  
Climate change

  
Risk to society and health

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 number of companies that have violated the exclusion criteria and the respective portfolio and benchmark 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.

# ESG Laggards

## Exposure to ESG Laggards



The portfolio aimed for a lower exposure to ESG laggards compared to the benchmark during the reporting period. ESG laggards are companies with the weakest environmental, social and governance performance of the relevant investment universe.

### ...and compared to previous periods?

The information was published for the first time in the reporting year.

**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 the sustainable investments not cause significant harm to any sustainable investment objective?

Issuers with a net negative contribution to the SDGs were removed from the financial product's investment universe during the reporting period. In addition, the portfolio considered Principal Adverse Impacts (PAI). For this purpose, the mandatory indicators from Annex 1 to Regulation (EU) 2019/2088 were used as a basis. Companies considered to do significant harm according to the PAI were not eligible to be counted as sustainable investments.

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

The adverse effects have been systematically taken into account in the investment process.

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

In the investment analysis for sustainable investments, the following norm violations were considered in the reporting period: the United Nations Global Compact (UNGC), the United Nations General Principles of Business and Human Rights (UNGP), and the International Labour Organization (ILO) Conventions (Core and Broad). Any serious violation of these norms resulted in the removal of the issuer from the financial product's investable universe.



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

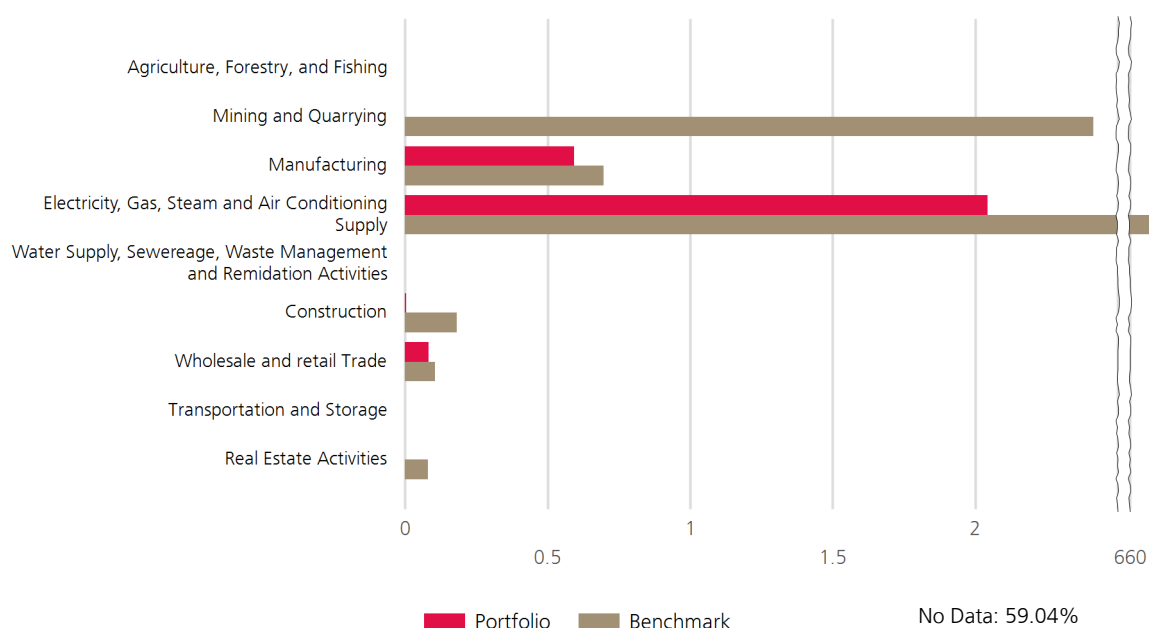
### Principal Adverse Impacts - Corporate Assets

#### Primary Indicators - Energy and Emissions

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
1. GHG emissions	1a. GHG Emissions - Scope 1 per Mio EUR Enterprise Value	7.14	69.08%		33.87		
	1b. GHG Emissions - Scope 2 per Mio EUR Enterprise Value	5.22	69.08%		7.37		
	1c. GHG Emissions - Scope 3 per Mio EUR Enterprise Value	205.18	69.08%		248.34		
2. Carbon footprint	2. GHG Emissions - Scope 1+2+3 per Mio EUR Enterprise Value	217.54	69.08%		289.58		
3. GHG intensity of investee companies	3. GHG Emissions - Emissions Intensity - Total Emissions (EUR)	71.37	69.15%		225.32		
4. Exposure to companies active in the fossil fuel sector	4. Fossil Fuel - Involvement (PAI)	1.26%	69.15%		6.25%		

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
5. Share of non-renewable energy consumption and production	5a. CR Raw - Energy use - Coal/nuclear/unclear energy sources	54.5%	33.63%		58.66%		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	69.86%	30.42%		71.78%		
	5c. Non-renewable energy production	0.08%	68.9%		2.83%		
6. Energy consumption intensity per high impact climate sector	6. Energy consumption intensity (GWh/mEUR)	0.33	33.72%		23.01		

## Energy Consumption Intensity per High Impact Climate Sector (per mio EUR)



Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
7. Activities negatively affecting biodiversity-sensitive areas	7. Companies negatively affecting biodiversity-sensitive areas	0%	69.33%		0.04%		
8. Emissions to water	8. CR Raw - COD emissions	237.1	3.71%		138.5		
9. Hazardous waste and radioactive waste ratio	9. CR Raw - Hazardous waste	974929	12.38%		1.57588e+006		
Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark 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%	69.33%		19%		
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	6.66%	66.37%		17.23%		
12. Unadjusted gender pay gap	12. Unadjusted gender pay gap	0.42%	7.33%		0.28%		
13. Board gender diversity	13. Ratio of female to male board members	55.15%	60.7%		48.27%		
14. Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons)	14. Controversial weapons involvement (APM, CM, Bio, Chem)	0%	69.22%		0.12%		

## Principal Adverse Impacts - Sovereign and Supranational Assets

## Primary Indicators

## Environmental

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
15. GHG Intensity	15. GHG Intensity	291.91	16.65%		439.75		

## Social

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
16. Investee countries subject to social violations	16a. Countries subject to social violations (#)	2.25	0.95%		13.5		
	16b. Countries subject to social violations (%)	3.69%	0.95%		3.11%		

Indicator	Metric
1a	Scope 1 GHG emissions
1b	Scope 2 GHG emissions
1c	Scope 3 GHG emissions
2.	Carbon footprint
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



## 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: 01.04.2022-31.03.2023

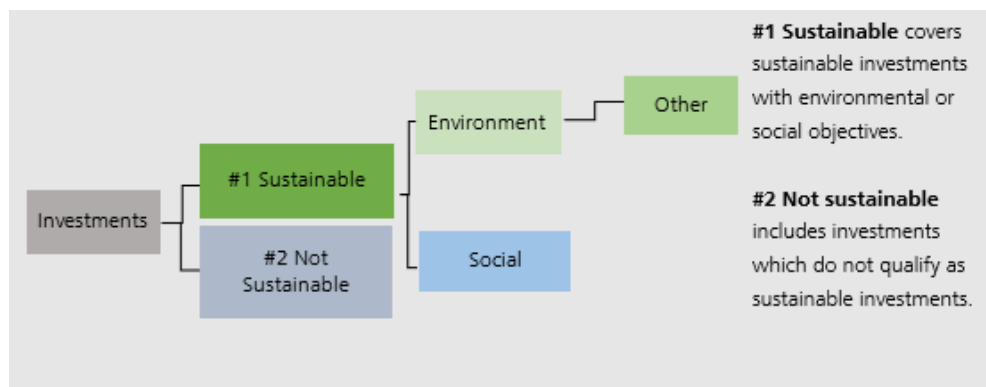
Largest investments	NACE Sector	% Assets	Country
Swisscanto (LU) Equity Fund Sustainable Emerging Markets NT USD Klasse		4.21%	
EUR Cash		3.05%	
Microsoft Corporation	Information and Communication	2.14%	USA
Alphabet Inc. Class A	Information and Communication	1.67%	USA
USD Cash		1.14%	
UnitedHealth Group Incorporated	Financial and Insurance Activities	1.14%	USA
GBP Cash		0.95%	
Thermo Fisher Scientific Inc.	Manufacturing	0.92%	USA
Accenture Plc Class A	Information and Communication	0.87%	Ireland
AbbVie, Inc.	Manufacturing	0.84%	USA
Unilever PLC	Manufacturing	0.83%	United Kingdom
Vertex Pharmaceuticals Incorporated	Manufacturing	0.82%	USA
CHF Cash		0.81%	
Tractor Supply Company	Wholesale and Retail Trade	0.78%	USA
Apple Inc.	Manufacturing	0.75%	USA



## What was the proportion of sustainability-related investments?

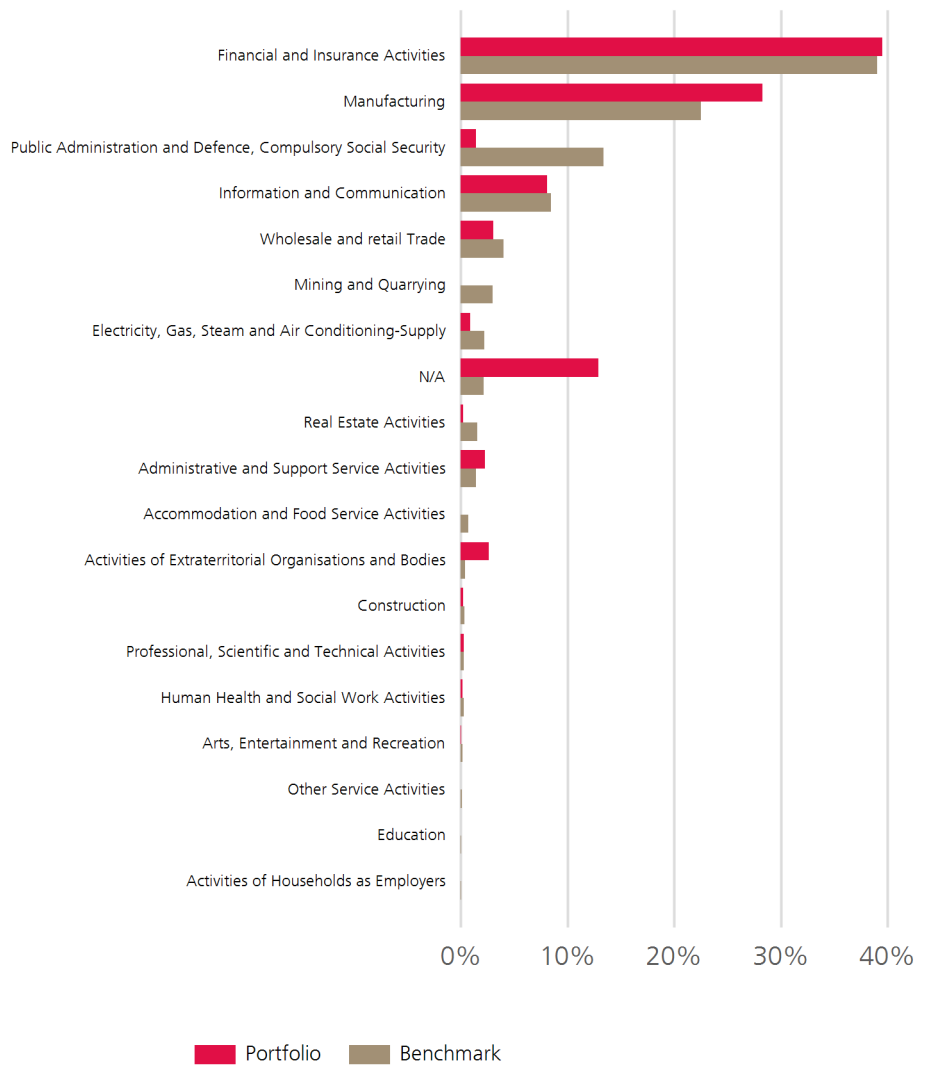
**Asset allocation** describes the share of investments in specific assets.

### ● What was the asset allocation?



● In which economic sectors were the investments made?

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





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

No investments were made in economic activities that qualify as environmentally sustainable under the EU Taxonomy.

### Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy<sup>1</sup>?

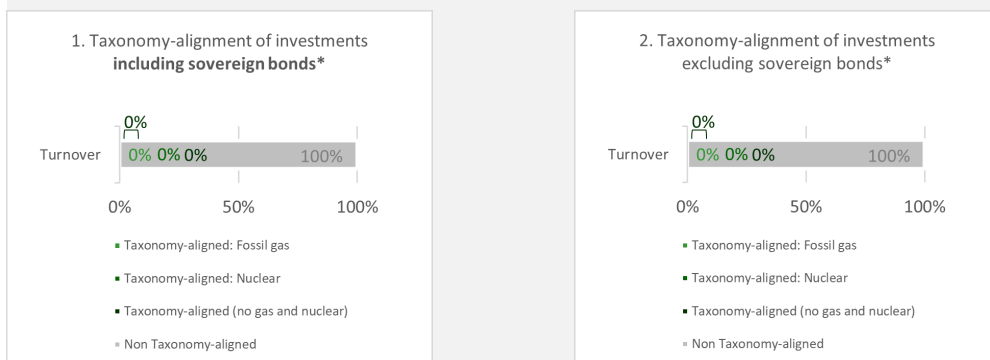
Yes

In fossil gas

In nuclear energy

No

The graphs below show 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

<sup>1</sup>Fossil 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.

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

Not applicable.

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

This is the first reporting year and the comparison to previous periods will be shown starting from the next available report.

Taxonomy-aligned activities are expressed as a share of:  
- **turnover** reflects the "greenness" of investee companies today.

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.

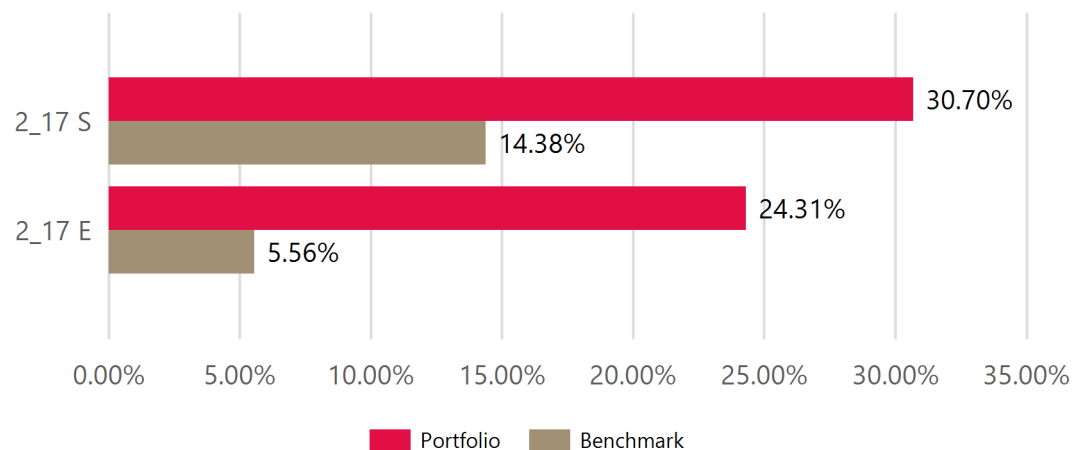
**Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



### 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 and those of the benchmark that have been invested in a way that is not taxonomy compliant but in line with the environmental ("2\_17 E") and social ("2\_17 S") goals resulting from the SDGs as per Art. 2 (17) SFDR. The total quota of 50% was reached, the environmental partial quota was slightly not reached.

In addition, since January 1, 2023, the Portfolio Manager also aimed at sustainable investments with this financial product by targeting the portfolio to reduce CO2 emissions (ratio of 80%) in sense of Article 9(3) of Regulation (EU) 2019/2088 on sustainability-related disclosure requirements in the financial sector. This aspect could not be shown in the chart due to the short application period.



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

See charts above



### What investments were included under "not sustainable", what was their purpose and were there any minimum environmental or social safeguards?

Non-sustainable investments included derivatives and cash and cash equivalents. These did not meet the minimum social and environmental protection requirements.



## What actions have been taken to attain the sustainable investment objectives during the reference period?

During the reporting period, the asset manager 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 17 Sustainable Development Goals (UN SDGs).

For more information, please visit:

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 sustainable benchmark?

No benchmark was determined as a reference value for achieving the sustainable investment targets.

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

- **How did 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 sustainable investment objective?**  
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.



**Swisscanto**  
Asset Management  
International S.A.

## **Periodic disclosure as at 31.03.2023**

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) Portfolio Fund Responsible Relax (CHF)

**Legal entity identifier (LEI-Code):**

5493003FVJM6BSK5QE46

## Environmental and/or social characteristics

### Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input checked="" type="radio"/> Yes	<input checked="" type="radio"/> <input type="radio"/> <input checked="" type="checkbox"/> No
<input type="checkbox"/> It made <b>sustainable investments with an environmental objective: _%</b>  <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 <b>sustainable investments with a social objective: _%</b>	<input checked="" type="checkbox"/> It <b>promoted Environmental/Social (E/S) characteristics</b> and while it did not have as its objective a sustainable investment, it had a proportion of <b>5%</b> 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 <b>did not make any sustainable investments</b>

**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 lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

The key figures stated refer to the sustainable investments committed to in the sustainability-related appendix to the sales prospectus, not to the sustainable investments actually achieved.



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





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

### How did the sustainability indicators perform?

## Exclusion Criteria

### Exposure to Controversies

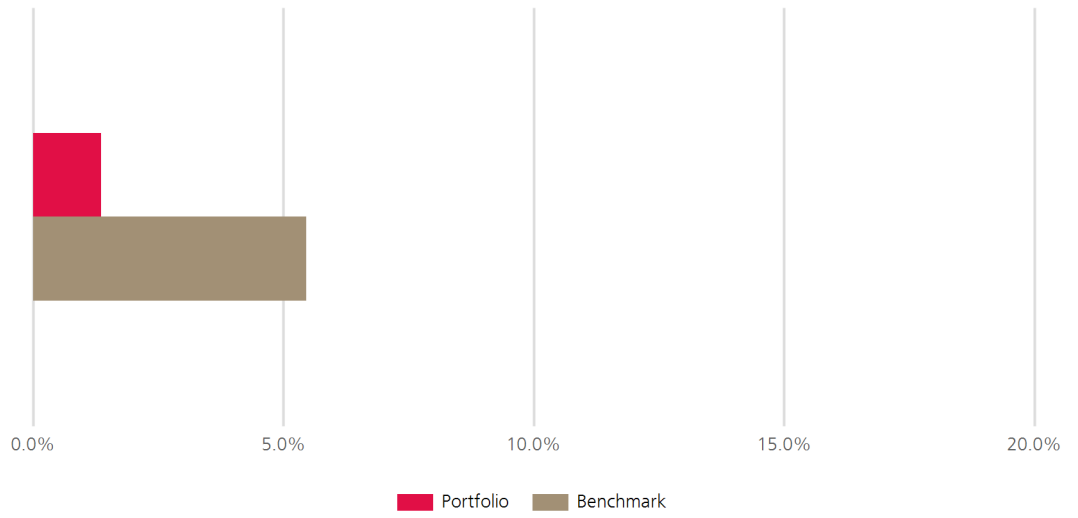
#### Responsible

Criteria	Portfolio weight	Benchmark weight	Number of companies in benchmark	Criteria	Portfolio weight	Benchmark weight	Number of companies in benchmark
 <b>Coal reserves (ex. metal production)</b>	0.00%	0.24%	48	 <b>UN Global Compact violations</b>	0.00%	0.37%	14
<b>Extraction of coal (&gt;5% revenue)</b>	0.00%	0.03%	22	<b>Child labour</b>	0.00%	0.30%	4
 <b>Climate change</b>				<b>Production of military hardware (&gt;5% revenue)</b>	0.00%	0.21%	27
 <b>Risk to society and health</b>				<b>Controversial weapons</b>	0.00%	0.12%	5
				<b>Manufacture of weapons and ammunition</b>	0.00%	0.12%	8
				<b>Production of pornography</b>	0.00%	0.00%	2

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 number of companies that have violated the exclusion criteria and the respective portfolio and benchmark 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.

# ESG Laggards

## Exposure to ESG Laggards



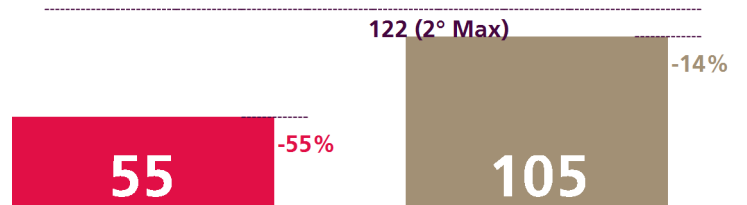
The portfolio aimed for a lower exposure to ESG laggards compared to the benchmark during the reporting period. ESG laggards are companies with the weakest environmental, social and governance performance of the relevant investment universe.

# Reduction of CO<sub>2</sub>e intensity

## CO<sub>2</sub>e intensity relative to Paris climate targets

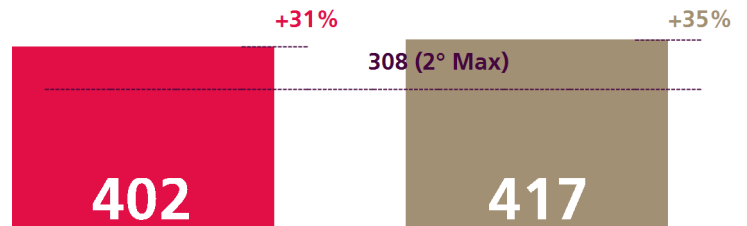
### CO<sub>2</sub>e intensity

Corporate  
Tonnes of CO<sub>2</sub>e / EUR million in turnover  
Scope 1 & 2



### CO<sub>2</sub>e intensity

Sovereign  
Tonnes of CO<sub>2</sub>e / EUR million in GDP



### Achievement of the 2-degree target

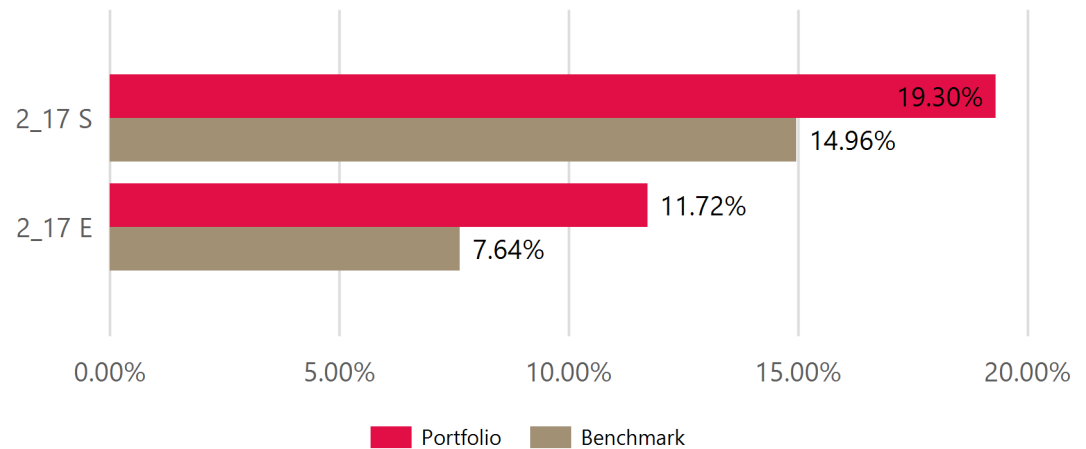
**-44%**

**+2%**

In line with the < 2° Paris climate target ("well below 2 degrees"), the fund's investment activity during the reporting period aimed to reduce the portfolio's CO<sub>2</sub>e emissions by at least 4% per year. The reduction path is calculated from the weighted CO<sub>2</sub>e intensity 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 CO<sub>2</sub>e intensities of the portfolio and of the benchmark respectively. CO<sub>2</sub>e intensities below the 2° Max line indicate that the portfolio or benchmark meets the <2° climate target. Values at "Achievement of the 2-degree target" put the portfolio and benchmark in relation to the climate target. Negative values mean that the target has been achieved.

# Sustainable Investments

## Exposure to Sustainable Investments



The chart shows the percentage revenue of companies included in the fund's portfolio and those of the benchmark that have been invested in a way that is not taxonomy compliant but in line with the environmental ("2\_17 E") and social ("2\_17 S") goals resulting from the SDGs as per Art. 2 (17) SFDR.

### ...and compared to previous periods?

The information was published for the first time in the reporting year.

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

During the reporting period, the asset manager focused on securities of companies that generated revenues from the sale of products and services with a positive contribution to the 17s SGD and did not have DNSH and/or Minimum Safeguards violations.

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

Issuers with a negative net contribution to the SDGs were removed from the investment universe of the financial product during the reporting period. In addition, the subfund took into account adverse impacts on sustainability factors (Principal Adverse Impacts - PAI). For this purpose, the mandatory indicators Annex 1 of Delegated Regulation (EU) 2022/1288 supplementing Regulation (EU) 2019/2088 were used. Companies that the asset manager classified as particularly harmful according to the PAIs were accordingly not included in the sustainable investments. Issuers violating PAIs 7 (biodiversity), 10 (United Nations Global Compact (UNGC)/OECD Guidelines for Multinational Enterprises) or 14 (engagement in controversial arms) received a PAI score of zero. A PAI score was calculated from the remaining PAI indicators. Instruments from issuers with a score < 10 were not counted toward sustainable investments.

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

Principal Adverse Impacts (PAI) have been systematically considered in the investment process.

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

In the investment analysis for sustainable investments, the following norm violations were taken into account in the reporting period: United Nations Global Compact (UNGC), the UN Guiding Principles on Business and Human Rights (UNGP) and the International Labor Organization (ILO) Convention. Any serious violation of these standards resulted in the exclusion of the issuer from the investable universe of the financial product.

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 EU 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.



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

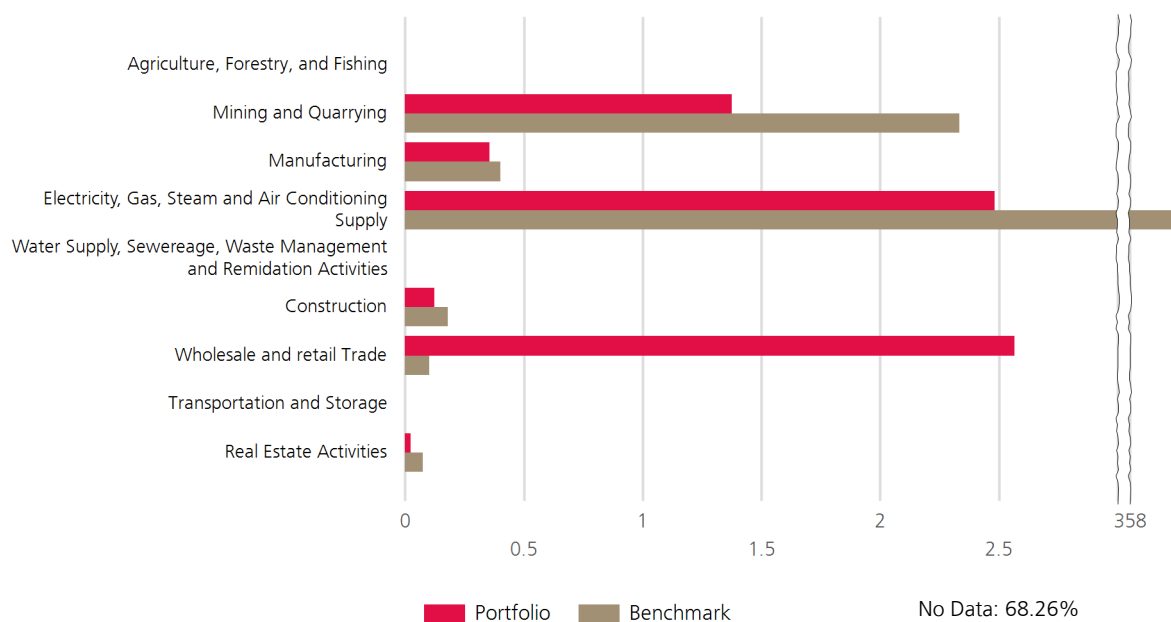
### Principal Adverse Impacts - Corporate Assets

#### Primary Indicators - Energy and Emissions

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
1. GHG emissions	1a. GHG Emissions - Scope 1 per Mio EUR Enterprise Value	18.29	54.83%		19.41		
	1b. GHG Emissions - Scope 2 per Mio EUR Enterprise Value	2.59	54.83%		4.59		
	1c. GHG Emissions - Scope 3 per Mio EUR Enterprise Value	88.9	54.83%		138.51		
2. Carbon footprint	2. GHG Emissions - Scope 1+2+3 per Mio EUR Enterprise Value	109.78	54.83%		162.51		
3. GHG intensity of investee companies	3. GHG Emissions - Emissions Intensity - Total Emissions (EUR)	85.59	54.84%		129.9		
4. Exposure to companies active in the fossil fuel sector	4. Fossil Fuel - Involvement (PAI)	1.17%	58.54%		3.43%		

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
5. Share of non-renewable energy consumption and production	5a. CR Raw - Energy use - Coal/nuclear/unclear energy sources	55.14%	16.01%		57.4%		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	79.65%	14.49%		76.11%		
	5c. Non-renewable energy production	0.29%	58.25%		2.17%		
6. Energy consumption intensity per high impact climate sector	6. Energy consumption intensity (GWh/mEUR)	0.2	27.53%		5.44		

## Energy Consumption Intensity per High Impact Climate Sector (per mio EUR)



Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
7. Activities negatively affecting biodiversity-sensitive areas	7. Companies negatively affecting biodiversity-sensitive areas	0.01%	58.55%		0.03%		
8. Emissions to water	8. CR Raw - COD emissions	36.19	2.43%		44.34		
9. Hazardous waste and radioactive waste ratio	9. CR Raw - Hazardous waste	12274.5	5.26%		334074		
Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark 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%	58.55%		37.28%		
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	5.64%	47.02%		6.83%		
12. Unadjusted gender pay gap	12. Unadjusted gender pay gap	0.47%	8.46%		0.44%		
13. Board gender diversity	13. Ratio of female to male board members	67.6%	39.25%		59.77%		
14. Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons)	14. Controversial weapons involvement (APM, CM, Bio, Chem)	0%	58.55%		0.03%		

## Principal Adverse Impacts - Sovereign and Supranational Assets

## Primary Indicators

## Environmental

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
15. GHG Intensity	15. GHG Intensity	484.13	11.53%		480.09		

## Social

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
16. Investee countries subject to social violations	16a. Countries subject to social violations (#)	16.75	2.68%		36.5		
	16b. Countries subject to social violations (%)	25.41%	2.68%		7.16%		

Indicator	Metric
1a	Scope 1 GHG emissions
1b	Scope 2 GHG emissions
1c	Scope 3 GHG emissions
2.	Carbon footprint
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



## 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: 01.04.2022-31.03.2023

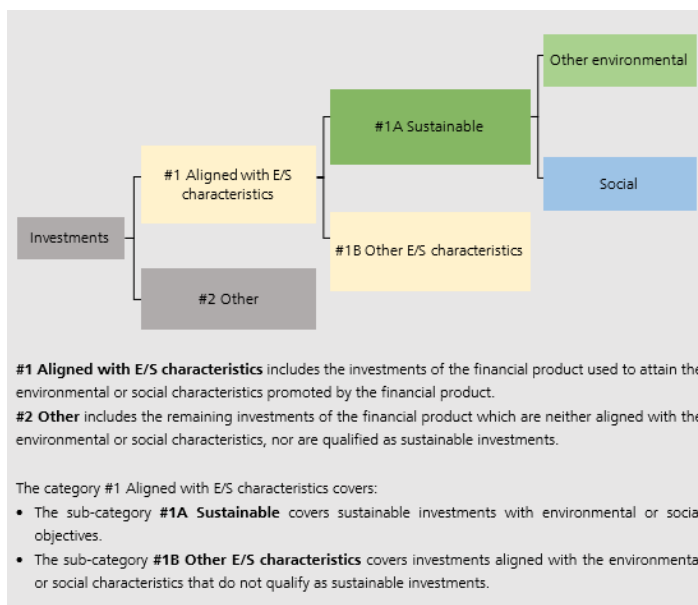
Largest investments	NACE Sector	% Assets	Country
Swisscanto (LU) Equity Fund Systematic Responsible USA NT USD Klasse		3.80%	
GAM Star Fund PLC - GAM Star Cat Bond Institutional Class CHF Accum.Ptg.Shs		3.66%	
Coca-Cola Co/The 1% 02-OCT-2028 REGS	Manufacturing	3.22%	USA
Citigroup Inc 0.5% 22-NOV-2024 REGS	Financial and Insurance Activities	3.05%	USA
Hyundai Capital Services Inc 0.7325% 26-FEB-2024 REGS	Manufacturing	2.31%	
New York Life Global Funding 0.25% 18-OCT-2027 REGS	Financial and Insurance Activities	2.14%	USA
JPMorgan Chase & Co 8% 29-APR-2027	Financial and Insurance Activities	1.90%	
Swisscanto (LU) Bond Fund Responsible Global Credit Opportunities NTH CHF Klasse		1.86%	
Transurban Queensland Finance Pty Ltd 0.65% 02-NOV-2026 REGS	Financial and Insurance Activities	1.37%	Australia
Swisscanto (LU) Equity Fund Systematic Responsible Eurozone NT EUR Klasse		1.36%	
Swisscanto (LU) Bond Fund Responsible Emerging Markets Opportunities NT USD Klasse		1.34%	
Nestle S.A.	Manufacturing	1.28%	Switzerland
Government of the United States of America 0.5% 15-JAN-2028	Public Administration and Defence, Compulsory Social Security	1.28%	USA
Cooperatieve Rabobank UA 3.125% 15-SEP-2026 REGS	Financial and Insurance Activities	1.25%	
Cooperatieve Rabobank UA 3.125% 15-SEP-2026 REGS	Financial and Insurance Activities	1.22%	Italy



## What was the proportion of sustainability-related investments?

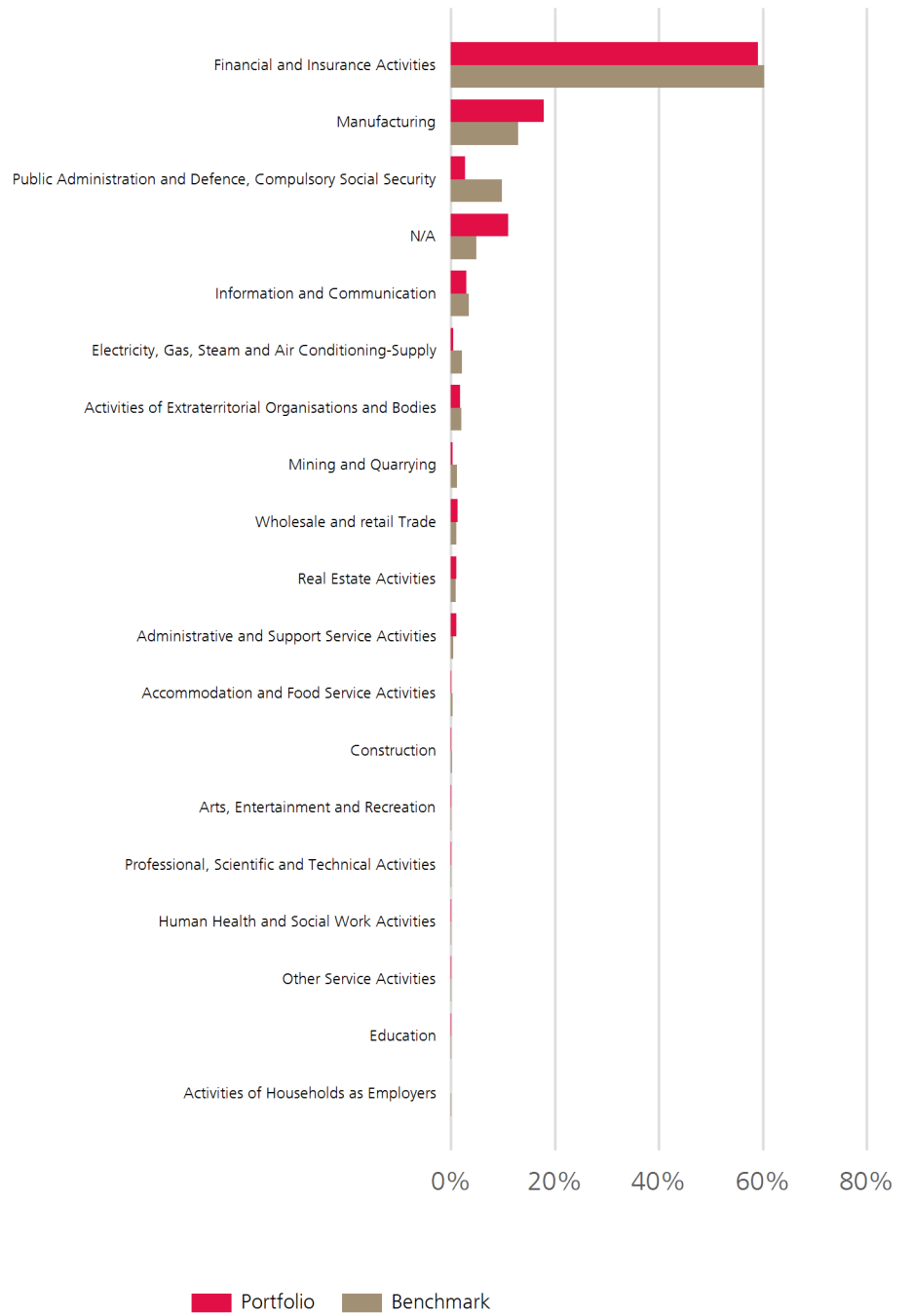
**Asset allocation** describes the share of investments in specific assets.

### What was the asset allocation?



● **In which economic sectors were the investments made?**

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



Taxonomy-aligned activities are expressed as a share of:  
 - **turnover** reflects the "greenness" of investee companies today.

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.



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

No investments were made in economic activities that qualify as environmentally sustainable under the EU Taxonomy.

### Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy<sup>1</sup>?

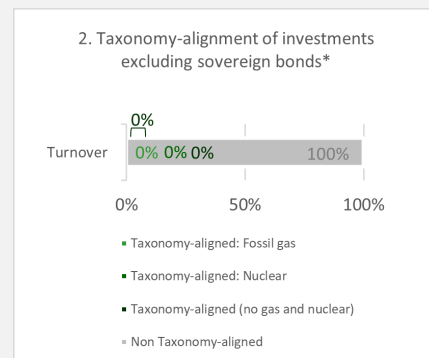
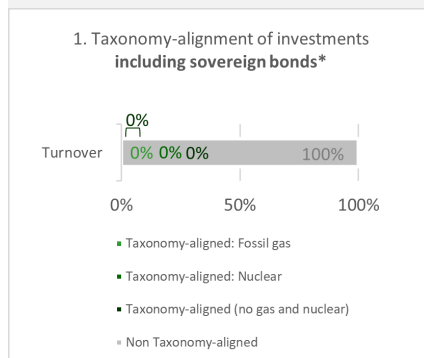
Yes

In fossil gas

In nuclear energy

No

The graphs below show 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

<sup>1</sup>Fossil 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.

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

Not applicable.

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

This is the first reporting year. The comparison with earlier periods will be presented from next year's report onwards.

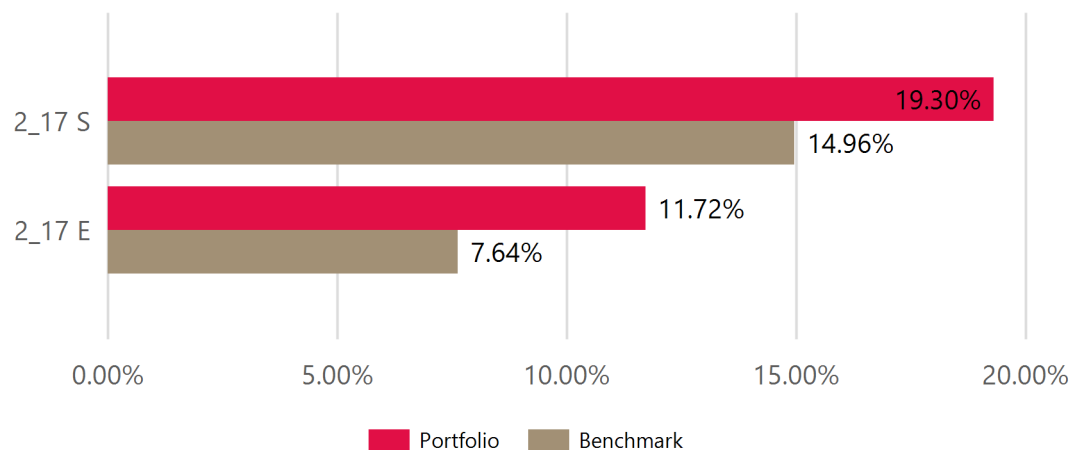
**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**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.

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 and those of the benchmark that have been invested in a way that is not taxonomy compliant but in line with the environmental ("2\_17 E") and social ("2\_17 S") goals resulting from the SDGs as per Art. 2 (17) SFDR.



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

See charts above



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

During the reporting period, this sub-fund had invested less than 33% of the net assets in assets that did not meet the advertised environmental and/or social characteristics (#2 Other Investments). 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 manager 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 17 Sustainable Development Goals (UN SDGs).

More information is available at:

Swisscanto | Proxy Voting Dashboard ([issgovernance.com](https://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.



**Swisscanto**  
Asset Management  
International S.A.

## **Periodic disclosure as at 31.03.2023**

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) Portfolio Fund Responsible Relax (EUR)

**Legal entity identifier (LEI-Code):**

549300M2X0JT0TG9GP21

## Environmental and/or social characteristics

### Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input checked="" type="radio"/> Yes	<input checked="" type="radio"/> <input type="radio"/> <input checked="" type="checkbox"/> No
<input type="checkbox"/> It made <b>sustainable investments with an environmental objective: _%</b>  <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 <b>sustainable investments with a social objective: _%</b>	<input checked="" type="checkbox"/> It <b>promoted Environmental/Social (E/S) characteristics</b> and while it did not have as its objective a sustainable investment, it had a proportion of <b>5%</b> 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 <b>did not make any sustainable investments</b>

The key figures stated refer to the sustainable investments committed to in the sustainability-related appendix to the sales prospectus, not to the sustainable investments actually achieved.

**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 lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



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










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

### How did the sustainability indicators perform?

## Exclusion Criteria

### Exposure to Controversies

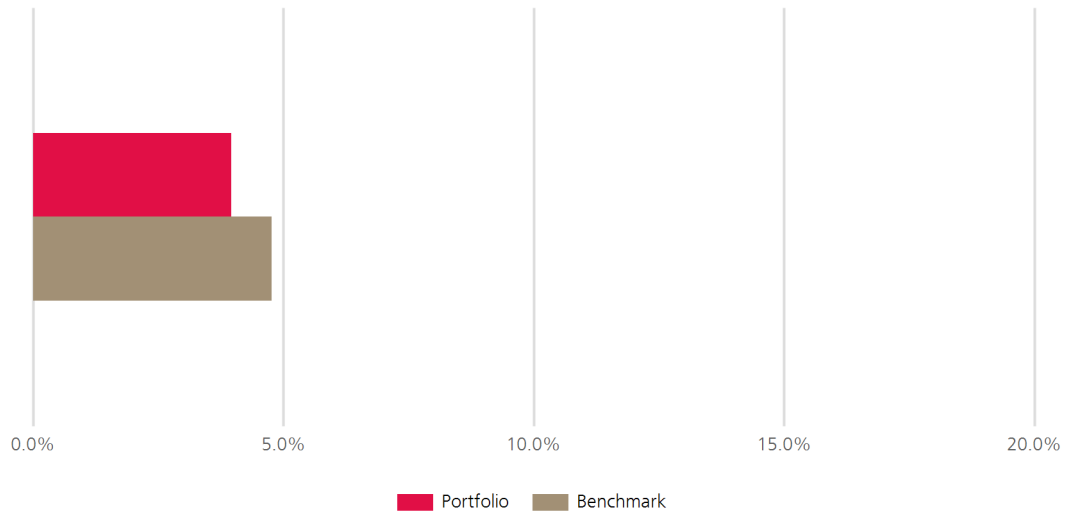
#### Responsible

Criteria	Portfolio weight	Benchmark weight	Number of companies in benchmark	Criteria	Portfolio weight	Benchmark weight	Number of companies in benchmark
 Coal reserves (ex. metal production)	0.00%	0.35%	48	 Production of military hardware (>5% revenue)	0.00%	0.42%	27
Extraction of coal (>5% revenue)	0.00%	0.03%	22	 Manufacture of weapons and ammunition	0.00%	0.25%	8
 Climate change				 Child labour	0.00%	0.14%	4
 Risk to society and health				 Controversial weapons	0.00%	0.14%	5
				 UN Global Compact violations	0.00%	0.08%	14
				 Production of pornography	0.00%	0.00%	2

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 number of companies that have violated the exclusion criteria and the respective portfolio and benchmark 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.

# ESG Laggards

## Exposure to ESG Laggards



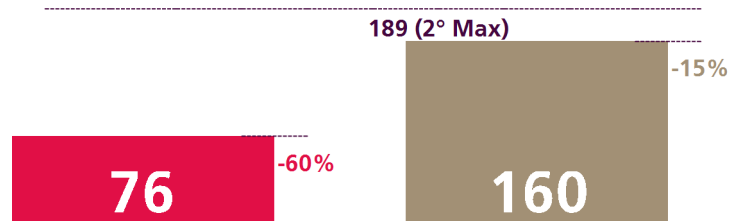
The portfolio aimed for a lower exposure to ESG laggards compared to the benchmark during the reporting period. ESG laggards are companies with the weakest environmental, social and governance performance of the relevant investment universe.

# Reduction of CO<sub>2</sub>e intensity

## CO<sub>2</sub>e intensity relative to Paris climate targets

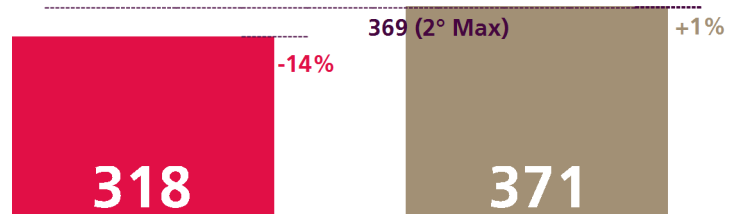
### CO<sub>2</sub>e intensity

Corporate  
Tonnes of CO<sub>2</sub>e / EUR million in turnover  
Scope 1 & 2



### CO<sub>2</sub>e intensity

Sovereign  
Tonnes of CO<sub>2</sub>e / EUR million in GDP



### Achievement of the 2-degree target

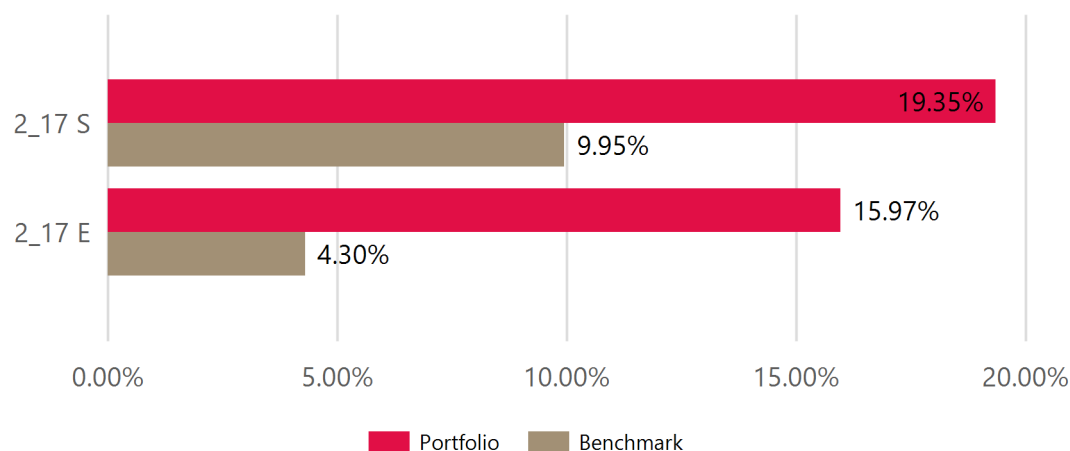
**-46%**

**-6%**

In line with the < 2° Paris climate target ("well below 2 degrees"), the fund's investment activity during the reporting period aimed to reduce the portfolio's CO<sub>2</sub>e emissions by at least 4% per year. The reduction path is calculated from the weighted CO<sub>2</sub>e intensity 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 CO<sub>2</sub>e intensities of the portfolio and of the benchmark respectively. CO<sub>2</sub>e intensities below the 2° Max line indicate that the portfolio or benchmark meets the <2° climate target. Values at "Achievement of the 2-degree target" put the portfolio and benchmark in relation to the climate target. Negative values mean that the target has been achieved.

# Sustainable Investments

## Exposure to Sustainable Investments



The chart shows the percentage revenue of companies included in the fund's portfolio and those of the benchmark that have been invested in a way that is not taxonomy compliant but in line with the environmental ("2\_17 E") and social ("2\_17 S") goals resulting from the SDGs as per Art. 2 (17) SFDR.

### ...and compared to previous periods?

The information was published for the first time in the reporting year.

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

During the reporting period, the asset manager focused on securities of companies that generated revenues from the sale of products and services with a positive contribution to the 17s SGD and did not have DNSH and/or Minimum Safeguards violations.

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

Issuers with a negative net contribution to the SDGs were removed from the investment universe of the financial product during the reporting period. In addition, the subfund took into account adverse impacts on sustainability factors (Principal Adverse Impacts - PAI). For this purpose, the mandatory indicators Annex 1 of Delegated Regulation (EU) 2022/1288 supplementing Regulation (EU) 2019/2088 were used. Companies that the asset manager classified as particularly harmful according to the PAIs were accordingly not included in the sustainable investments. Issuers violating PAIs 7 (biodiversity), 10 (United Nations Global Compact (UNGC)/OECD Guidelines for Multinational Enterprises) or 14 (engagement in controversial arms) received a PAI score of zero. A PAI score was calculated from the remaining PAI indicators. Instruments from issuers with a score < 10 were not counted toward sustainable investments.

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

Principal Adverse Impacts (PAI) have been systematically considered in the investment process.

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

In the investment analysis for sustainable investments, the following norm violations were taken into account in the reporting period: United Nations Global Compact (UNGC), the UN Guiding Principles on Business and Human Rights (UNGP) and the International Labor Organization (ILO) Convention. Any serious violation of these standards resulted in the exclusion of the issuer from the investable universe of the financial product.

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 EU 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.





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

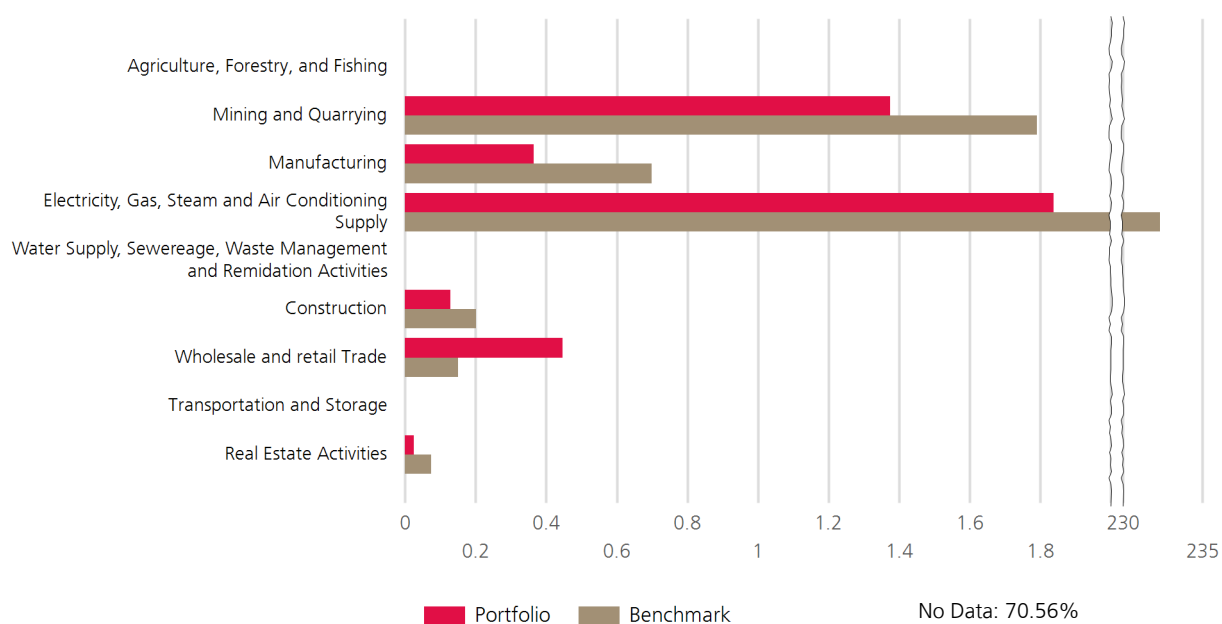
### Principal Adverse Impacts - Corporate Assets

#### Primary Indicators - Energy and Emissions

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
1. GHG emissions	1a. GHG Emissions - Scope 1 per Mio EUR Enterprise Value	25.23	49.56%		22.64		
	1b. GHG Emissions - Scope 2 per Mio EUR Enterprise Value	3.84	49.56%		3.95		
	1c. GHG Emissions - Scope 3 per Mio EUR Enterprise Value	121.53	49.56%		136.87		
2. Carbon footprint	2. GHG Emissions - Scope 1+2+3 per Mio EUR Enterprise Value	150.59	49.56%		163.46		
3. GHG intensity of investee companies	3. GHG Emissions - Emissions Intensity - Total Emissions (EUR)	138.65	49.58%		219.61		
4. Exposure to companies active in the fossil fuel sector	4. Fossil Fuel - Involvement (PAI)	3.96%	51.02%		3.74%		

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
5. Share of non-renewable energy consumption and production	5a. CR Raw - Energy use - Coal/nuclear/unclear energy sources	52.9%	15.62%		54.78%		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	71.25%	13.74%		74.52%		
	5c. Non-renewable energy production	3.14%	50.5%		3.64%		
6. Energy consumption intensity per high impact climate sector	6. Energy consumption intensity (GWh/mEUR)	0.32	20.35%		15.17		

## Energy Consumption Intensity per High Impact Climate Sector (per mio EUR)



Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
7. Activities negatively affecting biodiversity-sensitive areas	7. Companies negatively affecting biodiversity-sensitive areas	0.02%	51.14%		0.06%		
8. Emissions to water	8. CR Raw - COD emissions	46.46	1.15%		96.71		
9. Hazardous waste and radioactive waste ratio	9. CR Raw - Hazardous waste	14502.6	5.15%		347869		
Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark 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%	51.14%		7.74%		
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	6.52%	44.02%		6.45%		
12. Unadjusted gender pay gap	12. Unadjusted gender pay gap	0.37%	7%		0.21%		
13. Board gender diversity	13. Ratio of female to male board members	60.67%	36.77%		58.95%		
14. Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons)	14. Controversial weapons involvement (APM, CM, Bio, Chem)	0%	51.03%		0.04%		

## Principal Adverse Impacts - Sovereign and Supranational Assets

## Primary Indicators

## Environmental

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
15. GHG Intensity	15. GHG Intensity	404.76	25.84%		426.72		

## Social

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
16. Investee countries subject to social violations	16a. Countries subject to social violations (#)	16.5	6.36%		36.5		
	16b. Countries subject to social violations (%)	21.77%	6.36%		7.08%		

Indicator	Metric
1a	Scope 1 GHG emissions
1b	Scope 2 GHG emissions
1c	Scope 3 GHG emissions
2.	Carbon footprint
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



## 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: 01.04.2022-31.03.2023

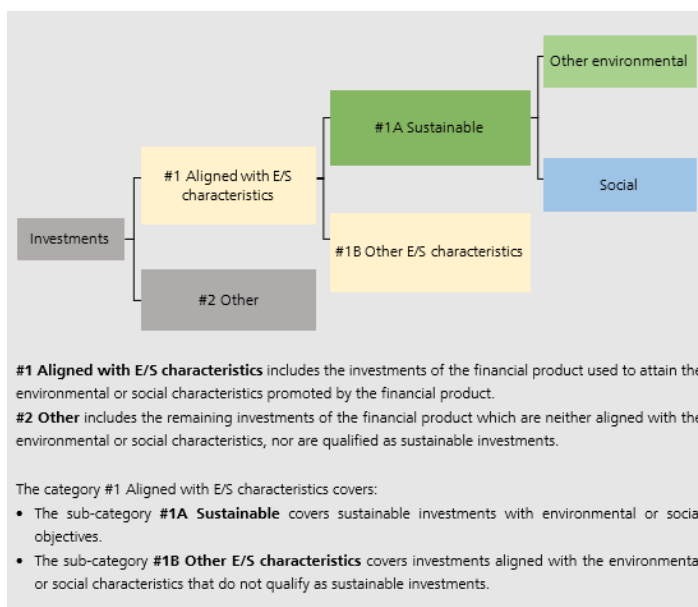
Largest investments	NACE Sector	% Assets	Country
Swisscanto (LU) Equity Fund Systematic Responsible Eurozone NT EUR Klasse		5.28%	
EUR Cash		4.93%	
Swisscanto (LU) Equity Fund Systematic Responsible USA NT USD Klasse		4.31%	
Swisscanto (LU) Bond Fund Responsible Emerging Markets Opportunities NT USD Klasse		3.78%	
Accum.Ptg.Shs Gam Star Fund Plc - Gam Star Cat Bond Institutional Class Eur		2.64%	
Swisscanto (LU) Bond Fund Responsible Global Credit Opportunities NTH EUR Klasse		1.87%	
SSE PLC 1.375% 04-SEP-2027 REGS	Electricity, Gas, Steam and Air Conditioning Supply	1.54%	United Kingdom
Swisscanto (LU) Equity Fund Sustainable Emerging Markets NT USD Klasse		1.52%	
European Financial Stability Facility 2.75% 03-DEC-2029 REGS	Financial and Insurance Activities	1.37%	
CHF Cash		1.21%	
Government of Japan 0.1% 20-SEP-2031	Financial and Insurance Activities	1.10%	
Government of Japan 0.5% 20-JUN-2038	Financial and Insurance Activities	1.07%	
McDonald's Corp 0.17% 04-OCT-2024 REGS	Accommodation and Food Service Activities	1.00%	USA
HSBC Holdings PLC 3.803% 11-MAR-2025	Financial and Insurance Activities	0.95%	United Kingdom
Bank of America Corp 0.81% 24-OCT-2024	Financial and Insurance Activities	0.93%	USA



## What was the proportion of sustainability-related investments?

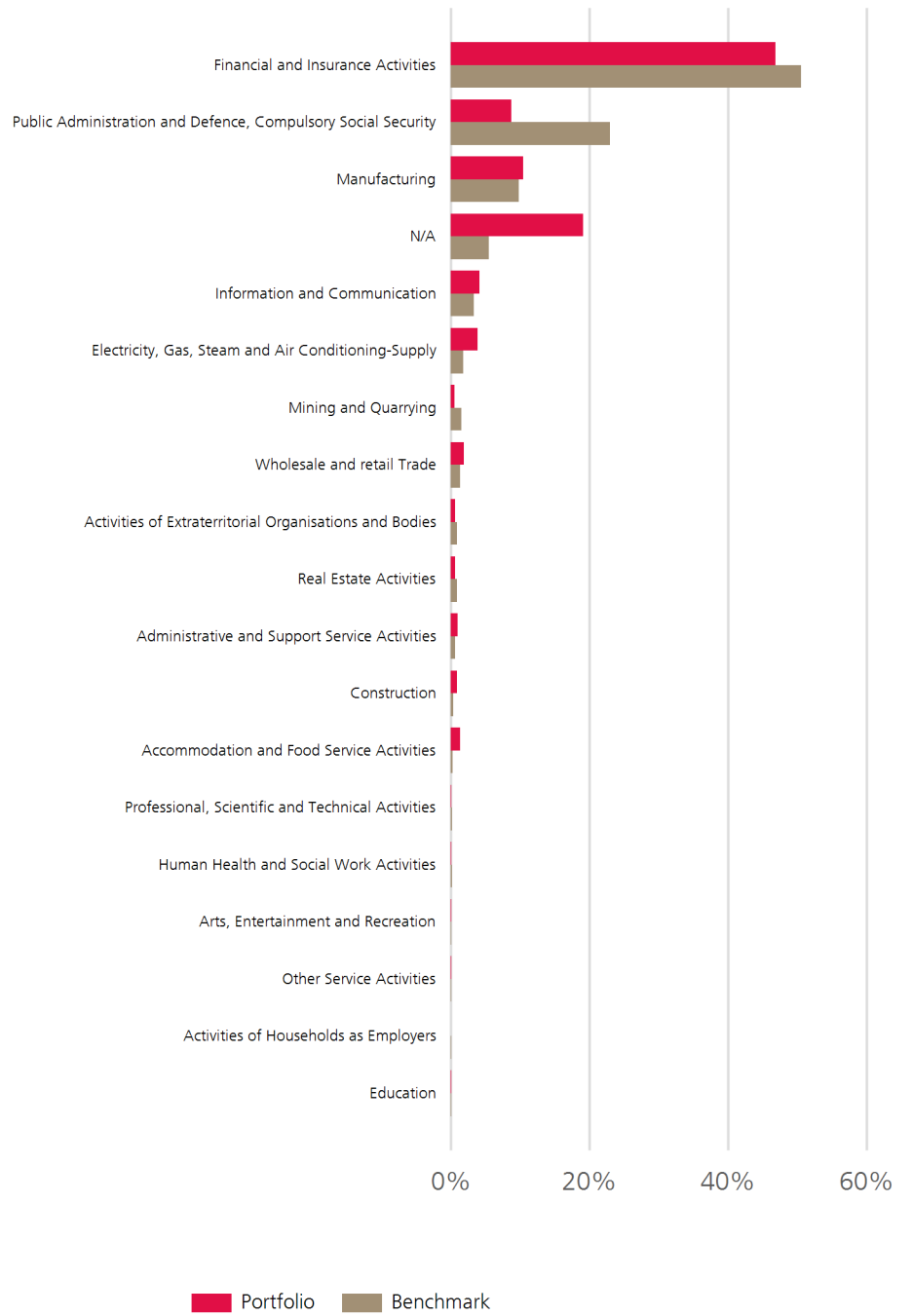
**Asset allocation** describes the share of investments in specific assets.

### What was the asset allocation?



● In which economic sectors were the investments made?

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



Taxonomy-aligned activities are expressed as a share of:  
 - **turnover** reflects the "greenness" of investee companies today.

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.



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

No investments were made in economic activities that qualify as environmentally sustainable under the EU Taxonomy.

### Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy<sup>1</sup>?

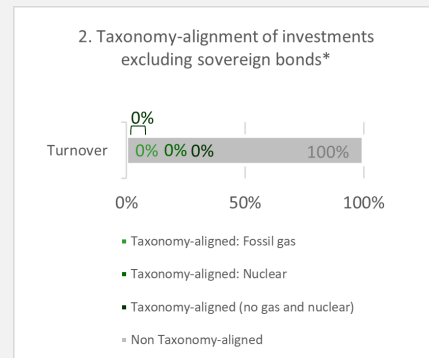
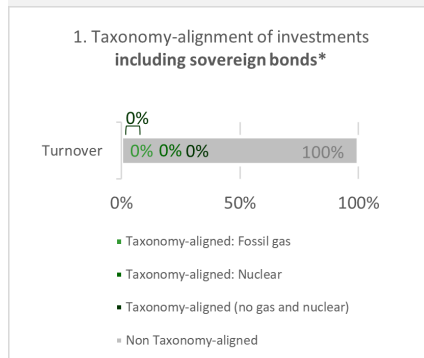
Yes

In fossil gas

In nuclear energy

No

The graphs below show 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

<sup>1</sup>Fossil 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.

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

Not applicable.

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

This is the first reporting year. The comparison with earlier periods will be presented from next year's report onwards.

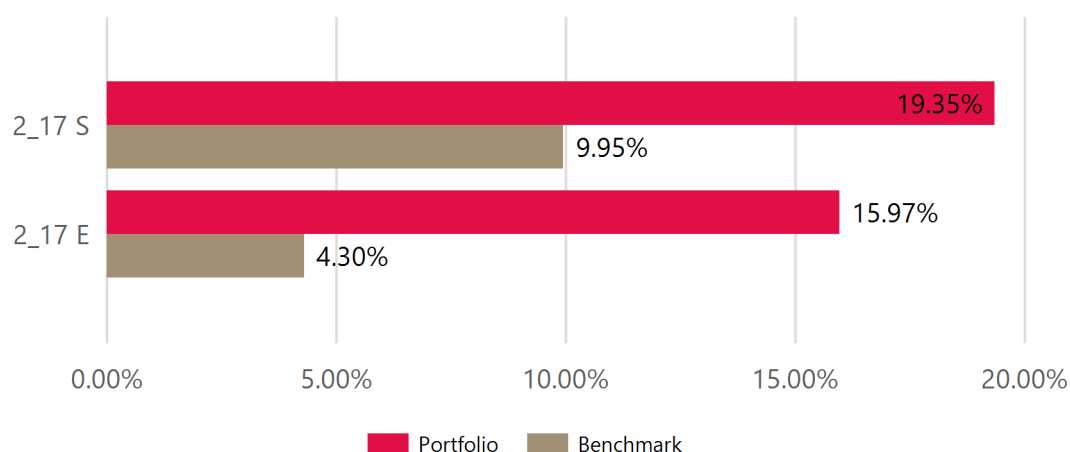
**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**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.

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 and those of the benchmark that have been invested in a way that is not taxonomy compliant but in line with the environmental ("2\_17 E") and social ("2\_17 S") goals resulting from the SDGs as per Art. 2 (17) SFDR.



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

See charts above



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

During the reporting period, this sub-fund had invested less than 33% of the net assets in assets that did not meet the advertised environmental and/or social characteristics (#2 Other Investments). 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 manager 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 17 Sustainable Development Goals (UN SDGs).

More information is available at:

Swisscanto | Proxy Voting Dashboard ([issgovernance.com](https://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.





## **Periodic disclosure as at 31.03.2023**

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) Portfolio Fund Responsible Select (CHF)

**Legal entity identifier (LEI-Code):**

549300DCBHLGB0HCE981

## Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

**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 lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

<input checked="" type="radio"/> <input checked="" type="radio"/> <input type="checkbox"/> Yes	<input checked="" type="radio"/> <input type="radio"/> <input checked="" type="checkbox"/> No
<input type="checkbox"/> It made <b>sustainable investments with an environmental objective: _%</b>  <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 <b>sustainable investments with a social objective: _%</b>	<input checked="" type="checkbox"/> It <b>promoted Environmental/Social (E/S) characteristics</b> and while it did not have as its objective a sustainable investment, it had a proportion of <b>5%</b> 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 <b>did not make any sustainable investments</b>

The key figures stated refer to the sustainable investments committed to in the sustainability-related appendix to the sales prospectus, not to the sustainable investments actually achieved.



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





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

### How did the sustainability indicators perform?

## Exclusion Criteria

### Exposure to Controversies

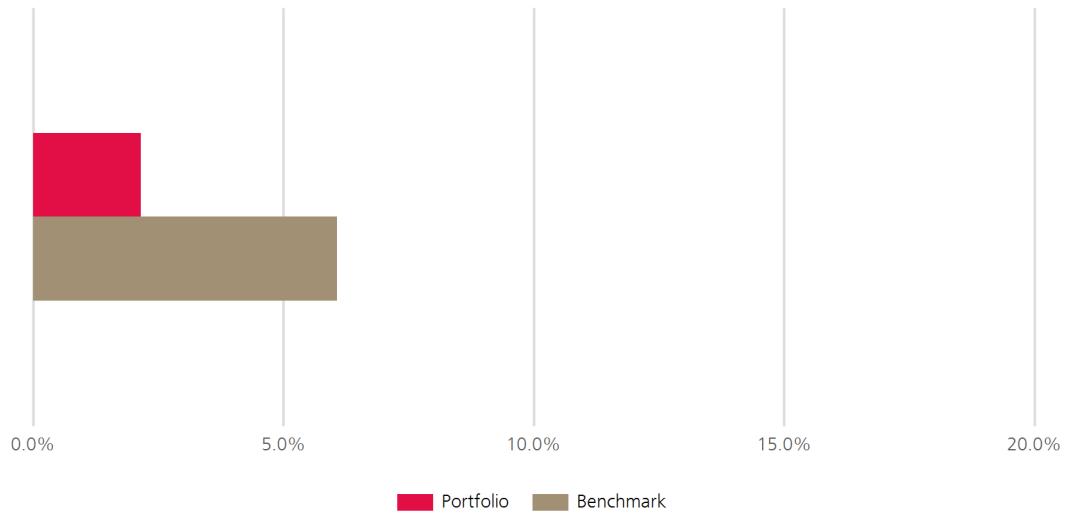
#### Responsible

Criteria	Portfolio weight	Benchmark weight	Number of companies in benchmark	Criteria	Portfolio weight	Benchmark weight	Number of companies in benchmark
 <b>Coal reserves (ex. metal production)</b>	0.00%	0.33%	48	 <b>UN Global Compact violations</b>	0.01%	0.33%	14
<b>Extraction of coal (&gt;5% revenue)</b>	0.00%	0.04%	22	<b>Production of military hardware (&gt;5% revenue)</b>	0.00%	0.31%	27
 <b>Climate change</b>				<b>Child labour</b>	0.00%	0.28%	4
 <b>Risk to society and health</b>				<b>Controversial weapons</b>	0.00%	0.19%	5
				<b>Manufacture of weapons and ammunition</b>	0.00%	0.18%	8
				<b>Production of pornography</b>	0.00%	0.01%	2

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 number of companies that have violated the exclusion criteria and the respective portfolio and benchmark 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.

# ESG Laggards

## Exposure to ESG Laggards



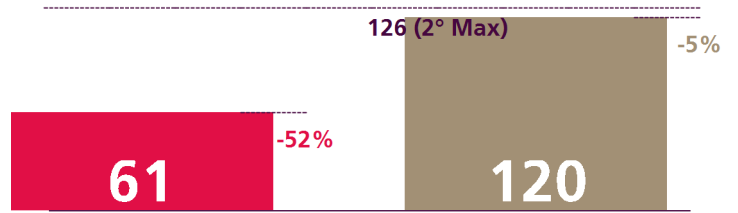
The portfolio aimed for a lower exposure to ESG laggards compared to the benchmark during the reporting period. ESG laggards are companies with the weakest environmental, social and governance performance of the relevant investment universe.

# Reduction of CO<sub>2</sub>e intensity

## CO<sub>2</sub>e intensity relative to Paris climate targets

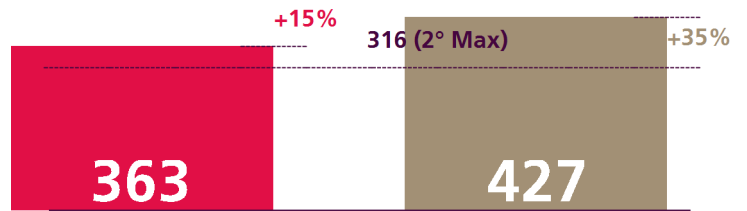
### CO<sub>2</sub>e intensity

Corporate  
Tonnes of CO<sub>2</sub>e / EUR million in turnover  
Scope 1 & 2



### CO<sub>2</sub>e intensity

Sovereign  
Tonnes of CO<sub>2</sub>e / EUR million in GDP



### Achievement of the 2-degree target

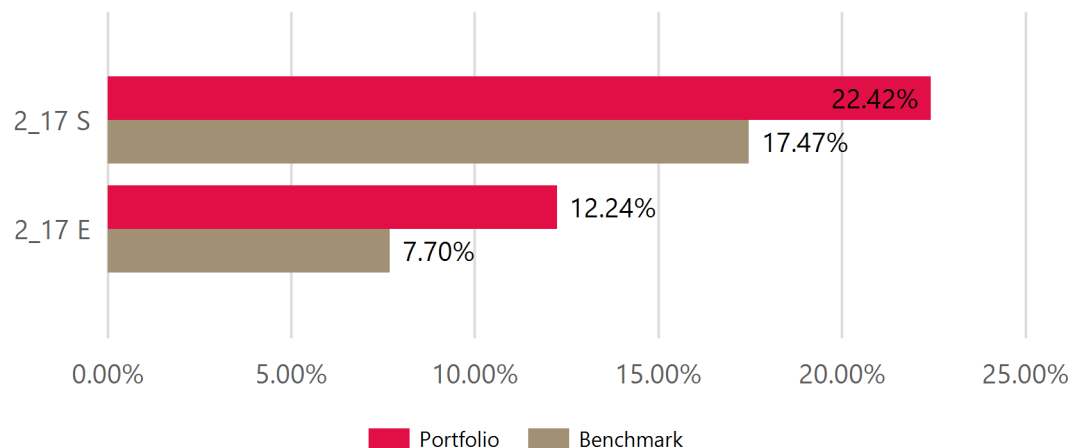
**-38%**

**+6%**

In line with the < 2° Paris climate target ("well below 2 degrees"), the fund's investment activity during the reporting period aimed to reduce the portfolio's CO<sub>2</sub>e emissions by at least 4% per year. The reduction path is calculated from the weighted CO<sub>2</sub>e intensity 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 CO<sub>2</sub>e intensities of the portfolio and of the benchmark respectively. CO<sub>2</sub>e intensities below the 2° Max line indicate that the portfolio or benchmark meets the <2° climate target. Values at "Achievement of the 2-degree target" put the portfolio and benchmark in relation to the climate target. Negative values mean that the target has been achieved.

# Sustainable Investments

## Exposure to Sustainable Investments



The chart shows the percentage revenue of companies included in the fund's portfolio and those of the benchmark that have been invested in a way that is not taxonomy compliant but in line with the environmental ("2\_17 E") and social ("2\_17 S") goals resulting from the SDGs as per Art. 2 (17) SFDR.

### ...and compared to previous periods?

The information was published for the first time in the reporting year.

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

During the reporting period, the asset manager focused on securities of companies that generated revenues from the sale of products and services with a positive contribution to the 17s SGD and did not have DNSH and/or Minimum Safeguards violations.

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

Issuers with a negative net contribution to the SDGs were removed from the investment universe of the financial product during the reporting period. In addition, the subfund took into account adverse impacts on sustainability factors (Principal Adverse Impacts - PAI). For this purpose, the mandatory indicators Annex 1 of Delegated Regulation (EU) 2022/1288 supplementing Regulation (EU) 2019/2088 were used. Companies that the asset manager classified as particularly harmful according to the PAIs were accordingly not included in the sustainable investments. Issuers violating PAIs 7 (biodiversity), 10 (United Nations Global Compact (UNGC)/OECD Guidelines for Multinational Enterprises) or 14 (engagement in controversial arms) received a PAI score of zero. A PAI score was calculated from the remaining PAI indicators. Instruments from issuers with a score < 10 were not counted toward sustainable investments.

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

Principal Adverse Impacts (PAI) have been systematically considered in the investment process.

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

In the investment analysis for sustainable investments, the following norm violations were taken into account in the reporting period: United Nations Global Compact (UNGC), the UN Guiding Principles on Business and Human Rights (UNGP) and the International Labor Organization (ILO) Convention. Any serious violation of these standards resulted in the exclusion of the issuer from the investable universe of the financial product.

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 EU 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.



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

### Principal Adverse Impacts - Corporate Assets

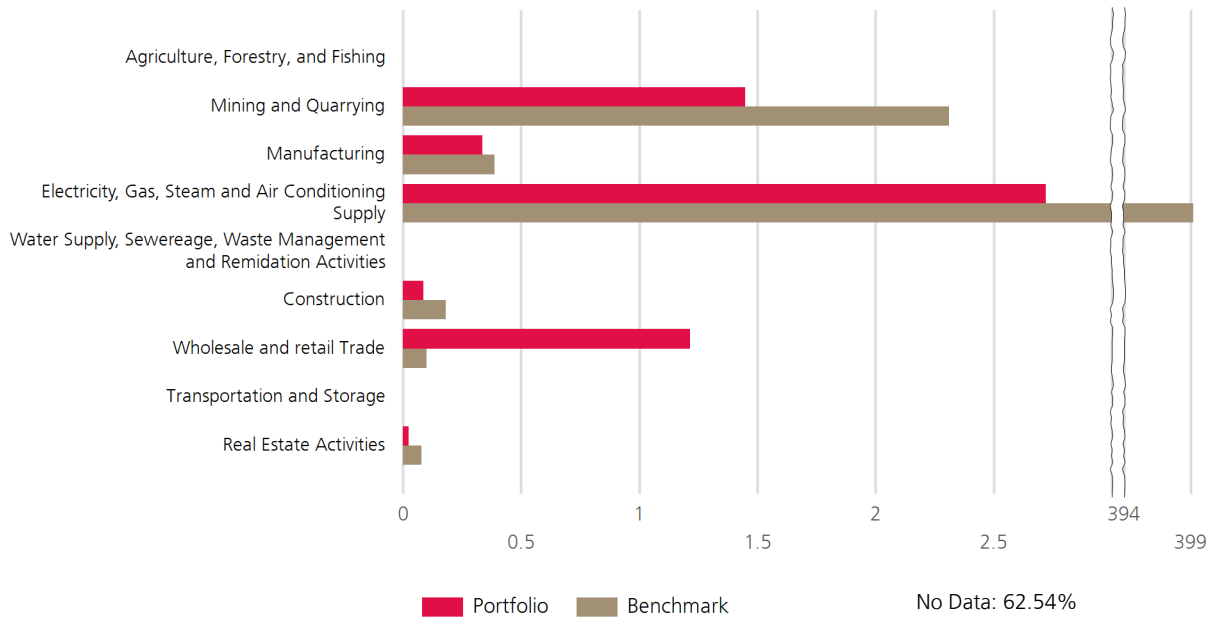
#### Primary Indicators - Energy and Emissions

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
1. GHG emissions	1a. GHG Emissions - Scope 1 per Mio EUR Enterprise Value	13.93	57.75%		24.65		
	1b. GHG Emissions - Scope 2 per Mio EUR Enterprise Value	3.11	57.75%		5.32		
	1c. GHG Emissions - Scope 3 per Mio EUR Enterprise Value	129.42	57.75%		170.49		
2. Carbon footprint	2. GHG Emissions - Scope 1+2+3 per Mio EUR Enterprise Value	146.46	57.75%		200.46		
3. GHG intensity of investee companies	3. GHG Emissions - Emissions Intensity - Total Emissions (EUR)	104.06	58%		147.61		
4. Exposure to companies active in the fossil fuel sector	4. Fossil Fuel - Involvement (PAI)	1.94%	58.74%		3.91%		

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
5. Share of non-renewable energy consumption and production	5a. CR Raw - Energy use - Coal/nuclear/unclear energy sources	56.5%	21.5%		56.51%		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	78.13%	19.27%		75.76%		
	5c. Non-renewable energy production	0.38%	57.66%		2.02%		
6. Energy consumption intensity per high impact climate sector	6. Energy consumption intensity (GWh/mEUR)	0.24	31.46%		5.81		



## Energy Consumption Intensity per High Impact Climate Sector (per mio EUR)



Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
7. Activities negatively affecting biodiversity-sensitive areas	7. Companies negatively affecting biodiversity-sensitive areas	0.02%	58.85%		0.03%		
8. Emissions to water	8. CR Raw - COD emissions	64.48	4%		78.6		
9. Hazardous waste and radioactive waste ratio	9. CR Raw - Hazardous waste	94773.7	8%		518621		
Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark 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	0.8%	58.85%		32.86%		
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	6.13%	53.13%		8.72%		
12. Unadjusted gender pay gap	12. Unadjusted gender pay gap	0.53%	7.83%		0.43%		
13. Board gender diversity	13. Ratio of female to male board members	56.75%	45.78%		55.91%		
14. Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons)	14. Controversial weapons involvement (APM, CM, Bio, Chem)	0%	58.75%		0.05%		

## Principal Adverse Impacts - Sovereign and Supranational Assets

## Primary Indicators

## Environmental

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
15. GHG Intensity	15. GHG Intensity	446.68	18.62%		491.6		

## Social

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
16. Investee countries subject to social violations	16a. Countries subject to social violations (#)	16.75	2.46%		36.5		
	16b. Countries subject to social violations (%)	19.62%	2.46%		7.16%		

Indicator	Metric
1a	Scope 1 GHG emissions
1b	Scope 2 GHG emissions
1c	Scope 3 GHG emissions
2.	Carbon footprint
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



## 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: 01.04.2022-31.03.2023

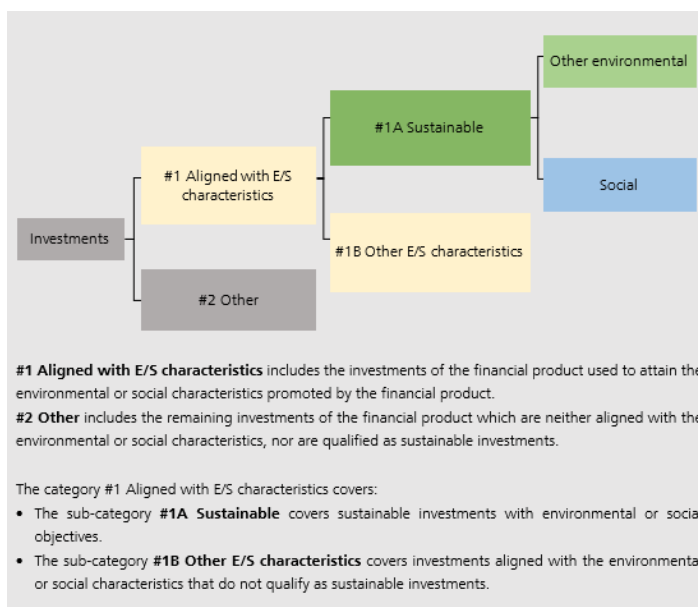
Largest investments	NACE Sector	% Assets	Country
GAM Star Fund PLC - GAM Star Cat Bond Institutional Class CHF Accum.Ptg.Shs		3.35%	
Swisscanto (LU) Equity Fund Sustainable Emerging Markets NT USD Klasse		2.58%	
Nestle S.A.	Manufacturing	2.50%	Switzerland
Swisscanto (LU) Bond Fund Responsible Global Credit Opportunities NTH CHF Klasse		2.17%	
Roche Holding Ltd Dividend Right Cert.	Manufacturing	1.77%	Switzerland
CHF Cash		1.74%	
Novartis AG	Manufacturing	1.45%	Switzerland
Swisscanto (LU) Bond Fund Responsible Emerging Markets Opportunities NT USD Klasse		1.25%	
Province of British Columbia 6.5% 15-JAN-2026	Financial and Insurance Activities	1.21%	
Goldman Sachs Group Inc/The 0.5% 04-DEC-2024 REGS	Financial and Insurance Activities	1.15%	USA
iShares STOXX Europe 600 Oil & Gas UCITS ETF (DE)		0.98%	
USD Cash		0.94%	
African Development Bank 7.375% 06-APR-2023 REGS	Financial and Insurance Activities	0.88%	
JPMorgan Chase & Co 8% 29-APR-2027	Financial and Insurance Activities	0.80%	
European Investment Bank 4.875% 15-FEB-2036	Activities of Extraterritorial Organisations and Bodies	0.78%	Luxembourg



## What was the proportion of sustainability-related investments?

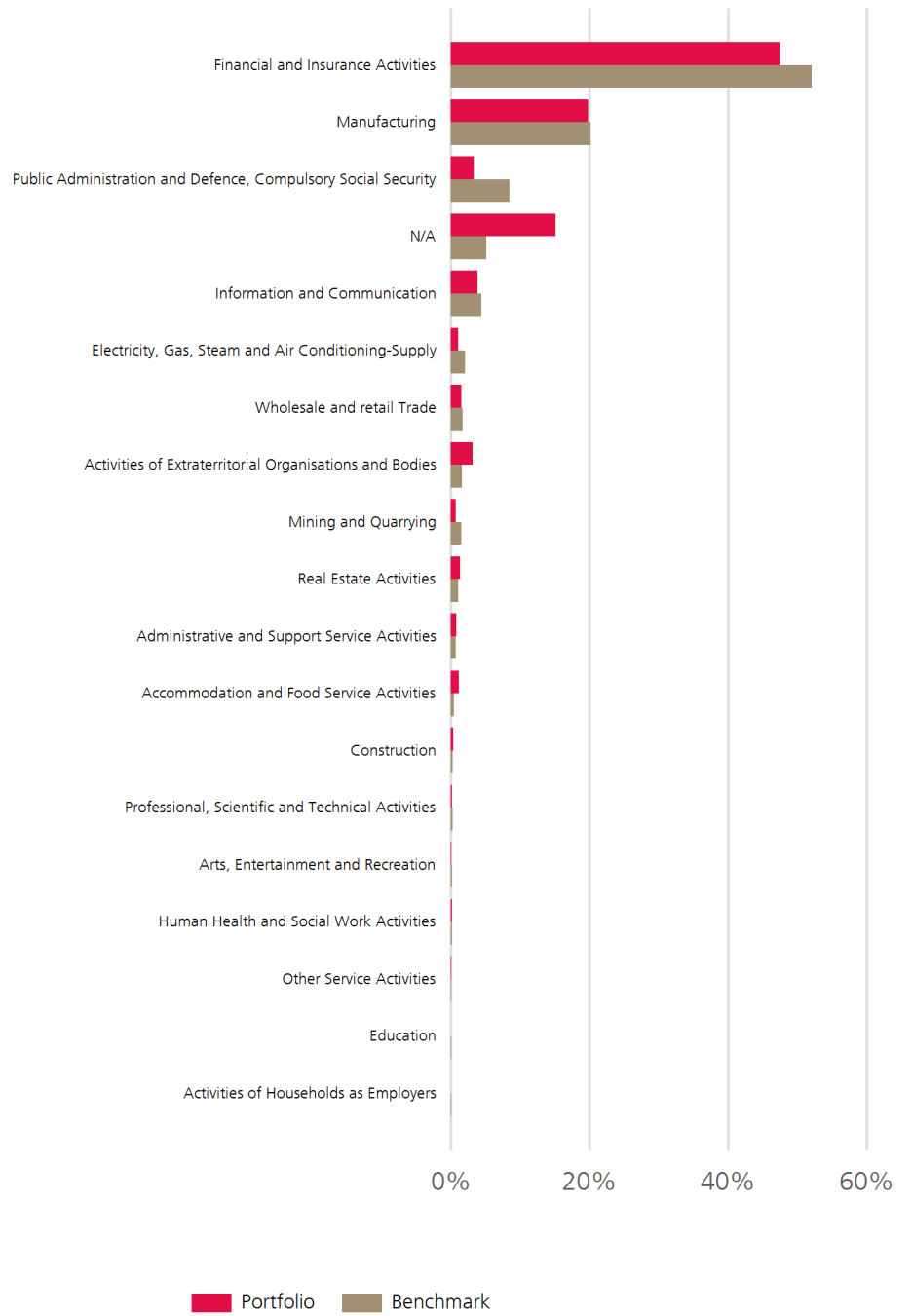
**Asset allocation** describes the share of investments in specific assets.

### What was the asset allocation?



● **In which economic sectors were the investments made?**

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Taxonomy-aligned activities are expressed as a share of:  
 - **turnover** reflects the "greenness" of investee companies today.

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.



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

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### Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy<sup>1</sup>?

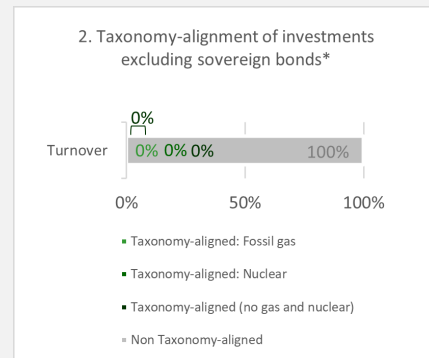
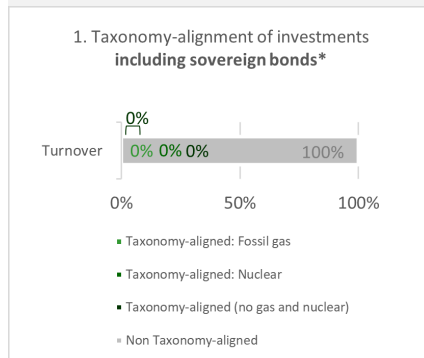
Yes

In fossil gas

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

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

This is the first reporting year. The comparison with earlier periods will be presented from next year's report onwards.

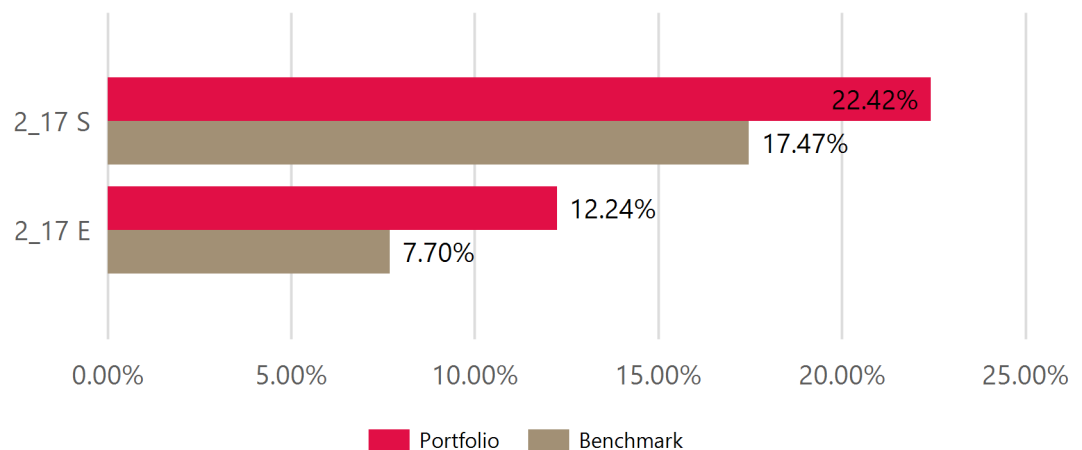
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The chart shows the percentage revenue of companies included in the fund's portfolio and those of the benchmark that have been invested in a way that is not taxonomy compliant but in line with the environmental ("2\_17 E") and social ("2\_17 S") goals resulting from the SDGs as per Art. 2 (17) SFDR.



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

See charts above



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

During the reporting period, this sub-fund had invested less than 33% of the net assets in assets that did not meet the advertised environmental and/or social characteristics (#2 Other Investments). 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?

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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.



**Swisscanto**  
Asset Management  
International S.A.

## **Periodic disclosure as at 31.03.2023**

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) Portfolio Fund Responsible Select (EUR)

**Legal entity identifier (LEI-Code):**

549300ZSSV1ZG3JJGU13



## Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

**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 lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

<input checked="" type="radio"/> <input checked="" type="radio"/> <input type="checkbox"/> Yes	<input checked="" type="radio"/> <input type="radio"/> <input checked="" type="checkbox"/> No
<input type="checkbox"/> It made <b>sustainable investments with an environmental objective: _%</b>  <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 <b>sustainable investments with a social objective: _%</b>	<input checked="" type="checkbox"/> It <b>promoted Environmental/Social (E/S) characteristics</b> and while it did not have as its objective a sustainable investment, it had a proportion of <b>5%</b> 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 <b>did not make any sustainable investments</b>

The key figures stated refer to the sustainable investments committed to in the sustainability-related appendix to the sales prospectus, not to the sustainable investments actually achieved.



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










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

### How did the sustainability indicators perform?

## Exclusion Criteria

### Exposure to Controversies

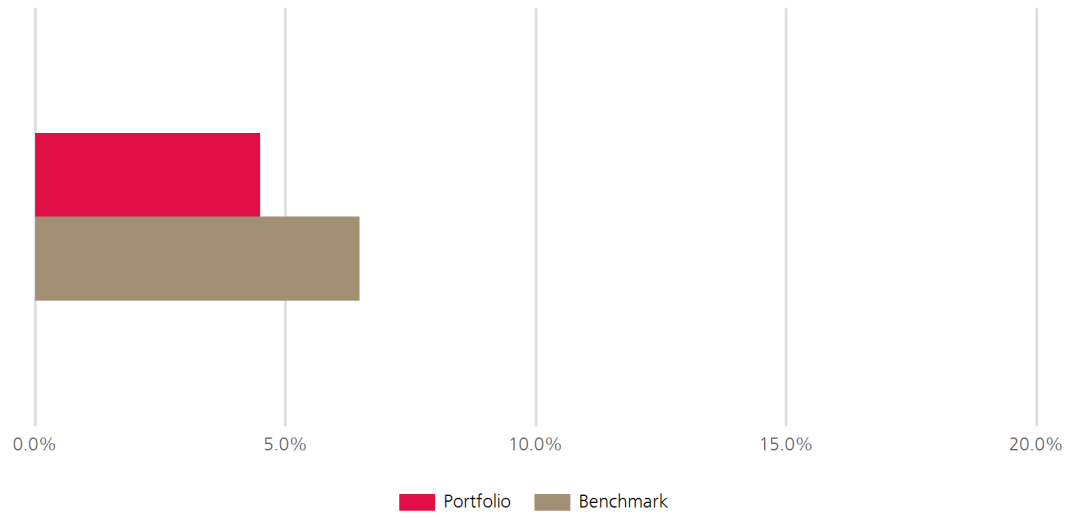
#### Responsible

Criteria	Portfolio weight	Benchmark weight	Number of companies in benchmark	Criteria	Portfolio weight	Benchmark weight	Number of companies in benchmark
 Coal reserves (ex. metal production)	0.00%	0.46%	48	 Production of military hardware (>5% revenue)	0.00%	0.71%	27
Extraction of coal (>5% revenue)	0.00%	0.04%	22	 Manufacture of weapons and ammunition	0.00%	0.40%	8
 Climate change				 Controversial weapons	0.00%	0.19%	5
 Risk to society and health				 Child labour	0.00%	0.15%	4
				 UN Global Compact violations	0.03%	0.09%	14
				 Production of pornography	0.00%	0.01%	2

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 number of companies that have violated the exclusion criteria and the respective portfolio and benchmark 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.

# ESG Laggards

## Exposure to ESG Laggards



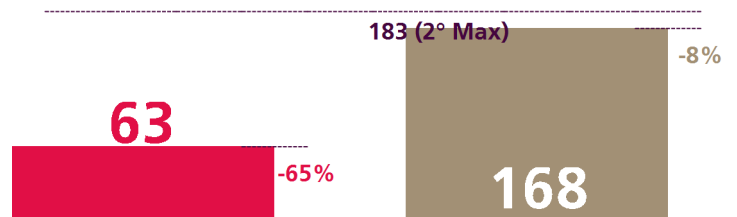
The portfolio aimed for a lower exposure to ESG laggards compared to the benchmark during the reporting period. ESG laggards are companies with the weakest environmental, social and governance performance of the relevant investment universe.

# Reduction of CO<sub>2</sub>e intensity

## CO<sub>2</sub>e intensity relative to Paris climate targets

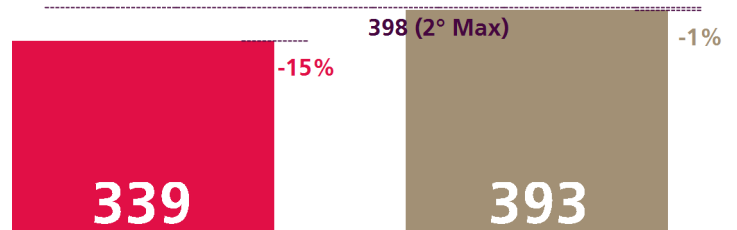
### CO<sub>2</sub>e intensity

Corporate  
Tonnes of CO<sub>2</sub>e / EUR million in turnover  
Scope 1 & 2



### CO<sub>2</sub>e intensity

Sovereign  
Tonnes of CO<sub>2</sub>e / EUR million in GDP



### Achievement of the 2-degree target

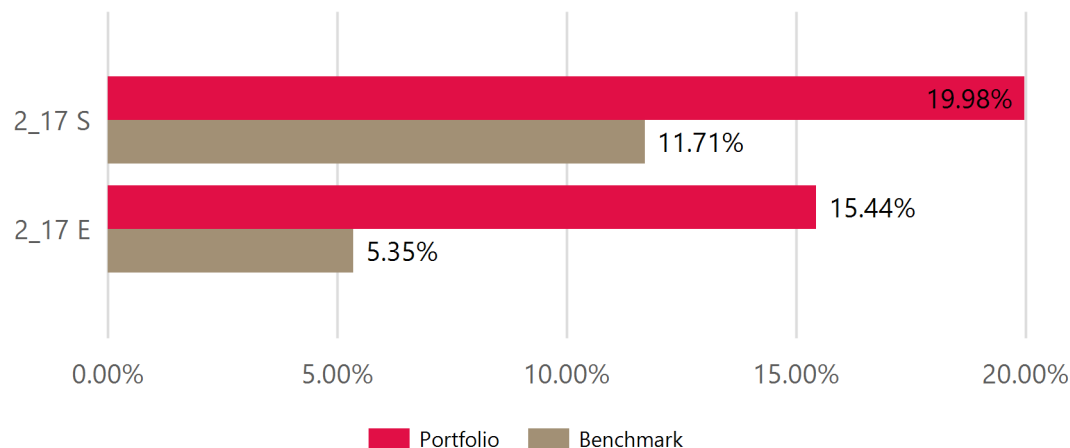
**-50%**

**-5%**

In line with the < 2° Paris climate target ("well below 2 degrees"), the fund's investment activity during the reporting period aimed to reduce the portfolio's CO<sub>2</sub>e emissions by at least 4% per year. The reduction path is calculated from the weighted CO<sub>2</sub>e intensity 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 CO<sub>2</sub>e intensities of the portfolio and of the benchmark respectively. CO<sub>2</sub>e intensities below the 2° Max line indicate that the portfolio or benchmark meets the <2° climate target. Values at "Achievement of the 2-degree target" put the portfolio and benchmark in relation to the climate target. Negative values mean that the target has been achieved.

# Sustainable Investments

## Exposure to Sustainable Investments



The chart shows the percentage revenue of companies included in the fund's portfolio and those of the benchmark that have been invested in a way that is not taxonomy compliant but in line with the environmental ("2\_17 E") and social ("2\_17 S") goals resulting from the SDGs as per Art. 2 (17) SFDR.

### ...and compared to previous periods?

The information was published for the first time in the reporting year.

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

During the reporting period, the asset manager focused on securities of companies that generated revenues from the sale of products and services with a positive contribution to the 17s SGD and did not have DNSH and/or Minimum Safeguards violations.

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

Issuers with a negative net contribution to the SDGs were removed from the investment universe of the financial product during the reporting period. In addition, the subfund took into account adverse impacts on sustainability factors (Principal Adverse Impacts - PAI). For this purpose, the mandatory indicators Annex 1 of Delegated Regulation (EU) 2022/1288 supplementing Regulation (EU) 2019/2088 were used. Companies that the asset manager classified as particularly harmful according to the PAIs were accordingly not included in the sustainable investments. Issuers violating PAIs 7 (biodiversity), 10 (United Nations Global Compact (UNGC)/OECD Guidelines for Multinational Enterprises) or 14 (engagement in controversial arms) received a PAI score of zero. A PAI score was calculated from the remaining PAI indicators. Instruments from issuers with a score < 10 were not counted toward sustainable investments.

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

Principal Adverse Impacts (PAI) have been systematically considered in the investment process.

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

In the investment analysis for sustainable investments, the following norm violations were taken into account in the reporting period: United Nations Global Compact (UNGC), the UN Guiding Principles on Business and Human Rights (UNGP) and the International Labor Organization (ILO) Convention. Any serious violation of these standards resulted in the exclusion of the issuer from the investable universe of the financial product.

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 EU 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.



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

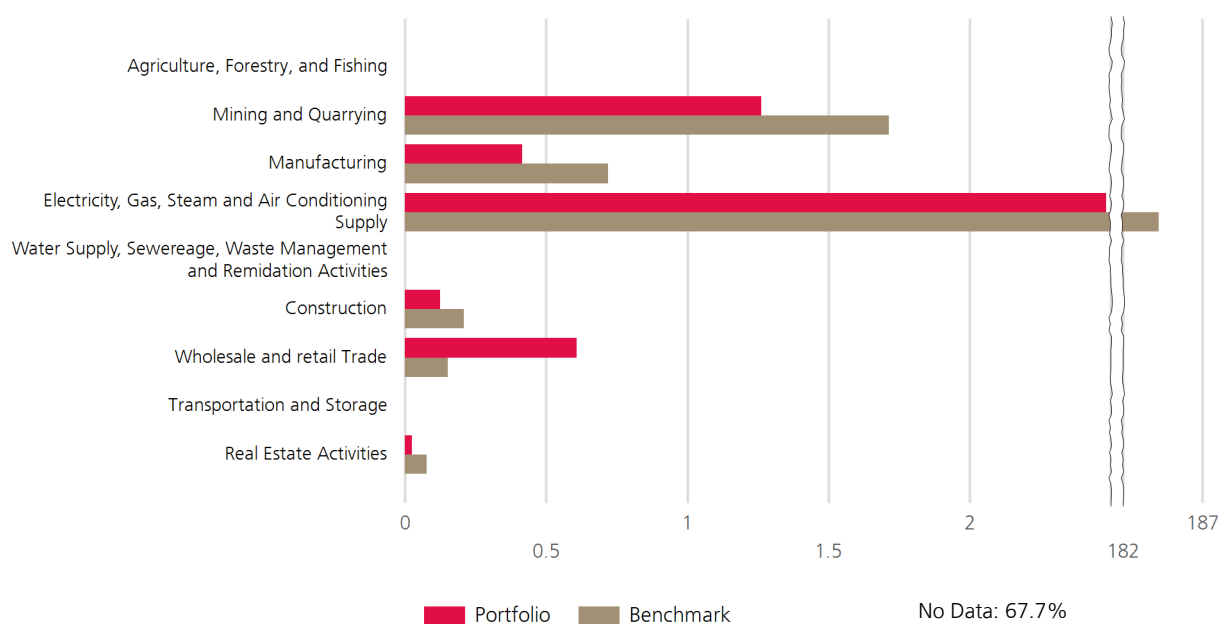
### Principal Adverse Impacts - Corporate Assets

#### Primary Indicators - Energy and Emissions

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
1. GHG emissions	1a. GHG Emissions - Scope 1 per Mio EUR Enterprise Value	14.8	55.53%		30.26		
	1b. GHG Emissions - Scope 2 per Mio EUR Enterprise Value	3.92	55.53%		5.43		
	1c. GHG Emissions - Scope 3 per Mio EUR Enterprise Value	210.1	55.53%		197.93		
2. Carbon footprint	2. GHG Emissions - Scope 1+2+3 per Mio EUR Enterprise Value	228.82	55.53%		233.61		
3. GHG intensity of investee companies	3. GHG Emissions - Emissions Intensity - Total Emissions (EUR)	84.29	55.53%		217.67		
4. Exposure to companies active in the fossil fuel sector	4. Fossil Fuel - Involvement (PAI)	3.22%	56.51%		5.02%		

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
5. Share of non-renewable energy consumption and production	5a. CR Raw - Energy use - Coal/nuclear/unclear energy sources	46.63%	25.18%		52.53%		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	69.89%	22.64%		73.22%		
	5c. Non-renewable energy production	1.45%	55.42%		3.86%		
6. Energy consumption intensity per high impact climate sector	6. Energy consumption intensity (GWh/mEUR)	0.36	26.83%		12.13		

## Energy Consumption Intensity per High Impact Climate Sector (per mio EUR)



Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
7. Activities negatively affecting biodiversity-sensitive areas	7. Companies negatively affecting biodiversity-sensitive areas	0.08%	56.52%		0.08%		
8. Emissions to water	8. CR Raw - COD emissions	144.3	2.9%		176.53		
9. Hazardous waste and radioactive waste ratio	9. CR Raw - Hazardous waste	107561	8.2%		515120		
Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark 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	2.77%	56.52%		9.15%		
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	5.28%	52.27%		8%		
12. Unadjusted gender pay gap	12. Unadjusted gender pay gap	0.42%	7.06%		0.27%		
13. Board gender diversity	13. Ratio of female to male board members	63.4%	46.87%		59.69%		
14. Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons)	14. Controversial weapons involvement (APM, CM, Bio, Chem)	0%	56.52%		0.05%		



## Principal Adverse Impacts - Sovereign and Supranational Assets

## Primary Indicators

## Environmental

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
15. GHG Intensity	15. GHG Intensity	413.35	27.11%		451.94		

## Social

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
16. Investee countries subject to social violations	16a. Countries subject to social violations (#)	16.5	8.15%		36.5		
	16b. Countries subject to social violations (%)	18.51%	8.15%		7.08%		

Indicator	Metric
1a	Scope 1 GHG emissions
1b	Scope 2 GHG emissions
1c	Scope 3 GHG emissions
2.	Carbon footprint
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



## 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: 01.04.2022-31.03.2023

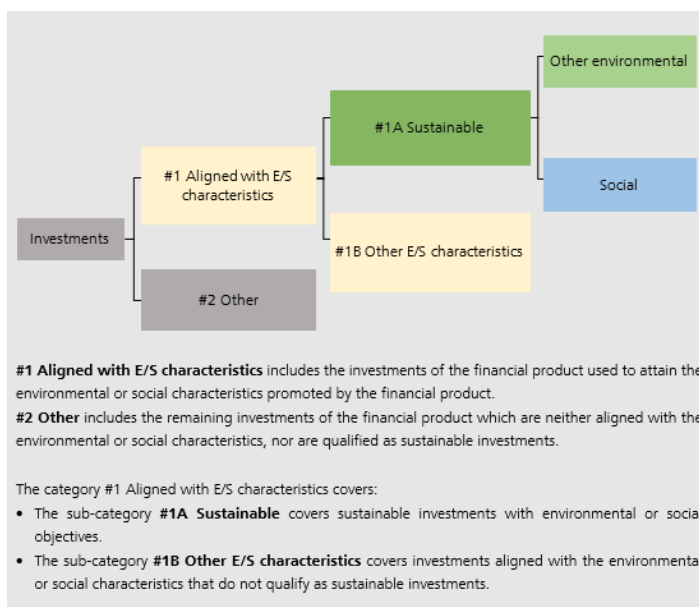
Largest investments	NACE Sector	% Assets	Country
Swisscanto (LU) Bond Fund Responsible Emerging Markets Opportunities NT USD Klasse		4.07%	
Accum.Ptg.Shs Gam Star Fund Plc - Gam Star Cat Bond Institutional Class Eur		2.85%	
Swisscanto (LU) Equity Fund Sustainable Emerging Markets NT USD Klasse		2.38%	
Swisscanto (LU) Bond Fund Responsible Global Credit Opportunities NTH EUR Klasse		1.80%	
EUR Cash		1.80%	
Government of the United States of America 0.125% 15-JAN-2024	Public Administration and Defence, Compulsory Social Security	1.06%	USA
USD Cash		0.82%	
European Investment Bank 4.875% 15-FEB-2036	Activities of Extraterritorial Organisations and Bodies	0.78%	Luxembourg
iShares STOXX Europe 600 Oil & Gas UCITS ETF (DE)		0.77%	
ASML Holding NV	Manufacturing	0.70%	Netherlands
CAD Cash		0.67%	
Government of the United States of America 3.0% 15-FEB-2049	Public Administration and Defence, Compulsory Social Security	0.66%	USA
LVMH Moet Hennessy Louis Vuitton SE	Manufacturing	0.61%	France
Accum Shs Usd Ishares Ii Public Limited Company - Ishares J.P. Morgan Esg Usd Em Bond Ucits Etf		0.60%	
Kreditanstalt fuer Wiederaufbau 0.25% 08-MAR-2024	Financial and Insurance Activities	0.60%	



## What was the proportion of sustainability-related investments?

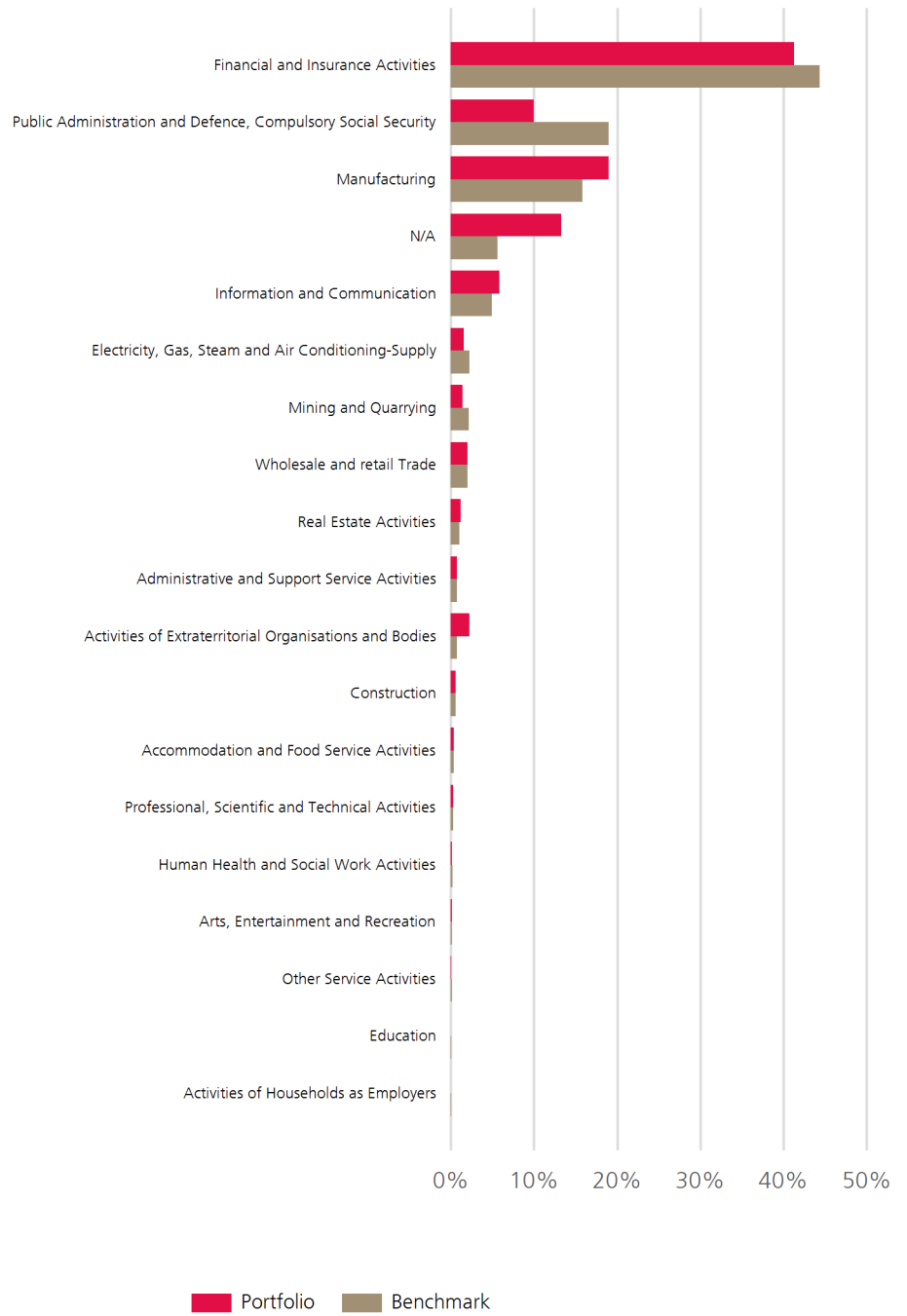
**Asset allocation** describes the share of investments in specific assets.

### What was the asset allocation?



● **In which economic sectors were the investments made?**

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



Taxonomy-aligned activities are expressed as a share of:  
 - **turnover** reflects the "greenness" of investee companies today.

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.



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

No investments were made in economic activities that qualify as environmentally sustainable under the EU Taxonomy.

### Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy<sup>1</sup>?

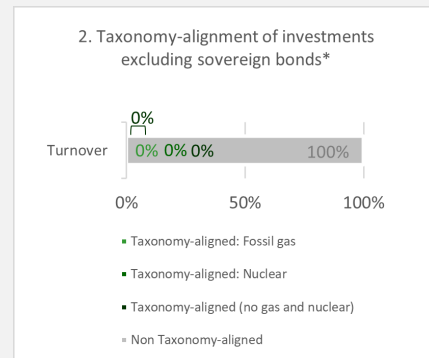
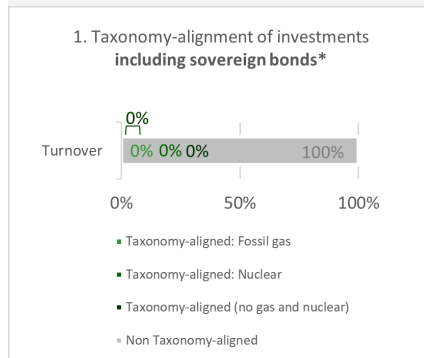
Yes

In fossil gas

In nuclear energy

No

The graphs below show 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

<sup>1</sup>Fossil 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.

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

Not applicable.

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

This is the first reporting year. The comparison with earlier periods will be presented from next year's report onwards.

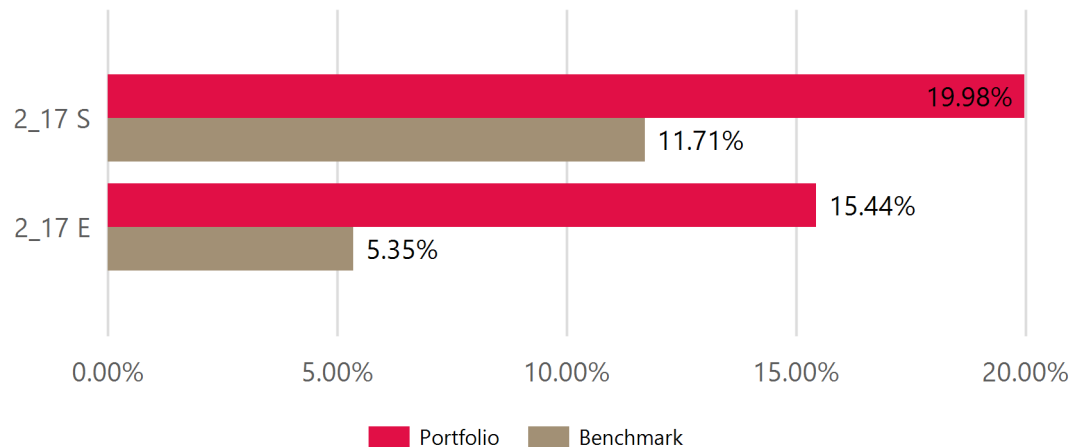
**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**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.

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 and those of the benchmark that have been invested in a way that is not taxonomy compliant but in line with the environmental ("2\_17 E") and social ("2\_17 S") goals resulting from the SDGs as per Art. 2 (17) SFDR.



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

See charts above



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

During the reporting period, this sub-fund had invested less than 33% of the net assets in assets that did not meet the advertised environmental and/or social characteristics (#2 Other Investments). 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 manager 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 17 Sustainable Development Goals (UN SDGs).

More information is available at:

Swisscanto | Proxy Voting Dashboard ([issgovernance.com](https://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.



## **Periodic disclosure as at 31.03.2023**

for the financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852

**Product Name:**

Swisscanto (LU) Portfolio Fund Sustainable Select (CHF)

**Legal entity identifier (LEI-Code):**

3912003XMD3409Q7HE83

## Sustainable investment objective

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input checked="" type="radio"/> <input checked="" type="checkbox"/> Yes	<input checked="" type="radio"/> <input type="radio"/> <input type="checkbox"/> No
<p><input checked="" type="checkbox"/> It made <b>sustainable investments with an environmental objective: <u>20</u>%</b></p> <p><input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy</p> <p><input checked="" type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy</p> <p><input checked="" type="checkbox"/> It made <b>sustainable investments with a social objective: <u>25</u>%</b></p>	<p><input type="checkbox"/> It <b>promoted Environmental/Social (E/S) characteristics</b> and while it did not have as its objective a sustainable investment, it had a proportion of <u>  </u>% 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 type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under EU Taxonomy</p> <p><input type="checkbox"/> with a social objective</p> <p><input type="checkbox"/> It promoted E/S characteristics, but <b>did not make any sustainable investments</b></p>

**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, establishing a list of **environmentally sustainable economic activities**. For the time being, it does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

The key figures stated refer to the sustainable investments committed to in the sustainability-related appendix to the sales prospectus, not to the sustainable investments actually achieved.





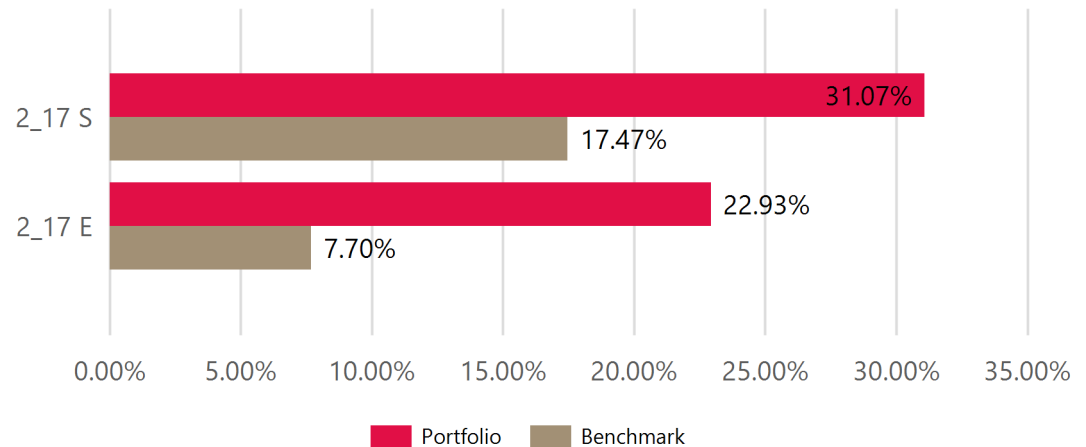
## To what extent was the sustainable investment objective of this financial product met?

**Sustainability indicators** measure how the sustainable objectives of this financial product are attained.

### How did the sustainability indicators perform?

## Sustainable Investments

### Exposure to Sustainable Investments



The chart shows the percentage revenue of companies included in the fund's portfolio and those of the benchmark that have been invested in a way that is not taxonomy compliant but in line with the environmental ("2\_17 E") and social ("2\_17 S") goals resulting from the SDGs as per Art. 2 (17) SFDR.

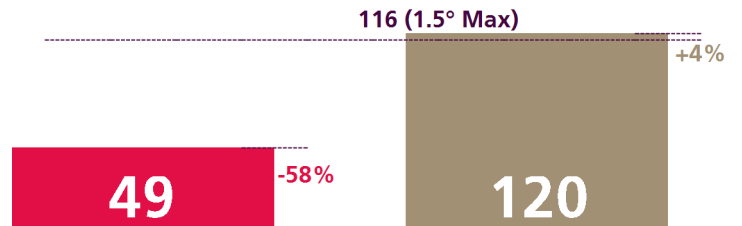
In addition, since January 1, 2023, the Portfolio Manager also aimed at sustainable investments with this financial product by targeting the portfolio to reduce CO2 emissions (ratio of 80%) in sense of Article 9(3) of Regulation (EU) 2019/2088 on sustainability-related disclosure requirements in the financial sector. This aspect could not be shown in the chart due to the short application period.

# Reduction of CO<sub>2</sub>e intensity

## CO<sub>2</sub>e intensity relative to Paris climate targets

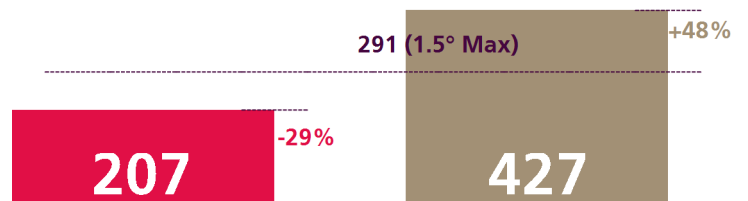
### CO<sub>2</sub>e intensity

Corporate  
Tonnes of CO<sub>2</sub>e / EUR million in turnover  
Scope 1 & 2



### CO<sub>2</sub>e intensity

Sovereign  
Tonnes of CO<sub>2</sub>e / EUR million in GDP



### Achievement of the 1.5-degree target

**-52%**








**+16%**

In line with the 1.5° Paris climate target, the fund's investment activity during the reporting period aimed to reduce the portfolio's CO<sub>2</sub>e emissions by at least 7.5% per year. The reduction path is calculated from the weighted CO<sub>2</sub>e intensity of the benchmark, discounted at 7.5% per year plus nominal economic growth. The dashed 1.5° max line indicates the maximum value. The bars represent the CO<sub>2</sub>e intensities of the portfolio and of the benchmark respectively. CO<sub>2</sub>e intensities below the 1.5° Max line indicate that the portfolio or benchmark meets the 1.5° climate target. Values at "Achievement of the 1.5-degree target" put the portfolio and benchmark in relation to the climate target. Negative values mean that the target has been achieved.

# Exclusion Criteria

## Exposure to Controversies

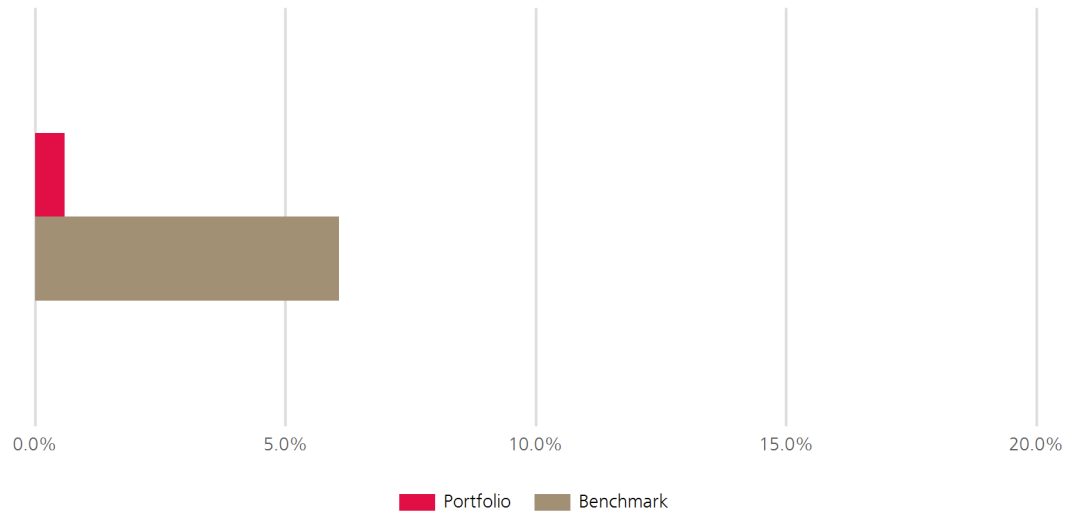
### Sustainable

Criteria	Portfolio weight	Benchmark weight	Number of companies in benchmark	Criteria	Portfolio weight	Benchmark weight	Number of companies in benchmark
 <b>Genetic engineering: Release of GMOs</b>	0.00%	0.38%	11	 <b>Nuclear energy</b>	0.00%	1.79%	82
<b>Non-sustainable forestry</b>	0.00%	0.08%	24	<b>Production of military hardware</b>	0.00%	0.83%	66
<b>Unsustainable fisheries and aquaculture</b>	0.00%	0.02%	9	<b>Manufacture of tobacco and smokers' accessories</b>	0.00%	0.38%	23
<b>Uncertified Palm Oil (&lt;50% RSPO)</b>	0.00%	0.00%	0	<b>UN Global Compact violations</b>	0.00%	0.33%	14
 <b>Extraction of fossil fuels</b>	0.00%	6.46%	131	<b>Child labour</b>	0.00%	0.28%	4
<b>Operation of fossil-fuel power stations</b>	0.07%	2.15%	170	<b>Production of alcohol (&gt;5% revenue)</b>	0.00%	0.28%	39
<b>Manufacture of automobiles and aircraft</b>	0.00%	1.10%	55	<b>Intensive livestock farming</b>	0.00%	0.27%	40
<b>Coal reserves</b>	0.00%	1.05%	94	<b>Controversial weapons</b>	0.00%	0.19%	5
<b>Airlines</b>	0.00%	0.04%	29	<b>Manufacture of weapons and ammunition</b>	0.00%	0.18%	8
<b>Extraction of coal (&gt;5% revenue)</b>	0.00%	0.04%	22	<b>Gambling (&gt;5% revenue)</b>	0.00%	0.07%	20
<b>Cruise ship operators</b>	0.00%	0.01%	3	<b>Production of pornography</b>	0.00%	0.01%	2
 <b>Decline in biodiversity</b>				 <b>Genetic engineering: human medicine</b>	0.00%	0.00%	0
 <b>Climate change</b>							
 <b>Risk to society and health</b>							

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 number of companies that have violated the exclusion criteria and the respective portfolio and benchmark 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.

# ESG Laggards

## Exposure to ESG Laggards



The portfolio aimed for a lower exposure to ESG laggards compared to the benchmark during the reporting period. ESG laggards are companies with the weakest environmental, social and governance performance of the relevant investment universe.

### ...and compared to previous periods?

The information was published for the first time in the reporting year.

**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 the sustainable investments not cause significant harm to any sustainable investment objective?

Issuers with a net negative contribution to the SDGs were removed from the financial product's investment universe during the reporting period. In addition, the portfolio considered Principal Adverse Impacts (PAI). For this purpose, the mandatory indicators from Annex 1 to Regulation (EU) 2019/2088 were used as a basis. Companies considered to do significant harm according to the PAI were not eligible to be counted as sustainable investments.

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

The adverse effects have been systematically taken into account in the investment process.

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

In the investment analysis for sustainable investments, the following norm violations were considered in the reporting period: the United Nations Global Compact (UNGC), the United Nations General Principles of Business and Human Rights (UNGP), and the International Labour Organization (ILO) Conventions (Core and Broad). Any serious violation of these norms resulted in the removal of the issuer from the financial product's investable universe.



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

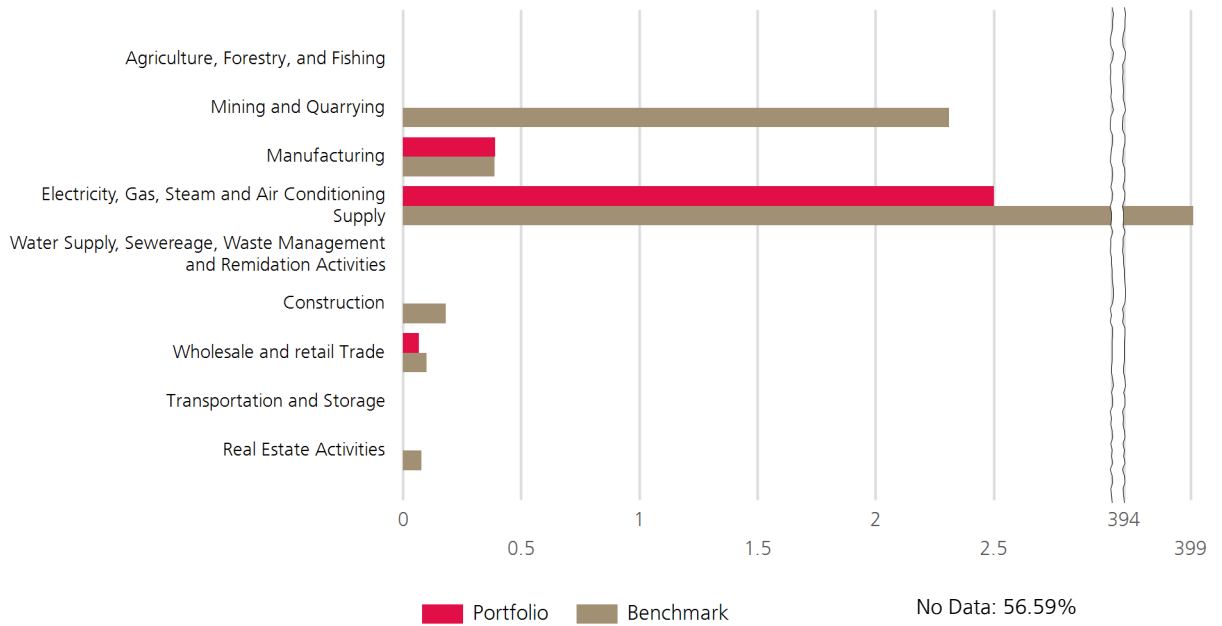
### Principal Adverse Impacts - Corporate Assets

#### Primary Indicators - Energy and Emissions

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
1. GHG emissions	1a. GHG Emissions - Scope 1 per Mio EUR Enterprise Value	7.83	66.74%		24.65		
	1b. GHG Emissions - Scope 2 per Mio EUR Enterprise Value	4.7	66.74%		5.32		
	1c. GHG Emissions - Scope 3 per Mio EUR Enterprise Value	116.97	66.74%		170.49		
2. Carbon footprint	2. GHG Emissions - Scope 1+2+3 per Mio EUR Enterprise Value	129.49	66.74%		200.46		
3. GHG intensity of investee companies	3. GHG Emissions - Emissions Intensity - Total Emissions (EUR)	58.62	66.97%		147.61		
4. Exposure to companies active in the fossil fuel sector	4. Fossil Fuel - Involvement (PAI)	0.94%	66.87%		3.91%		

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
5. Share of non-renewable energy consumption and production	5a. CR Raw - Energy use - Coal/nuclear/unclear energy sources	56.9%	22.57%		56.51%		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	76.99%	20.41%		75.76%		
	5c. Non-renewable energy production	0.39%	66.77%		2.02%		
6. Energy consumption intensity per high impact climate sector	6. Energy consumption intensity (GWh/mEUR)	0.2	37.21%		5.81		

## Energy Consumption Intensity per High Impact Climate Sector (per mio EUR)



Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
7. Activities negatively affecting biodiversity-sensitive areas	7. Companies negatively affecting biodiversity-sensitive areas	0%	66.87%		0.03%		
8. Emissions to water	8. CR Raw - COD emissions	129.53	4.72%		78.6		
9. Hazardous waste and radioactive waste ratio	9. CR Raw - Hazardous waste	276428	10.31%		518621		

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark 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%	66.87%		32.86%		
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	4.2%	63.24%		8.72%		
12. Unadjusted gender pay gap	12. Unadjusted gender pay gap	0.55%	7.56%		0.43%		
13. Board gender diversity	13. Ratio of female to male board members	59.09%	53.19%		55.91%		
14. Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons)	14. Controversial weapons involvement (APM, CM, Bio, Chem)	0%	66.87%		0.05%		

## Principal Adverse Impacts - Sovereign and Supranational Assets

## Primary Indicators

## Environmental

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
15. GHG Intensity	15. GHG Intensity	254.29	18.85%		491.6		

## Social

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
16. Investee countries subject to social violations	16a. Countries subject to social violations (#)	0	1.69%		36.5		
	16b. Countries subject to social violations (%)	0%	1.69%		7.16%		

Indicator	Metric
1a	Scope 1 GHG emissions
1b	Scope 2 GHG emissions
1c	Scope 3 GHG emissions
2.	Carbon footprint
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



## 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: 01.04.2022-31.03.2023

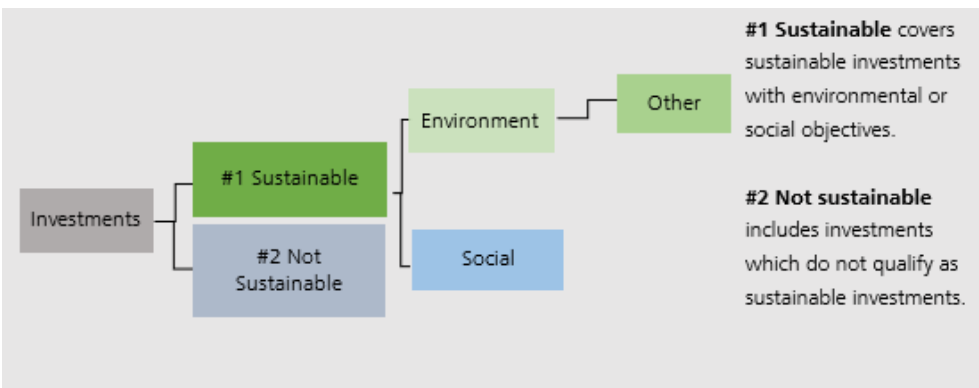
Largest investments	NACE Sector	% Assets	Country
CHF Cash		4.22%	
Swisscanto (LU) Equity Fund Sustainable Emerging Markets NT USD Klasse		3.72%	
Nestle S.A.	Manufacturing	2.26%	Switzerland
Roche Holding Ltd Dividend Right Cert.	Manufacturing	1.73%	Switzerland
Novartis AG	Manufacturing	1.47%	Switzerland
Barclays PLC 0.315% 04-JUN-2027 REGS	Financial and Insurance Activities	1.09%	United Kingdom
Korea Railroad Corp. 0.0% 13-JUN-2025 REGS	Transporting and Storage	0.96%	
FMS Wertmanagement 0.375% 06-MAY-2024 REGS	Financial and Insurance Activities	0.86%	
Royal Bank of Canada 1.45% 04-MAY-2027 REGS	Financial and Insurance Activities	0.74%	Canada
Berlin Hyp AG 0.25% 11-SEP-2028 REGS	Financial and Insurance Activities	0.66%	
Banco Santander SA 0.2% 19-NOV-2027 REGS	Financial and Insurance Activities	0.66%	Spain
Deutsche Bahn Finance GMBH 1.5% 21-FEB-2024 REGS	Financial and Insurance Activities	0.63%	Germany
National Australia Bank Ltd 0.065% 29-JAN-2029 REGS	Financial and Insurance Activities	0.62%	Australia
Korea Development Bank 0.445% 08-MAY-2025 REGS	Financial and Insurance Activities	0.61%	
Akademiska Hus 0.25% 17-NOV-2025 REGS	Financial and Insurance Activities	0.60%	



## What was the proportion of sustainability-related investments?

**Asset allocation** describes the share of investments in specific assets.

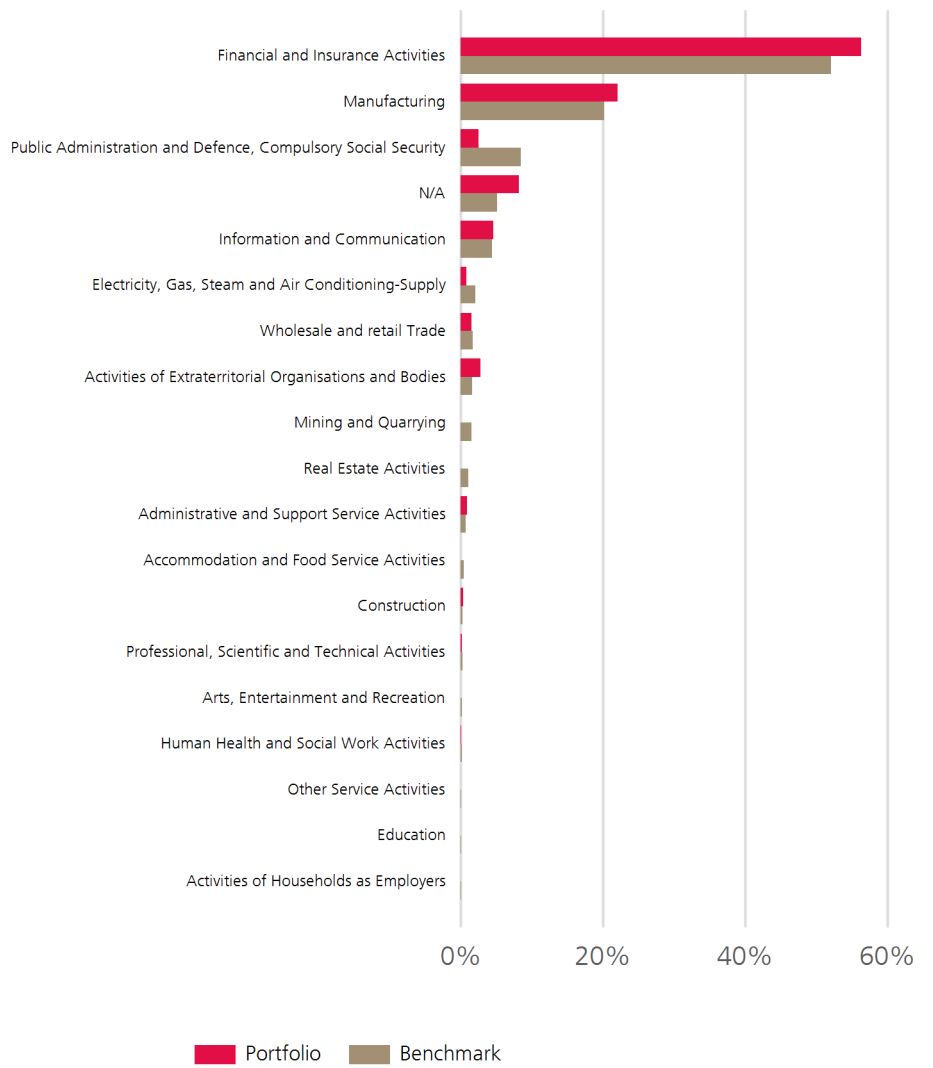
### What was the asset allocation?





● In which economic sectors were the investments made?

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





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

No investments were made in economic activities that qualify as environmentally sustainable under the EU Taxonomy.

### Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy<sup>1</sup>?

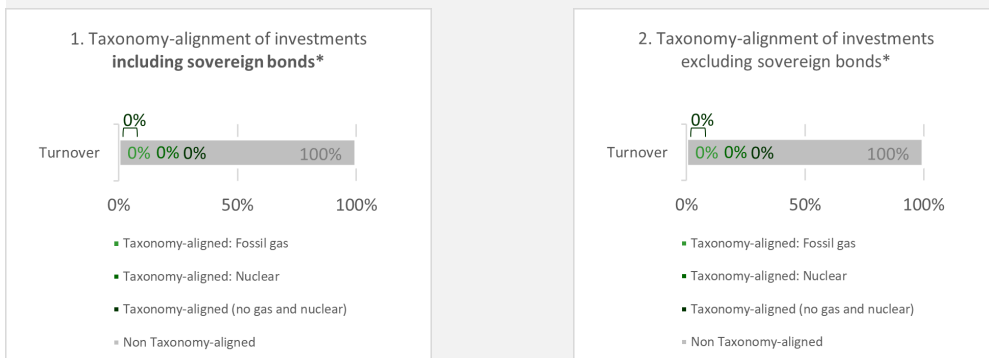
Yes

In fossil gas

In nuclear energy

No

The graphs below show 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

<sup>1</sup>Fossil 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.

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

Not applicable.

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

This is the first reporting year and the comparison to previous periods will be shown starting from the next available report.

Taxonomy-aligned activities are expressed as a share of:  
- **turnover** reflects the "greenness" of investee companies today.

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.

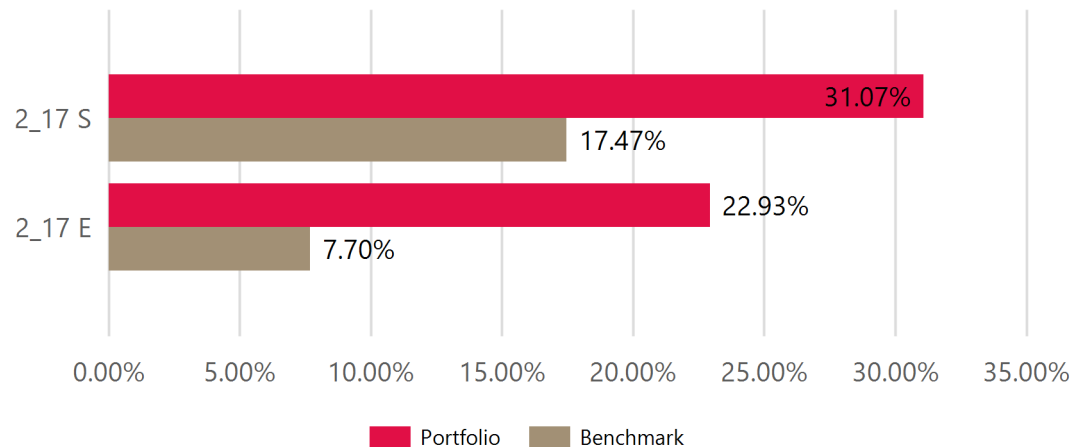
**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**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.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



### 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 and those of the benchmark that have been invested in a way that is not taxonomy compliant but in line with the environmental ("2\_17 E") and social ("2\_17 S") goals resulting from the SDGs as per Art. 2 (17) SFDR.

In addition, since January 1, 2023, the Portfolio Manager also aimed at sustainable investments with this financial product by targeting the portfolio to reduce CO2 emissions (ratio of 80%) in sense of Article 9(3) of Regulation (EU) 2019/2088 on sustainability-related disclosure requirements in the financial sector. This aspect could not be shown in the chart due to the short application period.



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

See charts above



### What investments were included under "not sustainable", what was their purpose and were there any minimum environmental or social safeguards?

Non-sustainable investments included derivatives and cash and cash equivalents. These did not meet the minimum social and environmental protection requirements.



## What actions have been taken to attain the sustainable investment objectives during the reference period?

During the reporting period, the asset manager 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 17 Sustainable Development Goals (UN SDGs).

For more information, please visit:

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 sustainable benchmark?

No benchmark was determined as a reference value for achieving the sustainable investment targets.

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

- **How did 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 sustainable investment objective?**  
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.



**Swisscanto**  
Asset Management  
International S.A.

## **Periodic disclosure as at 31.03.2023**

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) Portfolio Fund Responsible Balance (CHF)

**Legal entity identifier (LEI-Code):**

549300MYFUHLQIWGU303

## Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

**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 lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

<input checked="" type="checkbox"/> <input checked="" type="checkbox"/> <input type="checkbox"/> Yes	<input checked="" type="checkbox"/> <input type="checkbox"/> <input checked="" type="checkbox"/> No
<input type="checkbox"/> It made <b>sustainable investments with an environmental objective: _%</b>  <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 <b>sustainable investments with a social objective: _%</b>	<input checked="" type="checkbox"/> It <b>promoted Environmental/Social (E/S) characteristics</b> and while it did not have as its objective a sustainable investment, it had a proportion of <b>5%</b> 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 <b>did not make any sustainable investments</b>

The key figures stated refer to the sustainable investments committed to in the sustainability-related appendix to the sales prospectus, not to the sustainable investments actually achieved.



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










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

### How did the sustainability indicators perform?

## Exclusion Criteria

### Exposure to Controversies

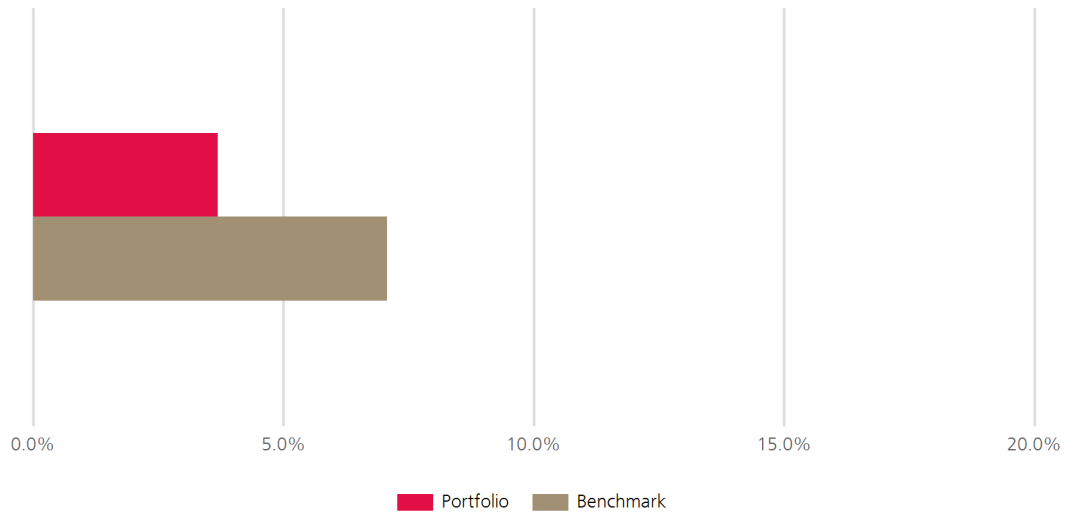
#### Responsible

Criteria	Portfolio weight	Benchmark weight	Number of companies in benchmark	Criteria	Portfolio weight	Benchmark weight	Number of companies in benchmark
 Coal reserves (ex. metal production)	0.00%	0.47%	48	 Production of military hardware (>5% revenue)	0.00%	0.45%	27
Extraction of coal (>5% revenue)	0.00%	0.06%	22	 Controversial weapons	0.00%	0.30%	5
 Climate change				 Child labour	0.00%	0.27%	4
 Risk to society and health				 UN Global Compact violations	0.02%	0.27%	14
				 Manufacture of weapons and ammunition	0.00%	0.26%	8
				 Production of pornography	0.00%	0.01%	2

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 number of companies that have violated the exclusion criteria and the respective portfolio and benchmark 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.

# ESG Laggards

## Exposure to ESG Laggards



The portfolio aimed for a lower exposure to ESG laggards compared to the benchmark during the reporting period. ESG laggards are companies with the weakest environmental, social and governance performance of the relevant investment universe.

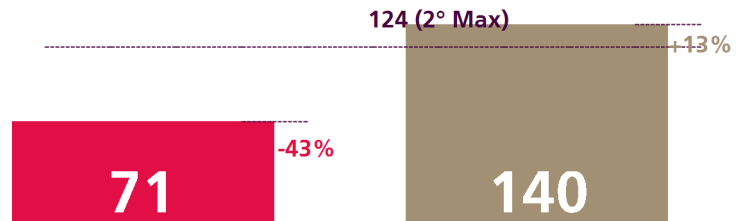


# Reduction of CO<sub>2</sub>e intensity

## CO<sub>2</sub>e intensity relative to Paris climate targets

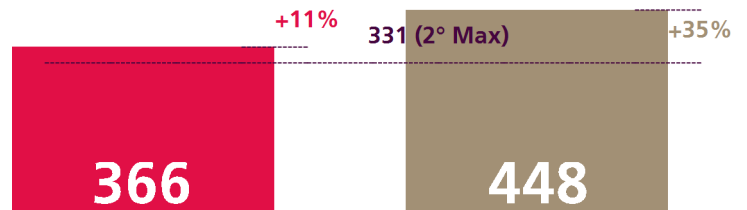
### CO<sub>2</sub>e intensity

Corporate  
Tonnes of CO<sub>2</sub>e / EUR million in turnover  
Scope 1 & 2



### CO<sub>2</sub>e intensity

Sovereign  
Tonnes of CO<sub>2</sub>e / EUR million in GDP



### Achievement of the 2-degree target

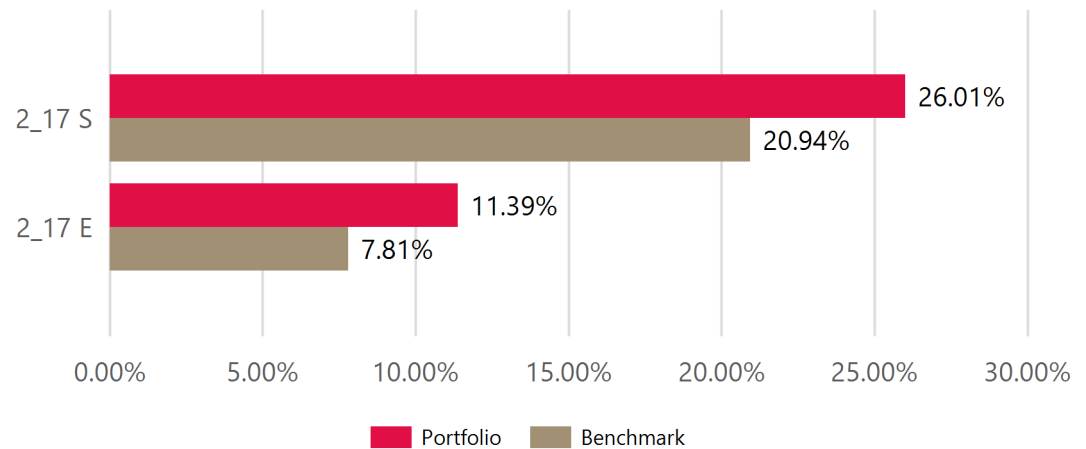
**-36%**

**+17%**

In line with the < 2° Paris climate target ("well below 2 degrees"), the fund's investment activity during the reporting period aimed to reduce the portfolio's CO<sub>2</sub>e emissions by at least 4% per year. The reduction path is calculated from the weighted CO<sub>2</sub>e intensity 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 CO<sub>2</sub>e intensities of the portfolio and of the benchmark respectively. CO<sub>2</sub>e intensities below the 2° Max line indicate that the portfolio or benchmark meets the <2° climate target. Values at "Achievement of the 2-degree target" put the portfolio and benchmark in relation to the climate target. Negative values mean that the target has been achieved.

# Sustainable Investments

## Exposure to Sustainable Investments



The chart shows the percentage revenue of companies included in the fund's portfolio and those of the benchmark that have been invested in a way that is not taxonomy compliant but in line with the environmental ("2\_17 E") and social ("2\_17 S") goals resulting from the SDGs as per Art. 2 (17) SFDR.

### ...and compared to previous periods?

The information was published for the first time in the reporting year.

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

During the reporting period, the asset manager focused on securities of companies that generated revenues from the sale of products and services with a positive contribution to the 17s SGD and did not have DNSH and/or Minimum Safeguards violations.

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

Issuers with a negative net contribution to the SDGs were removed from the investment universe of the financial product during the reporting period. In addition, the subfund took into account adverse impacts on sustainability factors (Principal Adverse Impacts - PAI). For this purpose, the mandatory indicators Annex 1 of Delegated Regulation (EU) 2022/1288 supplementing Regulation (EU) 2019/2088 were used. Companies that the asset manager classified as particularly harmful according to the PAIs were accordingly not included in the sustainable investments. Issuers violating PAIs 7 (biodiversity), 10 (United Nations Global Compact (UNGC)/OECD Guidelines for Multinational Enterprises) or 14 (engagement in controversial arms) received a PAI score of zero. A PAI score was calculated from the remaining PAI indicators. Instruments from issuers with a score < 10 were not counted toward sustainable investments.

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

Principal Adverse Impacts (PAI) have been systematically considered in the investment process.

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

In the investment analysis for sustainable investments, the following norm violations were taken into account in the reporting period: United Nations Global Compact (UNGC), the UN Guiding Principles on Business and Human Rights (UNGP) and the International Labor Organization (ILO) Convention. Any serious violation of these standards resulted in the exclusion of the issuer from the investable universe of the financial product.

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 EU 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.



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

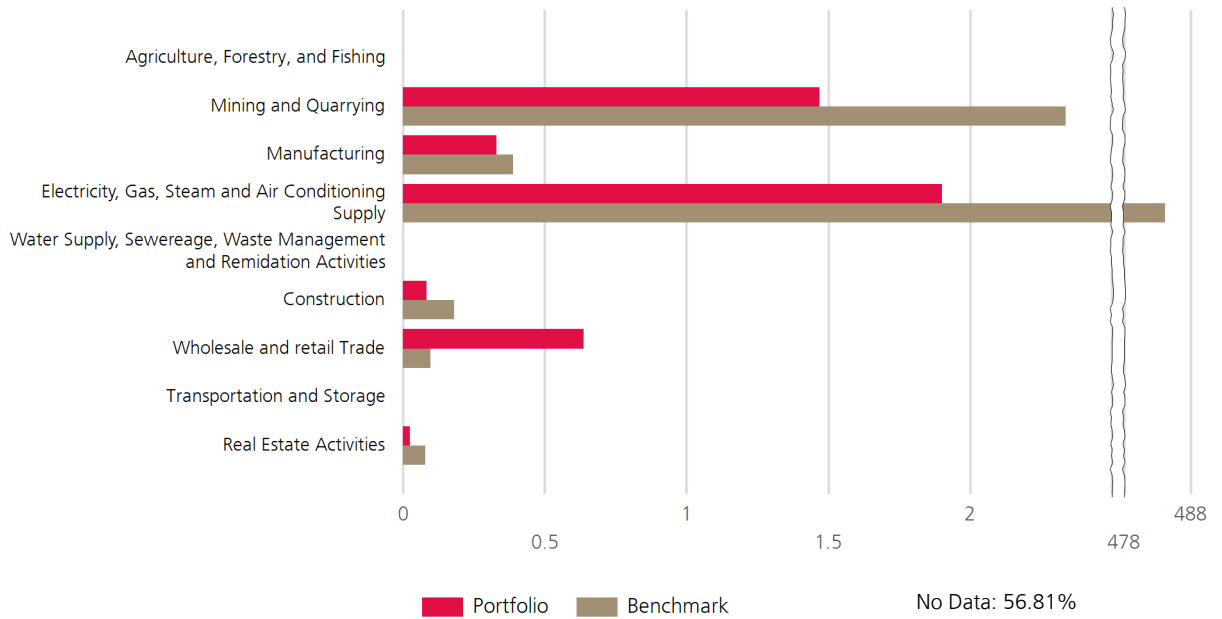
### Principal Adverse Impacts - Corporate Assets

#### Primary Indicators - Energy and Emissions

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
1. GHG emissions	1a. GHG Emissions - Scope 1 per Mio EUR Enterprise Value	18.65	70.05%		32.64		
	1b. GHG Emissions - Scope 2 per Mio EUR Enterprise Value	4.77	70.05%		6.5		
	1c. GHG Emissions - Scope 3 per Mio EUR Enterprise Value	177.57	70.05%		219.04		
2. Carbon footprint	2. GHG Emissions - Scope 1+2+3 per Mio EUR Enterprise Value	200.99	70.05%		258.17		
3. GHG intensity of investee companies	3. GHG Emissions - Emissions Intensity - Total Emissions (EUR)	94.68	70.04%		168.53		
4. Exposure to companies active in the fossil fuel sector	4. Fossil Fuel - Involvement (PAI)	2.61%	70.43%		4.66%		

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
5. Share of non-renewable energy consumption and production	5a. CR Raw - Energy use - Coal/nuclear/unclear energy sources	54.68%	34.41%		56.25%		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	76.67%	30.9%		75.6%		
	5c. Non-renewable energy production	0.59%	69.49%		1.89%		
6. Energy consumption intensity per high impact climate sector	6. Energy consumption intensity (GWh/mEUR)	0.26	39.12%		6.92		

## Energy Consumption Intensity per High Impact Climate Sector (per mio EUR)



Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
7. Activities negatively affecting biodiversity-sensitive areas	7. Companies negatively affecting biodiversity-sensitive areas	0.04%	70.52%		0.03%		
8. Emissions to water	8. CR Raw - COD emissions	108.48	6.5%		127.26		
9. Hazardous waste and radioactive waste ratio	9. CR Raw - Hazardous waste	213991	13.57%		847631		
Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark 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	1.93%	70.52%		27.18%		
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	7.89%	65.6%		11.74%		
12. Unadjusted gender pay gap	12. Unadjusted gender pay gap	0.41%	8.48%		0.42%		
13. Board gender diversity	13. Ratio of female to male board members	55.78%	60.72%		52.44%		
14. Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons)	14. Controversial weapons involvement (APM, CM, Bio, Chem)	0%	70.44%		0.08%		

## Principal Adverse Impacts - Sovereign and Supranational Assets

## Primary Indicators

## Environmental

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
15. GHG Intensity	15. GHG Intensity	440.17	10.98%		515.42		

## Social

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
16. Investee countries subject to social violations	16a. Countries subject to social violations (#)	16.75	1.67%		36.5		
	16b. Countries subject to social violations (%)	20.63%	1.67%		7.16%		

Indicator	Metric
1a	Scope 1 GHG emissions
1b	Scope 2 GHG emissions
1c	Scope 3 GHG emissions
2.	Carbon footprint
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



## 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: 01.04.2022-31.03.2023

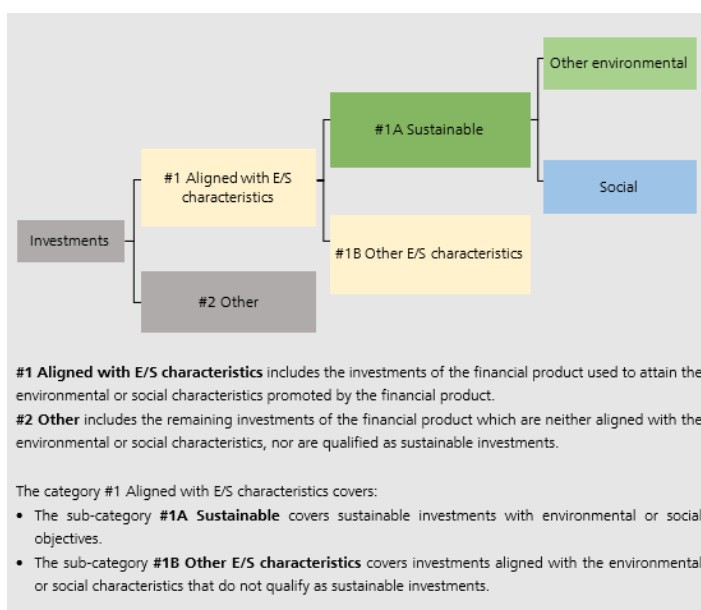
Largest investments	NACE Sector	% Assets	Country
Nestle S.A.	Manufacturing	4.07%	Switzerland
GAM Star Fund PLC - GAM Star Cat Bond Institutional Class CHF Accum.Ptg.Shs		3.76%	
Swisscanto (LU) Equity Fund Sustainable Emerging Markets NT USD Klasse		3.52%	
Roche Holding Ltd Dividend Right Cert.	Manufacturing	2.88%	Switzerland
Novartis AG	Manufacturing	2.36%	Switzerland
Swisscanto (LU) Bond Fund Responsible Global Credit Opportunities NTH CHF Klasse		1.95%	
Swisscanto (LU) Bond Fund Responsible Emerging Markets Opportunities NT USD Klasse		1.23%	
Zurich Insurance Group Ltd	Financial and Insurance Activities	1.05%	Switzerland
CHF Cash		0.95%	
Apple Inc.	Manufacturing	0.94%	USA
iShares STOXX Europe 600 Oil & Gas UCITS ETF (DE)		0.90%	
UBS Group AG	Financial and Insurance Activities	0.87%	Switzerland
International Bank for Reconstruction & Development 4.75% 15-FEB-2035	Financial and Insurance Activities	0.85%	
Coca-Cola Co/The 1% 02-OCT-2028 REGS	Manufacturing	0.85%	USA
EUR Cash		0.83%	



## What was the proportion of sustainability-related investments?

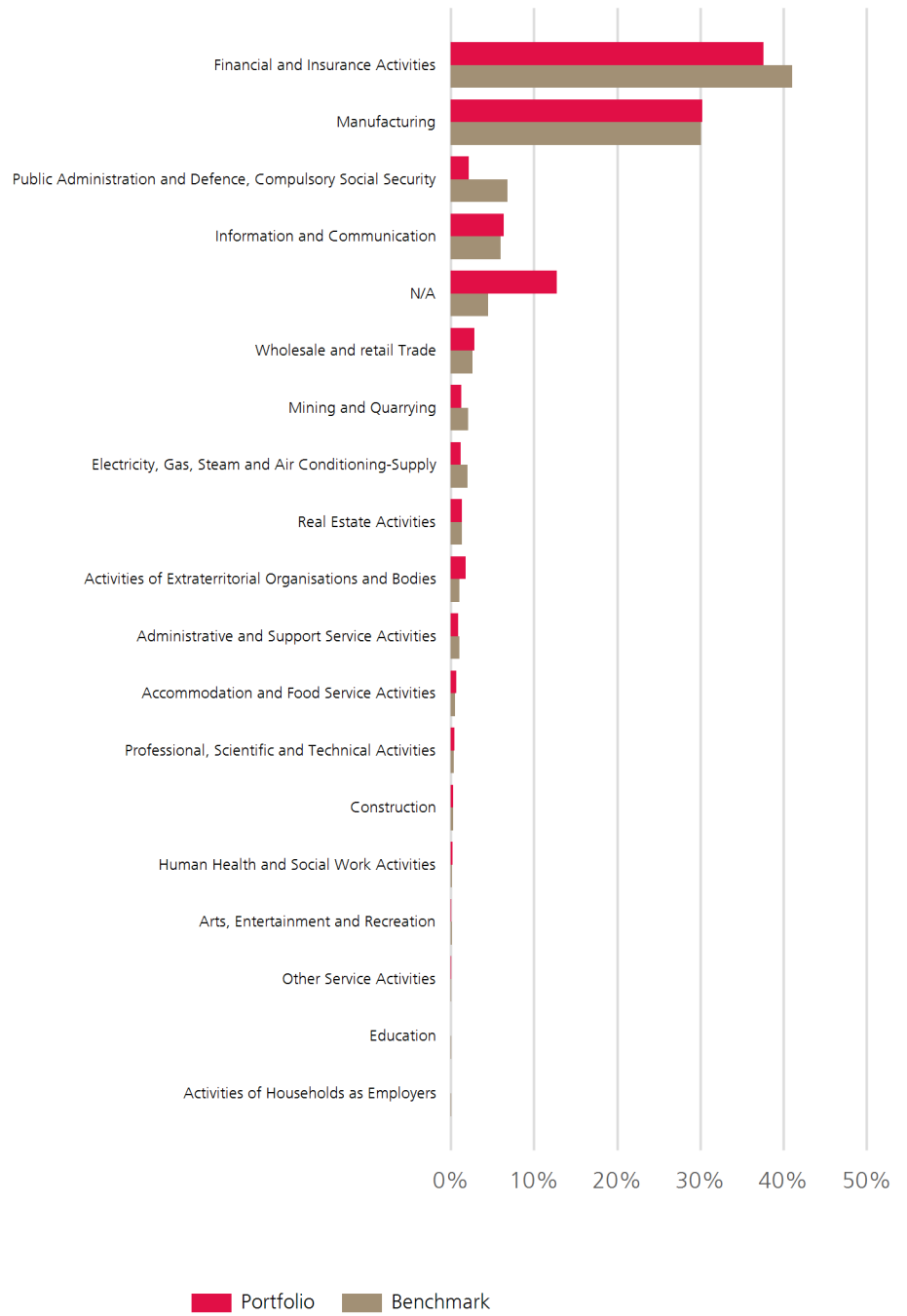
**Asset allocation** describes the share of investments in specific assets.

### What was the asset allocation?



● **In which economic sectors were the investments made?**

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





Taxonomy-aligned activities are expressed as a share of:  
 - **turnover** reflects the "greenness" of investee companies today.

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.



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

No investments were made in economic activities that qualify as environmentally sustainable under the EU Taxonomy.

### Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy<sup>1</sup>?

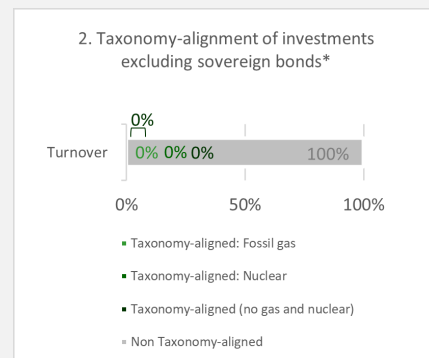
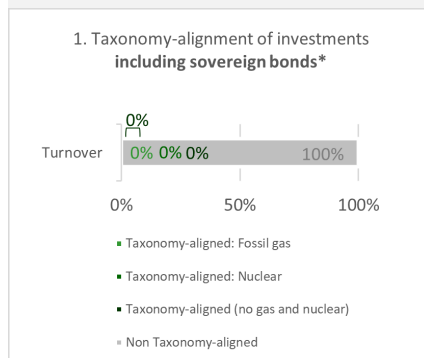
Yes

In fossil gas

In nuclear energy

No

The graphs below show 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

<sup>1</sup>Fossil 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.

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

Not applicable.

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

This is the first reporting year. The comparison with earlier periods will be presented from next year's report onwards.

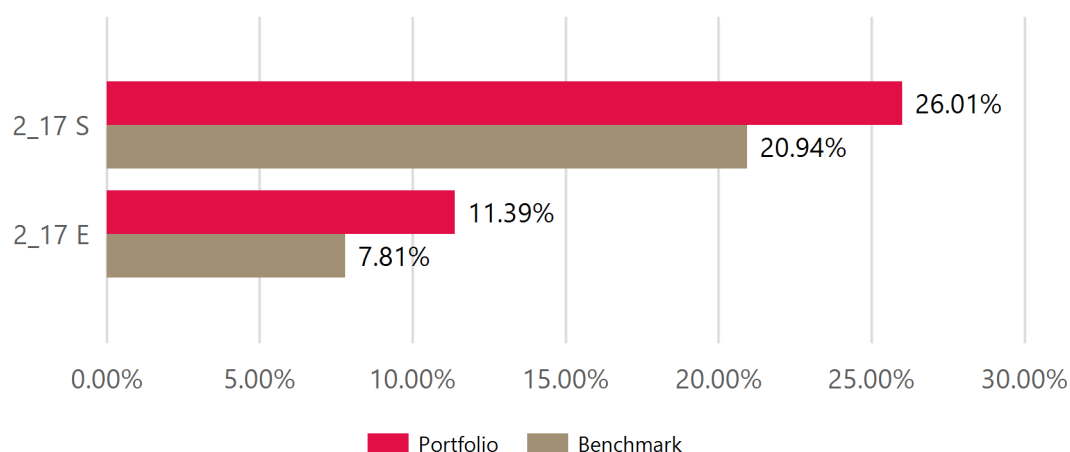
**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**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.

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 and those of the benchmark that have been invested in a way that is not taxonomy compliant but in line with the environmental ("2\_17 E") and social ("2\_17 S") goals resulting from the SDGs as per Art. 2 (17) SFDR.



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

See charts above



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

During the reporting period, this sub-fund had invested less than 33% of the net assets in assets that did not meet the advertised environmental and/or social characteristics (#2 Other Investments). 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 manager 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 17 Sustainable Development Goals (UN SDGs).

More information is available at:

Swisscanto | Proxy Voting Dashboard ([issgovernance.com](https://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.



**Swisscanto**  
Asset Management  
International S.A.

## **Periodic disclosure as at 31.03.2023**

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) Portfolio Fund Responsible Balance (EUR)

**Legal entity identifier (LEI-Code):**

549300BVWREIUPX2DR18

## Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

**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 lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

<input checked="" type="checkbox"/> <input checked="" type="checkbox"/> <input type="checkbox"/> Yes	<input checked="" type="checkbox"/> <input type="checkbox"/> <input checked="" type="checkbox"/> No
<input type="checkbox"/> It made <b>sustainable investments with an environmental objective: _%</b>	<input checked="" type="checkbox"/> It <b>promoted Environmental/Social (E/S) characteristics</b> and while it did not have as its objective a sustainable investment, it had a proportion of <b>5%</b> of sustainable investments
<input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy	<input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under EU Taxonomy
<input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy	<input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under EU Taxonomy
<input type="checkbox"/> It made <b>sustainable investments with a social objective: _%</b>	<input checked="" type="checkbox"/> with a social objective
<input type="checkbox"/> It made <b>sustainable investments with a social objective: _%</b>	<input type="checkbox"/> It promoted E/S characteristics, but <b>did not make any sustainable investments</b>

The key figures stated refer to the sustainable investments committed to in the sustainability-related appendix to the sales prospectus, not to the sustainable investments actually achieved.



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










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

### How did the sustainability indicators perform?

## Exclusion Criteria

### Exposure to Controversies

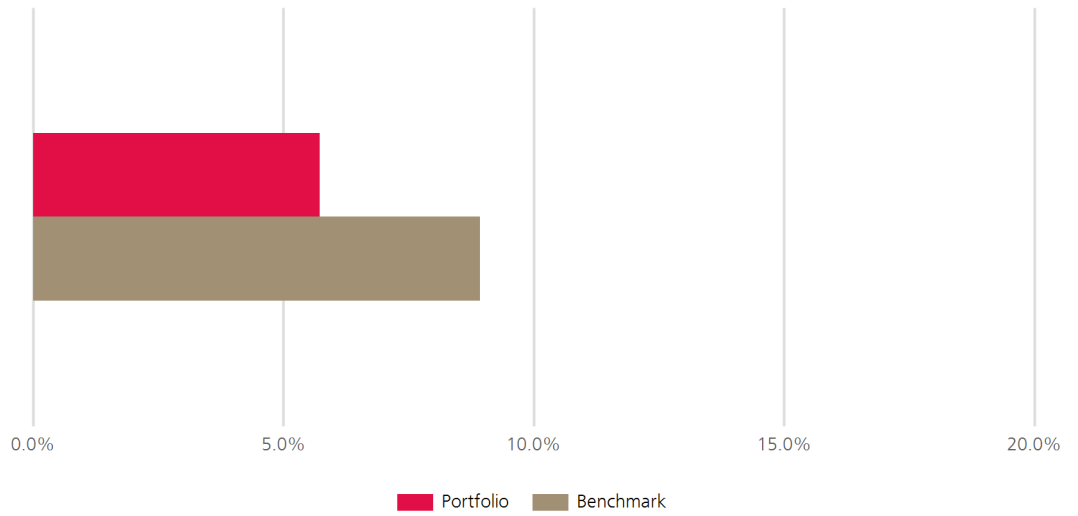
#### Responsible

Criteria	Portfolio weight	Benchmark weight	Number of companies in benchmark	Criteria	Portfolio weight	Benchmark weight	Number of companies in benchmark
 Coal reserves (ex. metal production)	0.00%	0.63%	48	 Production of military hardware (>5% revenue)	0.00%	1.02%	27
Extraction of coal (>5% revenue)	0.00%	0.06%	22	 Manufacture of weapons and ammunition	0.00%	0.56%	8
 Climate change				 Controversial weapons	0.00%	0.32%	5
 Risk to society and health				 Child labour	0.00%	0.19%	4
				 UN Global Compact violations	0.04%	0.13%	14
				 Production of pornography	0.00%	0.01%	2

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 number of companies that have violated the exclusion criteria and the respective portfolio and benchmark 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.

# ESG Laggards

## Exposure to ESG Laggards



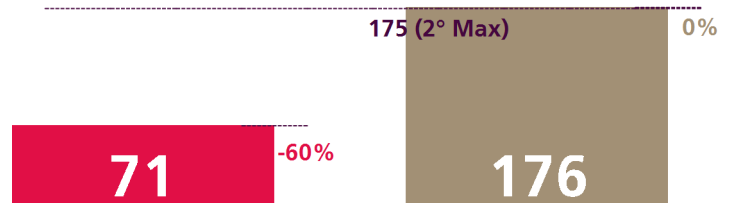
The portfolio aimed for a lower exposure to ESG laggards compared to the benchmark during the reporting period. ESG laggards are companies with the weakest environmental, social and governance performance of the relevant investment universe.

# Reduction of CO<sub>2</sub>e intensity

## CO<sub>2</sub>e intensity relative to Paris climate targets

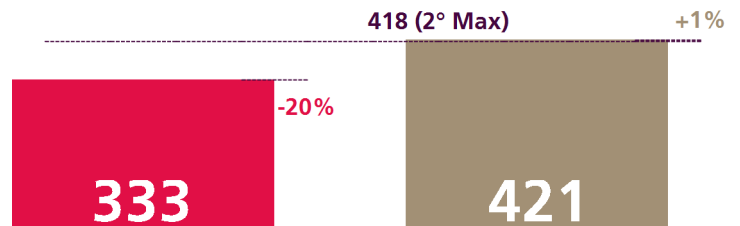
### CO<sub>2</sub>e intensity

Corporate  
Tonnes of CO<sub>2</sub>e / EUR million in turnover  
Scope 1 & 2



### CO<sub>2</sub>e intensity

Sovereign  
Tonnes of CO<sub>2</sub>e / EUR million in GDP



### Achievement of the 2-degree target

**-50%**

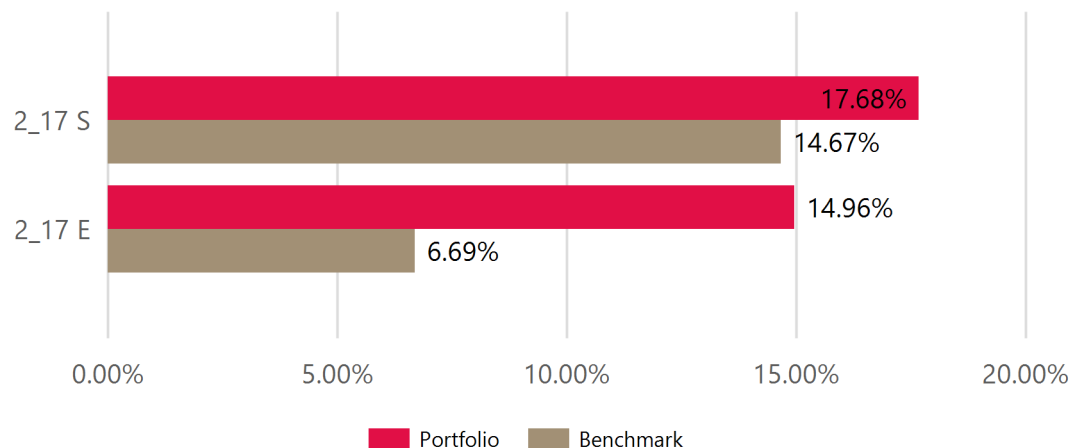
**+1%**

In line with the < 2° Paris climate target ("well below 2 degrees"), the fund's investment activity during the reporting period aimed to reduce the portfolio's CO<sub>2</sub>e emissions by at least 4% per year. The reduction path is calculated from the weighted CO<sub>2</sub>e intensity 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 CO<sub>2</sub>e intensities of the portfolio and of the benchmark respectively. CO<sub>2</sub>e intensities below the 2° Max line indicate that the portfolio or benchmark meets the <2° climate target. Values at "Achievement of the 2-degree target" put the portfolio and benchmark in relation to the climate target. Negative values mean that the target has been achieved.



# Sustainable Investments

## Exposure to Sustainable Investments



The chart shows the percentage revenue of companies included in the fund's portfolio and those of the benchmark that have been invested in a way that is not taxonomy compliant but in line with the environmental ("2\_17 E") and social ("2\_17 S") goals resulting from the SDGs as per Art. 2 (17) SFDR.

### ...and compared to previous periods?

The information was published for the first time in the reporting year.

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

During the reporting period, the asset manager focused on securities of companies that generated revenues from the sale of products and services with a positive contribution to the 17s SGD and did not have DNSH and/or Minimum Safeguards violations.

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

Issuers with a negative net contribution to the SDGs were removed from the investment universe of the financial product during the reporting period. In addition, the subfund took into account adverse impacts on sustainability factors (Principal Adverse Impacts - PAI). For this purpose, the mandatory indicators Annex 1 of Delegated Regulation (EU) 2022/1288 supplementing Regulation (EU) 2019/2088 were used. Companies that the asset manager classified as particularly harmful according to the PAIs were accordingly not included in the sustainable investments. Issuers violating PAIs 7 (biodiversity), 10 (United Nations Global Compact (UNGC)/OECD Guidelines for Multinational Enterprises) or 14 (engagement in controversial arms) received a PAI score of zero. A PAI score was calculated from the remaining PAI indicators. Instruments from issuers with a score < 10 were not counted toward sustainable investments.

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

Principal Adverse Impacts (PAI) have been systematically considered in the investment process.

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

In the investment analysis for sustainable investments, the following norm violations were taken into account in the reporting period: United Nations Global Compact (UNGC), the UN Guiding Principles on Business and Human Rights (UNGP) and the International Labor Organization (ILO) Convention. Any serious violation of these standards resulted in the exclusion of the issuer from the investable universe of the financial product.

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 EU 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.



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

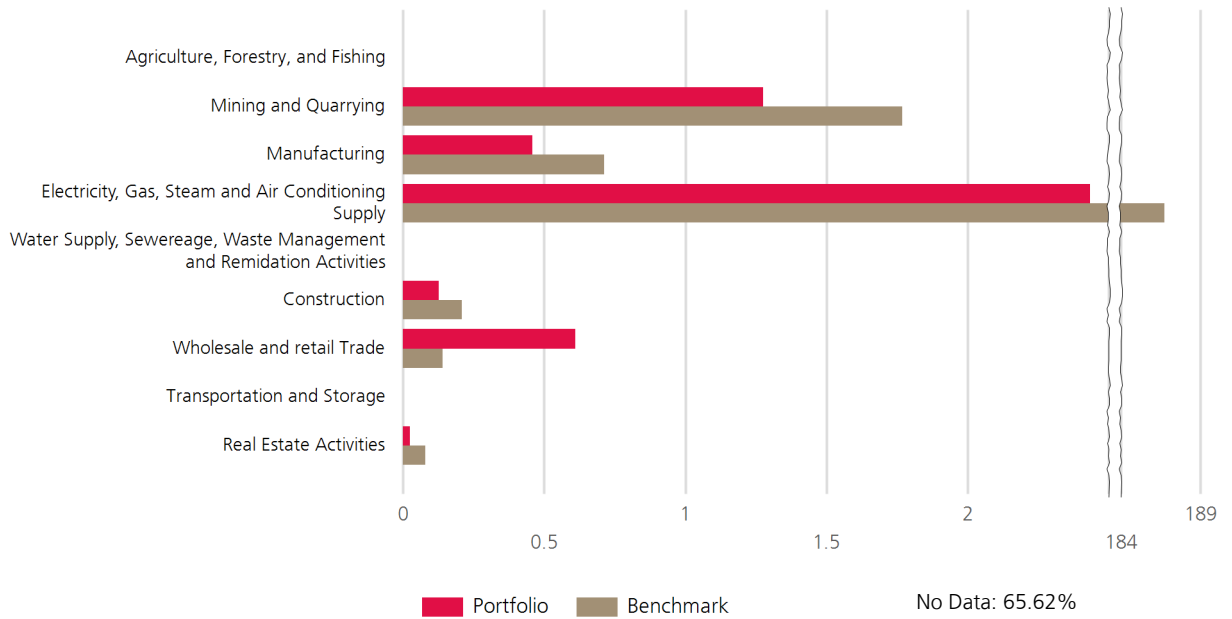
### Principal Adverse Impacts - Corporate Assets

#### Primary Indicators - Energy and Emissions

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
1. GHG emissions	1a. GHG Emissions - Scope 1 per Mio EUR Enterprise Value	17.57	62.49%		39.75		
	1b. GHG Emissions - Scope 2 per Mio EUR Enterprise Value	5.17	62.49%		7.43		
	1c. GHG Emissions - Scope 3 per Mio EUR Enterprise Value	292.59	62.49%		276.06		
2. Carbon footprint	2. GHG Emissions - Scope 1+2+3 per Mio EUR Enterprise Value	315.33	62.49%		323.24		
3. GHG intensity of investee companies	3. GHG Emissions - Emissions Intensity - Total Emissions (EUR)	91.22	62.48%		216.82		
4. Exposure to companies active in the fossil fuel sector	4. Fossil Fuel - Involvement (PAI)	4.35%	62.66%		6.82%		

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
5. Share of non-renewable energy consumption and production	5a. CR Raw - Energy use - Coal/nuclear/unclear energy sources	47.21%	33.91%		52.66%		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	68.43%	30.13%		72.08%		
	5c. Non-renewable energy production	1.62%	61.04%		3.76%		
6. Energy consumption intensity per high impact climate sector	6. Energy consumption intensity (GWh/mEUR)	0.48	28.21%		11.31		

## Energy Consumption Intensity per High Impact Climate Sector (per mio EUR)



Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
7. Activities negatively affecting biodiversity-sensitive areas	7. Companies negatively affecting biodiversity-sensitive areas	0.13%	62.67%		0.09%		
8. Emissions to water	8. CR Raw - COD emissions	168.48	3.64%		256.29		
9. Hazardous waste and radioactive waste ratio	9. CR Raw - Hazardous waste	192488	9.77%		868801		
Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark 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	4.22%	62.67%		12.58%		
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	7.24%	59.47%		11.29%		
12. Unadjusted gender pay gap	12. Unadjusted gender pay gap	0.42%	6.69%		0.34%		
13. Board gender diversity	13. Ratio of female to male board members	60.56%	55.97%		57.89%		
14. Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons)	14. Controversial weapons involvement (APM, CM, Bio, Chem)	0%	62.67%		0.08%		

## Principal Adverse Impacts - Sovereign and Supranational Assets

## Primary Indicators

## Environmental

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
15. GHG Intensity	15. GHG Intensity	410.49	20%		484.29		

## Social

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
16. Investee countries subject to social violations	16a. Countries subject to social violations (#)	16.5	7.43%		36.5		
	16b. Countries subject to social violations (%)	20.42%	7.43%		7.08%		

Indicator	Metric
1a	Scope 1 GHG emissions
1b	Scope 2 GHG emissions
1c	Scope 3 GHG emissions
2.	Carbon footprint
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
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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
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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: 01.04.2022-31.03.2023

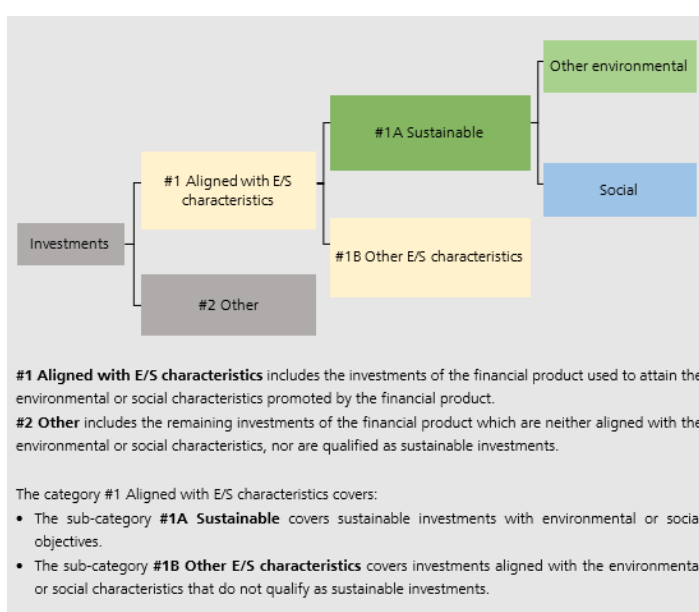
Largest investments	NACE Sector	% Assets	Country
Swisscanto (LU) Equity Fund Sustainable Emerging Markets NT USD Klasse		3.37%	
Accum.Ptg.Shs Gam Star Fund Plc - Gam Star Cat Bond Institutional Class Eur		3.29%	
Swisscanto (LU) Bond Fund Responsible Emerging Markets Opportunities NT USD Klasse		3.20%	
Swisscanto (LU) Bond Fund Responsible Global Credit Opportunities NTH EUR Klasse		2.24%	
EUR Cash		2.07%	
Apple Inc.	Manufacturing	1.04%	USA
Microsoft Corporation	Information and Communication	0.96%	USA
ASML Holding NV	Manufacturing	0.95%	Netherlands
USD Cash		0.94%	
iShares STOXX Europe 600 Oil & Gas UCITS ETF (DE)		0.93%	
LVMH Moët Hennessy Louis Vuitton SE	Manufacturing	0.81%	France
JPY Cash		0.65%	
Government of the United States of America 2.25% 15-AUG-2046	Public Administration and Defence, Compulsory Social Security	0.57%	USA
Government of Spain 2.35% 30-JUL-2033 REGS	Public Administration and Defence, Compulsory Social Security	0.56%	Spain
Government of the United States of America 1.5% 15-FEB-2025	Public Administration and Defence, Compulsory Social Security	0.55%	USA



## What was the proportion of sustainability-related investments?

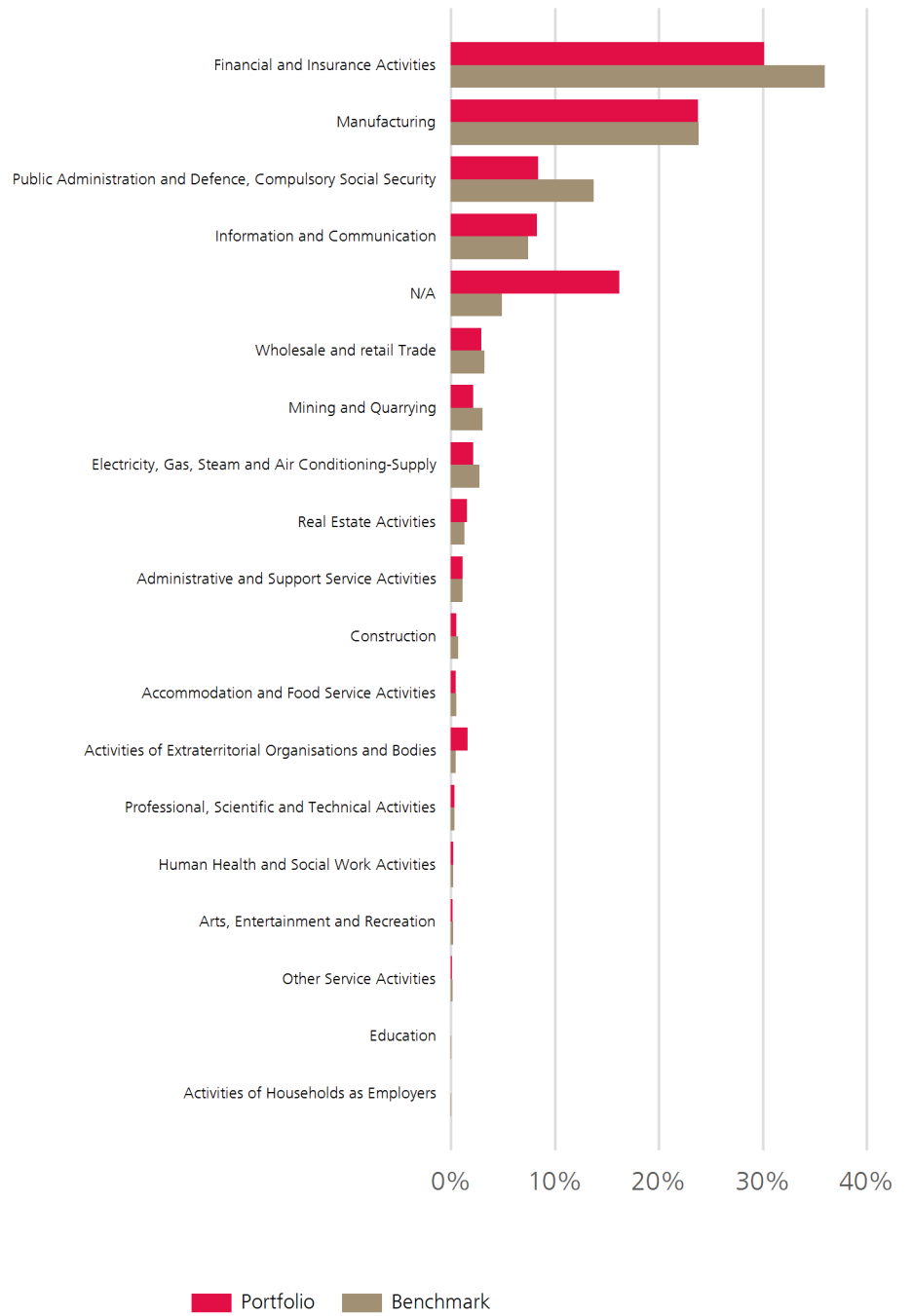
**Asset allocation** describes the share of investments in specific assets.

### What was the asset allocation?



● **In which economic sectors were the investments made?**

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



Taxonomy-aligned activities are expressed as a share of:  
 - **turnover** reflects the "greenness" of investee companies today.

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.



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

No investments were made in economic activities that qualify as environmentally sustainable under the EU Taxonomy.

### Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy<sup>1</sup>?

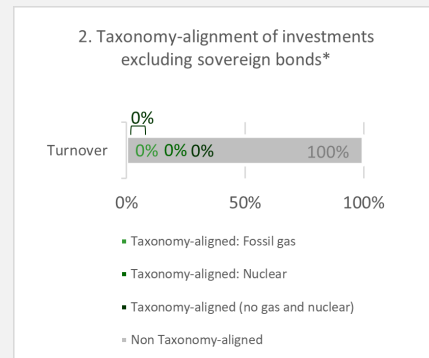
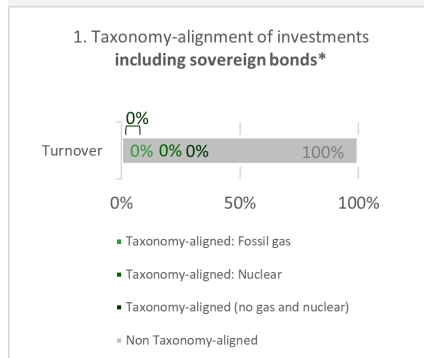
Yes

In fossil gas

In nuclear energy

No

The graphs below show 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

<sup>1</sup>Fossil 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.

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

Not applicable.

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

This is the first reporting year. The comparison with earlier periods will be presented from next year's report onwards.

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

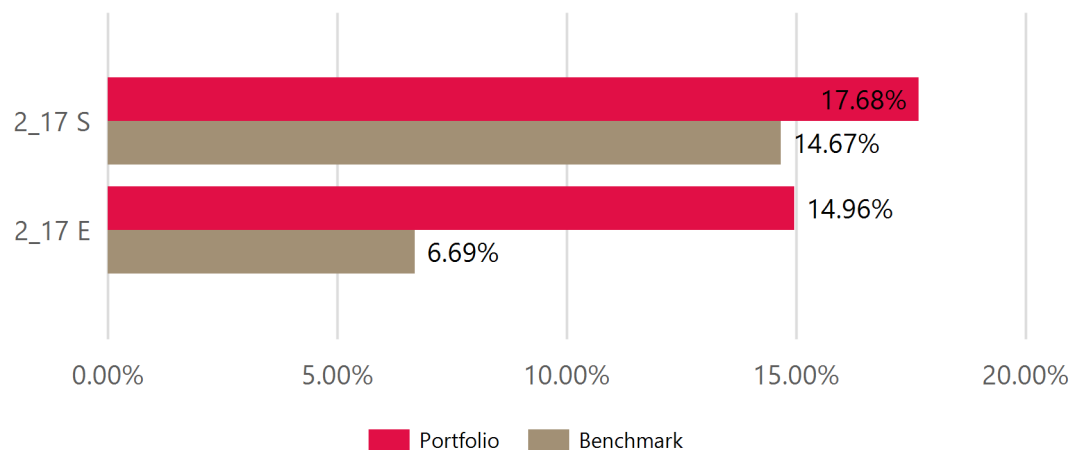
**Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.



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 and those of the benchmark that have been invested in a way that is not taxonomy compliant but in line with the environmental ("2\_17 E") and social ("2\_17 S") goals resulting from the SDGs as per Art. 2 (17) SFDR.



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

See charts above



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

During the reporting period, this sub-fund had invested less than 33% of the net assets in assets that did not meet the advertised environmental and/or social characteristics (#2 Other Investments). 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 manager 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 17 Sustainable Development Goals (UN SDGs).

More information is available at:

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<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.



**Swisscanto**  
Asset Management  
International S.A.

## **Periodic disclosure as at 31.03.2023**

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) Portfolio Fund Responsible Ambition (CHF)

**Legal entity identifier (LEI-Code):**

549300CQ3FJL25CFNE54

## Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

**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 lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

<input checked="" type="radio"/> <input checked="" type="radio"/> <input type="checkbox"/> Yes	<input checked="" type="radio"/> <input type="radio"/> <input checked="" type="checkbox"/> No
<input type="checkbox"/> It made <b>sustainable investments with an environmental objective: _%</b>  <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 <b>sustainable investments with a social objective: _%</b>	<input checked="" type="checkbox"/> It <b>promoted Environmental/Social (E/S) characteristics</b> and while it did not have as its objective a sustainable investment, it had a proportion of <b>5%</b> 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 <b>did not make any sustainable investments</b>

The key figures stated refer to the sustainable investments committed to in the sustainability-related appendix to the sales prospectus, not to the sustainable investments actually achieved.



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





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

### How did the sustainability indicators perform?

## Exclusion Criteria

### Exposure to Controversies

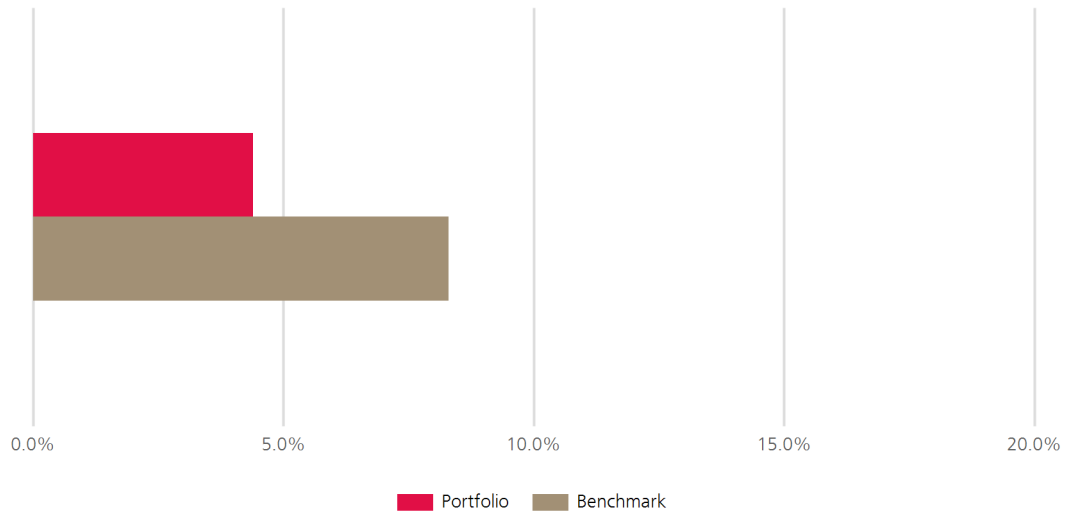
#### Responsible

Criteria	Portfolio weight	Benchmark weight	Number of companies in benchmark	Criteria	Portfolio weight	Benchmark weight	Number of companies in benchmark
 <b>Coal reserves (ex. metal production)</b>	0.00%	0.61%	48	 <b>Production of military hardware (&gt;5% revenue)</b>	0.00%	0.61%	27
<b>Extraction of coal (&gt;5% revenue)</b>	0.00%	0.07%	22	<b>Controversial weapons</b>	0.00%	0.40%	5
 <b>Climate change</b>				<b>Manufacture of weapons and ammunition</b>	0.00%	0.35%	8
 <b>Risk to society and health</b>				<b>Child labour</b>	0.00%	0.26%	4
				<b>UN Global Compact violations</b>	0.03%	0.24%	14
				<b>Production of pornography</b>	0.00%	0.01%	2

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 number of companies that have violated the exclusion criteria and the respective portfolio and benchmark 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.

# ESG Laggards

## Exposure to ESG Laggards



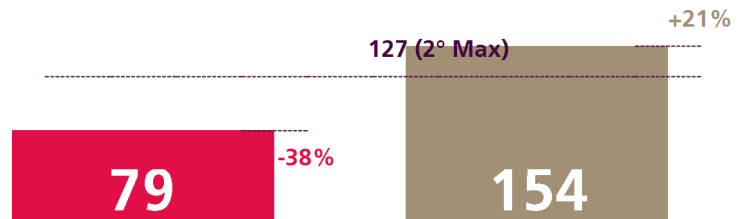
The portfolio aimed for a lower exposure to ESG laggards compared to the benchmark during the reporting period. ESG laggards are companies with the weakest environmental, social and governance performance of the relevant investment universe.

# Reduction of CO<sub>2</sub>e intensity

## CO<sub>2</sub>e intensity relative to Paris climate targets

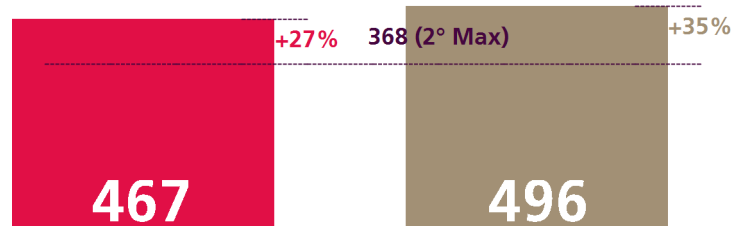
### CO<sub>2</sub>e intensity

Corporate  
Tonnes of CO<sub>2</sub>e / EUR million in turnover  
Scope 1 & 2



### CO<sub>2</sub>e intensity

Sovereign  
Tonnes of CO<sub>2</sub>e / EUR million in GDP



### Achievement of the 2-degree target

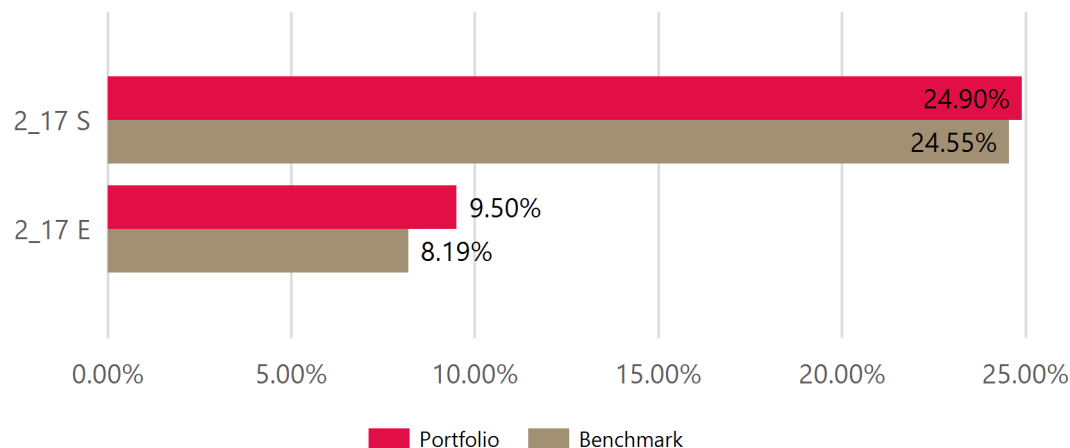
**-32%**

**+23%**

In line with the < 2° Paris climate target ("well below 2 degrees"), the fund's investment activity during the reporting period aimed to reduce the portfolio's CO<sub>2</sub>e emissions by at least 4% per year. The reduction path is calculated from the weighted CO<sub>2</sub>e intensity 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 CO<sub>2</sub>e intensities of the portfolio and of the benchmark respectively. CO<sub>2</sub>e intensities below the 2° Max line indicate that the portfolio or benchmark meets the <2° climate target. Values at "Achievement of the 2-degree target" put the portfolio and benchmark in relation to the climate target. Negative values mean that the target has been achieved.

# Sustainable Investments

## Exposure to Sustainable Investments



The chart shows the percentage revenue of companies included in the fund's portfolio and those of the benchmark that have been invested in a way that is not taxonomy compliant but in line with the environmental ("2\_17 E") and social ("2\_17 S") goals resulting from the SDGs as per Art. 2 (17) SFDR.

### ...and compared to previous periods?

The information was published for the first time in the reporting year.

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

During the reporting period, the asset manager focused on securities of companies that generated revenues from the sale of products and services with a positive contribution to the 17s SGD and did not have DNSH and/or Minimum Safeguards violations.

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

Issuers with a negative net contribution to the SDGs were removed from the investment universe of the financial product during the reporting period. In addition, the subfund took into account adverse impacts on sustainability factors (Principal Adverse Impacts - PAI). For this purpose, the mandatory indicators Annex 1 of Delegated Regulation (EU) 2022/1288 supplementing Regulation (EU) 2019/2088 were used. Companies that the asset manager classified as particularly harmful according to the PAIs were accordingly not included in the sustainable investments. Issuers violating PAIs 7 (biodiversity), 10 (United Nations Global Compact (UNGC)/OECD Guidelines for Multinational Enterprises) or 14 (engagement in controversial arms) received a PAI score of zero. A PAI score was calculated from the remaining PAI indicators. Instruments from issuers with a score < 10 were not counted toward sustainable investments.

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

Principal Adverse Impacts (PAI) have been systematically considered in the investment process.

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

In the investment analysis for sustainable investments, the following norm violations were taken into account in the reporting period: United Nations Global Compact (UNGC), the UN Guiding Principles on Business and Human Rights (UNGP) and the International Labor Organization (ILO) Convention. Any serious violation of these standards resulted in the exclusion of the issuer from the investable universe of the financial product.

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 EU 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.



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

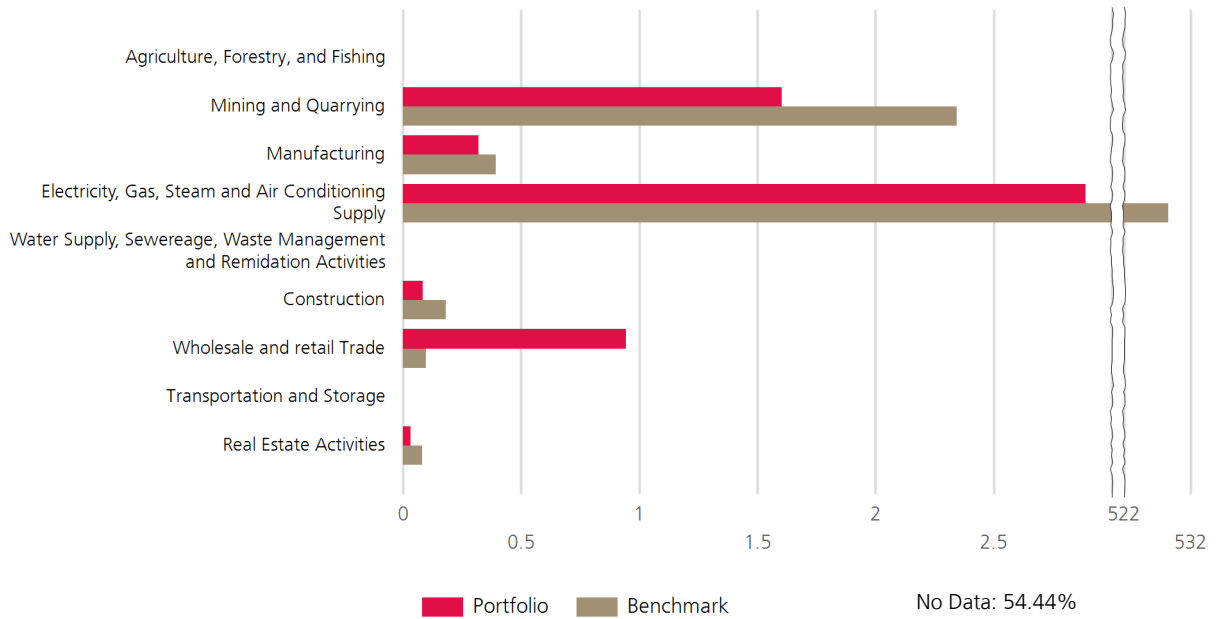
### Principal Adverse Impacts - Corporate Assets

#### Primary Indicators - Energy and Emissions

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
1. GHG emissions	1a. GHG Emissions - Scope 1 per Mio EUR Enterprise Value	21.72	71.13%		40.65		
	1b. GHG Emissions - Scope 2 per Mio EUR Enterprise Value	4.95	71.13%		7.8		
	1c. GHG Emissions - Scope 3 per Mio EUR Enterprise Value	238.31	71.13%		271.16		
2. Carbon footprint	2. GHG Emissions - Scope 1+2+3 per Mio EUR Enterprise Value	264.98	71.13%		319.61		
3. GHG intensity of investee companies	3. GHG Emissions - Emissions Intensity - Total Emissions (EUR)	105.9	71.19%		181.23		
4. Exposure to companies active in the fossil fuel sector	4. Fossil Fuel - Involvement (PAI)	3.26%	71.04%		5.56%		

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
5. Share of non-renewable energy consumption and production	5a. CR Raw - Energy use - Coal/nuclear/unclear energy sources	53.61%	41.74%		56.11%		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	75.24%	37.06%		75.29%		
	5c. Non-renewable energy production	0.54%	69.53%		1.83%		
6. Energy consumption intensity per high impact climate sector	6. Energy consumption intensity (GWh/mEUR)	0.32	39.02%		7.54		

## Energy Consumption Intensity per High Impact Climate Sector (per mio EUR)



Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
7. Activities negatively affecting biodiversity-sensitive areas	7. Companies negatively affecting biodiversity-sensitive areas	0.06%	71.04%		0.04%		
8. Emissions to water	8. CR Raw - COD emissions	158.57	8.64%		176.24		
9. Hazardous waste and radioactive waste ratio	9. CR Raw - Hazardous waste	349067	17.67%		1.18499e+006		
Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark 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	3.12%	71.04%		23.65%		
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	8.7%	69.01%		14.86%		
12. Unadjusted gender pay gap	12. Unadjusted gender pay gap	0.29%	7.05%		0.43%		
13. Board gender diversity	13. Ratio of female to male board members	51.99%	66.78%		50.65%		
14. Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons)	14. Controversial weapons involvement (APM, CM, Bio, Chem)	0%	71.06%		0.1%		

## Principal Adverse Impacts - Sovereign and Supranational Assets

## Primary Indicators

## Environmental

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
15. GHG Intensity	15. GHG Intensity	578.97	8.06%		570.41		

## Social

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
16. Investee countries subject to social violations	16a. Countries subject to social violations (#)	16.75	1.45%		36.5		
	16b. Countries subject to social violations (%)	16.93%	1.45%		7.16%		

Indicator	Metric
1a	Scope 1 GHG emissions
1b	Scope 2 GHG emissions
1c	Scope 3 GHG emissions
2.	Carbon footprint
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



## 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: 01.04.2022-31.03.2023

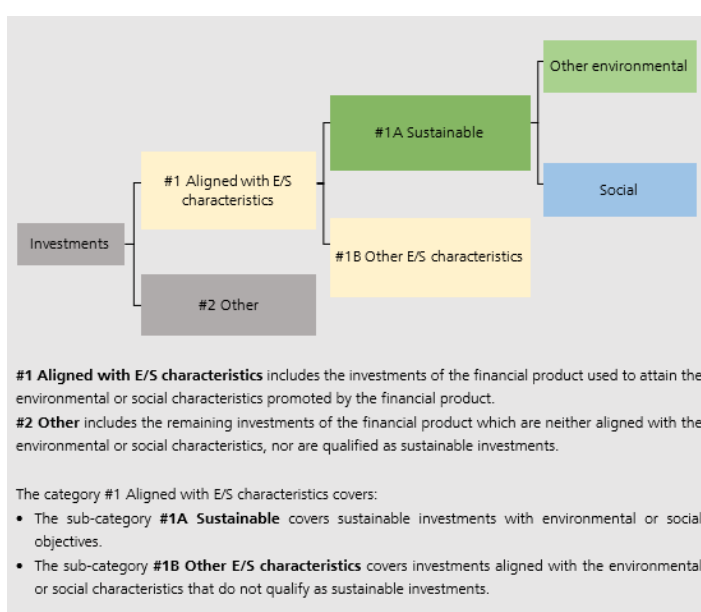
Largest investments	NACE Sector	% Assets	Country
Swisscanto (LU) Bond Fund Vision Responsible CHF NT Klasse		10.83%	
Swisscanto (LU) Bond Fund Vision Responsible International NT CHF Klasse		10.03%	
Nestle S.A.	Manufacturing	5.54%	Switzerland
Roche Holding Ltd Dividend Right Cert.	Manufacturing	3.90%	Switzerland
GAM Star Fund PLC - GAM Star Cat Bond Institutional Class CHF Accum.Ptg.Shs		3.89%	
Swisscanto (LU) Equity Fund Sustainable Emerging Markets NT USD Klasse		3.77%	
Novartis AG	Manufacturing	3.20%	Switzerland
Swisscanto (LU) Bond Fund Responsible Global Credit Opportunities NTH CHF Klasse		3.03%	
Zurich Insurance Group Ltd	Financial and Insurance Activities	1.42%	Switzerland
Apple Inc.	Manufacturing	1.40%	USA
Swisscanto (LU) Bond Fund Responsible Emerging Markets Opportunities NT USD Klasse		1.37%	
UBS Group AG	Financial and Insurance Activities	1.18%	Switzerland
Microsoft Corporation	Information and Communication	1.18%	USA
Compagnie Financiere Richemont SA	Manufacturing	1.12%	Switzerland
Swisscanto (LU) Equity Fund Systematic Responsible Emerging Markets NT CHF Klasse		1.04%	



## What was the proportion of sustainability-related investments?

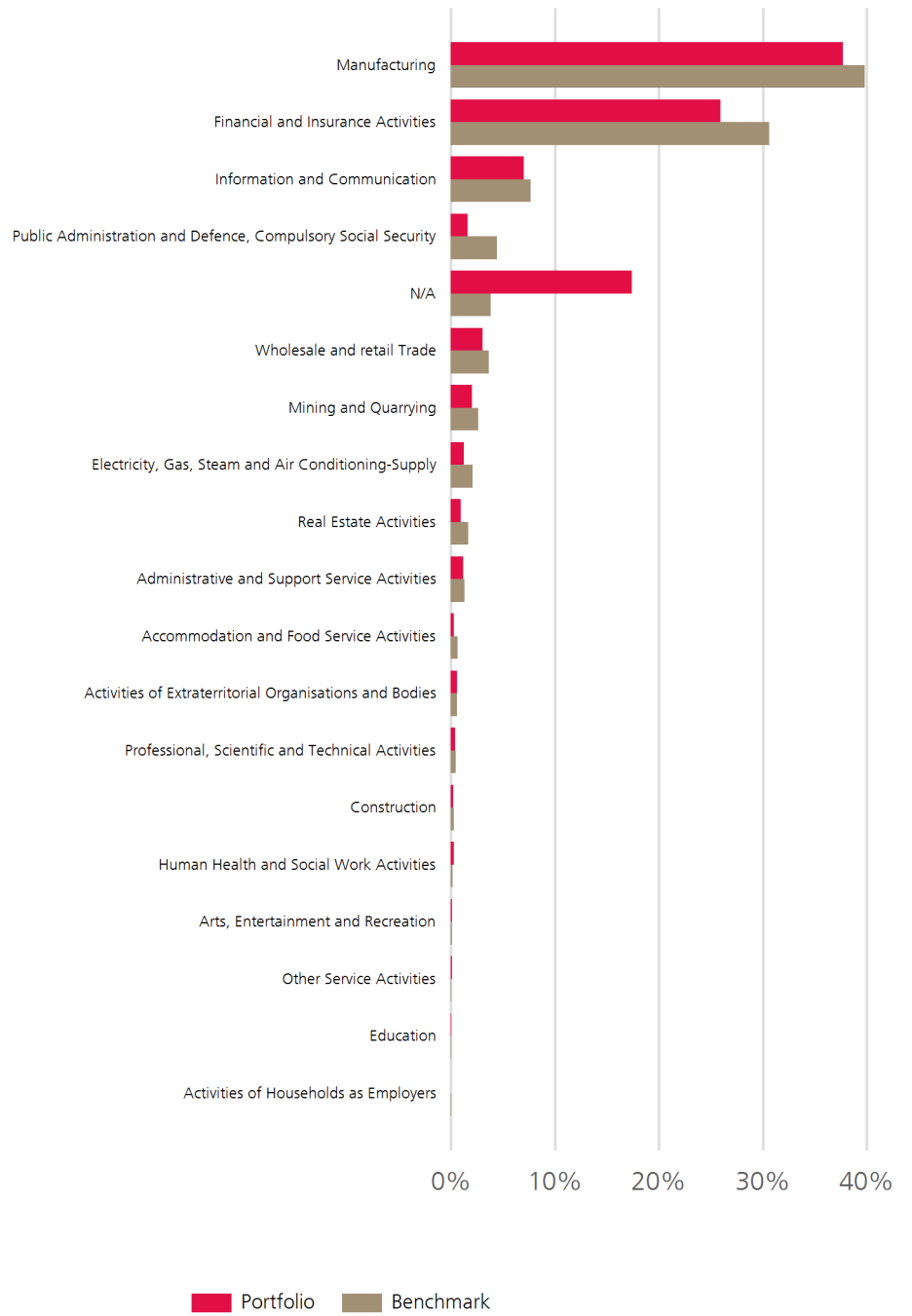
**Asset allocation** describes the share of investments in specific assets.

### What was the asset allocation?



● **In which economic sectors were the investments made?**

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



Taxonomy-aligned activities are expressed as a share of:  
 - **turnover** reflects the "greenness" of investee companies today.

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.



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

No investments were made in economic activities that qualify as environmentally sustainable under the EU Taxonomy.

### Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy<sup>1</sup>?

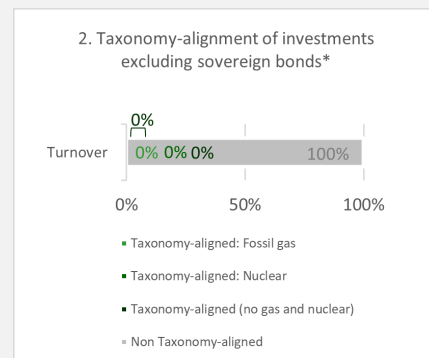
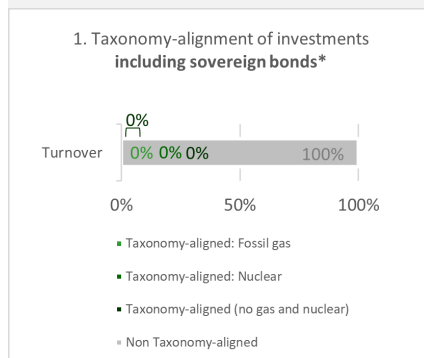
Yes

In fossil gas

In nuclear energy

No

The graphs below show 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.



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

Not applicable.

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

This is the first reporting year. The comparison with earlier periods will be presented from next year's report onwards.

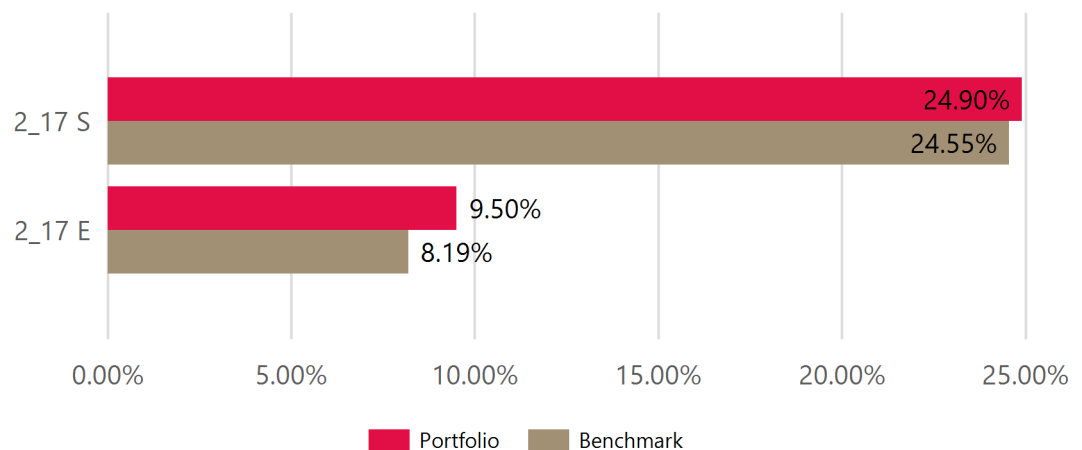
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**Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

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 and those of the benchmark that have been invested in a way that is not taxonomy compliant but in line with the environmental ("2\_17 E") and social ("2\_17 S") goals resulting from the SDGs as per Art. 2 (17) SFDR.



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

See charts above



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

During the reporting period, this sub-fund had invested less than 33% of the net assets in assets that did not meet the advertised environmental and/or social characteristics (#2 Other Investments). 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 manager 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 17 Sustainable Development Goals (UN SDGs).

More information is available at:

Swisscanto | Proxy Voting Dashboard ([issgovernance.com](https://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.



**Swisscanto**  
Asset Management  
International S.A.

## **Periodic disclosure as at 31.03.2023**

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) Portfolio Fund Responsible Ambition (EUR)

**Legal entity identifier (LEI-Code):**

549300661D4U5C32RI64

## Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

**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 lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

<input checked="" type="radio"/> <input checked="" type="radio"/> <input type="checkbox"/> Yes	<input checked="" type="radio"/> <input type="radio"/> <input checked="" type="checkbox"/> No
<input type="checkbox"/> It made <b>sustainable investments with an environmental objective: _%</b>  <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 <b>sustainable investments with a social objective: _%</b>	<input checked="" type="checkbox"/> It <b>promoted Environmental/Social (E/S) characteristics</b> and while it did not have as its objective a sustainable investment, it had a proportion of <b>5%</b> 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 <b>did not make any sustainable investments</b>

The key figures stated refer to the sustainable investments committed to in the sustainability-related appendix to the sales prospectus, not to the sustainable investments actually achieved.



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







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

### How did the sustainability indicators perform?

## Exclusion Criteria

### Exposure to Controversies

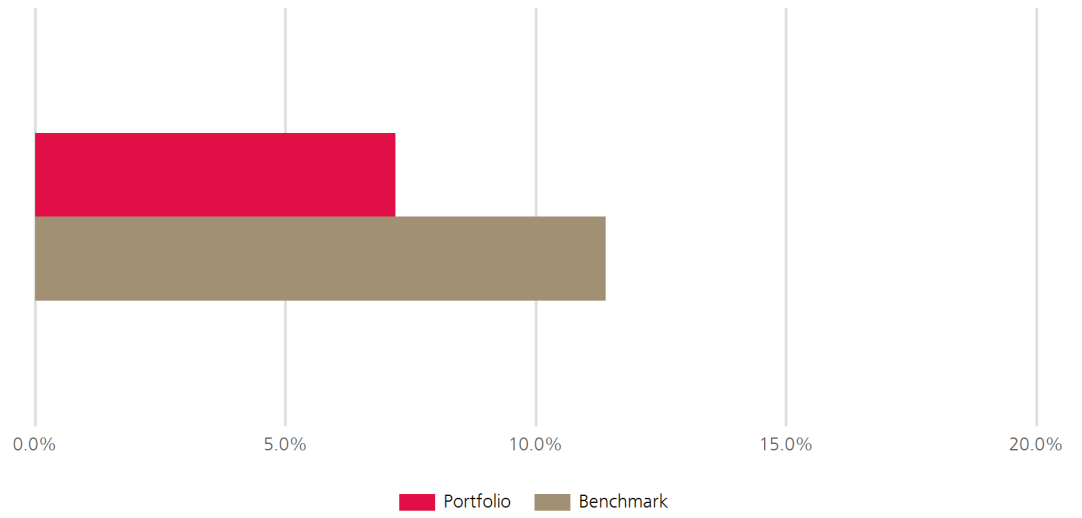
#### Responsible

Criteria	Portfolio weight	Benchmark weight	Number of companies in benchmark	Criteria	Portfolio weight	Benchmark weight	Number of companies in benchmark
 <b>Coal reserves (ex. metal production)</b>	0.00%	0.81%	48	 <b>Production of military hardware (&gt;5% revenue)</b>	0.00%	1.33%	27
<b>Extraction of coal (&gt;5% revenue)</b>	0.00%	0.08%	22	 <b>Manufacture of weapons and ammunition</b>	0.00%	0.73%	8
 <b>Climate change</b>				 <b>Controversial weapons</b>	0.00%	0.44%	5
 <b>Risk to society and health</b>				<b>Child labour</b>	0.00%	0.24%	4
				<b>UN Global Compact violations</b>	0.05%	0.16%	14
				<b>Production of pornography</b>	0.00%	0.02%	2

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 number of companies that have violated the exclusion criteria and the respective portfolio and benchmark 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.

# ESG Laggards

## Exposure to ESG Laggards



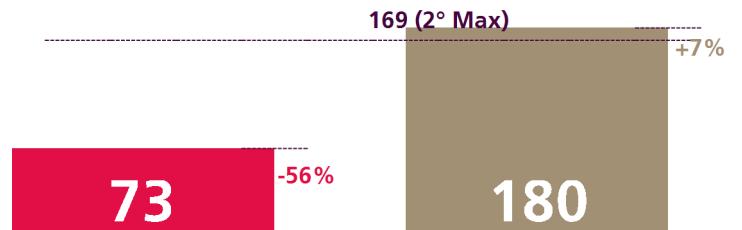
The portfolio aimed for a lower exposure to ESG laggards compared to the benchmark during the reporting period. ESG laggards are companies with the weakest environmental, social and governance performance of the relevant investment universe.

# Reduction of CO<sub>2</sub>e intensity

## CO<sub>2</sub>e intensity relative to Paris climate targets

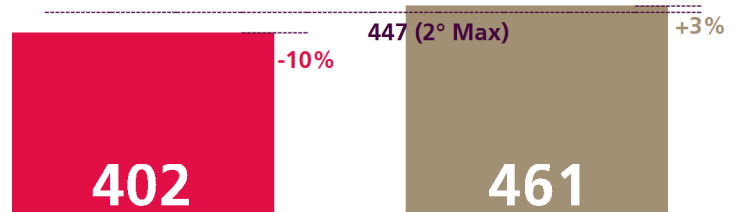
### CO<sub>2</sub>e intensity

Corporate  
Tonnes of CO<sub>2</sub>e / EUR million in turnover  
Scope 1 & 2



### CO<sub>2</sub>e intensity

Sovereign  
Tonnes of CO<sub>2</sub>e / EUR million in GDP



### Achievement of the 2-degree target

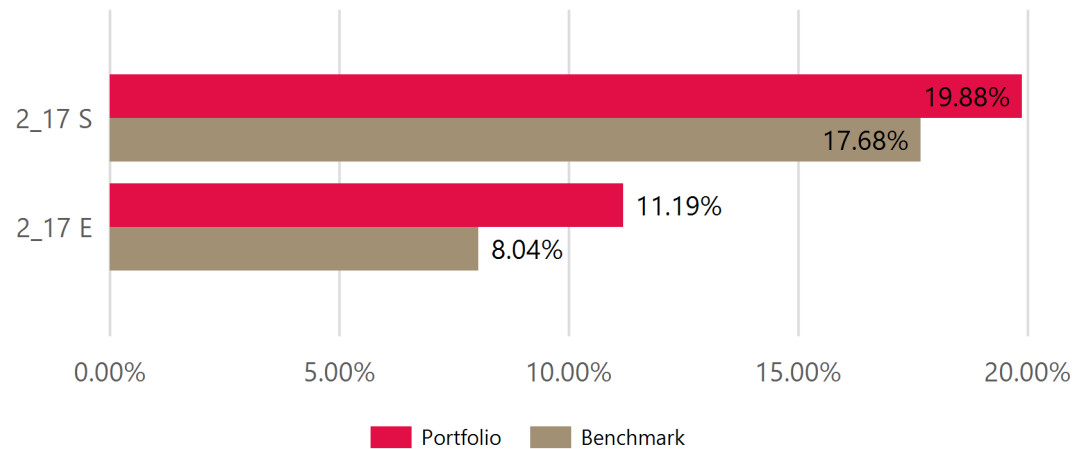
**-50%**

**+6%**

In line with the < 2° Paris climate target ("well below 2 degrees"), the fund's investment activity during the reporting period aimed to reduce the portfolio's CO<sub>2</sub>e emissions by at least 4% per year. The reduction path is calculated from the weighted CO<sub>2</sub>e intensity 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 CO<sub>2</sub>e intensities of the portfolio and of the benchmark respectively. CO<sub>2</sub>e intensities below the 2° Max line indicate that the portfolio or benchmark meets the <2° climate target. Values at "Achievement of the 2-degree target" put the portfolio and benchmark in relation to the climate target. Negative values mean that the target has been achieved.

# Sustainable Investments

## Exposure to Sustainable Investments



The chart shows the percentage revenue of companies included in the fund's portfolio and those of the benchmark that have been invested in a way that is not taxonomy compliant but in line with the environmental ("2\_17 E") and social ("2\_17 S") goals resulting from the SDGs as per Art. 2 (17) SFDR.

### ...and compared to previous periods?

The information was published for the first time in the reporting year.

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

During the reporting period, the asset manager focused on securities of companies that generated revenues from the sale of products and services with a positive contribution to the 17s SGD and did not have DNSH and/or Minimum Safeguards violations.

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

Issuers with a negative net contribution to the SDGs were removed from the investment universe of the financial product during the reporting period. In addition, the subfund took into account adverse impacts on sustainability factors (Principal Adverse Impacts - PAI). For this purpose, the mandatory indicators Annex 1 of Delegated Regulation (EU) 2022/1288 supplementing Regulation (EU) 2019/2088 were used. Companies that the asset manager classified as particularly harmful according to the PAIs were accordingly not included in the sustainable investments. Issuers violating PAIs 7 (biodiversity), 10 (United Nations Global Compact (UNGC)/OECD Guidelines for Multinational Enterprises) or 14 (engagement in controversial arms) received a PAI score of zero. A PAI score was calculated from the remaining PAI indicators. Instruments from issuers with a score < 10 were not counted toward sustainable investments.

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

Principal Adverse Impacts (PAI) have been systematically considered in the investment process.

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

In the investment analysis for sustainable investments, the following norm violations were taken into account in the reporting period: United Nations Global Compact (UNGC), the UN Guiding Principles on Business and Human Rights (UNGP) and the International Labor Organization (ILO) Convention. Any serious violation of these standards resulted in the exclusion of the issuer from the investable universe of the financial product.

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 EU 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.





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

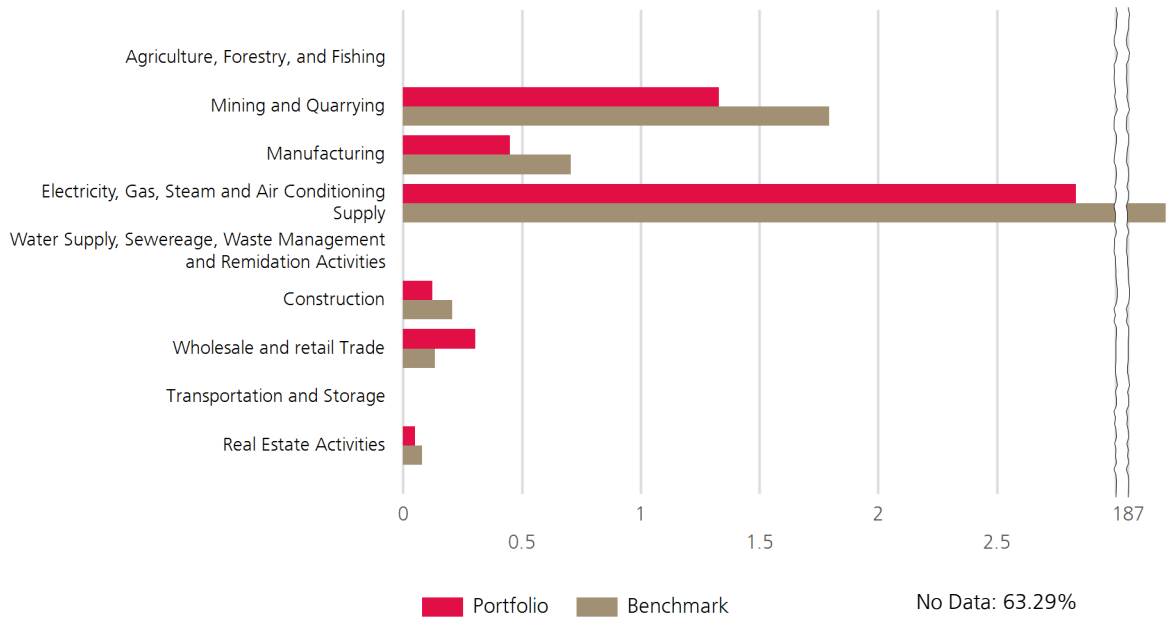
### Principal Adverse Impacts - Corporate Assets

#### Primary Indicators - Energy and Emissions

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
1. GHG emissions	1a. GHG Emissions - Scope 1 per Mio EUR Enterprise Value	20.37	71.48%		48.69		
	1b. GHG Emissions - Scope 2 per Mio EUR Enterprise Value	5.78	71.48%		9.41		
	1c. GHG Emissions - Scope 3 per Mio EUR Enterprise Value	309.71	71.48%		353.94		
2. Carbon footprint	2. GHG Emissions - Scope 1+2+3 per Mio EUR Enterprise Value	335.86	71.48%		412.04		
3. GHG intensity of investee companies	3. GHG Emissions - Emissions Intensity - Total Emissions (EUR)	95.27	71.47%		214.41		
4. Exposure to companies active in the fossil fuel sector	4. Fossil Fuel - Involvement (PAI)	5.82%	71.47%		8.57%		

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
5. Share of non-renewable energy consumption and production	5a. CR Raw - Energy use - Coal/nuclear/unclear energy sources	48.13%	42.34%		52.7%		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	69.49%	37%		71.51%		
	5c. Non-renewable energy production	1.89%	69.17%		3.7%		
6. Energy consumption intensity per high impact climate sector	6. Energy consumption intensity (GWh/mEUR)	0.53	31.29%		10.85		

## Energy Consumption Intensity per High Impact Climate Sector (per mio EUR)



Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
7. Activities negatively affecting biodiversity-sensitive areas	7. Companies negatively affecting biodiversity-sensitive areas	0.18%	71.48%		0.1%		
8. Emissions to water	8. CR Raw - COD emissions	207.29	4.44%		336.12		
9. Hazardous waste and radioactive waste ratio	9. CR Raw - Hazardous waste	257714	12.53%		1.22334e+006		
Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark 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	5.41%	71.48%		15.79%		
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	9.27%	69.02%		14.65%		
12. Unadjusted gender pay gap	12. Unadjusted gender pay gap	0.21%	7.07%		0.42%		
13. Board gender diversity	13. Ratio of female to male board members	59.59%	67.91%		56.97%		
14. Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons)	14. Controversial weapons involvement (APM, CM, Bio, Chem)	0%	71.48%		0.11%		

## Principal Adverse Impacts - Sovereign and Supranational Assets

## Primary Indicators

## Environmental

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
15. GHG Intensity	15. GHG Intensity	490.43	12.5%		529.86		

## Social

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
16. Investee countries subject to social violations	16a. Countries subject to social violations (#)	16.5	4.59%		36.5		
	16b. Countries subject to social violations (%)	22.95%	4.59%		7.08%		

Indicator	Metric
1a	Scope 1 GHG emissions
1b	Scope 2 GHG emissions
1c	Scope 3 GHG emissions
2.	Carbon footprint
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



## 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: 01.04.2022-31.03.2023

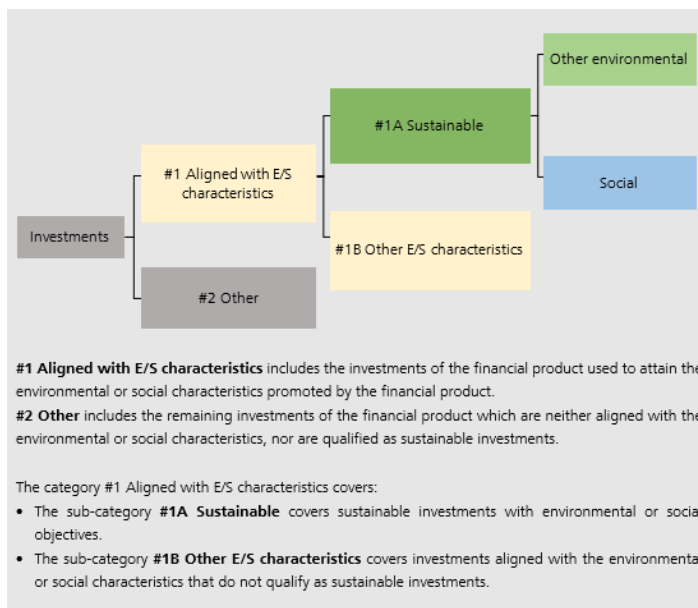
Largest investments	NACE Sector	% Assets	Country
Swisscanto (LU) Bond Fund Responsible Emerging Markets Opportunities NT USD Klasse		3.73%	
Swisscanto (LU) Equity Fund Sustainable Emerging Markets NT USD Klasse		3.61%	
Accum.Ptg.Shs Gam Star Fund Plc - Gam Star Cat Bond Institutional Class Eur		2.98%	
EUR Cash		1.89%	
Apple Inc.	Manufacturing	1.59%	USA
Microsoft Corporation	Information and Communication	1.46%	USA
ASML Holding NV	Manufacturing	1.27%	Netherlands
USD Cash		1.26%	
Swisscanto (LU) Equity Fund Systematic Responsible Emerging Markets NT CHF Klasse		1.24%	
LVMH Moet Hennessy Louis Vuitton SE	Manufacturing	1.10%	France
iShares STOXX Europe 600 Oil & Gas UCITS ETF (DE)		0.91%	
Swisscanto (LU) Bond Fund Responsible Global Credit Opportunities NTH EUR Klasse		0.84%	
SAP SE	Information and Communication	0.72%	Germany
TotalEnergies SE	Mining and Quarrying	0.68%	France
Siemens Aktiengesellschaft	Manufacturing	0.67%	Germany



## What was the proportion of sustainability-related investments?

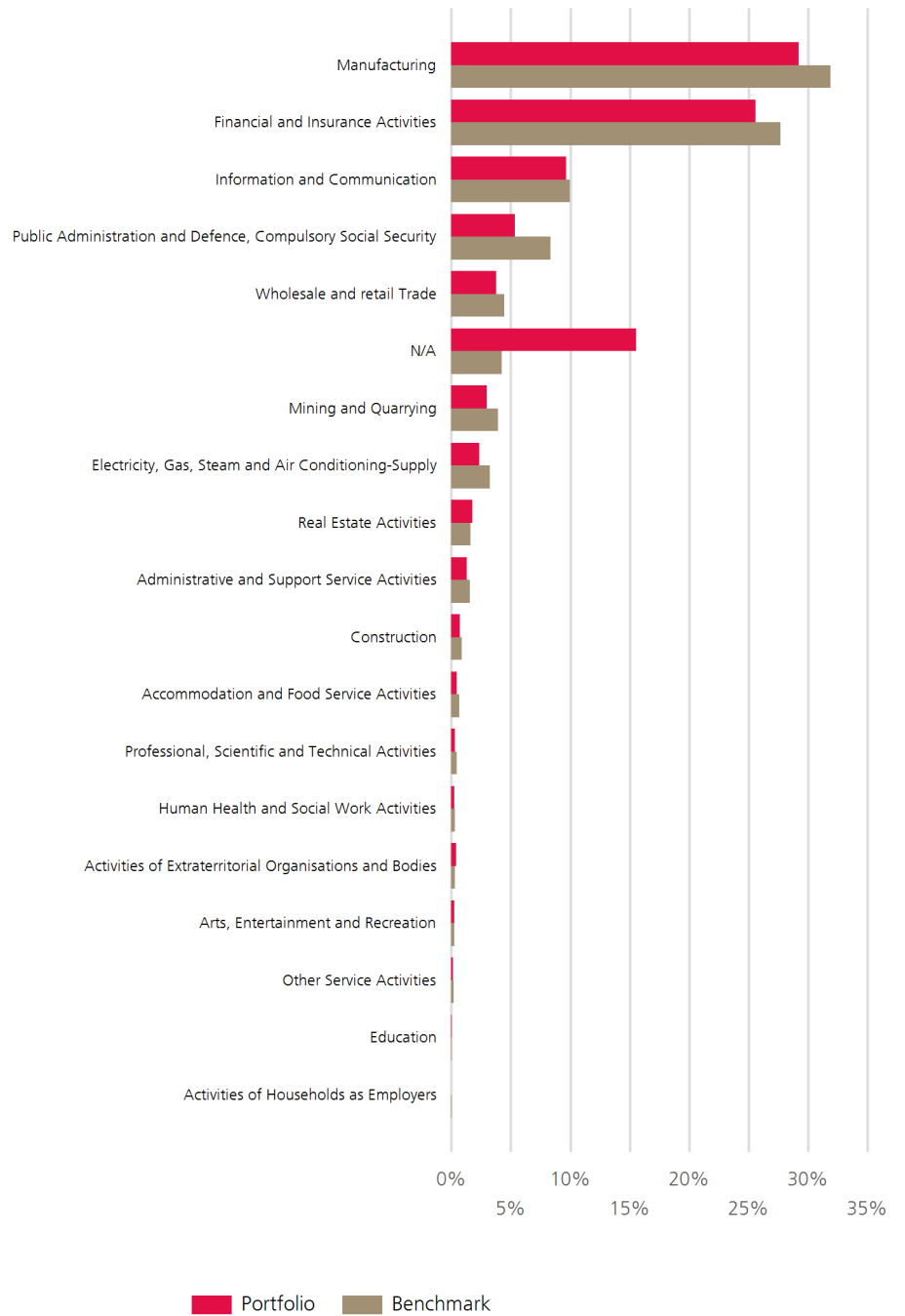
**Asset allocation** describes the share of investments in specific assets.

### What was the asset allocation?



● **In which economic sectors were the investments made?**

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



Taxonomy-aligned activities are expressed as a share of:  
 - **turnover** reflects the "greenness" of investee companies today.

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.



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

No investments were made in economic activities that qualify as environmentally sustainable under the EU Taxonomy.

### Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy<sup>1</sup>?

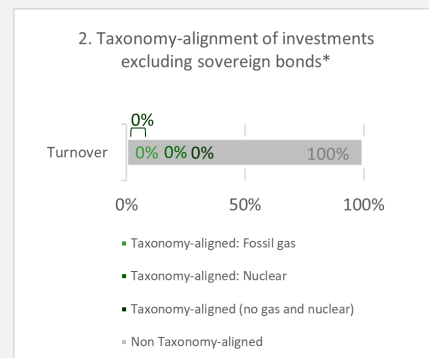
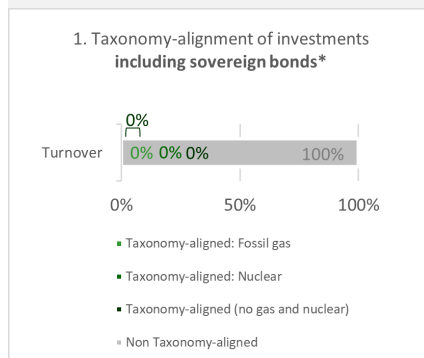
Yes

In fossil gas

In nuclear energy

No

The graphs below show 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

<sup>1</sup>Fossil 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.

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

Not applicable.

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

This is the first reporting year. The comparison with earlier periods will be presented from next year's report onwards.

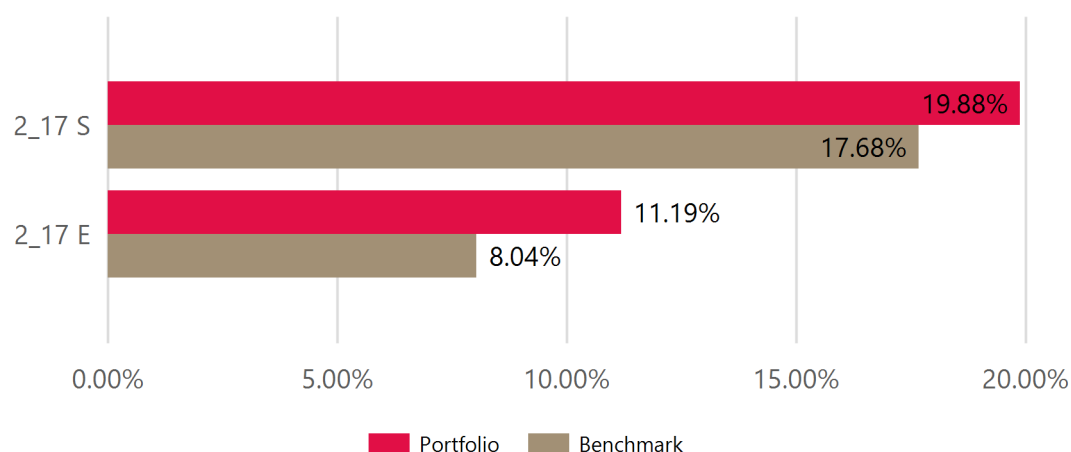
**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**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.

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 and those of the benchmark that have been invested in a way that is not taxonomy compliant but in line with the environmental ("2\_17 E") and social ("2\_17 S") goals resulting from the SDGs as per Art. 2 (17) SFDR.



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

See charts above



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

During the reporting period, this sub-fund had invested less than 33% of the net assets in assets that did not meet the advertised environmental and/or social characteristics (#2 Other Investments). 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 manager 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 17 Sustainable Development Goals (UN SDGs).

More information is available at:

Swisscanto | Proxy Voting Dashboard ([issgovernance.com](https://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.





## **Periodic disclosure as at 31.03.2023**

for the financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852

**Product Name:**

Swisscanto (LU) Portfolio Fund Sustainable Ambition (CHF)

**Legal entity identifier (LEI-Code):**

3912002MS4VLKZHGGP29

## Sustainable investment objective

### Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input checked="" type="radio"/> <input checked="" type="checkbox"/> Yes	<input checked="" type="radio"/> <input type="radio"/> <input type="checkbox"/> No
<input checked="" type="checkbox"/> It made <b>sustainable investments with an environmental objective: <u>25</u>%</b>	<input type="checkbox"/> It <b>promoted Environmental/Social (E/S) characteristics</b> and while it did not have as its objective a sustainable investment, it had a proportion of <u>  </u> % of sustainable investments
<input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy	<input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under EU Taxonomy
<input checked="" type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy	<input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under EU Taxonomy
<input checked="" type="checkbox"/> It made <b>sustainable investments with a social objective: <u>25</u>%</b>	<input type="checkbox"/> with a social objective
	<input type="checkbox"/> It promoted E/S characteristics, but <b>did not make any sustainable investments</b>

**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, establishing a list of **environmentally sustainable economic activities**. For the time being, it does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

The key figures stated refer to the sustainable investments committed to in the sustainability-related appendix to the sales prospectus, not to the sustainable investments actually achieved.



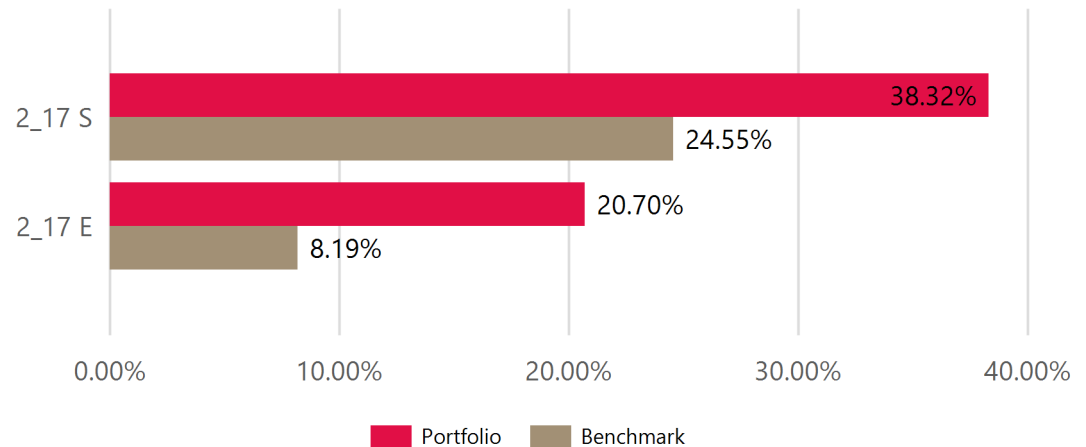
## To what extent was the sustainable investment objective of this financial product met?

**Sustainability indicators** measure how the sustainable objectives of this financial product are attained.

### How did the sustainability indicators perform?

## Sustainable Investments

### Exposure to Sustainable Investments



The chart shows the percentage revenue of companies included in the fund's portfolio and those of the benchmark that have been invested in a way that is not taxonomy compliant but in line with the environmental ("2\_17 E") and social ("2\_17 S") goals resulting from the SDGs as per Art. 2 (17) SFDR. The total quota of 50% was reached, the environmental partial quota was slightly not reached.

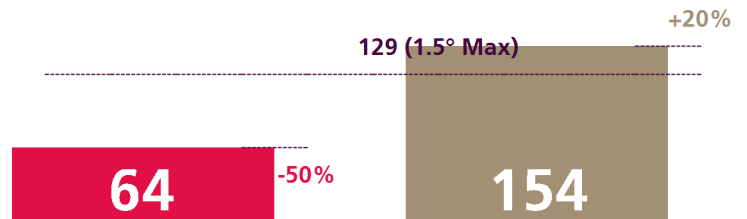
In addition, since January 1, 2023, the Portfolio Manager also aimed at sustainable investments with this financial product by targeting the portfolio to reduce CO2 emissions (ratio of 80%) in sense of Article 9(3) of Regulation (EU) 2019/2088 on sustainability-related disclosure requirements in the financial sector. This aspect could not be shown in the chart due to the short application period.

# Reduction of CO<sub>2</sub>e intensity

## CO<sub>2</sub>e intensity relative to Paris climate targets

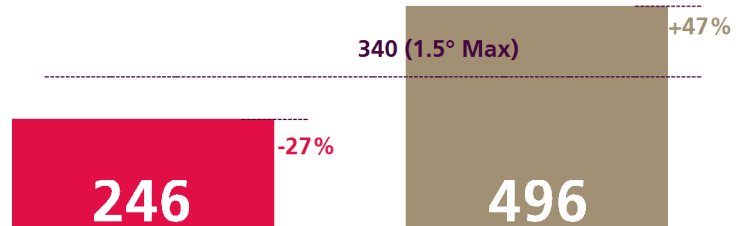
### CO<sub>2</sub>e intensity

Corporate  
Tonnes of CO<sub>2</sub>e / EUR million in turnover  
Scope 1 & 2



### CO<sub>2</sub>e intensity

Sovereign  
Tonnes of CO<sub>2</sub>e / EUR million in GDP



### Achievement of the 1.5-degree target

**-48%**




**+24%**


In line with the 1.5° Paris climate target, the fund's investment activity during the reporting period aimed to reduce the portfolio's CO<sub>2</sub>e emissions by at least 7.5% per year. The reduction path is calculated from the weighted CO<sub>2</sub>e intensity of the benchmark, discounted at 7.5% per year plus nominal economic growth. The dashed 1.5° max line indicates the maximum value. The bars represent the CO<sub>2</sub>e intensities of the portfolio and of the benchmark respectively. CO<sub>2</sub>e intensities below the 1.5° Max line indicate that the portfolio or benchmark meets the 1.5° climate target. Values at "Achievement of the 1.5-degree target" put the portfolio and benchmark in relation to the climate target. Negative values mean that the target has been achieved.

# Exclusion Criteria


## Exposure to Controversies

### Sustainable


Criteria	Portfolio weight	Benchmark weight	Number of companies in benchmark	Criteria	Portfolio weight	Benchmark weight	Number of companies in benchmark
 Genetic engineering: Release of GMOs	0.00%	0.44%	11	 Nuclear energy	0.00%	1.97%	82
Non-sustainable forestry	0.00%	0.17%	24	Production of military hardware	0.00%	1.17%	66
Unsustainable fisheries and aquaculture	0.00%	0.05%	9	Production of alcohol (>5% revenue)	0.00%	0.53%	39
Uncertified Palm Oil (<50% RSPO)	0.00%	0.00%	0	Manufacture of tobacco and smokers' accessories	0.00%	0.45%	23
 Extraction of fossil fuels	0.00%	7.36%	131	Controversial weapons	0.00%	0.40%	5
Operation of fossil-fuel power stations	0.15%	2.34%	170	Intensive livestock farming	0.00%	0.38%	40
Coal reserves	0.00%	1.40%	94	Manufacture of weapons and ammunition	0.00%	0.35%	8
Manufacture of automobiles and aircraft	0.00%	1.28%	55	Child labour	0.00%	0.26%	4
Extraction of coal (>5% revenue)	0.00%	0.07%	22	UN Global Compact violations	0.00%	0.24%	14
Airlines	0.00%	0.06%	29	Gambling (>5% revenue)	0.00%	0.15%	20
Cruise ship operators	0.00%	0.02%	3	Production of pornography	0.00%	0.01%	2
				Genetic engineering: human medicine	0.00%	0.00%	0



Decline in biodiversity



Climate change

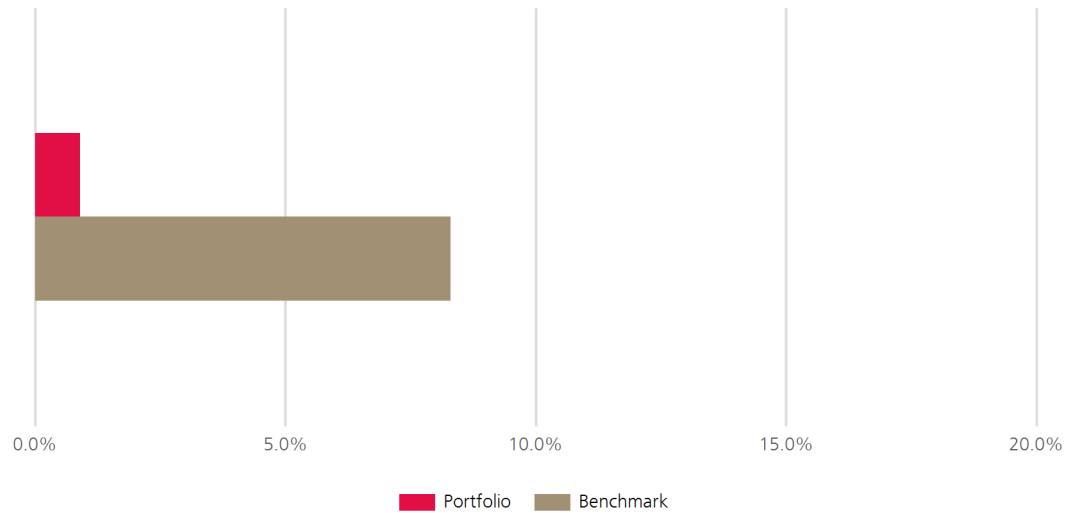


Risk to society and health

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 number of companies that have violated the exclusion criteria and the respective portfolio and benchmark 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.

# ESG Laggards

## Exposure to ESG Laggards



The portfolio aimed for a lower exposure to ESG laggards compared to the benchmark during the reporting period. ESG laggards are companies with the weakest environmental, social and governance performance of the relevant investment universe.

### ...and compared to previous periods?

The information was published for the first time in the reporting year.

**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 the sustainable investments not cause significant harm to any sustainable investment objective?

Issuers with a net negative contribution to the SDGs were removed from the financial product's investment universe during the reporting period. In addition, the portfolio considered Principal Adverse Impacts (PAI). For this purpose, the mandatory indicators from Annex 1 to Regulation (EU) 2019/2088 were used as a basis. Companies considered to do significant harm according to the PAI were not eligible to be counted as sustainable investments.

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

The adverse effects have been systematically taken into account in the investment process.

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

In the investment analysis for sustainable investments, the following norm violations were considered in the reporting period: the United Nations Global Compact (UNGC), the United Nations General Principles of Business and Human Rights (UNGP), and the International Labour Organization (ILO) Conventions (Core and Broad). Any serious violation of these norms resulted in the removal of the issuer from the financial product's investable universe.



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

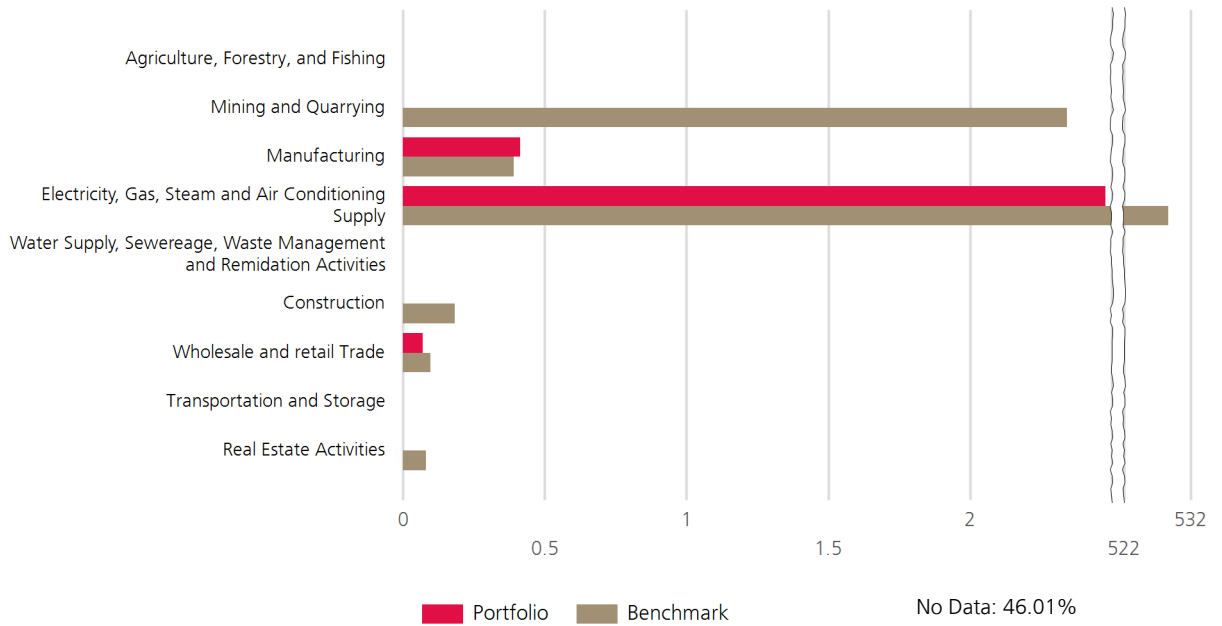
### Principal Adverse Impacts - Corporate Assets

#### Primary Indicators - Energy and Emissions

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
1. GHG emissions	1a. GHG Emissions - Scope 1 per Mio EUR Enterprise Value	13.1	83.73%		40.65		
	1b. GHG Emissions - Scope 2 per Mio EUR Enterprise Value	6.36	83.73%		7.8		
	1c. GHG Emissions - Scope 3 per Mio EUR Enterprise Value	237.85	83.73%		271.16		
2. Carbon footprint	2. GHG Emissions - Scope 1+2+3 per Mio EUR Enterprise Value	257.31	83.73%		319.61		
3. GHG intensity of investee companies	3. GHG Emissions - Emissions Intensity - Total Emissions (EUR)	83.18	83.73%		181.23		
4. Exposure to companies active in the fossil fuel sector	4. Fossil Fuel - Involvement (PAI)	1.52%	83.79%		5.56%		

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
5. Share of non-renewable energy consumption and production	5a. CR Raw - Energy use - Coal/nuclear/unclear energy sources	57.04%	45.59%		56.11%		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	77.61%	41.26%		75.29%		
	5c. Non-renewable energy production	0.3%	83.53%		1.83%		
6. Energy consumption intensity per high impact climate sector	6. Energy consumption intensity (GWh/mEUR)	0.31	48.78%		7.54		

## Energy Consumption Intensity per High Impact Climate Sector (per mio EUR)



Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
7. Activities negatively affecting biodiversity-sensitive areas	7. Companies negatively affecting biodiversity-sensitive areas	0%	83.79%		0.04%		
8. Emissions to water	8. CR Raw - COD emissions	251.88	10.51%		176.24		
9. Hazardous waste and radioactive waste ratio	9. CR Raw - Hazardous waste	794794	22.68%		1.18499e+006		

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark 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%	83.79%		23.65%		
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	7.59%	81.12%		14.86%		
12. Unadjusted gender pay gap	12. Unadjusted gender pay gap	0.45%	8.98%		0.43%		
13. Board gender diversity	13. Ratio of female to male board members	53.5%	77.46%		50.65%		
14. Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons)	14. Controversial weapons involvement (APM, CM, Bio, Chem)	0%	83.79%		0.1%		



## Principal Adverse Impacts - Sovereign and Supranational Assets

## Primary Indicators

## Environmental

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
15. GHG Intensity	15. GHG Intensity	298.43	7.16%		570.41		

## Social

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
16. Investee countries subject to social violations	16a. Countries subject to social violations (#)	0	0.46%		36.5		
	16b. Countries subject to social violations (%)	0%	0.46%		7.16%		

Indicator	Metric
1a	Scope 1 GHG emissions
1b	Scope 2 GHG emissions
1c	Scope 3 GHG emissions
2.	Carbon footprint
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



## 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: 01.04.2022-31.03.2023

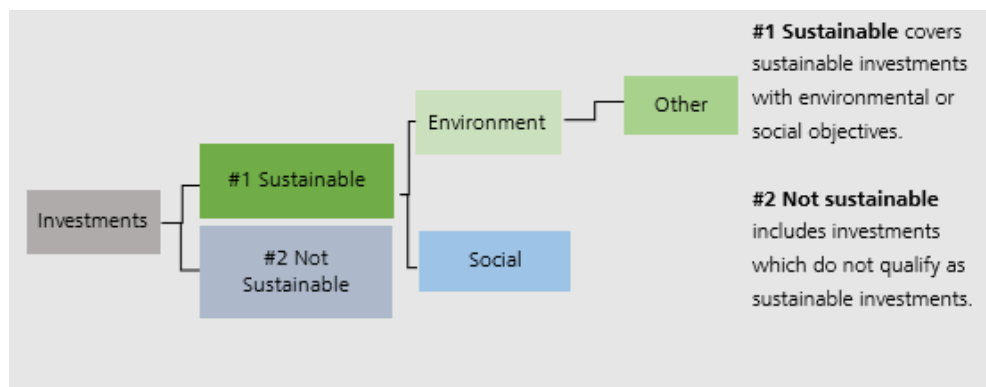
Largest investments	NACE Sector	% Assets	Country
Swisscanto (LU) Equity Fund Sustainable Emerging Markets NT USD Klasse		7.60%	
Nestle S.A.	Manufacturing	5.10%	Switzerland
Roche Holding Ltd Dividend Right Cert.	Manufacturing	3.91%	Switzerland
Novartis AG	Manufacturing	3.31%	Switzerland
CHF Cash		3.26%	
Microsoft Corporation	Information and Communication	1.79%	USA
Zurich Insurance Group Ltd	Financial and Insurance Activities	1.57%	Switzerland
Alphabet Inc. Class A	Information and Communication	1.42%	USA
Lonza Group AG	Manufacturing	1.19%	Switzerland
UnitedHealth Group Incorporated	Financial and Insurance Activities	0.99%	USA
UBS Group AG	Financial and Insurance Activities	0.98%	Switzerland
ABB Ltd.	Manufacturing	0.96%	Switzerland
Alcon AG	Manufacturing	0.95%	Switzerland
Sika AG	Manufacturing	0.80%	Switzerland
Thermo Fisher Scientific Inc.	Manufacturing	0.80%	USA



## What was the proportion of sustainability-related investments?

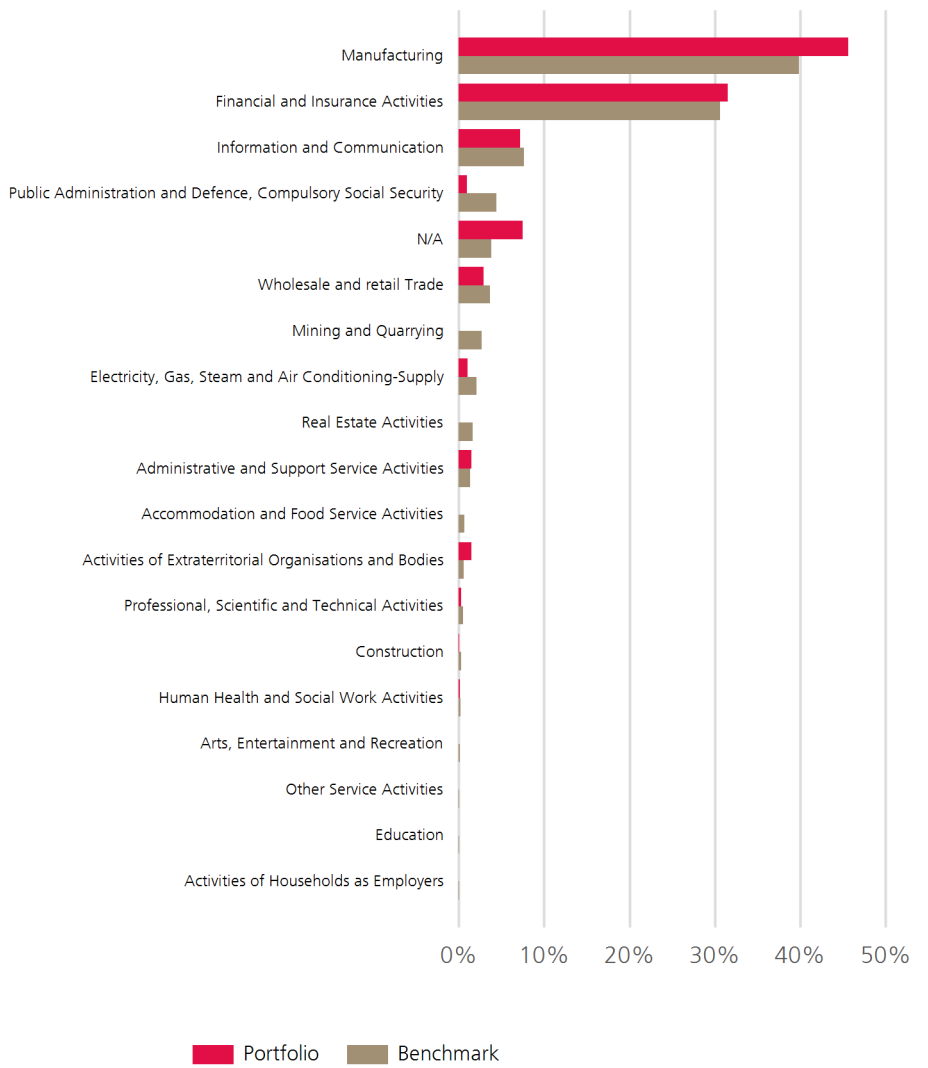
**Asset allocation** describes the share of investments in specific assets.

### What was the asset allocation?



● In which economic sectors were the investments made?

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





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

No investments were made in economic activities that qualify as environmentally sustainable under the EU Taxonomy.

### Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy<sup>1</sup>?

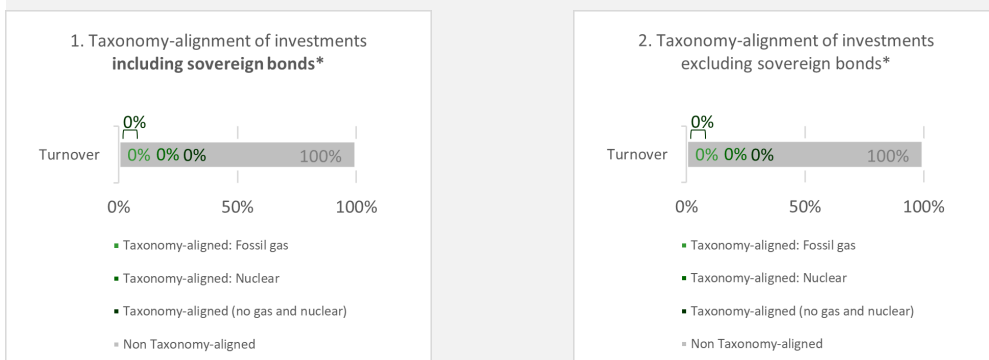
Yes

In fossil gas

In nuclear energy

No

The graphs below show 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

<sup>1</sup>Fossil 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.

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

Not applicable.

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

This is the first reporting year and the comparison to previous periods will be shown starting from the next available report.

Taxonomy-aligned activities are expressed as a share of:  
- **turnover** reflects the "greenness" of investee companies today.

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.

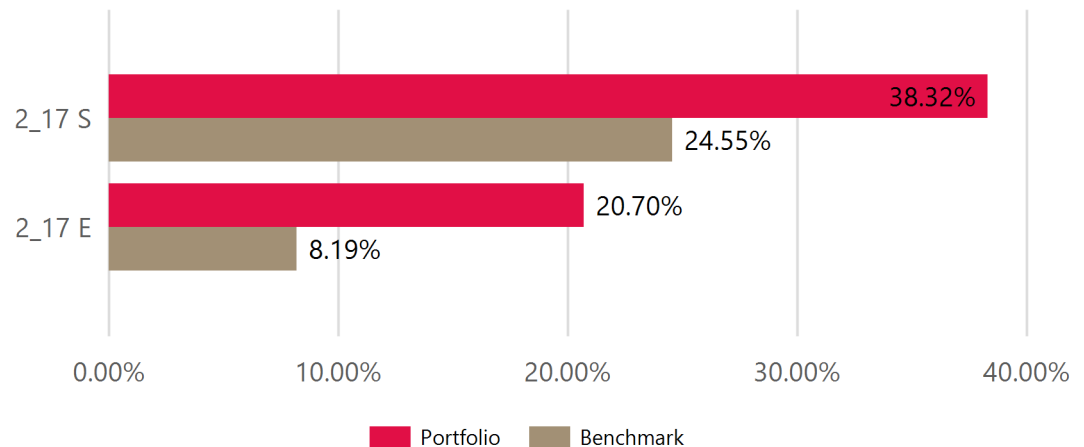
**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**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.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



### 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 and those of the benchmark that have been invested in a way that is not taxonomy compliant but in line with the environmental ("2\_17 E") and social ("2\_17 S") goals resulting from the SDGs as per Art. 2 (17) SFDR. The total quota of 50% was reached, the environmental partial quota was slightly not reached.

In addition, since January 1, 2023, the Portfolio Manager also aimed at sustainable investments with this financial product by targeting the portfolio to reduce CO2 emissions (ratio of 80%) in sense of Article 9(3) of Regulation (EU) 2019/2088 on sustainability-related disclosure requirements in the financial sector. This aspect could not be shown in the chart due to the short application period.



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

See charts above



### What investments were included under "not sustainable", what was their purpose and were there any minimum environmental or social safeguards?

Non-sustainable investments included derivatives and cash and cash equivalents. These did not meet the minimum social and environmental protection requirements.



## What actions have been taken to attain the sustainable investment objectives during the reference period?

During the reporting period, the asset manager 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 17 Sustainable Development Goals (UN SDGs).

For more information, please visit:

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 sustainable benchmark?

No benchmark was determined as a reference value for achieving the sustainable investment targets.

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

- **How did 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 sustainable investment objective?**  
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.



**Swisscanto**  
Asset Management  
International S.A.

## **Periodic disclosure as at 31.03.2023**

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) Portfolio Fund Responsible Focus (CHF)

**Legal entity identifier (LEI-Code):**

549300WLCBSRIB0E4R71

## Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

**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 lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

<input checked="" type="radio"/> <input checked="" type="radio"/> <input type="checkbox"/> Yes	<input checked="" type="radio"/> <input type="radio"/> <input checked="" type="checkbox"/> No
<input type="checkbox"/> It made <b>sustainable investments with an environmental objective: _%</b>  <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 <b>sustainable investments with a social objective: _%</b>	<input checked="" type="checkbox"/> It <b>promoted Environmental/Social (E/S) characteristics</b> and while it did not have as its objective a sustainable investment, it had a proportion of <b>5%</b> 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 <b>did not make any sustainable investments</b>

The key figures stated refer to the sustainable investments committed to in the sustainability-related appendix to the sales prospectus, not to the sustainable investments actually achieved.





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





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

### How did the sustainability indicators perform?

## Exclusion Criteria

### Exposure to Controversies

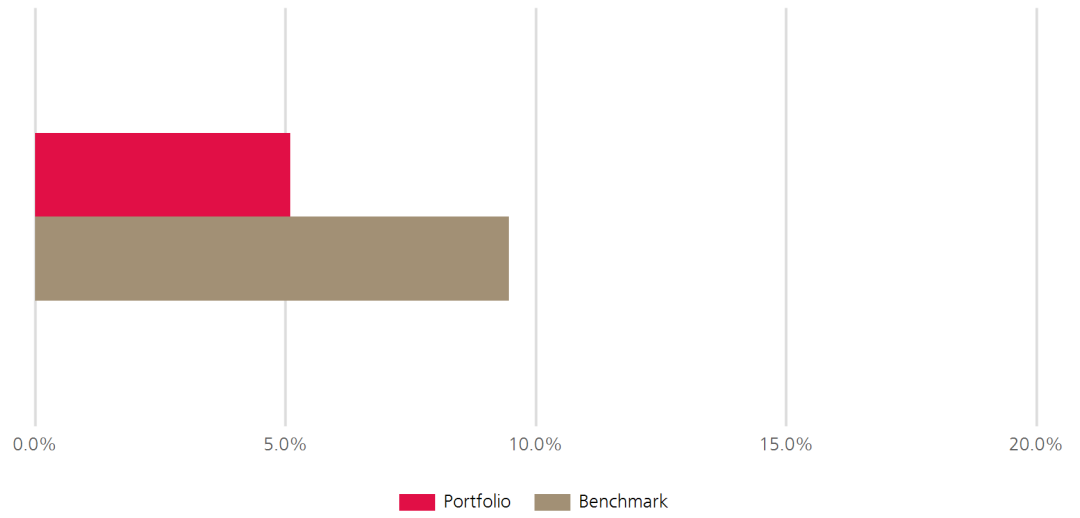
#### Responsible

Criteria	Portfolio weight	Benchmark weight	Number of companies in benchmark	Criteria	Portfolio weight	Benchmark weight	Number of companies in benchmark
 <b>Coal reserves (ex. metal production)</b>	0.01%	0.74%	48	 <b>Production of military hardware (&gt;5% revenue)</b>	0.00%	0.77%	27
<b>Extraction of coal (&gt;5% revenue)</b>	0.00%	0.08%	22	<b>Controversial weapons</b>	0.00%	0.51%	5
 <b>Climate change</b>				<b>Manufacture of weapons and ammunition</b>	0.00%	0.44%	8
 <b>Risk to society and health</b>				<b>Child labour</b>	0.00%	0.28%	4
				<b>UN Global Compact violations</b>	0.04%	0.20%	14
				<b>Production of pornography</b>	0.00%	0.02%	2

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 number of companies that have violated the exclusion criteria and the respective portfolio and benchmark 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.

# ESG Laggards

## Exposure to ESG Laggards



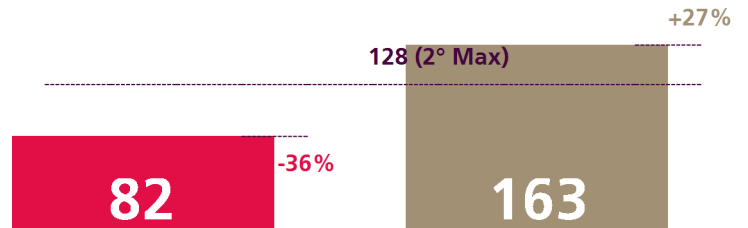
The portfolio aimed for a lower exposure to ESG laggards compared to the benchmark during the reporting period. ESG laggards are companies with the weakest environmental, social and governance performance of the relevant investment universe.

# Reduction of CO<sub>2</sub>e intensity

## CO<sub>2</sub>e intensity relative to Paris climate targets

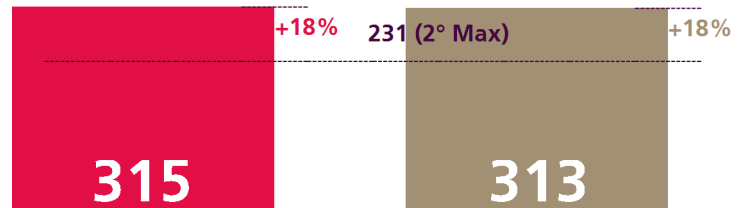
### CO<sub>2</sub>e intensity

Corporate  
Tonnes of CO<sub>2</sub>e / EUR million in turnover  
Scope 1 & 2



### CO<sub>2</sub>e intensity

Sovereign  
Tonnes of CO<sub>2</sub>e / EUR million in GDP



### Achievement of the 2-degree target

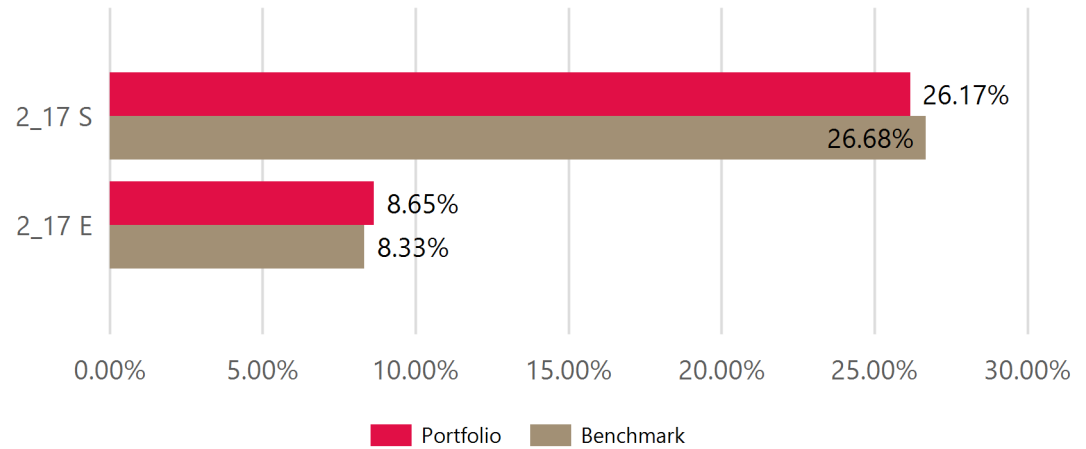
**-33%**

**+27%**

In line with the < 2° Paris climate target ("well below 2 degrees"), the fund's investment activity during the reporting period aimed to reduce the portfolio's CO<sub>2</sub>e emissions by at least 4% per year. The reduction path is calculated from the weighted CO<sub>2</sub>e intensity 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 CO<sub>2</sub>e intensities of the portfolio and of the benchmark respectively. CO<sub>2</sub>e intensities below the 2° Max line indicate that the portfolio or benchmark meets the <2° climate target. Values at "Achievement of the 2-degree target" put the portfolio and benchmark in relation to the climate target. Negative values mean that the target has been achieved.

# Sustainable Investments

## Exposure to Sustainable Investments



The chart shows the percentage revenue of companies included in the fund's portfolio and those of the benchmark that have been invested in a way that is not taxonomy compliant but in line with the environmental ("2\_17 E") and social ("2\_17 S") goals resulting from the SDGs as per Art. 2 (17) SFDR.

### ...and compared to previous periods?

The information was published for the first time in the reporting year.

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

During the reporting period, the asset manager focused on securities of companies that generated revenues from the sale of products and services with a positive contribution to the 17s SGD and did not have DNSH and/or Minimum Safeguards violations.

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

Issuers with a negative net contribution to the SDGs were removed from the investment universe of the financial product during the reporting period. In addition, the subfund took into account adverse impacts on sustainability factors (Principal Adverse Impacts - PAI). For this purpose, the mandatory indicators Annex 1 of Delegated Regulation (EU) 2022/1288 supplementing Regulation (EU) 2019/2088 were used. Companies that the asset manager classified as particularly harmful according to the PAIs were accordingly not included in the sustainable investments. Issuers violating PAIs 7 (biodiversity), 10 (United Nations Global Compact (UNGC)/OECD Guidelines for Multinational Enterprises) or 14 (engagement in controversial arms) received a PAI score of zero. A PAI score was calculated from the remaining PAI indicators. Instruments from issuers with a score < 10 were not counted toward sustainable investments.

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

Principal Adverse Impacts (PAI) have been systematically considered in the investment process.

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

In the investment analysis for sustainable investments, the following norm violations were taken into account in the reporting period: United Nations Global Compact (UNGC), the UN Guiding Principles on Business and Human Rights (UNGP) and the International Labor Organization (ILO) Convention. Any serious violation of these standards resulted in the exclusion of the issuer from the investable universe of the financial product.

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 EU 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.



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

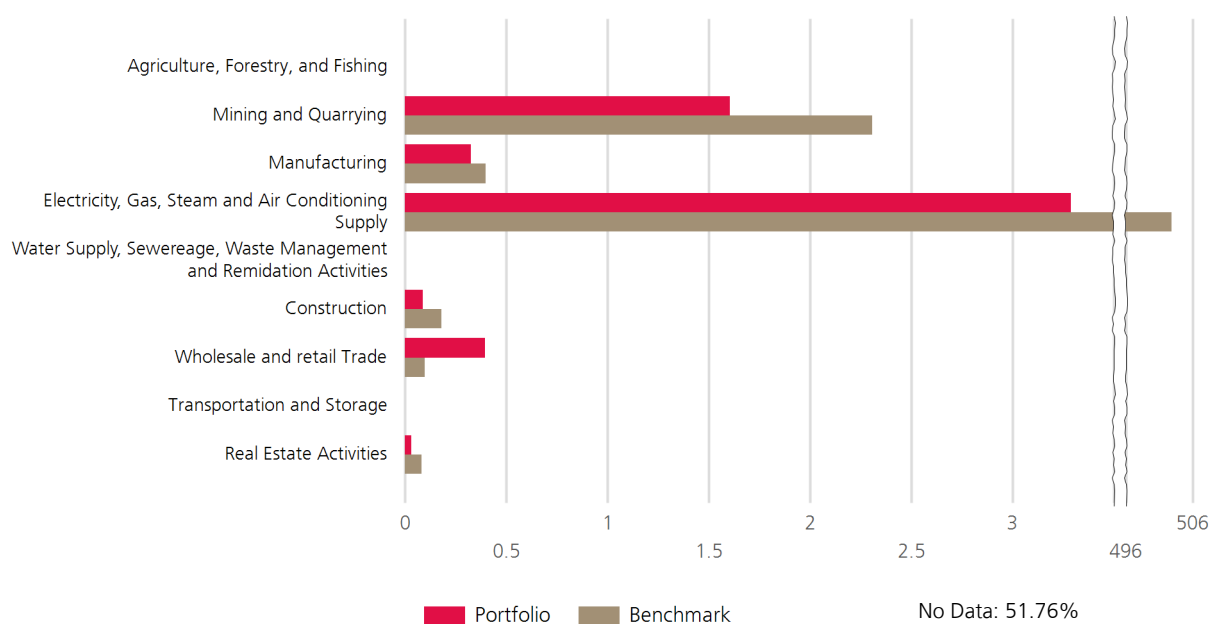
### Principal Adverse Impacts - Corporate Assets

#### Primary Indicators - Energy and Emissions

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
1. GHG emissions	1a. GHG Emissions - Scope 1 per Mio EUR Enterprise Value	23.89	77.44%		46.11		
	1b. GHG Emissions - Scope 2 per Mio EUR Enterprise Value	5.27	77.44%		8.74		
	1c. GHG Emissions - Scope 3 per Mio EUR Enterprise Value	280.54	77.44%		312.04		
2. Carbon footprint	2. GHG Emissions - Scope 1+2+3 per Mio EUR Enterprise Value	309.7	77.44%		366.89		
3. GHG intensity of investee companies	3. GHG Emissions - Emissions Intensity - Total Emissions (EUR)	105.43	77.43%		188.58		
4. Exposure to companies active in the fossil fuel sector	4. Fossil Fuel - Involvement (PAI)	3.99%	77.49%		6.48%		

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
5. Share of non-renewable energy consumption and production	5a. CR Raw - Energy use - Coal/nuclear/unclear energy sources	53.09%	49.36%		55.89%		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	74.36%	43.75%		74.62%		
	5c. Non-renewable energy production	0.62%	75.73%		1.87%		
6. Energy consumption intensity per high impact climate sector	6. Energy consumption intensity (GWh/mEUR)	0.34	41.92%		7.66		

## Energy Consumption Intensity per High Impact Climate Sector (per mio EUR)



Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
7. Activities negatively affecting biodiversity-sensitive areas	7. Companies negatively affecting biodiversity-sensitive areas	0.08%	77.49%		0.04%		
8. Emissions to water	8. CR Raw - COD emissions	176.14	9.67%		215.54		
9. Hazardous waste and radioactive waste ratio	9. CR Raw - Hazardous waste	446453	20.53%		1.41004e+006		
Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark 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	4.03%	77.49%		20.39%		
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	10.31%	76.43%		17.41%		
12. Unadjusted gender pay gap	12. Unadjusted gender pay gap	0.25%	7.27%		0.43%		
13. Board gender diversity	13. Ratio of female to male board members	51.52%	75.73%		49.97%		
14. Exposure to controversial weapons (antipersonnel mines, cluster munitions, chemical weapons and biological weapons)	14. Controversial weapons involvement (APM, CM, Bio, Chem)	0%	77.49%		0.13%		

## Principal Adverse Impacts - Sovereign and Supranational Assets

## Primary Indicators

## Environmental

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
15. GHG Intensity	15. GHG Intensity	728.96	4.47%		701.26		

## Social

Indicator	Factor	Portfolio Current	Coverage	Portfolio previous year	Benchmark current	Benchmark previous year	Explanation
16. Investee countries subject to social violations	16a. Countries subject to social violations (#)	16.75	1.05%		36.5		
	16b. Countries subject to social violations (%)	16.93%	1.05%		7.16%		

Indicator	Metric
1a	Scope 1 GHG emissions
1b	Scope 2 GHG emissions
1c	Scope 3 GHG emissions
2.	Carbon footprint
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





## 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: 01.04.2022-31.03.2023

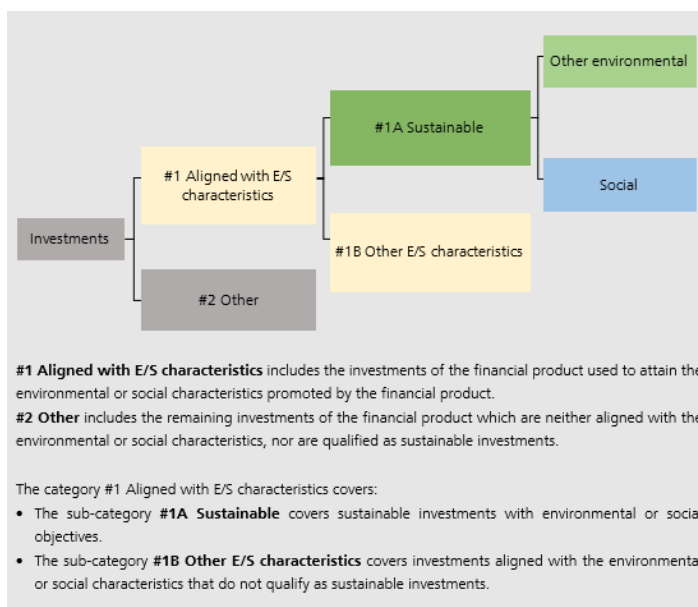
Largest investments	NACE Sector	% Assets	Country
Nestle S.A.	Manufacturing	6.17%	Switzerland
Roche Holding Ltd Dividend Right Cert.	Manufacturing	4.34%	Switzerland
Swisscanto (LU) Equity Fund Sustainable Emerging Markets NT USD Klasse		4.27%	
Swisscanto (LU) Bond Fund Vision Responsible CHF NT Klasse		3.94%	
GAM Star Fund PLC - GAM Star Cat Bond Institutional Class CHF Accum.Ptg.Shs		3.61%	
Novartis AG	Manufacturing	3.57%	Switzerland
Swisscanto (LU) Bond Fund Vision Responsible International NT CHF Klasse		3.43%	
Swisscanto (LU) Bond Fund Responsible Emerging Markets Opportunities NT USD Klasse		2.19%	
Apple Inc.	Manufacturing	1.86%	USA
CHF Cash		1.80%	
Zurich Insurance Group Ltd	Financial and Insurance Activities	1.59%	Switzerland
Microsoft Corporation	Information and Communication	1.57%	USA
UBS Group AG	Financial and Insurance Activities	1.32%	Switzerland
Swisscanto (LU) Bond Fund Responsible Global Credit Opportunities NTH CHF Klasse		1.26%	
Swisscanto (LU) Equity Fund Systematic Responsible Emerging Markets NT CHF Klasse		1.25%	



## What was the proportion of sustainability-related investments?

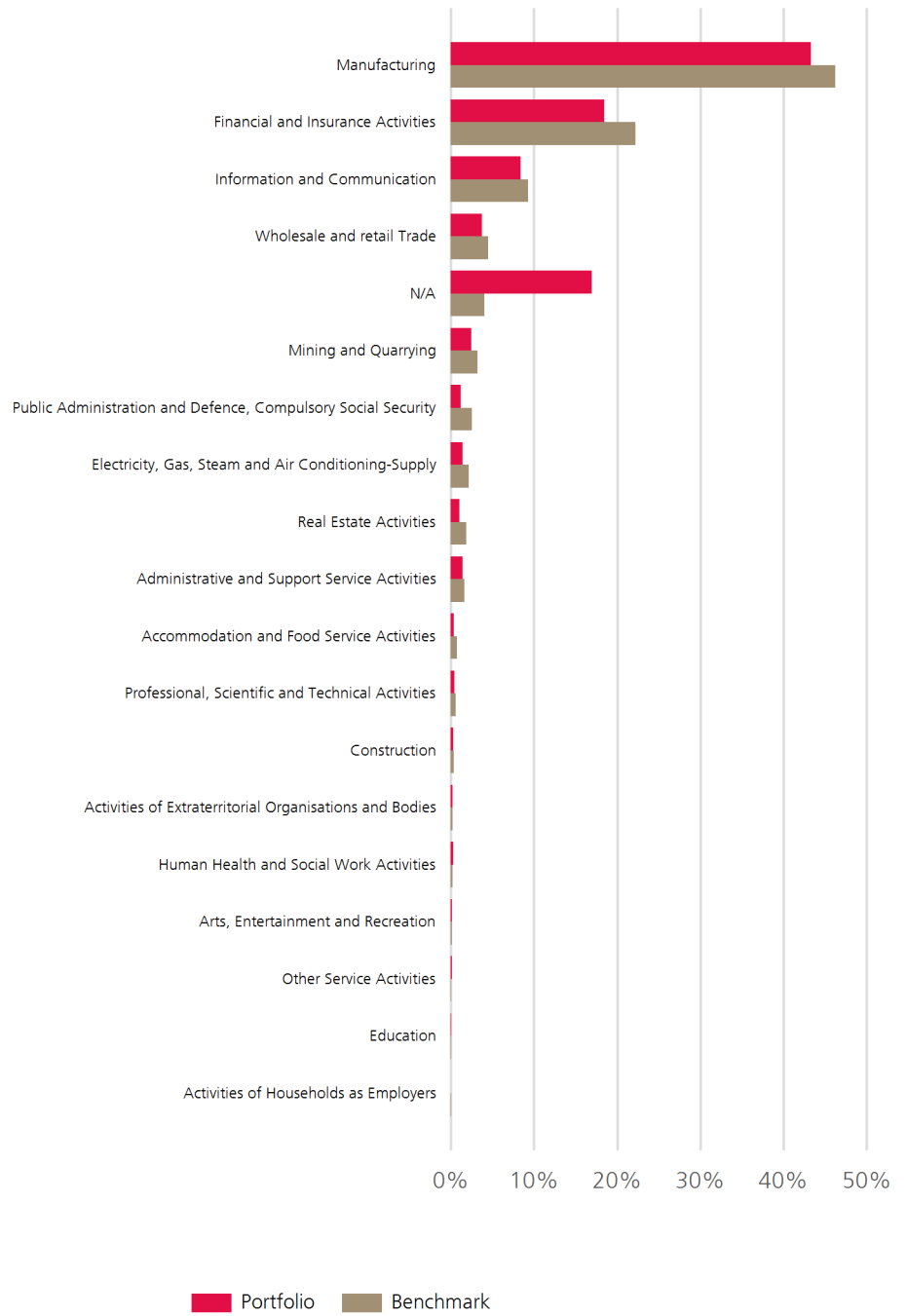
**Asset allocation** describes the share of investments in specific assets.

### What was the asset allocation?



● **In which economic sectors were the investments made?**

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



Taxonomy-aligned activities are expressed as a share of:  
 - **turnover** reflects the "greenness" of investee companies today.

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.



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

No investments were made in economic activities that qualify as environmentally sustainable under the EU Taxonomy.

### Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy<sup>1</sup>?

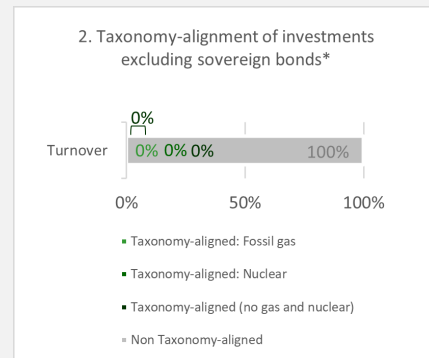
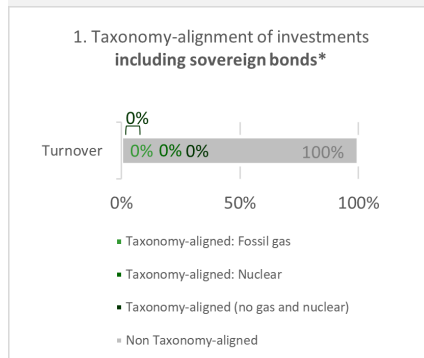
Yes

In fossil gas

In nuclear energy

No

The graphs below show 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

<sup>1</sup>Fossil 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.

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

Not applicable.

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

This is the first reporting year. The comparison with earlier periods will be presented from next year's report onwards.

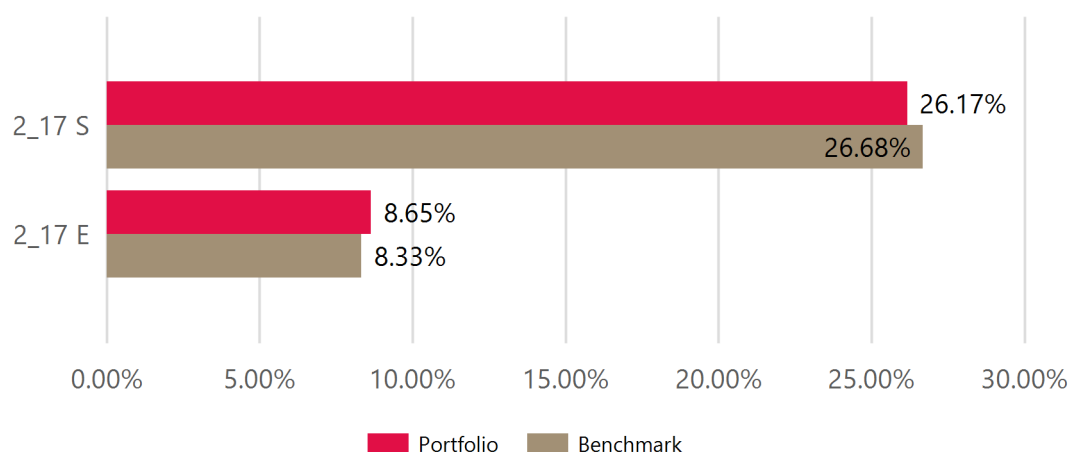
**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**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.

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 and those of the benchmark that have been invested in a way that is not taxonomy compliant but in line with the environmental ("2\_17 E") and social ("2\_17 S") goals resulting from the SDGs as per Art. 2 (17) SFDR.



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

See charts above



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

During the reporting period, this sub-fund had invested less than 33% of the net assets in assets that did not meet the advertised environmental and/or social characteristics (#2 Other Investments). 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 manager 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 17 Sustainable Development Goals (UN SDGs).

More information is available at:

Swisscanto | Proxy Voting Dashboard ([issgovernance.com](https://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.

## Swisscanto (LU) Portfolio Fund

### Report of the Réviseur d'Entreprises agréé

To shareholders of the  
Swisscanto (LU) Portfolio Fund

#### **Audit opinion**

We have audited the annual financial statements of Swisscanto (LU) Portfolio Fund and its sub-funds (the "Fund"), comprising the statement of net investment portfolio as at 31 March 2023, the income and expense statement and other changes in net assets for the financial year ending on this date, as well as the notes with a summary of significant accounting policies.

In our opinion, the accompanying annual financial statements give a true and fair view of the assets and the financial position of the Fund and its sub-funds as at 31 March 2023, as well as its income and the development of its net assets for the financial year ending on this date, in compliance with the legal provisions and regulations applicable in Luxembourg for the preparation of annual financial statements.

#### **Basis for our audit opinion**

We conducted our audit in accordance with the Law of 23 July 2016 governing the audit profession and according to the International Standards on Auditing (ISA) adopted by the Commission de Surveillance du Secteur Financier (CSSF) for Luxembourg. Our responsibilities under the Law of 23 July 2016 and the ISA standards, as adopted in Luxembourg by the CSSF, are described in more detail in the section "Responsibility of the Réviseur d'Entreprises agréé for the audit of the annual financial statements". We are also independent of the Fund in accordance with the International Ethics Standards Board for Accountants' International Code of Ethics for Professional Accountants (IESBA Code) adopted by the CSSF for Luxembourg together with the ethical requirements that are relevant to our audit, and we have fulfilled our other ethical responsibilities in accordance with these 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 Management Company's Board of Directors is responsible for the other information. Other information includes the information contained in the annual report, but does not include the financial statements or our Report by the Réviseur d'Entreprises agréé on the annual financial statements.

Our audit opinion on the annual financial statements does not cover other information and we do not give any kind of assurance concerning this information.

In connection with our audit of the annual financial statements, it is our responsibility to read the other information and thereby assess whether there is any material discrepancy between this information and the annual financial statements or with the findings of our audit, or whether the other information appears to contain material misstatements. If, on the basis of our work, we conclude that other information contains material misstatements, we are obliged to report this. We have nothing to report in this respect.

## Swisscanto (LU) Portfolio Fund

### Report by the Réviseur d'Entreprises agréé (continued)

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

The Management Company's Board of Directors is responsible for the preparation and fair presentation of the annual financial statements in accordance with the legal provisions and regulations applicable in Luxembourg for the preparation of annual financial statements and in respect of internal controls which the Management Company's Board of Directors deems necessary to enable the preparation of annual financial statements which are free from material misstatement, whether due to fraud or error.

In preparing the annual financial statements, the Management Company's Board of Directors is responsible for assessing the Fund's and each of its sub-funds' ability to continue as a going concern, disclosing, as applicable, matters relating to going concern and using the going concern basis of accounting unless the Management Company's Board of Directors either intends to liquidate the Fund or one of its sub-funds or to cease operations, or has no realistic alternative but 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.

## Swisscanto (LU) Portfolio Fund

### Report by the Réviseur d'Entreprises agréé (continued)

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

Nadia Faber

Luxembourg, 27 July 2023