

LGT Sustainable Money Market Fund (USD) IM

Past performance does not predict future returns.

Monthly report | October 2022

MTD
0.20%

Fund description

The fund is a standard variable net asset value money market fund. The fund is actively managed and invests in high quality money-market instruments and short-term bonds issued by public and private issuers worldwide. Investments are made in the reference currency or hedged against it.

Important information regarding money market funds

A money market fund is not a guaranteed investment.

An investment in money market funds is different from an investment in deposits because of the risk that the principal amount invested is capable of fluctuation.

The Fund does not rely on external support guaranteeing the liquidity of the Fund or stabilising the net asset value per share.

The risk of loss of the principal amount is borne by the investor.

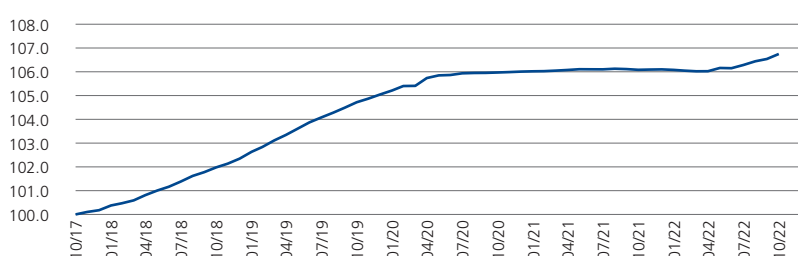
Key facts

NAV per share	USD 1,073.04
Fund AuM	USD 226.87 m
Inception	20 June 2017
Fund domicile	Liechtenstein
Investment manager	LGT Capital Partners Ltd
Distribution	None, retains profits
ISIN	LI0134096986
Bloomberg ticker	LGMMUIM LE
Reference currency	USD
Benchmark	None
SFDR classification	Art. 8

Performance

31 October 2017 – 31 October 2022

— LGT Sustainable Money Market Fund (USD) IM – (rebased)



Synthetic risk & reward indicator (SRRI)

◀ lower risk

higher risk ▶

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Investors should consider the following risks: Market risks, Liquidity risks, Operational risks, Political and legal risks, Credit / counterparty risks and Issuer default risk (see details in the glossary). Professional advice recommended.

Performance summary (USD)

Last month	0.20%
Year-to-date	0.61%
Last 36 months p.a.	0.64%
Last 60 months p.a.	1.31%
Since inception p.a.	1.32%

Statistics (36 months)

Volatility p.a.	0.28%
Sharpe ratio	< 0
Tracking Error	–
Information ratio	–
Modified duration	0.25
Yield to maturity	3.60%

Investment terms

Issue/redemption	daily
Minimum investment	1 unit
Management fee p.a.*	0.00%
Performance fee	No
Operations fee p.a.	0.05%

Monthly returns – LGT Funds SICAV – LGT Sustainable Money Market Fund (USD), share class IM (UCITS)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total
2022	-0.02%	-0.03%	-0.03%	0.00%	0.13%	-0.01%	0.13%	0.15%	0.09%	0.20%			0.61%
2021	0.01%	0.01%	0.02%	0.03%	0.03%	-0.00%	-0.00%	0.02%	-0.01%	-0.03%	0.01%	0.01%	0.09%
2020	0.16%	0.18%	0.01%	0.31%	0.11%	0.02%	0.07%	0.01%	0.00%	0.02%	0.02%	0.02%	0.91%
2019	0.28%	0.20%	0.27%	0.22%	0.26%	0.25%	0.20%	0.19%	0.20%	0.22%	0.14%	0.17%	2.64%
2018	0.20%	0.09%	0.12%	0.22%	0.19%	0.16%	0.22%	0.23%	0.16%	0.20%	0.15%	0.21%	2.16%
2017						0.04%	0.14%	0.12%	0.11%	0.11%	0.10%	0.07%	0.70%

* The management fee is made up of two components: a fixed fee and an interest-linked fee using the Secured Overnight Financing Rate (SOFR).

This performance data is calculated net of all fees and commissions but does not take into account the commissions and costs incurred on the issue and redemption of units. If the currency of an investment is different from the investor's reference currency, the return may decrease as a result of currency fluctuations.

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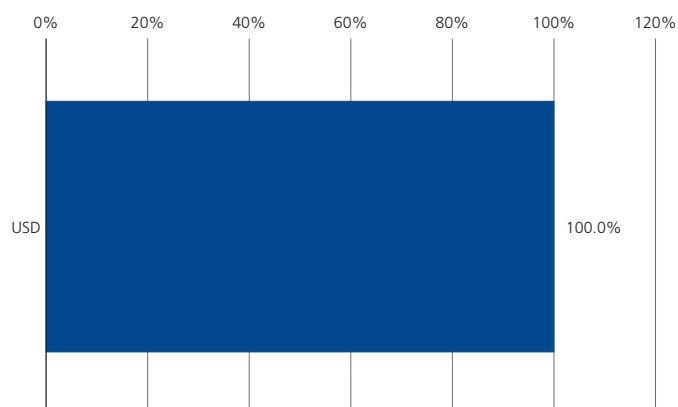
Source for all data and charts: LGT/Datastream

LGT Capital Partners Ltd | lgt.cp@lgtcp.com | www.lgtcp.com

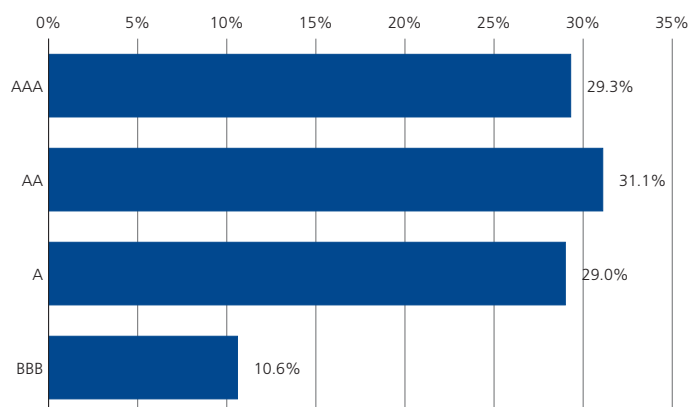
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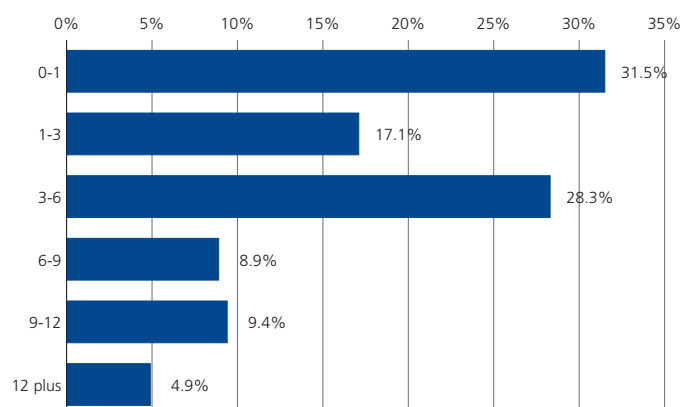
Currencies



CP MM Rating (weights; ex futures / ex cash)¹



Time to maturity (in months)



Largest holdings

2.5 EIB 23	3.5%
2.75 FMS Wertmng 23	3.1%
0.5 IADB 23	2.6%
3.6 HSBC Hldg 23	2.4%
2.9 AbbVie 22	2.2%
2 Canada 22	2.2%
3.125 MS 23	2.2%
2.5 BNG 23 S1097	2.2%
0.75 PepsiCo 23	2.2%
3.2 JPM 23	2.2%
Total	24.8%

18.12.2020: Name change from LGT Money Market Fund to LGT Sustainable Money Market Fund.

¹ The ratings are based on an internal credit quality assessment process, that uses information from internal and external sources. These ratings give an indication of the issuers' credit-worthiness, however they are not audited and subject to change.

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Risks

Market risks: The risk of losses in an investment arising from adverse movements in market prices.

Liquidity risks: The risk that the Fund is unable to meet short term financing demands or has to sell investment securities at lower price levels under the condition of reduced market demand.

Operational risks: The risk of the Fund incurring losses as a result of inadequate or failed processes, people or systems failures, or from external or force majeure events.

Political and legal risks: The risk of change in rules and standards applied in the jurisdiction of an asset of the Fund. This includes restrictions on currency convertibility, the imposition of taxes or transaction controls, limitations on property rights or other legal risks. Investments in less developed financial markets may expose the Fund to increased operational, legal and political risk.

Credit / counterparty risks: The risk that a counterparty fails to meet contractual financial obligations on a timely basis.

Issuer default risk: The risk of losses of an investment in debt securities or equivalent due to the issuer becoming insolvent.

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