

# HSBC US Dollar Murabaha Fund

## AUT Quarterly Factsheet

30 September, 2021

Profile: The Fund is an open-ended investment fund . The fund will make majority of its investments in well-diversified, low risk commodity trading deposits, however, the fund will also invest in Sukuk, which can either be fixed or floating rate Sukuk.

Maturity Breakdown	Weight
Overnight to One Month	23.31%
One Month to Two Months	14.24%
Two Months to Three Months	22.84%
Three Months to Six Months	39.62%

(As of 1st valuation day of 3rd Qtr 2021)

Top 10 Investments	Weight
Arab Banking Corporation B.S.C	4.86%
Gulf Bank K.S.C.P	4.86%
Arab Banking Corporation B.S.C	4.86%
Arab Banking Corporation B.S.C	4.86%
Commercial Bank of Dubai	4.86%
National Bank of Kuwait-KSA	4.37%
HSBC SAR Murabaha Fund	4.37%
Ahli United Bank	4.37%
National Bank of Fujairah	3.64%
Arab Banking Corporation B.S.C	3.40%

### Fund Details

Fund Manager	HSBC Saudi Arabia
Inception Date	1998-12-05
Inception Price	USD 10
Fund Type	Open ended
Base Currency of the Fund	US Dollar
Risk/Return Profile	Low
Benchmark	Average LIBOR For One Month
Fund Size (USD)	Million 21.95
Minimum Initial Investment	USD 2,000
Minimum Additional Investment	USD 1,000
Valuation Day	Every Business Day in KSA
Cut off Time	Before 4:30 PM on any business day
Redeemed Funds Payment	Two days after valuation day
Annual Management Fee	0.65%
Total Units of the Fund	1,447,479.40
Total net Assets (Million)	21.94
Unit Price as end of 30 Sep	15.16
Change in unit price compared to the previous quarter	0.00%

## Asset Allocation

Murabaha	95.80%	Percentage of Management fees and charges of 3Q 2021 to the average of the Fund's Net Asset Value	0.16%
Mutual Fund	4.20%	Amount & percentage of profits distributed in the 3rd Quarter	NA
The Fund has a weighted average maturity of 56 days and weighted average life of 56 days		Fund manager's investment and percentage to the AUM of the Fund as end of September 2021	NA
		Amount & percentage of 3Q 2021 dealing expenses to the Fund's average NAV	NA
		Percentage of borrowings to Fund's NAV as end of September 2021	NA

## End of September Performance

	Since Inception	3 Months	Year To Date	1Yr	3Yrs	5Yrs
Fund Yield	1.84%	0.12%	0.11%	0.15%	1.24%	1.13%
Benchmark	1.97%	0.09%	0.10%	0.11%	1.14%	1.22%
Difference	-0.13%	0.03%	0.01%	0.03%	0.10%	-0.09%

## 3rd Qtr 2021

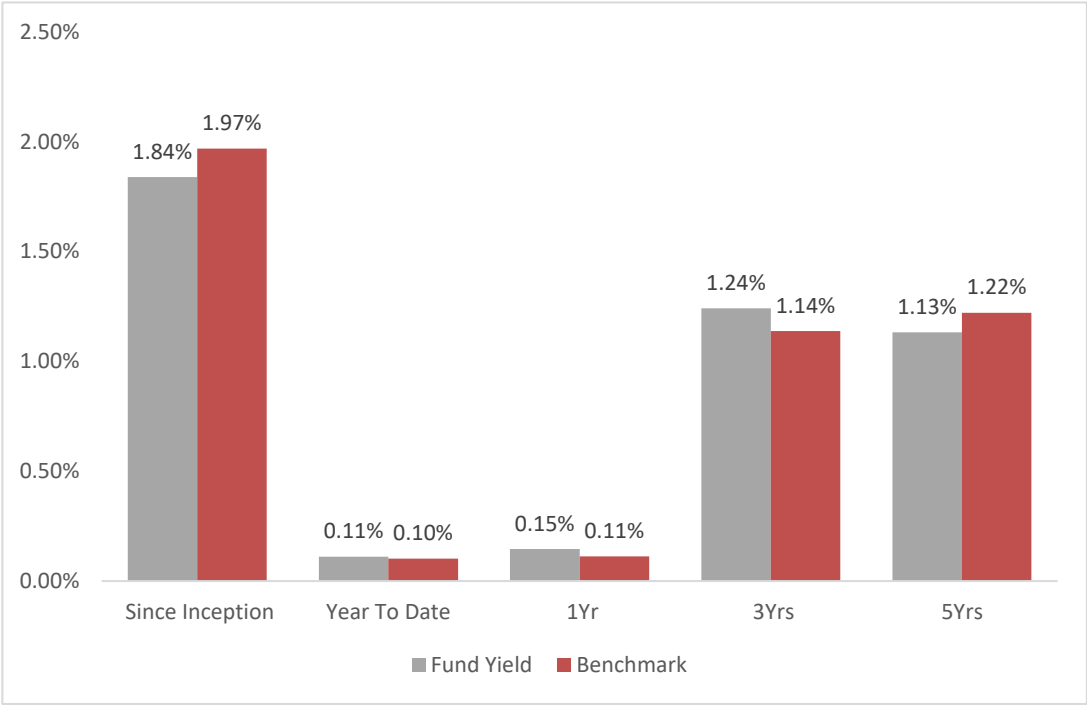
Standard Deviation	0.04%	Fund's Ownership Investments:	Full Ownership %100
Sharpe Ratio	(0.20)		

Please note that the above figures refer to past performance and that past performance is not a reliable indicator of future results (with the cash dividend reinvested).

Performance and risks

Performance and risks standards	3 months	Year to date	One year	3 years	5 years
Tracking Error	16.12%	13.00%	10.25%	36.04%	29.53%
Beta	0.00%	2.12%	1.25%-	0.06%	0.04%
Alpha	-0.91%	-1.57%	-2.57%	2.03%	4.15%
Information Index	13.29%	39.04%	33.84%	17.89%	4.12%

Performance of the fund Since Beginning:



## Contact Details

### HSBC Saudi Arabia

#### Local and International Investors

contact us at: 920022688

website: [www.hsbcSaudi.com](http://www.hsbcSaudi.com)

Email: [wpdsales@hsbcSaudi.com](mailto:wpdsales@hsbcSaudi.com)



HSBC Saudi Arabia has issued this document for information purposes only. This document is not and should not be construed as an offer to sell or solicitation of an offer or an advice to purchase or subscribe in any investment. Any member of the HSBC SA, directors, officers and employees may have traded for their own account as principal, underwritten an issue within the last 36 months, or have a long or short position in any related instrument mentioned in this material.

Prior to entering into a transaction or if you require investment advice or wish to discuss the suitability of any investment and trading decision, you should seek such investment, financial, legal or tax advice from your professional advisers as appropriate not upon any view expressed by HSBC Saudi Arabia. All information and statistical data in this document are up-to-date as of 30 September 2021. Information and statistical data in this document were obtained from sources or third parties, which HSBC Saudi Arabia believes to be reliable but which it has not independently verified.

HSBC SA makes no guarantees, representations or warranties and accepts no responsibility or liability as to its accuracy or completeness of all information and statistical data or for not achieving any mentioned returns and does not take responsibility of any losses incurred by investors HSBC Saudi Arabia might submit over the past twelve months services to issuers or securities-related, in which Funds may invest from time to time. Expressions of opinion in this document are subject to change without notice. Any projection, forecast, estimate or other 'forward-looking' statement in this document only illustrates hypothetical performance under specified assumptions of events or conditions, such projections, forecasts, estimates or other 'forward-looking' statements are not reliable indicators of future performance. As with any mathematical model that calculates results from inputs, results may vary significantly according to the values input. Prospective investors should understand the assumptions and evaluate whether they are appropriate for their purposes.

This type of investment may not be suitable for all types of investors and it may involve substantial risks (but are not limited to) When an investment is denominated in a currency other than your local or reporting currency, changes in exchange rates may have an adverse effect on the value, price or income of that investment, so the investment value is changeable and may increase or decrease and it may be difficult for investors to sell their investments or converted into immediate cash. Therefore the investor should visit the risk warning section in Terms and Conditions or other relevant and appropriate risk disclosure document, for more details about the risks relating to the Fund and it should be read before proceeding with any investment. All fees and charges are applying in the Terms and Conditions and you can get them for free and for more details you can visit any HSBC SA centers or through our website [www.hsbcSaudi.com](http://www.hsbcSaudi.com). Also you can get the financial reports of the fund by visiting [www.tadawul.com.sa](http://www.tadawul.com.sa) site.

Issued by HSBC Saudi Arabia  
Authorized and regulated by Capital Market Authority  
License No. 05008-37