

HSBC US Dollar Murabaha Fund

AUT Quarterly Factsheet

31 December, 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.

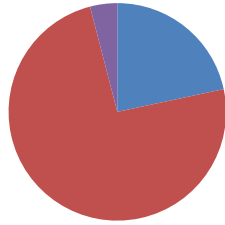
Maturity Breakdown	Weight
Overnight to One Month	21.01%
One Month to Two Months	19.63%
Two Months to Three Months	18.72%
Three Months to Six Months	40.64%

(As of 1st valuation day of 4th Qtr 2021)

Top 10 Investments	Weight
Gulf Bank K.S.C.P	4.66%
Ahli United Bank	4.20%
HSBC SAR Murabaha Fund	4.20%
EMIRATES NBD Bank	4.19%
Ahli United Bank	3.50%
National Bank of Fujairah	2.79%
National Bank of Kuwait-KSA	2.56%
Ahli United Bank	2.33%
National Bank of Kuwait-KSA	2.33%
Ahli United Bank	2.33%

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 22.99
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	1,515,168.20
Total net Assets (Million)	22.97
Unit Price as end of 30 Sep	15.16
Change in unit price compared to the previous quarter	0.00%



- Saudi Murabaha 21.65%
- Non Saudi Murabaha 74.31%
- Money Market Funds 4.04%

Percentage of Management fees and charges of 4Q 2021 to the average of the Fund's Net Asset Value

0.16%

Amount & percentage of profits distributed in the 4th Quarter

NA

Fund manager's investment and percentage to the AUM of the Fund as end of December 2021

NA

Amount & percentage of 4Q 2021 dealing expenses to the Fund's average NAV

NA

Percentage of borrowings to Fund's NAV as end of December 2021

NA

The Fund has a weighted average maturity of 77 days and weighted average life of 77 days

End of December Performance

	Since Inception	3 Months	Year To Date	1Yr	3Yrs	5Yrs
Fund Yield	1.82%	0.11%	0.11%	0.11%	1.06%	1.10%
Benchmark	1.95%	0.09%	0.10%	0.10%	0.95%	1.20%
Difference	-0.13%	0.02%	0.01%	0.01%	0.12%	-0.09%

4th Qtr 2021

Fund's Ownership Investments:

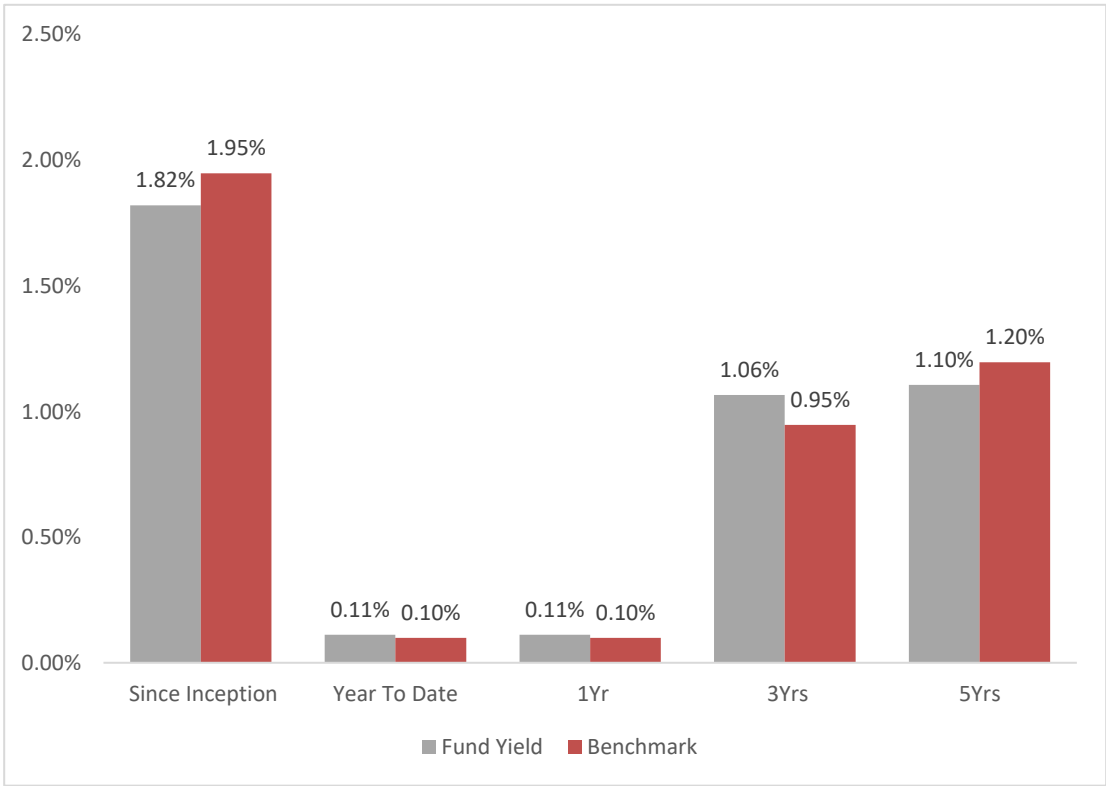
Full Ownership %100

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
Standard Deviation	0.03%	0.18%	0.18%	3.25%	2.89%
Sharp Ratio	-1.70	-0.29	-0.29	0.01	-0.08
Tracking Error	16.12%	13.00%	10.25%	36.04%	29.53%
Beta	0.00	0.02	0.01-	0.00	0.00
Alpha	-0.91%	-1.57%	-2.57%	2.03%	4.15%
Information Index	0.13	0.39	0.34	0.18	0.04

Performance of the fund Since Beginning:



Contact Details

HSBC Saudi Arabia

Local and International Investors

contact us at: 920022688

website: www.hsbcSaudi.com

Email: wpdsales@hsbcSaudi.com



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