

# HSBC Multi-Assets Defensive Fund

## DAF Quarterly Factsheet

31 December, 2021

**Profile:** The fund seeks to achieve capital growth in the medium to long term with emphasis on capital preservation (capital is not guaranteed) and limited exposure to equity markets. The fund invests in a range of shariah compliant investment funds such as trade finance, sukuk fund, local equity, international equity as well as direct investments in order to achieve its objective.

**Asset Allocation Guidelines:** The HSBC Multi-Assets Defensive Fund is a low to medium risk portfolio that mainly invests a high percentage of its assets in Murabaha trade finance funds/Sukuk Fund and a small percentage is allocated to shariah compliant equity funds. Equity exposure is restricted to 30%.

### Top 10 Holdings (As of 1st valuation day of 4th Qtr 2021)

Stock	Weight
HSBC Saudi Riyal Murabaha Fund	47.55%
HSBC Sukuk Fund	15.62%
HSBC Saudi Free Style Equity Fund	8.06%
HSBC USD Murabaha Fund	6.70%
HSBC Global Equity Index Fund	6.10%
HSBC GCC Equity Fund	4.05%
Arabian Internet and Communication Services Co	3.66%
Alahli Emerging Markets Index	3.49%
Arabian Centres Sukuk	0.31%

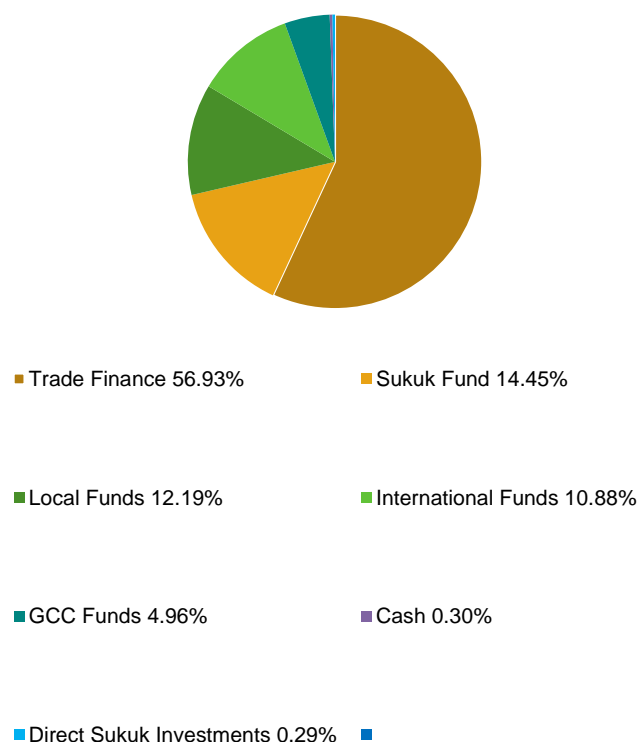
### Fund Details

Fund Manager	HSBC Saudi Arabia
Inception Date	December 28, 2004
Inception Price	SAR 10
Fund Type	Open ended

Investment Style	Active Management
Base Currency of the Fund	Saudi Riyal
Risk/Return Profile	Low to Medium
Benchmark	HSBC Multi-Assets Defensive Index
Fund Size (SAR)	Million 263.6
Minimum Initial Investment	SAR 5,000
Minimum Additional Investment	SAR 2,500
Valuation Day	Monday & Wednesday
Cut off Time	Before Close of Business at 4:30 PM on & Thursday & Monday for Monday Wednesday valuations, respectively
Redeemed Funds	4 business days after valuation day
Annual Management Fee	0.45%
Subscription Fee	Up to 2%
Total Units of the Fund	14,833,619.66
Total net Assets (Million)	263
Unit Price as end of 30 Sep	17.75
Change in unit price compared to the previous quarter	0.48%

## Fund Composition

(As end of December 2021)



## 4th Quarter 2021 Financial Indicators

Percentage of Management fees and charges of 4Q 2021 to the average of the Fund's Net Asset Value	0.11%
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	42,543.59 0.0161%
Percentage of borrowings to Fund's NAV as end of December 2021	NA

## End of December Performance

	Since Inception	3 Months	Year To Date	1Yr	3Yrs	5Yrs
HSBC Multi-Assets Defensive Fund	3.43%	2.77%	8.38%	8.38%	6.98%	5.43%
HSBC Multi-Assets Defensive Index	N/A	0.87%	8.03%	8.03%	7.58%	6.03%
HSBC Multi-Assets Defensive Fund (Cumulative)	77.53%	2.77%	8.38%	8.38%	22.45%	30.24%
HSBC Multi-Assets Defensive Index (Cumulative)	N/A	0.87%	8.03%	8.03%	24.50%	33.99%

### Fund's Ownership Investments:

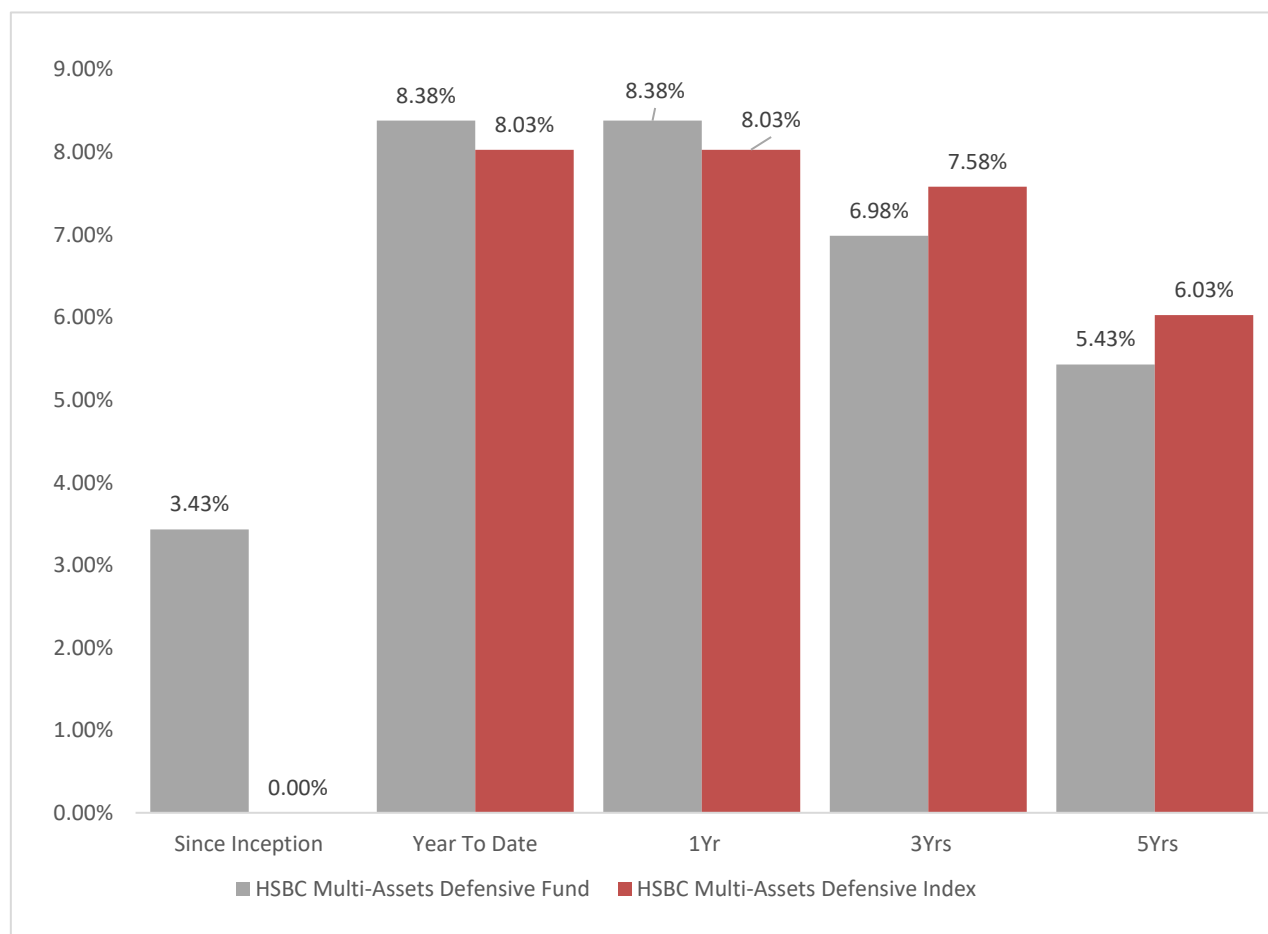
Full Ownership %100

Please note that the above figures refer to past performance and the past performance is not reliable indicator of future results. The investment performance of the fund is calculated on total return basis.

## Performance and risks

Performance and risks standards	3 months	Year to date	One year	3 years	5 years
Standard Deviation	5.13%	3.28%	3.28%	4.99%	4.07%
Sharp Ratio	0.38	2.31	2.31	4.19	6.99
Tracking Error	0.43%	0.68%	0.68%	0.70%	0.57%
Beta	1.32	0.85	0.85	0.92	NA
Alpha	1.91%	1.20%	1.20%	-0.20%	NA
Information Index	1.47	0.04	0.04	-0.06	0.00

## Performance of the fund Since Beginning:



## Contact Details

### HSBC Saudi Arabia

#### Local and International Investors

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