

HSBC US Dollar Murabaha Fund

AUT Quarterly Factsheet

30 June, 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	23.62%
One Month to Two Months	26.63%
Two Months to Three Months	29.39%
Three Months to Six Months	20.35%

(As of 1st valuation day of 2nd Qtr 2021)

Top 10 Investments	Weight
Gulf Bank K.S.C.P	4.07%
Arab Banking Corporation B.S.C	4.07%
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Commercial Bank of Dubai	4.07%
HSBC SAR Murabaha Fund	3.67%
National Bank of Kuwait-KSA	3.67%
Dubai Islamic Bank	3.06%
Arab Banking Corporation B.S.C	2.85%
National Bank of Fujairah	2.85%
Riyad Bank	2.65%

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 20.61
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	1,360,049.07
Total net Assets	20.61
Unit Price as end of 30 June	15.15
Change in unit price compared to the previous quarter	0.00%

Asset Allocation

Murabaha	95.47%
Mutual Fund	4.53%

The Fund has a weighted average maturity of 56 days and weighted average life of 56 days

Percentage of Management fees and charges of 2Q 2021 to the average of the Fund's Net Asset Value	0.16%
Amount & percentage of profits distributed in the 2nd Quarter	NA
Fund manager's investment and percentage to the AUM of the Fund as end of June 2021	NA
Amount & percentage of 2Q 2021 dealing expenses to the Fund's average NAV	NA
Percentage of borrowings to Fund's NAV as end of June 2021	NA

End of June Performance

	Since Inception	3 Months	Year To Date	1Yr	3Yrs	5Yrs
Fund Yield	1.86%	0.12%	0.11%	0.24%	1.40%	1.16%
Benchmark	1.99%	0.10%	0.11%	0.13%	1.31%	1.24%
Difference	-0.13%	0.03%	0.00%	0.11%	0.09%	-0.09%

2nd Qtr 2021

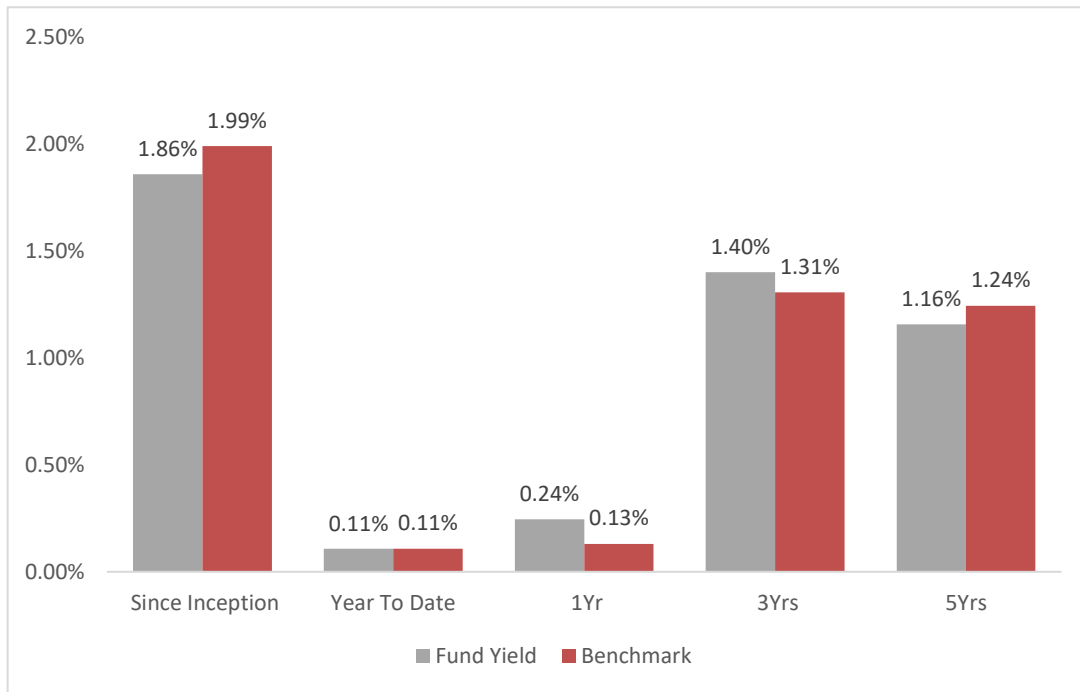
Standard Deviation	1.36%	Fund's Ownership Investments:	Full Ownership %100
Sharpe Ratio	0.10		

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

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