

HSBC Corporate Money Funds Limited

Euro Fund

Monthly report 31 March 2024 | Share class A

Investment objective

To provide investors with security of capital and daily liquidity together with an investment return which is comparable to typical Euro denominated money market interest rates.

Main risks

- The Fund's unit value can go up as well as down, and any capital invested in the Fund may be at risk.
- The Fund's objective may not be achieved in adverse market conditions. During times of very low interest rates, the interest received by the Fund could be less than the costs of operating the Fund.
- Investment Leverage occurs when the economic exposure is greater than the amount invested, such as when derivatives are used. A Fund that employs leverage may experience greater gains and/or losses due to the amplification effect from a movement in the price of the reference source.

Share Class Details

Key metrics	
NAV per Share	EUR 1.00
Performance 1 month	3.89%
Fund facts	
UCITS V compliant	No
Dividend treatment	Distributing
Distribution Frequency	Monthly
Dealing frequency	Daily
Valuation Time	13:00 Bermuda
Dealing cut off time	12:00 Bermuda
Share Class Base Currency	EUR
Domicile	Bermuda
Inception date	14 February 2024
Fund Size	EUR 26,387,406
Reference benchmark	100% Euro Short-Term Rate (€STR)
Managers	Barrie A King
Master fund name	HSBC Global Liquidity Funds Plc HSBC Euro Liquidity Fund
Master fund size	EUR 21,361,386,378
Fees and expenses	
Minimum Initial Investment	EUR 1,000,000
Codes	
ISIN	BMG021901415
Bloomberg ticker	APCMYEA BH
Rating¹	
S&P rating	AAAm
Moody's rating	Aaa-mf
Characteristics	
Weighted average maturity	13
Weighted average life	66
Fund manager information	
IMMFA member	01/07/2000

¹The "AAAm", "Aaa-mf" and "AAAmf" money market fund ratings are historical and reflect the superior quality of the Fund's investments, sound liquidity management, and strong operations and trading support. Periodic reviews are conducted to ensure a secure operations environment. The ratings do not eliminate the risks associated with investing in the Fund.

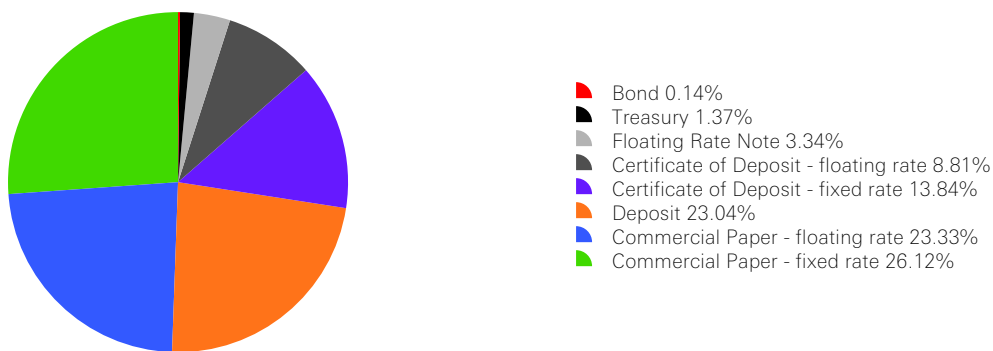
Past performance does not predict future returns. The figures are calculated in the share class base currency, dividend reinvested, net of fees. Returns of 1 year or less are annualised on a simple basis and for periods greater than 1 year returns are annualised on a compound basis. All yields are annualised using 365 days in accordance with the Institutional Money Market Funds Association. Past performance does not predict future returns. The figures are calculated in the share class base currency, dividend reinvested, net of fees.

Source: HSBC Asset Management, data as at 31 March 2024

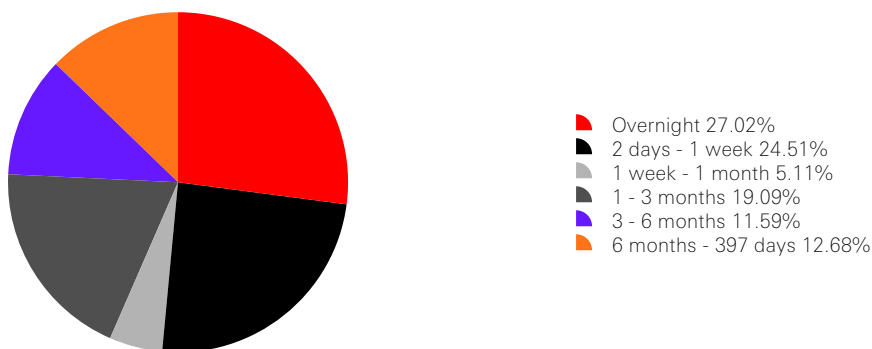
Performance (%)	YTD	1 month	3 months	6 months	1 year	3 years ann	5 years ann	Since inception ann
A	1.28	3.89	--	--	--	--	--	3.90
Reference benchmark	2.73	3.85	--	--	--	--	--	4.13

Rolling Performance (%)	31/03/23-31/03/24	31/03/22-31/03/23	31/03/21-31/03/22	31/03/20-31/03/21	31/03/19-31/03/20
A	--	--	--	--	--
Reference benchmark	--	--	--	--	--

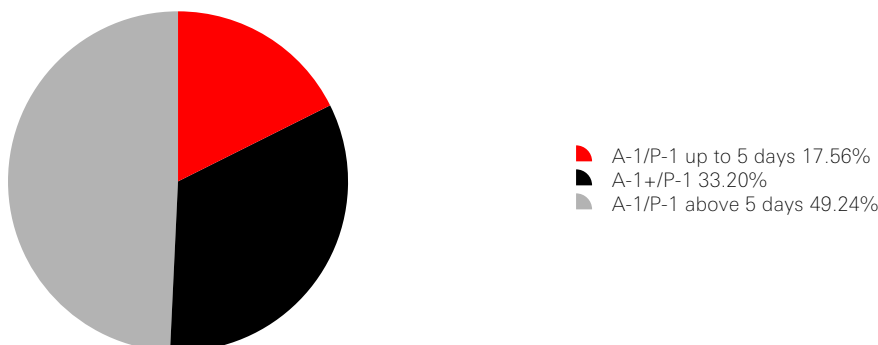
Instrument mix (%)



Maturity ladder (%)



Credit quality (%)



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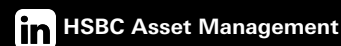
Source: HSBC Asset Management, data as at 31 March 2024

Top 10 issuers	Weight (%)
NORTHERN TRUST CORP	8.46
SOCIETE GENERALE SA	7.33
BANCO SANTANDER SA	5.45
BNG Bank NV	4.96
SUMITOMO MITSUI FINANCIAL GROU	4.40
Cash	4.39
CREDIT AGRICOLE GROUP	3.76
BARCLAYS PLC	3.52
MITSUBISHI UFJ TRUST & BANKING CORP	3.51
BANQUE FEDERATIVE DU CREDIT MUTUEL	3.38

Risk Disclosure

- Further information on the potential risks can be found in the Key Investor Information Document (KID) and/or the Prospectus or Offering Memorandum.

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Important Information

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Source: HSBC Asset Management, data as at 31 March 2024

Supplemental information sheet

Performance (%)	YTD	1 month	3 months	6 months	1 year	3 years ann	5 years ann	Since inception ann
A	1.28	3.89	--	--	--	--	--	3.90
B	1.25	3.79	--	--	--	--	--	3.72
C	--	--	--	--	--	--	--	--
I	1.30	3.94	--	--	--	--	--	3.87
R	--	--	--	--	--	--	--	--

Rolling Performance (%)	31/03/23- 31/03/24	31/03/22- 31/03/23	31/03/21- 31/03/22	31/03/20- 31/03/21	31/03/19- 31/03/20
A	--	--	--	--	--
B	--	--	--	--	--
C	--	--	--	--	--
I	--	--	--	--	--
R	--	--	--	--	--

Share class	Inception date	Share Class ISIN	Base Currency	Minimum Initial Investment	NAV per Share	Management fee	Distribution type
A	14 February 2024	BMG021901415	EUR	EUR 1,000,000	1.00	--	Distributing
B	15 February 2024	BMG021901589	EUR	EUR 25,000	1.00	--	Distributing
C	14 February 2024	BMG4641E4634	EUR	EUR 100,000,000	-	0.120%	Distributing
I	15 February 2024	BMG4641E1903	EUR	EUR 50,000,000	1.00	--	Distributing
R	14 February 2024	BMG4641E1259	EUR	EUR 10,000	-	--	Accumulating

Different classes may have different performances, dividend yields and expense ratios. For hedged classes, the effects of hedging will be reflected in the net asset values of such classes. Expenses arising from hedging transactions may be significant and will be borne by the relevant hedged classes. Hedged class performs the required hedging on a best efforts basis.