

HSBC Corporate Money Funds Limited

Canadian Dollar Fund

Monthly report 29 February 2024 | Share class B



Investment objective

HSBC Corporate Money Fund aims to provide a high level of current income consistent with the preservation of capital and the maintenance of liquidity by investing in a diversified portfolio of money market instruments.



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	CAD 1.00
Performance 1 month	4.42%

Fund facts

UCITS V compliant	No
Dividend treatment	Distributing
Distribution Frequency	Monthly
Dealing frequency	Daily
Valuation Time	13:30 Bermuda
Dealing cut off time	11:00 Bermuda
Share Class Base Currency	CAD
Domicile	Bermuda
Inception date	10 December 2008
Fund Size	CAD 97,829,186
Reference benchmark	100% MLFI - ICE BofA Canadian Dollar Overnight Deposit bid Rate Index
Managers	Barrie A King
Master fund name	HSBC Global Liquidity Funds Plc HSBC Canadian Dollar Liquidity Fund
Master fund size	CAD 263,049,296

Fees and expenses

Minimum Initial Investment	CAD 25,000
Management fee	0.350%

Codes

ISIN	BMG4641E2653
Bloomberg ticker	HSBCADB BH

Rating¹

S&P rating	AAAm
Moody's rating	Aaa-mf

Characteristics

Weighted average maturity	49
Weighted average life	49

Fund manager information

IMMFA member	01/07/2000
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¹The "AAAm", "Aaa-mf" and "AAAmmf" 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.

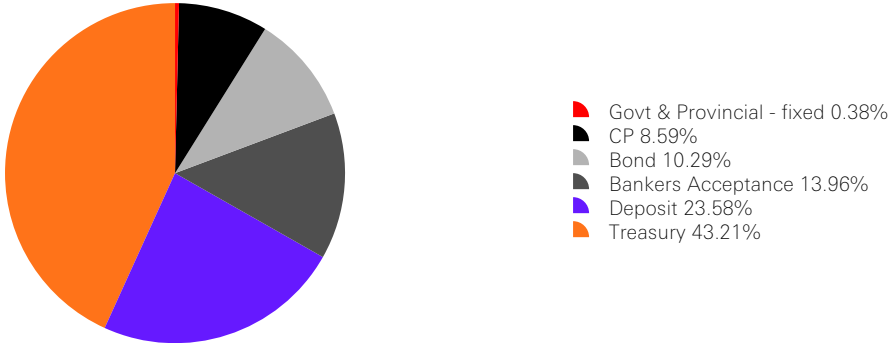
Past performance does not predict future returns. The figures are calculated in the share class base currency, dividend reinvested, net of fees. Returns of 1 year or less are annualised on a simple basis and for periods greater than 1 year returns are annualised on a compound basis. All yields are annualised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

Source: HSBC Asset Management, data as at 29 February 2024

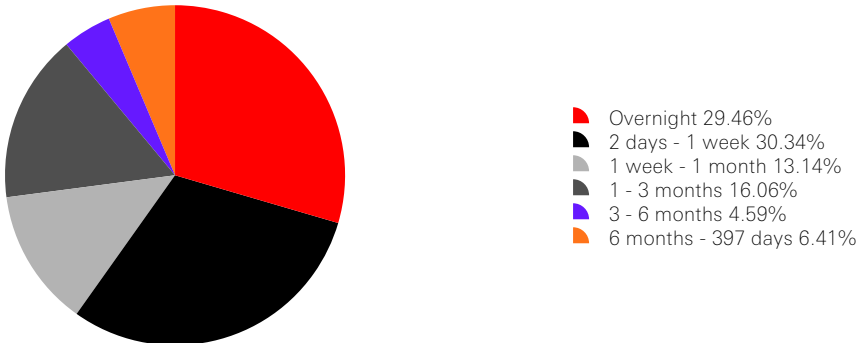
Performance (%)	YTD	1 month	3 months	6 months	1 year	3 years ann	5 years ann
B	4.59	4.42	4.64	4.65	4.48	2.19	1.60
Reference benchmark	2.54	5.14	5.08	5.06	4.80	2.30	1.76

Rolling Performance (%)	28/02/23-29/02/24	28/02/22-28/02/23	28/02/21-28/02/22	29/02/20-28/02/21	28/02/19-29/02/20
B	4.48	2.12	0.01	0.12	1.32
Reference benchmark	4.80	2.47	0.04	0.16	1.63

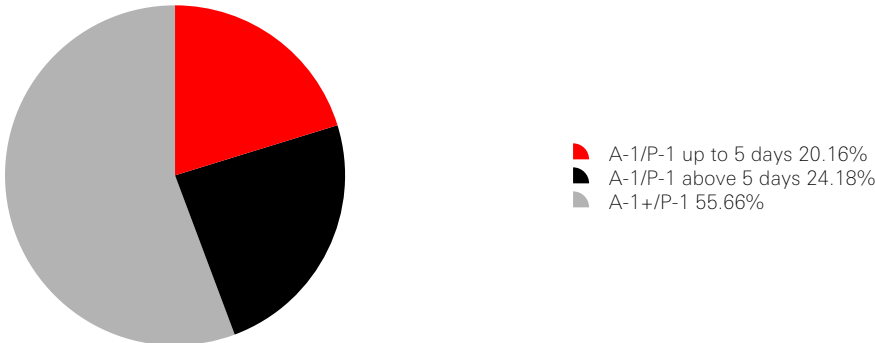
Instrument mix (%)



Maturity ladder (%)



Credit quality (%)



Top 10 issuers	Weight (%)
Canada	28.48
NATIONAL BANK OF CANADA	9.54
ROYAL BANK OF CANADA	9.47
CREDIT AGRICOLE GROUP	4.54
BRITISH COLUMBIA PROV OF	3.07
BANK OF MONTREAL	3.04
PROVINCE OF MANITOBA CANADA	3.04
BANK OF NOVA SCOTIA/THE	3.02
PROVINCE OF QUEBEC CANADA	3.02
CANADIAN IMPERIAL BANK OF COMM	3.02

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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Source: HSBC Asset Management, data as at 29 February 2024

Supplemental information sheet

Performance (%)	YTD	1 month	3 months	6 months	1 year	3 years ann	5 years ann
A	4.64	4.47	4.69	4.70	4.53	2.22	1.63
B	4.59	4.42	4.64	4.65	4.48	2.19	1.60
C	4.81	4.64	4.87	4.88	4.71	2.35	1.77
R	4.31	4.23	4.44	4.45	4.27	2.04	1.44

Rolling Performance (%)	28/02/23- 29/02/24	28/02/22- 28/02/23	28/02/21- 28/02/22	29/02/20- 28/02/21	28/02/19- 29/02/20
A	4.53	2.17	0.01	0.13	1.38
B	4.48	2.12	0.01	0.12	1.32
C	4.71	2.37	0.03	0.22	1.58
R	4.27	1.88	0.01	0.07	1.03

Share class	Inception date	ISIN	Share Class Base Currency	Minimum Initial Investment	NAV per Share	Management fee	Distribution type
A	12 December 2008	BMG4641E2570	CAD	CAD 1,000,000	1.00	0.300%	Distributing
B	10 December 2008	BMG4641E2653	CAD	CAD 25,000	1.00	0.350%	Distributing
C	16 January 2019	BMG4641E3495	CAD	CAD 100,000,000	1.00	0.120%	Distributing
R	8 December 1993	BMG4641E1416	CAD	CAD 10,000	18.95	0.650%	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.