

# HSBC Corporate Money Funds Limited

# US Dollar ESG Fund

Monthly report 31 March 2024 | Share class B

## Investment objective

To provide investors with security of capital and daily liquidity together with an investment return which is comparable to typical US Dollar denominated money market interest rates while considering select environmental, social and governance criteria.

## 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	<b>USD 1.00</b>
Performance 1 month	<b>5.30%</b>

### Fund facts

UCITS V compliant	<b>No</b>
Dividend treatment	<b>Distributing</b>
Distribution Frequency	<b>Daily</b>
Dealing frequency	<b>Daily</b>
Valuation Time	<b>17:00 Bermuda</b>
Dealing cut off time	<b>15:00 Bermuda</b>
Share Class Base Currency	<b>USD</b>
Domicile	<b>Bermuda</b>
Inception date	<b>28 November 2023</b>
Fund Size	<b>USD 7,980,217</b>
Reference benchmark	<b>100% Secured Overnight Financing Rate (SOFR)</b>
Managers	<b>Barrie King</b>

### Fees and expenses

Minimum Initial Investment	<b>USD 25,000</b>
Management fee	<b>0.350%</b>

### Codes

ISIN	<b>BMG4641E4220</b>
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### Rating<sup>1</sup>

S&P rating	<b>AAAm</b>
Moody's rating	<b>Aaa-mf</b>

### Characteristics

Weighted average maturity	<b>41</b>
Weighted average life	<b>65</b>

### Fund manager information

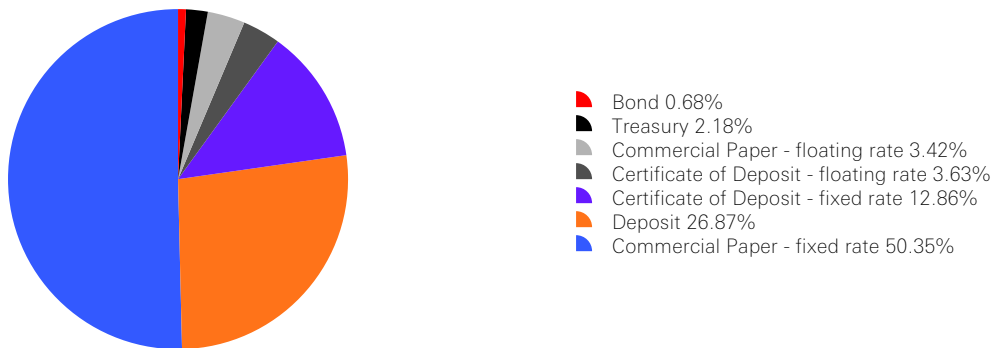
IMMFA member	<b>01/07/2000</b>
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<sup>1</sup>The "AAAm", "Aaa-mf" and "AAAmf" money market fund ratings are historical and reflect the superior quality of the Fund's investments, sound liquidity management, and strong operations and trading support. Periodic reviews are conducted to ensure a secure operations environment. The ratings do not eliminate the risks associated with investing in the Fund.

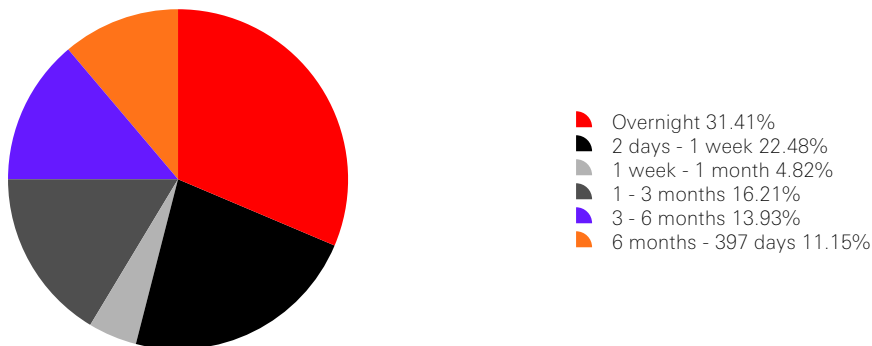
Performance (%)	YTD	1 month	3 months	6 months	1 year	3 years ann	5 years ann	Since inception ann
<b>B</b>	<b>5.22</b>	<b>5.30</b>	<b>5.22</b>	--	--	--	--	<b>0.81</b>
Reference benchmark	5.41	5.39	5.41	--	--	--	--	5.41

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
<b>B</b>	--	--	--	--	--
Reference benchmark	--	--	--	--	--

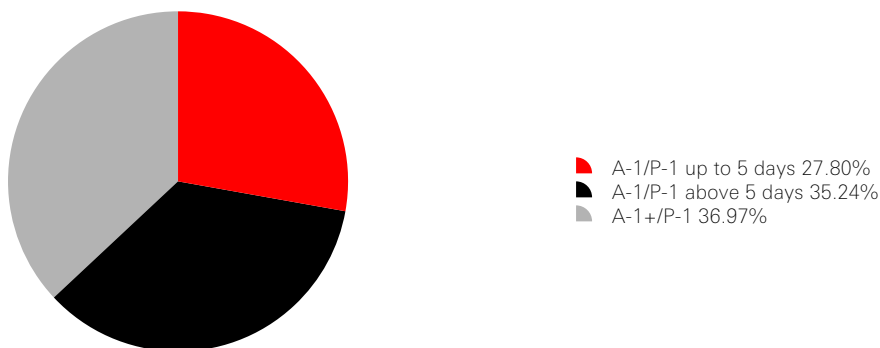
**Instrument mix (%)**



**Maturity ladder (%)**



**Credit quality (%)**

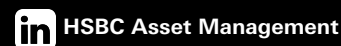


<b>Top 10 issuers</b>	<b>Weight (%)</b>
TORONTO-DOMINION BANK/THE	7.14
CANADIAN IMPERIAL BANK OF COMM	6.42
STATE STREET CORP	5.47
Cash	5.32
BANCO SANTANDER SA	5.10
MIZUHO FINANCIAL GROUP INC	4.10
DNB NOR ASA	4.08
CAISSE D'AMORTISSEMENT DE LA DETTE	3.67
ANZ NEW ZEALAND (INT'L) LTD.	3.43
SUMITOMO MITSUI TRUST HOLDINGS	3.42

## 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	5.31	5.41	5.31	--	--	--	--	0.82
B	5.22	5.30	5.22	--	--	--	--	0.81
C	5.44	5.54	5.44	--	--	--	--	0.84
I	5.36	5.46	5.36	--	--	--	--	0.83
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	28 November 2023	BMG4641E4147	USD	USD 1,000,000	1.00	0.250%	Distributing
B	28 November 2023	BMG4641E4220	USD	USD 25,000	1.00	0.350%	Distributing
C	28 November 2023	BMG4641E4303	USD	USD 100,000,000	1.00	0.120%	Distributing
I	28 November 2023	BMG4641E4485	USD	USD 25,000,000	1.00	0.200%	Distributing
R	28 November 2023	BMG4641E4550	USD	USD 10,000	-	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.**