

# HSBC Global Liquidity Funds PLC - HSBC Euro Liquidity Fund

Share Class A

28 Feb 2021

## Fund Objective and Strategy

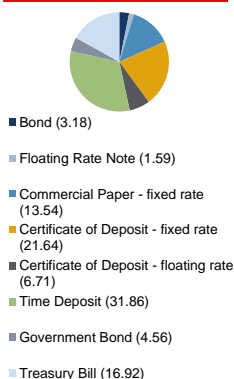
### Investment Objective

The Fund aims to provide security of capital, daily liquidity and a return that is similar to Euro money markets.

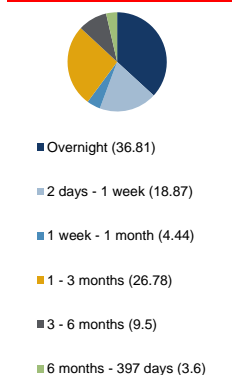
### Investment Policy

The Fund will invest in a diversified portfolio of short-term securities, instruments and obligations. These instruments will be short-term fixed or floating-rate securities that mature in 397 days or less. They will be issued by companies, governments and government-related entities and either listed or traded on a Recognised Market. The Fund's investments will, at the time of purchase, have a credit rating of least A-1 or P-1 (or its equivalent) from a recognised credit rating agency, such as Standard & Poor's or Moody's. The Fund can invest in a range of short-term securities, instruments and obligations such as: certificates of deposit; medium term, variable and floating rate notes; commercial paper; bankers acceptances; government bonds, corporate bonds, treasury bills and Eurobonds; asset backed securities and reverse repurchase agreements. The Fund's liquidity is daily – meaning investors can redeem their investment on any business day. The Fund is classified as a Low Volatility NAV Money Market Fund under the European Union Money Market Fund Regulations. The Fund's primary currency exposure is to Euro. See the Prospectus for a full description of the investment objectives and derivative usage.

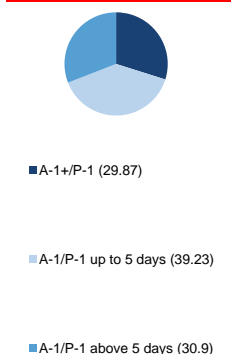
### Instrument Mix %



### Maturity Ladder %



### Credit Quality Mix %



### Top 10 Issuers (%)

LA BANQUE POSTALE	9.90
BRED BANQUE POPULAIRE	9.45
FRENCH REPUBLIC	8.47
EUROPEAN STABILITY MECHANISM	6.44
CASH	6.05
BARCLAYS PLC	5.50
KBC BANK NV	5.01
MIZUHO FINANCIAL GROUP INC	4.13
BANQUE FEDERATIVE DU CREDIT MUTUEL	3.47
FEDERAL REPUBLIC OF GERMANY	2.65

Source: HSBC Global Asset Management, data as at 28 February 2021

### Risk Disclosure

- 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.
- Derivatives may be used by the Fund, and these can behave unexpectedly. The pricing and volatility of many derivatives may diverge from strictly reflecting the pricing or volatility of their underlying reference(s), instrument or asset.
- 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.
- Further information on the Fund's potential risks can be found in the Key Investor Information Document and Prospectus.
- UCITS HAVE NO GUARANTEED RETURN AND PAST PERFORMANCE DOES NOT GUARANTEE THE FUTURE ONES.

Since Inception to 16th March 2020 the Benchmark was 1 Week EUR LIBID. From 16th March 2020 the benchmark is Euro Short-Term Rate (€STR). □

### Share Class Details

UCITS V Compliant	Yes
Distribution Type	Accumulating
Dealing Frequency	Daily
Valuation Time	13:00 Ireland
Dealing Cut Off Time	13:00 Ireland
Min. Initial Investment	EUR 1,000,000
Annual Charge <sup>1</sup>	0.20%
Share Class Base Currency	EUR
Domicile	Ireland
ISIN	IE0030028439
Share Class Inception Date	11 May 2001
NAV per Share	EUR 0.99
Fund Size	EUR 9,097,322,124
Bloomberg Ticker	HSBELIA ID
Reference Benchmark	Euro Short-Term Rate (€STR)
Manager	Florent Vassord
Money Market Fund Type	Low Volatility Net Asset Value

### Rating

Moody's Rating <sup>2</sup>	Aaa-mf
S&P Rating <sup>2</sup>	AAAm

### Characteristics

Weighted Average Life <sup>3</sup>	50
Weighted Average Maturity <sup>4</sup>	43

### Fund Manager Information

IMMFA Member <sup>5</sup>	01/07/2000
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<sup>1</sup>Annual charge is the capped rate paid to the Management Company, as per the prospectus.

<sup>2</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.

<sup>3</sup>The Weighted Average Life (WAL) of the fund is the average time to maturity calculated using the final legal maturity of all instruments, including floating rate notes. Thus, where the fund holds no floating rate instruments WAL and WAL will be the same.

<sup>4</sup>The Weighted Average Maturity (WAM) of the fund is the average number of days to maturity calculated using the next coupon fixing date of floating rate notes, and the final legal maturity of all other instruments. The maximum WAM is 60 days.

<sup>5</sup>HSBC is a member of the Institutional Money Market Funds Association which is the trade association representing the European money market fund industry.

Performance Yield (%) <sup>6</sup>	YTD	1M	3M	6M	1Y	3Y	5Y
A	-0.61	-0.60	-0.61	-0.59	-0.53	-0.48	-0.44
Reference Benchmark	-0.56	-0.56	-0.56	-0.56	-0.56	-0.57	-0.55

Rolling Performance Yield (%)	29 Feb 2020-28 Feb 2021	28 Feb 2019-29 Feb 2020	28 Feb 2018-28 Feb 2019	28 Feb 2017-28 Feb 2018	29 Feb 2016-28 Feb 2017
A	-0.53	-0.46	-0.45	-0.45	-0.34
Reference Benchmark	-0.56	-0.62	-0.55	-0.54	-0.51

<sup>6</sup>Result is annualised.

**Past performance is not an indicator of future returns. The figures are calculated in the share class base currency, dividend reinvested, net of fees.**

Source: HSBC Global Asset Management, data as at 28 February 2021

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This fund is a sub fund of HSBC Global Liquidity Funds plc, an Irish domiciled SICAV.

Before subscription, investors should refer to Key Investor Document (KIID) of the fund as well as its complete prospectus. For more detailed information on the risks associated with this fund, investors should refer to the complete prospectus of the fund.

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[www.assetmanagement.hsbc.com/fr](http://www.assetmanagement.hsbc.com/fr)

# HSBC Global Liquidity Funds PLC - HSBC Euro Liquidity Fund

Supplement Information Sheet

28 Feb 2021

Performance Yield (%) <sup>1</sup>	Return Currency	YTD	1M	3M	6M	1Y	3Y	5Y
Gross	EUR	-0.55	-0.55	-0.55	-0.52	-0.47	-0.40	-0.37
A	EUR	-0.61	-0.60	-0.61	-0.59	-0.53	-0.48	-0.44
B	EUR	-0.68	-0.68	-0.68	-0.65	-0.60	-0.53	-0.48
C	EUR	-0.62	-0.66	-0.65	-0.61	-0.54	-0.48	-0.45

Rolling Performance Yield (%)	Return Currency	29 Feb 2020- 28 Feb 2021	28 Feb 2019- 29 Feb 2020	28 Feb 2018- 28 Feb 2019	28 Feb 2017- 28 Feb 2018	29 Feb 2016- 28 Feb 2017
A	EUR	-0.53	-0.46	-0.45	-0.45	-0.34
B	EUR	-0.60	-0.50	-0.49	-0.48	-0.34
C	EUR	-0.54	-0.46	-0.45	-0.45	-0.34
Gross	EUR	-0.47	-0.37	-0.36	-0.37	-0.27

<sup>1</sup> Result is annualised.

**Past performance is not an indicator of future returns. The figures are calculated in the share class base currency, dividend reinvested, net of fees.**

Share Class	Share Class Inception Date	ISIN	Share Class Base Currency	Min. Initial Investment	NAV per Share	Annual Charge	Distribution Type
A	11 May 2001	IE0030028439	EUR	EUR 1,000,000	0.99	0.20%	Accumulating
B	11 May 2001	IE0030028546	EUR	EUR 10,000	0.99	0.40%	Accumulating
C	08 Mar 2002	IE0030819498	EUR	EUR 1,000,000	1.21	0.20%	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.

Source: HSBC Global Asset Management, data as at 28 February 2021