

HSBC Global Liquidity Funds plc

HSBC Global Liquidity Funds plc daily yield/fund data as of:

15 Jun 21

Fund	Share class	Type	Daily gross yield (all share classes)	Standard Management Fee	Daily factor	Dealing NAV ¹	Mark-to- Market NAV ²	Difference % ³	Fund size in fund currency (sum of all share classes)	WAM (all share classes)	WAL (all share classes)
Sterling Liquidity	A	Dist	0.0730%	0.2000%	0.000000000	1.00	1.0000	0.00%	6,766,678,955	50	62
Sterling Liquidity	E	Dist		0.1800%	0.000000000	1.00	1.0000	0.00%			
Sterling Liquidity	F	Dist		0.1500%	0.000000000	1.00	1.0000	0.00%			
Sterling Liquidity	G	Dist		0.1200%	0.000000000	1.00	1.0000	0.00%			
Sterling Liquidity	H	Dist		0.1000%	0.000000000	1.00	1.0000	0.00%			
Sterling Liquidity	B	Dist		0.4000%	0.000000000	1.00	1.0000	0.00%			
Sterling Liquidity	X	Dist		0.0500%	0.000000627	1.00	1.0000	0.00%			
Sterling Liquidity	C	Acc		0.2000%		1.41636023	1.41636720	0.00%			
Sterling Liquidity	J	Acc		0.1500%		1.01190358	1.01190830	0.00%			
Sterling Liquidity	K	Acc		0.1200%		1.01044610	1.01045107	0.00%			
Sterling Liquidity	L	Acc		0.1000%		1.02304699	1.02305202	0.00%			
Sterling Liquidity	D	Acc		0.4000%		1.36644529	1.36645202	0.00%			
US Dollar Liquidity	A	Dist	0.1448%	0.2000%	0.000000274	1.00	1.0000	0.00%	32,197,452,638	52	68
US Dollar Liquidity	E	Dist		0.1800%	0.000000274	1.00	1.0001	0.01%			
US Dollar Liquidity	F	Dist		0.1500%	0.000000274	1.00	1.0004	0.04%			
US Dollar Liquidity	G	Dist		0.1200%	0.000000678	1.00	1.0000	0.00%			
US Dollar Liquidity	H	Dist		0.1000%	0.000001226	1.00	1.0000	0.00%			
US Dollar Liquidity	B	Dist		0.4000%	0.000000278	1.00	1.0006	0.06%			
US Dollar Liquidity	C	Acc		0.2000%		1.30146467	1.30147981	0.00%			
US Dollar Liquidity	I	Acc		0.1800%		1.02248957	1.02250146	0.00%			
US Dollar Liquidity	J	Acc		0.1500%		1.04510576	1.04511792	0.00%			
US Dollar Liquidity	K	Acc		0.1200%		1.07201173	1.07202420	0.00%			
US Dollar Liquidity	L	Acc		0.1000%		1.07002974	1.07004218	0.00%			
US Dollar Liquidity	D	Acc		0.4000%		1.24142811	1.24144255	0.00%			
Euro Liquidity	A	Acc	-0.5420%	0.2000%	-0.000017034	0.98851656	0.98852618	0.00%	8,149,375,964	46.29	61.27
Euro Liquidity	F	Acc		0.1500%	-0.000017034	0.99031502	0.99032466	0.00%			
Euro Liquidity	G	Acc		0.1200%	-0.000017034	0.98844494	0.98845456	0.00%			
Euro Liquidity	H	Acc		0.1000%	-0.000017034	0.98852117	0.98853079	0.00%			
Euro Liquidity	B	Acc		0.4000%	-0.000018400	0.98742467	0.98743427	0.00%			
Euro Liquidity	X	Acc		0.0500%	-0.000016212	0.99009139	0.99010102	0.00%			
Euro Liquidity	C	Acc		0.2000%		1.21080133	1.21081311	0.00%			
Euro Liquidity	I	Acc		0.1800%		9884.7765	9884.8727	0.00%			
Euro Liquidity	J	Acc		0.1500%		0.98831600	0.98832563	0.00%			
Euro Liquidity	K	Acc		0.1200%		0.98068413	0.98069367	0.00%			
Euro Liquidity	L	Acc		0.1000%		0.97556922	0.97557871	0.00%			
Canadian Dollar Liquidity	A	Dist	0.1512%	0.2000%	0.000000275	1.00	0.9999	-0.01%	115,166,726	44	44
Canadian Dollar Liquidity	F	Dist		0.1500%	0.000000274	1.00	0.9998	-0.02%			
Canadian Dollar Liquidity	H	Dist		0.1000%	0.000001401	1.00	0.9999	-0.01%			

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Canadian Dollar Liquidity	K	Acc		0.1200%		1.04092324	1.04090826	0.00%			
Canadian Dollar Liquidity	L	Acc		0.1000%		1.05038610	1.05037101	0.00%			
Australian Dollar Liquidity	A	Dist	0.0424%	0.2000%	0.000000274	1.00	1.0000	0.00%	213,000,833	32	35
Australian Dollar Liquidity	E	Dist		0.1800%	0.000000274	1.00	1.0000	0.00%			
Australian Dollar Liquidity	G	Dist		0.1200%	0.000000274	1.00	1.0000	0.00%			
Australian Dollar Liquidity	H	Dist		0.1000%	0.000000274	1.00	1.0000	0.00%			
Australian Dollar Liquidity	X	Dist		0.0500%	0.000000274	1.00	1.0000	0.00%			
Australian Dollar Liquidity	C	Acc		0.2000%		1.030064040	1.030054650	0.00%			
Australian Dollar Liquidity	J	Acc		0.1500%		1.031493040	1.031483420	0.00%			
Australian Dollar Liquidity	K	Acc		0.1200%		1.009067310	1.009057880	0.00%			
Australian Dollar Liquidity	L	Acc		0.1000%		1.032783150	1.032773500	0.00%			
US Dollar Treasury Liquidity	A	Dist	0.0493%	0.2000%	0.000000274	1.00	1.0000	0.00%	896,765,254	42	64
US Dollar Treasury Liquidity	B	Dist		0.4000%	0.000000274	1.00	1.0000	0.00%			
US Dollar Treasury Liquidity	H	Dist		0.1000%	0.000000274	1.00	1.0000	0.00%			
US Dollar Treasury Liquidity	X	Dist		0.0500%	0.000000274	1.00	1.0000	0.00%			

Net yields and NAVs shown are net of standard management fees and may not reflect the actual yield you receive. Past performance should not be seen as a guide to future performance.

¹ **Dealing NAV** is the calculation of the assets in the fund's portfolio using the applicable amortized methodology which is applied to all transactions in that share class

² **Mark-Market NAV** (MTM NAV) is the calculation of all the assets of the fund's portfolio using independently sourced market prices

³ **Difference %** is the variance between the Dealing NAV and MTM NAV

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 instruments, and the final legal maturity of all other instruments. The Weighted Average Life (WAL) of the fund is the average number of days to maturity calculated using the final legal maturity date of all instruments, including floating rate instruments.

Please remember there is no guarantee that a stable Net Asset Value will be maintained

Daily simple net annualised yields as at: 15 Jun 21

Issued by HSBC Global Asset Management (UK) Limited

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Source: BNY Mellon

