

# HSBC Collective Investment Trust

## HSBC Global Sustainable Multi-Asset Income Fund

Monthly report 28 February 2026 | Share class AM30-CAD

Fund center



### Risk Disclosure

- The Fund invests mainly in a diversified portfolio of global assets that form part of sustainable investment strategies (“Sustainable Assets”).
- The fund invests its asset based on certain ESG and sustainable investment strategies. The use of Sustainable Criteria may affect the Fund’s performance and result in a loss to the Fund.
- Change in sustainable investment strategies may involve rebalancing of the investments of the Fund and therefore the Fund may incur greater transaction costs than a fund employing a buy-and-hold allocation strategy.
- The Fund may invest in financial derivative instruments for investment purpose which may lead to higher volatility to its net asset value.
- The Fund may pay dividends/payouts out of capital or gross of expenses. Dividend/payout is not guaranteed and may result in capital erosion and reduction in net asset value.
- The Fund’s investments may involve substantial credit, credit rating, currency, volatility, liquidity, interest rate, valuation, emerging markets, tax and political risks and risks related to general equity market, general debt securities, sovereign debt, investment strategy, mainland China market, small/mid-capitalisation companies, non-investment grade and unrated debt securities, convertible securities and investment in other collective investment schemes. Investors may suffer substantial loss of their investments in the Fund
- Base Currency Hedged Share Classes and RMB denominated Class are subject to higher currency and exchange rate risks.
- Investors should not invest solely based on factsheet and should read the offering documents for details.

### Investment objective

The Fund aims to provide income with moderate capital growth through investment in a diversified portfolio of global assets that form part of sustainable investment strategies (“Sustainable Assets”). Through investment in Sustainable Assets, the Fund aims to invest in a portfolio with a higher weighted average environmental, social and governance (“ESG”) score (“ESG Score”) and lower weighted average carbon intensity ratings (“Carbon Intensity Ratings”) than if it invested in an equivalent portfolio of standard market capitalisation indices (“Sustainability Reference Comparator”).

### Investment strategy

In normal market conditions a minimum of 70% of the Fund’s net asset value will be invested in Sustainable Assets such as equities and equity equivalent securities, fixed income securities, money market and cash instruments and other instruments, such as convertible bonds, asset backed securities, asset-backed commercial papers and mortgage backed securities, related to both developed and emerging markets. The Fund may invest its remaining net asset value in assets similar to the aforementioned but which are not considered Sustainable Assets.

### Share Class Details

#### Key metrics

NAV per Share	<b>CAD 9.55</b>
Sharpe ratio 3 years	<b>0.63</b>

#### Fund facts

UCITS V compliant	<b>No</b>
Dividend treatment	<b>Distributing</b>
Distribution Frequency	<b>Monthly</b>
Dividend ex-date	<b>27 February 2026</b>
Dividend annualised yield*	<b>2.45%</b>
Dividend Amount	<b>0.019300</b>
Dealing frequency	<b>Daily</b>
Currency Hedged	<b>Overlay</b>
Share Class Base Currency	<b>CAD</b>
Domicile	<b>Hong Kong SAR</b>
Inception date	<b>21 January 2022</b>
Fund Size	<b>USD 56,939,383</b>
Managers	<b>Jimmy Choong Gloria Jing Matthew TSUI</b>

#### Fees and expenses

Minimum initial investment (HK)	<b>CAD 1,000</b>
Maximum initial charge (HK)	<b>3.000%</b>
Management fee	<b>1.250%</b>

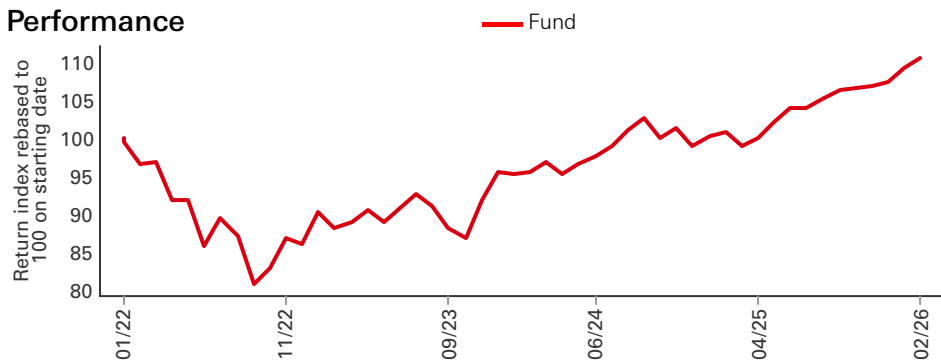
#### Codes

ISIN	<b>HK0000748068</b>
Bloomberg ticker	<b>HSSMIAC HK</b>

**Past performance does not predict future returns. The figures are calculated in the share class base currency, NAV to NAV basis with dividend reinvested, net of fees. If investment performance is not denominated in HKD or USD, HKD or USD based investors are exposed to exchange rate fluctuations. \*The fund may pay dividends out of capital or gross of expenses.**

**For definition of terms, please refer to the Glossary QR code.  
Source: HSBC Asset Management, data as at 28 February 2026**

## Performance

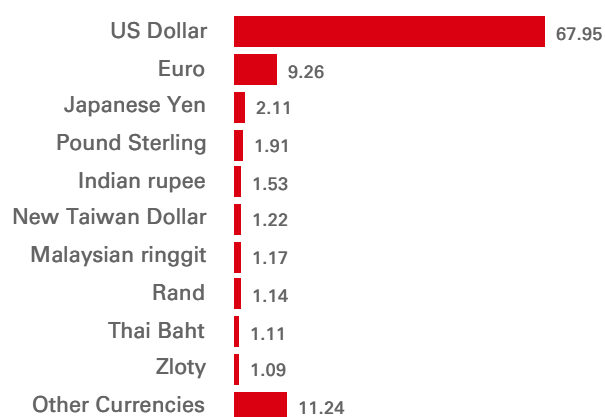


Performance (%)	YTD	1 month	3 months	6 months	1 year	3 years	5 years	Since Inception
AM30-CAD	2.87	1.08	3.36	4.94	9.63	25.43	--	10.42

Calendar year performance (%)	2021	2022	2023	2024	2025
AM30-CAD	--	-13.95	11.02	3.67	8.40

The calendar year return of the first year is calculated between share class inception date and calendar year end of first year if the share class has less than 5-year history. Results are cumulative

### Currency Allocation (%)



### Asset allocation (%)

Asset allocation (%)	Fund
Alternatives	4.08
Bonds	39.00
Cash & Other	1.63
Equities	35.69
Green Bonds	19.59

The stated cash position can include Money Market Funds/ instruments and collateralised cash used to underwrite derivatives positions. The cash position for investment purposes is lower and is managed in accordance with our active investment views.

### Top 10 Holdings

Top 10 Holdings	Weight (%)
HSBC-GL EM M ESG LDT-ZOI USD	10.91
HSBC GIF-GL HY ESG B-ZQ1	10.13
IN GL HI YI CO BD ESG CTR-US	8.10
HSBC GB INV GB EM MKESG -ZQ1	5.07
ISHARES JP MORGAN ADVANCED \$	4.78
HSBC EM SCREEND EQUITY ETF	4.45
HSBC GL REAL ESTATE EQ-ZQ1	4.08
Microsoft Corp	1.24
NVIDIA Corp	1.19
ASML Holding NV	1.01

Sustainability indicators	Fund	Reference benchmark
Carbon emissions intensity	170.49	255.75

**Carbon emissions intensity** - Carbon Intensity measures the quantity of carbon emission of a company (tonnes CO<sub>2</sub>e/USD million)  
 Source of analytics: Trucost

MSCI ESG Score	ESG score	E	S	G
Fund	7.1	6.5	5.9	6.3
Reference benchmark	6.3	6.2	5.2	5.8

The MSCI ESG Key Issue Score is the numerical, weighted average of MSCI's E, S, and G pillar scores. A higher number indicates a more favourable ESG profile in the view of MSCI.

The weighted averages of the Key Issue Scores are aggregated and companies' scores are normalized by their industries. After any overrides are factored in, each company's Final Industry-Adjusted Score corresponds to a rating.

For more information, see MSCI ESG Ratings Methodology @ <https://www.msci.com/esg-and-climate-methodologies>

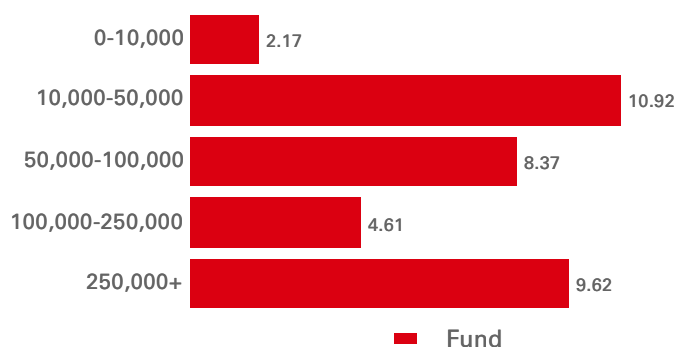
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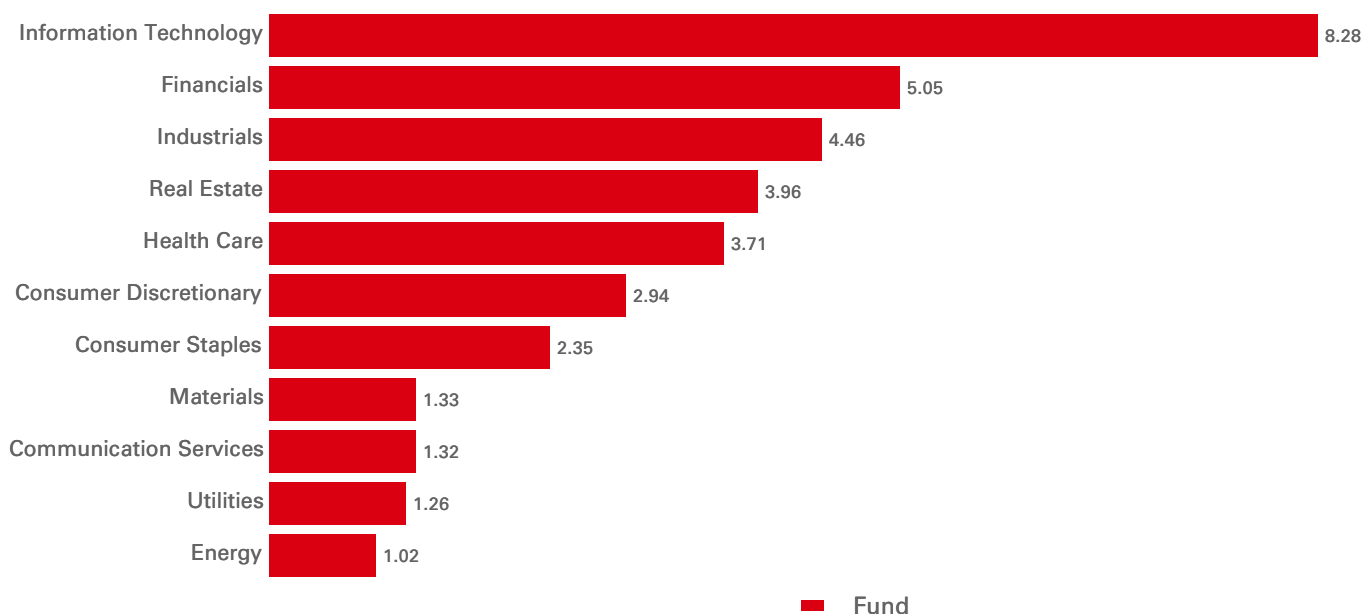
Equity top 10 holdings	Location	Sector	Weight (%)
Microsoft Corp	United States	Information Technology	1.24
NVIDIA Corp	United States	Information Technology	1.19
ASML Holding NV	Netherlands	Information Technology	1.01
L'Oreal SA	France	Consumer Staples	0.99
Apple Inc	United States	Information Technology	0.77
Automatic Data Processing Inc	United States	Industrials	0.71
Home Depot Inc/The	United States	Consumer Discretionary	0.67
Kone Oyj	Finland	Industrials	0.66
Zoetis Inc	United States	Health Care	0.64
Colgate-Palmolive Co	United States	Consumer Staples	0.63

Equity characteristics	Fund	Reference benchmark
Average Market Cap (USD Mil)	500,365	--
Price/earning ratio	19.29	--
Portfolio yield	2.45%	--

#### Market cap allocation (USD Mil %)

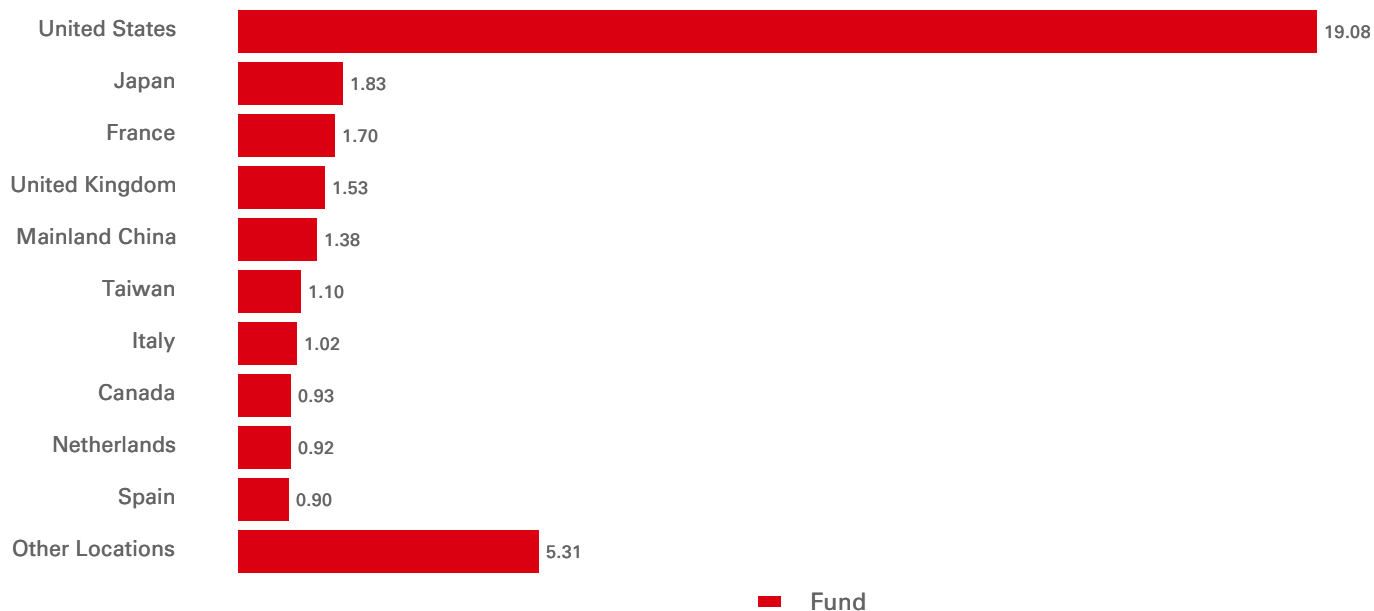


#### Equity sector allocation (%)



**Equity geographical allocation (%)**

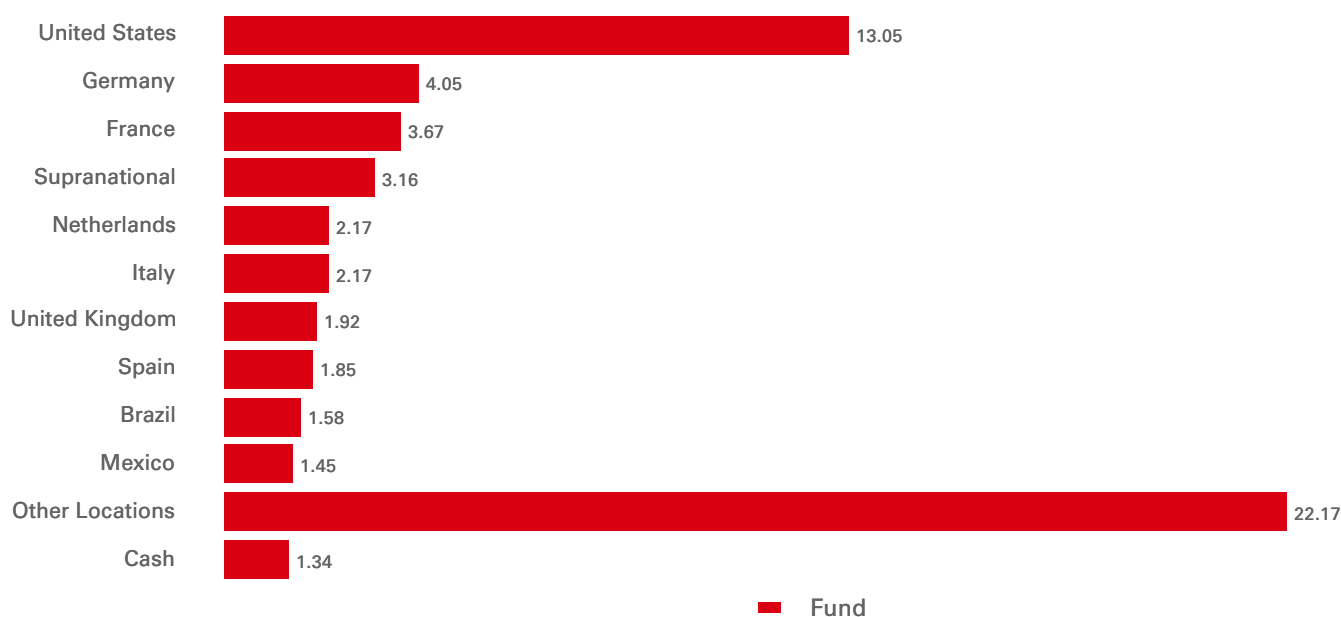
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Fixed Income Characteristics	Reference benchmark			Credit rating (%)	Reference benchmark		
	Fund	Relative	Relative		Fund	Relative	Relative
Portfolio yield	5.70%	--	--	AAA	6.15	--	--
Yield to maturity	5.86%	--	--	AA	2.19	--	--
Modified duration	5.36	--	--	A	10.29	--	--
Average Credit Quality	BBB/BBB-	--	--	BBB	14.38	--	--
				BB	16.37	--	--
				B	6.05	--	--
				CCC	1.66	--	--
				CC	0.06	--	--
				C	0.02	--	--
				D	0.02	--	--
				NR	0.06	--	--
				Cash	1.34	--	--

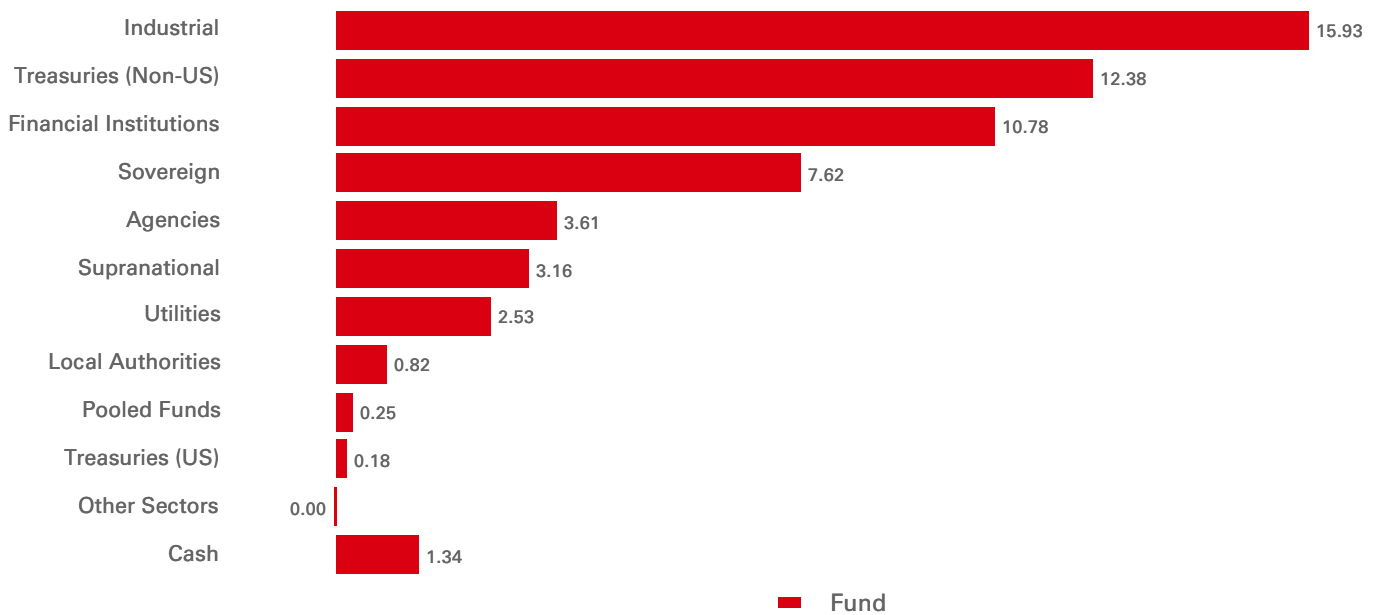
Fixed income top 10 holdings	Location	Instrument type	Weight (%)
EUROPEAN INVESTMENT BANK 3.750 14/02/2033 USD	Supranational	Government Bond	0.98
VODAFONE GROUP PLC 3.000 27/08/2080 EUR	United Kingdom	Corporate Bond	0.95
BUNDESREPUB. DEUTSCHLAND 2.300 15/02/2033 EUR	Germany	Government Bond	0.77
BUONI POLIENNALI DEL TES 4.050 30/10/2037 EUR	Italy	Government Bond	0.74
KBC GROUP NV 3.750 27/03/2032 EUR	Belgium	Euro Medium Term Note	0.45
REPUBLIC OF SOUTH AFRICA 9.000 31/01/2040 ZAR	South Africa	Government Bond	0.44
KFW 2.750 15/05/2030 EUR	Germany	Euro Medium Term Note	0.43
EUROPEAN UNION 3.250 04/02/2050 EUR	Supranational	Government Bond	0.39
BUNDESobligation 2.100 12/04/2029 EUR	Germany	Government Bond	0.38
APPLE INC 3.000 20/06/2027 USD	United States	Corporate Bond	0.35

#### Fixed income geographical allocation (%)



Geographical Allocation (Effective duration)	Fund	Reference benchmark	Relative
United States	0.72	--	--
France	0.43	--	--
Supranational	0.42	--	--
Germany	0.36	--	--
Italy	0.22	--	--
Netherlands	0.21	--	--
S.Africa	0.17	--	--
United Kingdom	0.15	--	--
Mexico	0.14	--	--
Malaysia	0.13	--	--
Other Locations	2.17	--	--
Cash	0.00	--	--

**Fixed income sector allocation (%)**



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