

# HSBC FTSE 250 UCITS ETF

## Physical - Full replication

July 2015

For UK retail clients

The HSBC FTSE 250 UCITS ETF is an open-ended UCITS IV compliant exchange-traded fund incorporated in Ireland.

### Fund objective

The investment objective of the Fund is to replicate the performance of the FTSE® 250 Index (the "Index"), while minimising as far as possible the tracking error between the Fund's performance and that of the Index.

In seeking to achieve its investment objective, the Fund will aim to invest in securities included in the Index in generally the same proportions in which they are included in the Index.

### Key facts

- n Physical replication approach
- n Primary listing on the London Stock Exchange
- n Currency listing in GBP
- n Fund registered in several European countries: UK, Ireland, France, Netherlands, Spain

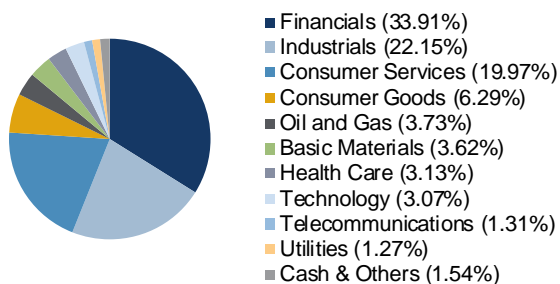
### Risk of investing in the fund

**Market risk:** The value of investments and any income from them can go down as well as up and investors may not get back the amount originally invested.

**Geographic risk:** This sub-fund invests predominately in one geographic area; therefore any decline in the economy of this area may affect the prices and value of the underlying asset.

You should read and note the risk warnings in the prospectus, the relevant Key Investor Information Document (KIID) and the details in the Supplementary Information Document (SID).

### Sector allocation of the Fund



### Top 10 holdings of the Fund

|                     |       |                |       |
|---------------------|-------|----------------|-------|
| DCC                 | 1.24% | Informa        | 1.07% |
| Provident Financial | 1.21% | DS Smith       | 1.04% |
| Berkeley Group      | 1.18% | Derwent London | 1.00% |
| Croda International | 1.14% | Inchcape       | 0.99% |
| Rexam               | 1.08% | William Hill   | 0.99% |

Source: HSBC Global Asset Management (UK) Limited.  
All data as at 31/07/2015

### Fund details

|   |   |
|---|---|
| UCITS IV compliant  | Yes   |
| Fund domicile   | Ireland   |
| UK reporting fund status  | Yes   |
| ISA eligible  | Yes   |
| SIPP eligible   | Yes   |
| Issuer  | HSBC ETFs Plc                                   |
| Fund manager  | HSBC Global Asset Management (UK) Ltd           |
| Custodian   | HSBC Institutional Trust Services (Ireland) Ltd |
| Fund administrator  | HSBC Securities Services (Ireland) Ltd          |
| Authorised participant  | HSBC Bank Plc                                   |
| Benchmark   | FTSE 250® Index                                 |
| Number of holdings  | 254   |
| Published daily on <a href="http://etf.hsbc.com">etf.hsbc.com</a> website |   |
| Replication method  | Physical - full replication                     |
| Base currency   | GBP   |
| Fund inception date   | 07/04/2010                                      |
| Listing date  | 08/04/2010                                      |
| Fiscal year end   | 31 December 2015                                |
| Ongoing charge figure (OCF)*  | 0.35%   |
| Entry/Exit/Performance fees   | No  |
| Net asset value (NAV) per   | £17.29  |
| Shares outstanding  | 2,880,000                                       |
| Assets under management   | £49,797,260.64                                  |
| Dividend treatment  | Distribution                                    |
| Dividend frequency  | Quarterly                                       |
| Dividend currency   | GBP   |
| Dividend per share  | £0.1674   |
| Dividend yield**  | 2.62%   |
| Dividend ex date  | 30/07/2015                                      |

\*The ongoing charges figure is based on expenses over a year. The figure excludes transaction costs \*\*Gross trailing 12 month yield.

|            |              |
|------------|--------------|
| ISIN       | IE00B64PTF05 |
| SEDOL GBP  | B64PTF0      |
| SEDOL USD  | N/A          |
| Ticker GBP | HMCX         |
| Ticker USD | N/A          |

### Index Information

|                             |                 |
|-----------------------------|-----------------|
| Index name                  | FTSE 250® Index |
| Index currency              | GBP             |
| Benchmark type              | Total Return    |
| Index rebalancing frequency | Annual          |
| TR index Bloomberg ticker   | TMCXG           |
| TR index Reuters RIC        | .TFTMC          |

## About the Index

The FTSE 250 Index is capitalisation-weighted index of the mid-capitalised companies traded on the London Stock Exchange. The index is designed to measure the performance of the mid-cap capital and industry segments of the UK market not covered by the large cap FTSE 100 Index, which pass screening for size and liquidity. The FTSE 250 Index represents approximately 13% of the UK market capitalisation. FTSE 250 Index constituents are traded on the London Stock Exchange's SETS and SETSmm trading systems.

### Yearly fund performance (%)

|                         | 31/07/10-<br>31/07/11 | 31/07/11-<br>31/07/12 | 31/07/12-<br>31/07/13 | 31/07/13-<br>31/07/14 | 31/07/14-<br>31/07/15 |
|-------------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|
| HSBC FTSE 250 UCITS ETF | 18.53                 | -1.04                 | 36.31                 | 6.33                  | 16.60                 |

### Fund and Index cumulative performance (%)

|                                  | 1 month | 3 months | 1 year | 3 years | Since inception |
|----------------------------------|---------|----------|--------|---------|-----------------|
| HSBC FTSE 250 UCITS ETF          | 0.98    | 1.68     | 16.60  | 69.52   | 91.15           |
| FTSE 250 Gross                   | 1.00    | 1.81     | 17.15  | 71.90   | 95.98           |
| Tracking difference <sup>1</sup> | -0.01   | -0.13    | -0.55  | -2.38   | -4.83           |
| Tracking error <sup>2</sup>      | n/a     | n/a      | 0.06   | n/a     | 0.09            |

<sup>1</sup> The tracking difference Net is the difference between the return of the fund (NAV) and that of the underlying index, after management fees (OCF).

<sup>2</sup> The tracking error also known active risk, is the standard deviation of the tracking difference i.e. how variable is the tracking difference over time. The optimal tracking error would be zero.

Source: HSBC Global Asset Management (UK) Limited. All data as at 31/07/2015

**Any performance information shown refers to the past and should not be seen as an indication of future returns.**

Performance is shown using the net asset value of the fund, calculated from the closing price of the underlying securities.

Performance is shown after fees including re-invested dividends in the base currency of the fund and does not take into account any currency exposure that may exist against the trading currency of the fund, where this is different.

### Further information on HSBC ETFs

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