HSBC FTSE 250 UCITS ETF

Physical - Full replication

June 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

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

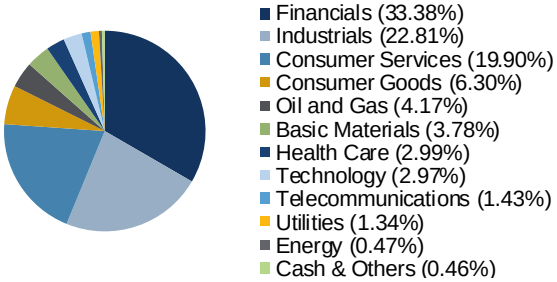
Risk of investing in the fund

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	1.25%	DS Smith	1.03%
Provident Financial	1.21%	Inchcape	1.02%
Berkeley Group Holdings	1.19%	William Hill	1.01%
Rexam	1.09%	Informa	1.00%
Croda International	1.05%	Aggreko	0.98%

Source: HSBC Global Asset Management (UK) Limited.
All data as at 30/06/2015

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	258
Published daily on etf.hsbc.com 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
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	£49,793,315.60
Dividend treatment	Distribution
Dividend frequency	Quarterly
Dividend currency	GBP
Dividend per share	€ 0.0867
Dividend yield**	2.55%
Dividend ex date	16/04/2015

**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

HSBC Global Asset Management

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 (%)

	30/06/10-30/06/11	30/06/11-30/06/12	30/06/12-30/06/13	30/06/13-30/06/14	30/06/14-30/06/15
HSBC FTSE 250 UCITS ETF	29.97	-6.00	29.22	16.33	13.96

Fund and Index cumulative performance (%)

	1 month	3 months	1 year	3 years	Since inception
HSBC FTSE 250 UCITS ETF	-3.34	3.39	13.96	71.31	89.28
FTSE 250 Gross	-3.26	3.56	14.51	73.72	94.04
Tracking difference[1]	-0.08	-0.17	-0.56	-2.41	-4.76
Tracking error[2]	n/a	n/a	0.06	n/a	0.09

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

[2] 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 30/06/2015

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 Tel: 0845 607 6144 E-mail: customer.services@hsbc.com Website: www.etf.hsbc.com

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