

HSBC FTSE 250 UCITS ETF

Physical replication

March 2020

For UK retail clients

The HSBC FTSE 250 UCITS ETF is an open-ended UCITS V 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.

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

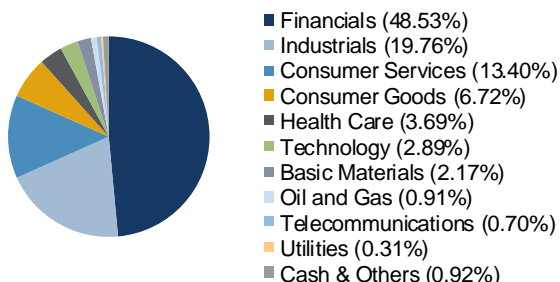
Risk of investing in the fund

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

Derwent London PLC	1.19%	Spectris PLC	1.03%
Pershing Square Holdings Ltd	1.16%	ConvaTec Group PLC	0.99%
Tate & Lyle PLC	1.11%	Bellway PLC	0.96%
Howden Joinery Group PLC	1.07%	IG Group Holdings PLC	0.91%
HomeServe PLC	1.05%	International Public Partnerships Ltd	0.91%

Source: HSBC Global Asset Management (UK) Limited.
All data as at 31/03/2020

Fund details

UCITS V compliant	Yes
Fund domicile	Ireland
UK reporting fund status (UKRS)	Yes
ISA eligible	Yes
SIPP eligible	Yes
Issuer	HSBC ETFs Plc
Fund manager	HSBC Global Asset Management (UK) Ltd
Depository	HSBC Institutional Trust Services (Ireland) DAC
Fund administrator	HSBC Securities Services (Ireland) DAC
Benchmark	FTSE 250® Index
Number of holdings	250
<i>Published daily on eff.hsbc.com website</i>	
Replication method	Physical 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 share	£14.35
Shares outstanding	2,240,000
Assets under management	£32,138,476
Dividend treatment	Distribution
Dividend frequency	Quarterly
Dividend currency	GBP
Dividend per share	£0.1345
Dividend yield**	4.00%
Dividend ex date	23/01/2020

*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 (%)

	31/03/15- 31/03/16	31/03/16- 31/03/17	31/03/17- 31/03/18	31/03/18- 31/03/19	31/03/19- 31/03/20
HSBC FTSE 250 UCITS ETF	1.14	14.71	4.85	0.47	-19.02
FTSE 250 Gross	1.70	15.26	5.34	0.97	-18.64

Fund and Index performance (%)

	1 month	3 months	1 year	3 years ann.	5 years ann.	Since inception ann.
HSBC FTSE 250 UCITS ETF	-21.82	-30.82	-19.02	-5.15	-0.20	6.14
FTSE 250 Gross	-21.73	-30.72	-18.64	-4.70	0.29	6.64
Tracking difference ¹	-0.09	-0.11	-0.38	-0.45	-0.49	-0.51
Tracking error ²	N/A	N/A	0.17	0.11	0.10	0.09

¹ The difference between the return of the fund after fees and that of the index being replicated. It provides an indication of how well the fund has replicated the index.

² The volatility in the difference of performance between the fund and its index over time. Technically this is the standard deviation of the tracking difference. The optimal tracking error would be close to zero.

Source: HSBC Global Asset Management (UK) Limited. All data as at 31/03/2020

Past performance is not an indicator 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: +44 (0) 207 991 3296

E-mail: etf.sales@hsbc.com

Website: www.etf.hsbc.com

Fund information: The HSBC ETFs are sub-funds of HSBC ETFs plc ("the Company"), an investment company with variable capital and segregated liability between sub-funds, incorporated in Ireland as a public limited company, and is authorised by the Central Bank of Ireland. The company is constituted as an umbrella fund, with segregated liability between sub-funds. **Shares purchased on the secondary market cannot usually be sold directly back to HSBC ETFs plc. Investors must buy and sell shares on the secondary market with the assistance of an intermediary (e.g. a stockbroker) and may incur fees for doing so. In addition, investors may pay more than the current Net Asset Value per share when buying shares and may receive less than the current Net Asset Value per Share when selling them.**

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Further information can be found in the prospectus.