

HSBC ETFs PLC - HSBC S&P 500 UCITS ETF

HSPD LN

30 Sep 2020

Fund Objective and Strategy

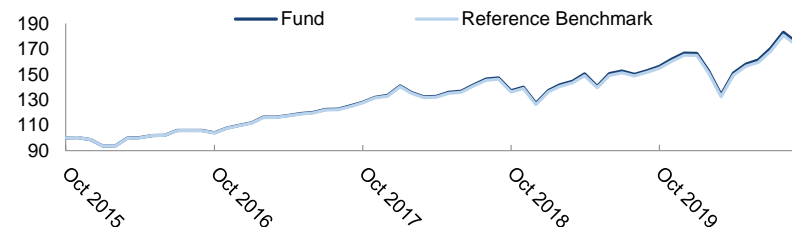
Investment Objective

The Fund aims to track as closely as possible the returns of the S&P 500 Index (the "Index"). The Fund will invest in or gain exposure to shares of companies which make up the Index.

Investment Policy

The Index is made up of large-sized stock market listed companies in the US. The Fund will be passively managed and will aim to invest in the shares of the companies in generally the same proportion as in the Index. However, there may be circumstances when it is not possible or practical for the Fund to invest in all constituents of the Index. If the Fund cannot invest directly in the companies that constitute the Index, it may gain exposure by using other investments such as depositary receipts or derivatives. See the Prospectus for a full description of the investment objectives and derivative usage.

Performance (%)



Performance (%)	YTD	1M	3M	1Y	3Y ¹	5Y ¹
Fund	5.50	-3.99	8.96	15.03	11.99	13.76
Reference Benchmark	5.13	-4.04	8.79	14.49	11.62	13.46
Tracking Difference	0.37	0.05	0.16	0.54	0.37	0.30
Tracking Error	-	-	-	0.18	0.15	0.13

Rolling Performance (%)	30 Sep 2019-30 Sep 2020	30 Sep 2018-30 Sep 2019	30 Sep 2017-30 Sep 2018	30 Sep 2016-30 Sep 2017	30 Sep 2015-30 Sep 2016
Fund	15.03	3.87	17.56	18.06	14.90
Reference Benchmark	14.49	3.62	17.23	17.88	14.67

Past performance is not an indicator of future returns. The figures are calculated in the share class base currency, dividend reinvested, net of fees.

Source: HSBC Global Asset Management, data as at 30 September 2020

Risk Disclosure

- The Fund's unit value can go up as well as down, and any capital invested in the Fund may be at risk.
- Investing in assets denominated in a currency other than that of the investor's own currency exposes the value of the investment to exchange rate fluctuations.
- Where overseas investments are held the rate of currency exchange may cause the value of such investments to go down as well as up.
- The value of investible securities can change over time due to a wide variety of factors, including but not limited to: political and economic news, government policy, changes in demographics, cultures and populations, natural or human-caused disasters etc.
- To the extent that the Fund seeks to replicate index performance by holding individual securities, there is no guarantee that its composition or performance will exactly match that of the target index at any given time ("tracking error").
- Derivatives may be used by the Fund, and these can behave unexpectedly. The pricing and volatility of many derivatives may diverge from strictly reflecting the pricing or volatility of their underlying reference(s), instrument or asset.
- Investment Leverage occurs when the economic exposure is greater than the amount invested, such as when derivatives are used. A Fund that employs leverage may experience greater gains and/or losses due to the amplification effect from a movement in the price of the reference source.
- Further information on the Fund's potential risks can be found in the Key Investor Information Document and Prospectus.

Fund Details

UCITS V Compliant	Yes
UK Reporting Status	Yes
ISA Eligible	Yes
Distribution Type	Distributing
Distribution Frequency	Semi-annually
Dividend ex-date	16 Jul 2020
Dividend Yield ²	1.47%
Last Paid Dividend	0.2490
Dividend Currency	USD
Ongoing Charge Figure ³	0.090%
Share Class Base Currency	USD
Domicile	Ireland
ISIN	IE00B5KQNG97
Share Class Inception Date	14 May 2010
NAV per Share	USD 33.88
Shares Outstanding	110,250,000
Fund Size	USD 3,735,256,946
SEDOL	BW4PZK9
Manager	HSBC Index and Systematic Equity Portfolio Management Team
Replication Method	Physical- Full
SIPP Eligible	Yes
Issuer	HSBC ETFs PLC
Custodian	HSBC France, Dublin Branch
Fund Administrator	HSBC Securities Services (Ireland) DAC
Listing Date	17 May 2010
Fiscal Year End	31 December

Reference Benchmark Information

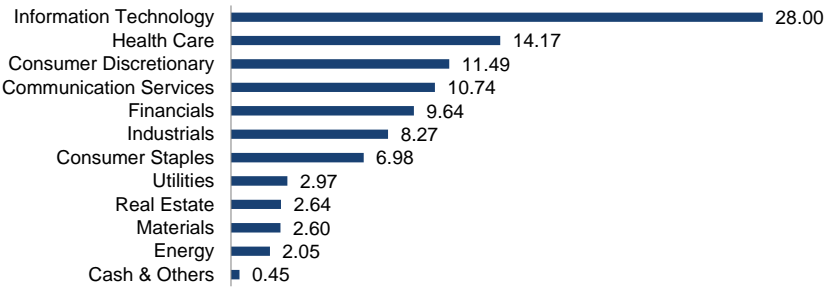
Index Name	S&P 500 Net
Index Currency	USD
Benchmark Type	Total Return Net
Index Rebalancing Frequency	Quarterly
TR Index Bloomberg ticker	SPTR500N
TR Index Reuters RIC	.SPXNTR

¹Result is annualised when calculation period is over one year.

²Dividend Yield: represents the ratio of distributed income over the last 12 months to the fund's current Net Asset Value.

³Ongoing Charges Figure, is based on expenses over a year. The figure includes annual management charge but not the transaction costs. Such figures may vary from time to time.

Sector Allocation (%)



Top 10 Holdings (%)		Characteristics	Fund	Reference Benchmark
Apple Inc	6.67	Number of Holdings ex Cash	498	505
Microsoft Corp	5.70	Avg Market Cap (USD mil)	429,320	428,917
Amazon.com Inc	4.77	P/E Ratio ⁴	19.40	19.34
Alphabet Inc	3.12			
Facebook Inc	2.24			
Berkshire Hathaway Inc	1.50			
Johnson & Johnson	1.39			
Procter & Gamble Co/The	1.25			
Visa Inc	1.22			
NVIDIA Corp	1.20			

⁴Price Earnings (P/E) Ratio: the price paid for a share divided by the annual profit earned by the firm per share.
Source: HSBC Global Asset Management, data as at 30 September 2020

Exchange Name	Listing Date	Trading Currency	Trading Hours	Bloomberg Ticker	Reuters RIC	iNAV Bloomberg	iNAV Reuters
BORSA ITALIANA SPA	14 June 2017	EUR	09:00 - 17:35	HSPD IM	HSPD.MI	HSPDEUIV	HSPDEUiv.P
DEUTSCHE BOERSE AG- XFRA	13 October 2010	EUR	08:00 - 20:00	H4ZF GR	H4ZF.DE	HSPDEUIV	HSPDEUiv.P
LONDON STOCK EXCHANGE	28 June 2010	USD	08:00 - 16:30	HSPD LN	HSPD.L	HSPDUSIV	HSPDUSiv.P
LONDON STOCK EXCHANGE	17 May 2010	GBP	08:00 - 16:30	HSPX LN	HSPX.L	HSPDGBIV	HSPDGBiv.P
NYSE EURONEXT - EURONEXT PARIS	2 November 2010	EUR	09:00 - 17:30	HHH FP	HHH.PA	HSPDEUIV	HSPDEUiv.P
SIX SWISS EXCHANGE	8 September 2010	USD	09:00 - 17:30	HSPX SW	HSPX.S	HSPDUSIV	HSPDUSiv.P
DEUTSCHE BOERSE AG-XETRA	13 October 2010	EUR	09:00 - 17:30	H4ZF GY	H4ZF.DE	HSPDEUIV	HSPDEUiv.P

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Further Information can be found in the prospectus and in our Key Investor Information Documents published in our Fund Centre at www.assetmanagement.hsbc.com/uk

Contact Information

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Terms of Glossary

Accumulation Share: a type of share where the income earned by the Fund is retained in the Fund

ACD: HSBC Global Asset Management (UK) Limited, the Authorised Corporate Director of the Company

Developed Markets: countries with relatively high levels of personal income and established economies

Emerging Markets (EM): countries that are progressing toward becoming advanced, usually shown by some development in financial markets, the existence of some form of stock exchange and a regulatory body

Equities: shares issued by a company

Growth: the increase in the value of investments

Income: money generated by a fund, such as interest from a bond or a dividend from a share, which can be paid out to its investors or paid back into the fund and reinvested

Income Share: the type of Share where the income earned by the Fund is paid out to you

Net Asset Value (NAV): the value of the scheme property of a fund less the liabilities of the fund

Ongoing Charges Figure: a measure of what it costs to invest in a fund. It includes the fee paid to the ACD and other operating costs

Return(s): the money made or lost on an investment

Share(s): an equally valued holding in a fund of a company, representing part ownership of that fund, (including larger denomination shares and smaller denomination shares)

Tracking Difference: the difference between the return of the fund and that of the tracking index

Tracking Error: the volatility of the difference between the return of a fund and the return of the index or indices it tracks. In general, the lower the tracking error, the more consistent a fund's performance is relative to the index, and vice-versa