

Defined Growth Fund

Detailed Overview of Fund Holdings
13th May 2022



DETAILS OF HOLDINGS						ANNUAL AUTOCALL BARRIERS						Levels as at: 13 May 2022		
Description	Coupon p.a.	Strike Date	Autocall Barrier Description	Underlying Indices	Strike Levels	Year 1	Year 2	Year 3	Year 4	Year 5	Year 6	Current Levels	Current Distance Above Final Autocall Barrier	Current Distance Above Final Protection Barrier
14 5Y Step-down Autocall Underlyings: US / JAP / CHI	10.00%	14th Oct 2020	Steps down 5% p.s. from the end of year 3 to a final autocall barrier of 75%	S&P 500	3,488.670	3,488.67	3,488.67	3,314.24	3,139.80	2,616.50	-	4,023.89	40.3%	50.3%
				Nikkei 225	23,626.730	23,626.73	23,626.73	22,445.39	21,264.06	17,720.05	-	26,427.65	36.9%	46.9%
				HSCEI	9,920.770	9,920.77	9,920.77	9,424.73	8,928.69	7,440.58	-	6,807.03	-6.4%	3.6%
17 5Y Step-down Autocall Underlyings: US / SWI / CHI	10.70%	24th Nov 2020	Steps down 5% per year from the end of year 3 to a final autocall barrier of 80%	NASDAQ 100	12,079.81	12,079.81	12,079.81	11,475.82	10,871.83	9,663.85	-	12,387.40	22.5%	37.5%
				SMI	10,491.59	10,491.59	10,491.59	9,967.01	9,442.43	8,393.27	-	11,650.42	31.0%	46.0%
				HSCEI	10,612.58	10,612.58	10,612.58	10,081.95	9,551.32	8,490.06	-	6,807.03	-15.9%	-0.9%
18 6Y Step-down Autocall Underlyings: AUS / JAP / CHI	9.60%	7th Dec 2020	Steps down 20% in year 6 to a final autocall barrier of 80%	S&P/ASX	6,675.02	6,675.02	6,675.02	6,675.02	6,675.02	6,675.02	5,340.02	7,075.11	26.0%	41.0%
				Nikkei 225	26,547.44	26,547.44	26,547.44	26,547.44	26,547.44	26,547.44	21,237.95	26,427.65	19.5%	34.5%
				HSCEI	10,473.32	10,473.32	10,473.32	10,473.32	10,473.32	10,473.32	8,378.66	6,807.03	-15.0%	0.0%
21 5Y Step-down Autocall Underlyings: UK / SWI / CHI	9.60%	26th Feb 2021	Steps down 20% in year 5 to a final autocall barrier of 80%	FTSE 100	6,483.43	6,483.43	6,483.43	6,483.43	6,483.43	5,186.74	-	7,418.15	34.4%	49.4%
				HSCEI	11,247.21	11,247.21	11,247.21	11,247.21	11,247.21	8,997.77	-	6,807.03	-19.5%	-4.5%
				SMI	10,522.22	10,522.22	10,522.22	10,522.22	10,522.22	8,417.78	-	11,650.42	30.7%	45.7%
22 6Y Step-down Autocall Underlyings: JAP / US / EU	10.40%	9th Mar 2021	Steps down 20% in year 6 to a final autocall barrier of 80%	Nikkei 225	29,027.94	29,027.94	29,027.94	29,027.94	29,027.94	29,027.94	23,222.35	26,427.65	11.0%	26.0%
				S&P 500	3,875.44	3,875.44	3,875.44	3,875.44	3,875.44	3,100.35	4,023.89	23.8%	38.8%	
				Euro Stoxx 50 (fixed div)	860.14	860.14	860.14	860.14	860.14	688.11	845.50	18.3%	33.3%	
25 6Y Step-down Autocall Underlyings: JAP / US / EU	9.50%	4th Jun 2021	Steps down 5% p.a. from the end of year 3 to a final autocall barrier of 80%	Nikkei 225	28,941.52	28,941.52	28,941.52	27,494.44	26,047.37	24,600.29	23,153.22	26,427.65	11.3%	26.3%
				Russell 2000	2,286.41	2,286.41	2,286.41	2,172.09	2,057.77	1,943.45	1,829.13	1,792.67	-1.6%	13.4%
				Euro Stoxx 50	4,089.38	4,089.38	4,089.38	3,884.91	3,680.44	3,475.97	3,271.50	3,703.42	10.6%	25.6%
26 6Y Step-down Autocall Underlyings: UK / US / EU	9.20%	7th Jul 2021	Steps down 5% p.a. from the end of year 3 to a final autocall barrier of 80%	FTSE 100 (fixed div)	162.43	162.43	162.43	154.31	146.19	138.07	129.94	168.50	23.7%	38.7%
				S&P 500	4,358.13	4,358.13	4,358.13	4,140.22	3,922.32	3,704.41	3,486.50	4,023.89	12.3%	27.3%
				Euro Stoxx 50 (fixed div)	930.01	930.01	930.01	883.51	837.01	790.51	744.01	845.50	10.9%	25.9%
27 6Y Step-down Autocall Underlyings: US / AUS / SWI	8.30%	27th Jul 2021	Steps down 20% in year 6 to a final autocall barrier of 80%	S&P 500	4,401.46	4,401.46	4,401.46	4,401.46	4,401.46	4,401.46	3,521.17	4,023.89	11.4%	26.4%
				S&P/ASX	7,431.36	7,431.36	7,431.36	7,431.36	7,431.36	7,431.36	5,945.09	7,075.11	15.2%	30.2%
				SMI	12,021.09	12,021.09	12,021.09	12,021.09	12,021.09	12,021.09	9,616.87	11,650.42	16.9%	31.9%
28 6Y Step-down Autocall Underlyings: US / EU / UK	9.84%	20th Aug 2021	Steps down 20% in year 6 to a final autocall barrier of 80%	Russell 2000	2,167.60	2,167.60	2,167.60	2,167.60	2,167.60	2,167.60	1,734.08	1,792.67	2.7%	17.7%
				Euro Stoxx 50	4,147.50	4,147.50	4,147.50	4,147.50	4,147.50	4,147.50	3,318.00	3,703.42	9.3%	24.3%
				FTSE 100	7,087.90	7,087.90	7,087.90	7,087.90	7,087.90	7,087.90	5,670.32	7,418.15	24.7%	39.7%

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29	5Y Step-down Autocall Underlyings: HK / US / EU	10.00%	23rd Sep 2021	Steps down 5% p.a. from the end of year 1 to a final autocall barrier of 80%	Hang Seng	24,510.98	24,510.98	23,285.43	22,059.88	20,834.33	19,608.78	-	19,898.77	1.2%	16.2%
					S&P 500	4,448.98	4,448.98	4,226.53	4,004.08	3,781.63	3,559.18	-	4,023.89	10.4%	25.4%
					Euro Stoxx 50	4,194.92	4,194.92	3,985.17	3,775.43	3,565.68	3,355.94	-	3,703.42	8.3%	23.3%
30	6Y Step-down Autocall Underlyings: UK / US / JAP	9.85%	19th Oct 2021	Steps down 20% in year 6 to a final autocall barrier of 80%	FTSE 100	7,217.53	7,217.53	7,217.53	7,217.53	7,217.53	7,217.53	5,774.02	7,418.15	22.8%	37.8%
					S&P 500	4,519.63	4,519.63	4,519.63	4,519.63	4,519.63	4,519.63	3,615.70	4,023.89	9.0%	24.0%
					Nikkei 225	29,255.55	29,255.55	29,255.55	29,255.55	29,255.55	29,255.55	23,404.44	26,427.65	10.3%	25.3%
31	6Y Step-down Autocall Underlyings: UK / US / EU	9.60%	23rd Nov 2021	Steps down 20% in year 6 to a final autocall barrier of 80%	FTSE 100	7,266.69	7,266.69	7,266.69	7,266.69	7,266.69	7,266.69	5,813.35	7,418.15	22.1%	37.1%
					S&P 500	4,690.70	4,690.70	4,690.70	4,690.70	4,690.70	4,690.70	3,752.56	4,023.89	5.8%	20.8%
					Euro Stoxx 50	4,283.82	4,283.82	4,283.82	4,283.82	4,283.82	4,283.82	3,427.06	3,703.42	6.5%	21.5%
32	6Y Step-down Autocall Underlyings: UK / US / EU	9.16%	10th Jan 2022	Steps down 20% in year 6 to a final autocall barrier of 80%	FTSE 100	7,445.25	7,445.25	7,445.25	7,445.25	7,445.25	7,445.25	5,956.20	7,418.15	19.6%	34.6%
					S&P 500	4,670.29	4,670.29	4,670.29	4,670.29	4,670.29	4,670.29	3,736.23	4,023.89	6.2%	21.2%
					SMI	12,597.35	12,597.35	12,597.35	12,597.35	12,597.35	12,597.35	10,077.88	11,650.42	12.5%	27.5%
33	6Y Step-down Autocall Underlyings: UK / US / EU	10.86%	4th Feb 2022	Steps down 20% in year 6 to a final autocall barrier of 80%	FTSE 100	7,516.40	7,516.40	7,516.40	7,516.40	7,516.40	7,516.40	6,013.12	7,418.15	18.7%	33.7%
					S&P 500	4,500.53	4,500.53	4,500.53	4,500.53	4,500.53	4,500.53	3,600.42	4,023.89	9.4%	24.4%
					Euro Stoxx 50	4,086.58	4,086.58	4,086.58	4,086.58	4,086.58	4,086.58	3,269.26	3,703.42	10.6%	25.6%
34	6Y Step-down Autocall Underlyings: UK / US / EU	10.55%	23rd Mar 2022	Steps down 25% in year 6 to a final autocall barrier of 75%	FTSE 100	7,460.63	7,460.63	7,460.63	7,460.63	7,460.63	7,460.63	5,595.47	7,418.15	24.4%	34.4%
					S&P 500	4,456.24	4,456.24	4,456.24	4,456.24	4,456.24	4,456.24	3,342.18	4,023.89	15.3%	25.3%
					Euro Stoxx 50	3,869.22	3,869.22	3,869.22	3,869.22	3,869.22	3,869.22	2,901.92	3,703.42	20.7%	30.7%
35	6Y Step-down Autocall Underlyings: UK / US / EU	11.00%	21st Apr 2022	Steps down 25% in year 6 to a final autocall barrier of 75%	FTSE 100	7,627.95	7,627.95	7,627.95	7,627.95	7,627.95	7,627.95	5,720.96	7,418.15	22.2%	32.2%
					S&P 500	4,393.66	4,393.66	4,393.66	4,393.66	4,393.66	4,393.66	3,295.25	4,023.89	16.6%	26.6%
					Euro Stoxx 50	3,928.03	3,928.03	3,928.03	3,928.03	3,928.03	3,928.03	2,946.02	3,703.42	19.3%	29.3%
36	6Y Step-down Autocall Underlyings: UK / AUS / CA	10.00%	21st Apr 2022	Steps down 25% in year 6 to a final autocall barrier of 75%	FTSE 100	7,627.95	7,627.95	7,627.95	7,627.95	7,627.95	7,627.95	5,720.96	7,418.15	22.2%	32.2%
					S&P/ASX	7,592.79	7,592.79	7,592.79	7,592.79	7,592.79	7,592.79	5,694.59	7,075.11	18.2%	28.2%
					S&P/TSX 60	1,310.19	1,310.19	1,310.19	1,310.19	1,310.19	1,310.19	982.64	1,219.96	18.1%	28.1%

IMPORTANT INFORMATION

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