

Defined Growth Fund

Detailed Overview of Fund Holdings
6th January 2023



DETAILS OF HOLDINGS							ANNUAL AUTOCALL BARRIERS						Levels as at: 06 January 2023		
Description	Coupon p.a.	Strike Date	Autocall Barrier Description	Underlying Indices	BBG Code	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	SPX Index	3,488.670	3,488.67	3,488.67	3,314.24	3,139.80	2,616.50	-	3,895.08	36.6%	46.6%
				Nikkei 225	NKY Index	23,626.730	23,626.73	23,626.73	22,445.39	21,264.06	17,720.05	-	25,973.85	34.9%	44.9%
				HSCEI	HSCEI Index	9,920.770	9,920.77	9,920.77	9,424.73	8,928.69	7,440.58	-	7,143.64	-3.0%	7.0%
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	NDX Index	12,079.81	12,079.81	12,079.81	11,475.82	10,871.83	9,663.85	-	11,040.35	11.4%	26.4%
				SMI	SMI Index	10,491.59	10,491.59	10,491.59	9,967.01	9,442.43	8,393.27	-	11,144.54	26.2%	41.2%
				HSCEI	HSCEI Index	10,612.58	10,612.58	10,612.58	10,081.95	9,551.32	8,490.06	-	7,143.64	-12.7%	2.3%
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	UKX Index	6,483.43	6,483.43	6,483.43	6,483.43	6,483.43	5,186.74	-	7,699.49	38.8%	53.8%
				HSCEI	HSCEI Index	11,247.21	11,247.21	11,247.21	11,247.21	11,247.21	8,997.77	-	7,143.64	-16.5%	-1.5%
				SMI	SMI Index	10,522.22	10,522.22	10,522.22	10,522.22	10,522.22	8,417.78	-	11,144.54	25.9%	40.9%
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	NKY Index	29,027.94	29,027.94	29,027.94	29,027.94	29,027.94	29,027.94	23,222.35	25,973.85	9.5%	24.5%
				S&P 500	SPX Index	3,875.44	3,875.44	3,875.44	3,875.44	3,875.44	3,875.44	3,100.35	3,895.08	20.5%	35.5%
				Euro Stoxx 50 (fixed div)	SX5EFRD3 Index	860.14	860.14	860.14	860.14	860.14	860.14	688.11	913.14	26.2%	41.2%
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	NKY Index	28,941.52	28,941.52	28,941.52	27,494.44	26,047.37	24,600.29	23,153.22	25,973.85	9.7%	24.7%
				Russell 2000	RTY Index	2,286.41	2,286.41	2,286.41	2,172.09	2,057.77	1,943.45	1,829.13	1,792.80	-1.6%	13.4%
				Euro Stoxx 50	SXSE Index	4,089.38	4,089.38	4,089.38	3,884.91	3,680.44	3,475.97	3,271.50	4,017.83	18.3%	33.3%
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)	SUKX35FD Index	162.43	162.43	162.43	154.31	146.19	138.07	129.94	174.44	27.4%	42.4%
				S&P 500	SPX Index	4,358.13	4,358.13	4,358.13	4,140.22	3,922.32	3,704.41	3,486.50	3,895.08	9.4%	24.4%
				Euro Stoxx 50 (fixed div)	SX5EFRD3 Index	930.01	930.01	930.01	883.51	837.01	790.51	744.01	913.14	18.2%	33.2%
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	SPX Index	4,401.46	4,401.46	4,401.46	4,401.46	4,401.46	4,401.46	3,521.17	3,895.08	8.5%	23.5%
				S&P/ASX	ASS1 Index	7,431.36	7,431.36	7,431.36	7,431.36	7,431.36	7,431.36	5,945.09	7,109.59	15.7%	30.7%
				SMI	SMI Index	12,021.09	12,021.09	12,021.09	12,021.09	12,021.09	12,021.09	9,616.87	11,144.54	12.7%	27.7%
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	RTY Index	2,167.60	2,167.60	2,167.60	2,167.60	2,167.60	2,167.60	1,734.08	1,792.80	2.7%	17.7%
				Euro Stoxx 50	SXSE Index	4,147.50	4,147.50	4,147.50	4,147.50	4,147.50	4,147.50	3,318.00	4,017.83	16.9%	31.9%
				FTSE 100	UKX Index	7,087.90	7,087.90	7,087.90	7,087.90	7,087.90	7,087.90	5,670.32	7,699.49	28.6%	43.6%
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	HSI Index	24,510.98	24,510.98	23,285.43	22,059.88	20,834.33	19,608.78	-	20,991.64	5.6%	20.6%
				S&P 500	SPX Index	4,448.98	4,448.98	4,226.53	4,004.08	3,781.63	3,559.18	-	3,895.08	7.5%	22.5%
				Euro Stoxx 50	SXSE Index	4,194.92	4,194.92	3,985.17	3,775.43	3,565.68	3,355.94	-	4,017.83	15.8%	30.8%
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	UKX Index	7,217.53	7,217.53	7,217.53	7,217.53	7,217.53	7,217.53	5,774.02	7,699.49	26.7%	41.7%
				S&P 500	SPX Index	4,519.63	4,519.63	4,519.63	4,519.63	4,519.63	4,519.63	3,615.70	3,895.08	6.2%	21.2%
				Nikkei 225	NKY Index	29,255.55	29,255.55	29,255.55	29,255.55	29,255.55	29,255.55	23,404.44	25,973.85	8.8%	23.8%
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	UKX Index	7,266.69	7,266.69	7,266.69	7,266.69	7,266.69	7,266.69	5,813.35	7,699.49	26.0%	41.0%
				S&P 500	SPX Index	4,690.70	4,690.70	4,690.70	4,690.70	4,690.70	4,690.70	3,752.56	3,895.08	3.0%	18.0%
				Euro Stoxx 50	SXSE Index	4,283.82	4,283.82	4,283.82	4,283.82	4,283.82	4,283.82	3,427.06	4,017.83	13.8%	28.8%
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	UKX Index	7,445.25	7,445.25	7,445.25	7,445.25	7,445.25	7,445.25	5,956.20	7,699.49	23.4%	38.4%
				S&P 500	SPX Index	4,670.29	4,670.29	4,670.29	4,670.29	4,670.29	4,670.29	3,736.23	3,895.08	3.4%	18.4%
				SMI	SMI Index	12,597.35	12,597.35	12,597.35	12,597.35	12,597.35	12,597.35	10,077.88	11,144.54	8.5%	23.5%

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Description	Coupon p.a.	Strike Date	Autocall Barrier Description	Underlying Indices	BBG Code	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
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	UKX Index	7,516.40	7,516.40	7,516.40	7,516.40	7,516.40	7,516.40	6,013.12	7,699.49	22.4%	37.4%
				S&P 500	SPX Index	4,500.53	4,500.53	4,500.53	4,500.53	4,500.53	4,500.53	3,600.42	3,895.08	6.5%	21.5%
				Euro Stoxx 50	SX5E Index	4,086.58	4,086.58	4,086.58	4,086.58	4,086.58	4,086.58	3,269.26	4,017.83	18.3%	33.3%
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	UKX Index	7,460.63	7,460.63	7,460.63	7,460.63	7,460.63	7,460.63	5,959.47	7,699.49	28.2%	38.2%
				S&P 500	SPX Index	4,456.24	4,456.24	4,456.24	4,456.24	4,456.24	4,456.24	3,342.18	3,895.08	12.4%	22.4%
				Euro Stoxx 50	SX5E Index	3,869.22	3,869.22	3,869.22	3,869.22	3,869.22	3,869.22	2,901.92	4,017.83	28.8%	38.8%
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	UKX Index	7,627.95	7,627.95	7,627.95	7,627.95	7,627.95	7,627.95	5,720.96	7,699.49	25.9%	35.9%
				S&P 500	SPX Index	4,393.66	4,393.66	4,393.66	4,393.66	4,393.66	4,393.66	3,295.25	3,895.08	13.7%	23.7%
				Euro Stoxx 50	SX5E Index	3,928.03	3,928.03	3,928.03	3,928.03	3,928.03	3,928.03	2,946.02	4,017.83	27.3%	37.3%
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	UKX Index	7,627.95	7,627.95	7,627.95	7,627.95	7,627.95	7,627.95	5,720.96	7,699.49	25.9%	35.9%
				S&P/ASX	ASS1 Index	7,592.79	7,592.79	7,592.79	7,592.79	7,592.79	7,592.79	5,694.59	7,109.59	18.6%	28.6%
				S&P/TSX 60	SPTSX60 Index	1,310.19	1,310.19	1,310.19	1,310.19	1,310.19	1,310.19	982.64	1,195.34	16.2%	26.2%

IMPORTANT INFORMATION

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