

Defined Growth Fund

Detailed Overview of Fund Holdings
26 July 2024



DETAILS OF HOLDINGS							ANNUAL AUTOCALL BARRIERS						Levels as at: 2024/07/26		
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	-	5,459.10	81.5%	91.5%
				Nikkei 225	NYSE Index	23,626.730	23,626.73	23,626.73	22,445.39	21,264.06	17,720.05	-	37,667.41	84.4%	94.4%
				HSCEI	HSCEI Index	9,920.770	9,920.77	9,920.77	9,424.73	8,928.69	7,440.58	-	6,010.64	-14.4%	-4.4%
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	-	19,023.66	77.5%	92.5%
				SMI	SMI Index	10,491.59	10,491.59	10,491.59	9,967.01	9,442.43	8,393.27	-	12,241.49	36.7%	51.7%
				HSCEI	HSCEI Index	10,612.58	10,612.58	10,612.58	10,081.95	9,551.32	8,490.06	-	6,010.64	-23.4%	-8.4%
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	-	8,285.71	47.8%	62.8%
				HSCEI	HSCEI Index	11,247.21	11,247.21	11,247.21	11,247.21	11,247.21	8,997.77	-	6,010.64	-26.6%	-11.6%
				SMI	SMI Index	10,522.22	10,522.22	10,522.22	10,522.22	10,522.22	8,417.78	-	12,241.49	36.3%	51.3%
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	NYSE Index	28,941.52	28,941.52	28,941.52	27,494.44	26,047.37	24,600.29	23,153.22	37,667.41	50.2%	65.2%
				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	2,260.07	18.8%	33.8%
				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	4,862.50	38.9%	53.9%
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	SPX Index	4,401.46	4,401.46	4,401.46	4,401.46	4,401.46	4,401.46	3,521.17	5,459.10	44.0%	59.0%
				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	7,921.27	26.6%	41.6%
				SMI	SMI Index	12,021.09	12,021.09	12,021.09	12,021.09	12,021.09	12,021.09	9,616.87	12,241.49	21.8%	36.8%
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	2,260.07	24.3%	39.3%
				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	4,862.50	37.2%	52.2%
				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	8,285.71	36.9%	51.9%
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	-	17,021.31	-10.6%	4.4%
				S&P 500	SPX Index	4,448.98	4,448.98	4,226.53	4,004.08	3,781.63	3,559.18	-	5,459.10	42.7%	57.7%
				Euro Stoxx 50	SXSE Index	4,194.92	4,194.92	3,985.17	3,775.43	3,565.68	3,355.94	-	4,862.50	35.9%	50.9%
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	8,285.71	34.8%	49.8%
				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	5,459.10	40.8%	55.8%
				Nikkei 225	NYSE Index	29,255.55	29,255.55	29,255.55	29,255.55	29,255.55	29,255.55	23,404.44	37,667.41	48.8%	63.8%
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	8,285.71	34.0%	49.0%
				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	5,459.10	36.4%	51.4%
				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	4,862.50	33.5%	48.5%
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	UKX Index	7,445.25	7,445.25	7,445.25	7,445.25	7,445.25	7,445.25	5,956.20	8,285.71	31.3%	46.3%
				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	5,459.10	36.9%	51.9%
				SMI	SMI Index	12,597.35	12,597.35	12,597.35	12,597.35	12,597.35	12,597.35	10,077.88	12,241.49	17.2%	32.2%

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37 6Y Step-down Autocall Underlyings: US / EU	11.00%	11th Sep 2023	Steps down 20% in year 6 to a final autocall barrier of 80%	NASDAQ 100 Euro Stoxx 50	NDX Index SXSE Index	15,461.87 4,254.33	15,461.87 4,254.33	15,461.87 4,254.33	15,461.87 4,254.33	15,461.87 4,254.33	15,461.87 4,254.33	12,369.50 3,403.46	19,023.66 4,862.50	43.0% 34.3%	58.0% 49.3%
39 6Y Step-down Autocall Underlyings: EU / US	10.37%	6th Feb 2024	Steps down 20% in year 6 to a final autocall barrier of 80%	Euro Stoxx 50 S&P 500	SXSE Index SPX Index	4,690.87 4,954.23	4,690.87 4,954.23	4,690.87 4,954.23	4,690.87 4,954.23	4,690.87 4,954.23	4,690.87 4,954.23	3,752.70 3,963.38	4,862.50 5,459.10	23.7% 30.2%	38.7% 45.2%
40 6Y Step-down Autocall Underlyings: EU / US / JPN	12.66%	6th Feb 2024	Steps down 25% in year 6 to a final autocall barrier of 75%	Euro Stoxx 50 S&P 500	SXSE Index SPX Index	4,690.87 4,954.23	4,690.87 4,954.23	4,690.87 4,954.23	4,690.87 4,954.23	4,690.87 4,954.23	4,690.87 4,954.23	3,518.15 3,715.67	4,862.50 5,459.10	28.7% 35.2%	38.7% 45.2%
41 6Y Step-down Autocall Underlyings: EU / US / JPN	12.00%	14th Mar 2024	Steps down 5% p.a. To a final autocall barrier of 75%	Euro Stoxx 50 S&P 500	SXSE Index SPX Index	4,993.12 5,150.48	4,993.12 5,150.48	4,743.46 4,892.96	4,493.81 4,635.43	4,244.15 4,377.91	3,994.50 4,120.38	3,744.84 3,862.86	4,862.50 5,459.10	22.4% 31.0%	32.4% 41.0%
42 6Y Step-down Autocall Underlyings: EU / US	10.81%	3rd Apr 2024	Steps down 20% in year 6 to a final autocall barrier of 80%	Euro Stoxx 50 S&P 500	SXSE Index SPX Index	5,069.25 5,211.49	5,069.25 5,211.49	5,069.25 5,211.49	5,069.25 5,211.49	5,069.25 5,211.49	5,069.25 5,211.49	4,055.40 4,169.19	4,862.50 5,459.10	15.9% 24.8%	30.9% 39.8%
43 6Y Step-down Autocall Underlyings: EU / US	10.63%	3rd May 2024	Steps down 20% in year 6 to a final autocall barrier of 80%	Euro Stoxx 50 S&P 500	SXSE Index SPX Index	4,921.48 5,127.79	4,921.48 5,127.79	4,921.48 5,127.79	4,921.48 5,127.79	4,921.48 5,127.79	4,921.48 5,127.79	3,937.18 4,102.23	4,862.50 5,459.10	18.8% 26.5%	33.8% 41.5%
44 6Y Step-down Autocall Underlyings: UK / AUS / CAD	10.58%	3rd May 2024	Steps down 20% in year 6 to a final autocall barrier of 80%	FTSE 100 S&P/ASX S&P/TSX 60	UKX Index AS51 Index SPTSX60 Index	8,213.49 7,682.37 1,315.83	8,213.49 7,682.37 1,315.83	8,213.49 7,682.37 1,315.83	8,213.49 7,682.37 1,315.83	8,213.49 7,682.37 1,315.83	8,213.49 7,682.37 1,315.83	6,570.79 6,145.90 1,052.66	8,285.71 7,921.27 1,362.71	20.9% 23.1% 23.6%	35.9% 38.1% 38.6%

IMPORTANT INFORMATION

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