

Defined Growth Fund

Detailed Overview of Fund Holdings
27 September 2024



DETAILS OF HOLDINGS								ANNUAL AUTOCALL BARRIERS						Levels as at: 27/09/2024		
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	-	5,738.17	89.5%	99.5%	
				Nikkei 225	NKY Index	23,626.730	23,626.73	23,626.73	22,445.39	21,264.06	17,720.05	-	39,829.56	93.6%	103.6%	
				HSCEI	HSCEI Index	9,920.770	9,920.77	9,920.77	9,424.73	8,928.69	7,440.58	-	7,299.90	-1.4%	8.6%	
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	NDX Index	12,079.81	12,079.81	12,079.81	11,475.82	10,871.83	9,663.85	-	20,008.63	85.6%	100.6%	
				SMI	SMI Index	10,491.59	10,491.59	10,491.59	9,967.01	9,442.43	8,393.27	-	12,234.05	36.6%	51.6%	
				HSCEI	HSCEI Index	10,612.58	10,612.58	10,612.58	10,081.95	9,551.32	8,490.06	-	7,299.90	-11.2%	3.8%	
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	-	8,320.76	48.3%	63.3%	
				HSCEI	HSCEI Index	11,247.21	11,247.21	11,247.21	11,247.21	11,247.21	8,997.77	-	7,299.90	-15.1%	-0.1%	
				SMI	SMI Index	10,522.22	10,522.22	10,522.22	10,522.22	10,522.22	8,417.78	-	12,234.05	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	NKY Index	28,941.52	28,941.52	28,941.52	27,494.44	26,047.37	24,600.29	23,153.22	39,829.56	57.6%	72.6%	
				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	2,224.71	17.3%	32.3%	
				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	5,067.45	43.9%	58.9%	
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	RTY Index	2,167.60	2,167.60	2,167.60	2,167.60	2,167.60	2,167.60	1,734.08	2,224.71	22.6%	37.6%	
				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	5,067.45	42.2%	57.2%	
				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	8,320.76	37.4%	52.4%	
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	-	20,632.30	4.2%	19.2%	
				S&P 500	SPX Index	4,448.98	4,448.98	4,226.53	4,004.08	3,781.63	3,559.18	-	5,738.17	49.0%	64.0%	
				Euro Stoxx 50	SXSE Index	4,194.92	4,194.92	3,985.17	3,775.43	3,565.68	3,355.94	-	5,067.45	40.8%	55.8%	
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	8,320.76	35.3%	50.3%	
				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	5,738.17	47.0%	62.0%	
				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	39,829.56	56.1%	71.1%	
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	8,320.76	34.5%	49.5%	
				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	5,738.17	42.3%	57.3%	
				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	5,067.45	38.3%	53.3%	
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	8,320.76	31.8%	46.8%	
				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	5,738.17	42.9%	57.9%	
				SMI	SMI Index	12,597.35	12,597.35	12,597.35	12,597.35	12,597.35	12,597.35	10,077.88	12,234.05	17.1%	32.1%	

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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	SXSE Index	4,690.87	4,690.87	4,690.87	4,690.87	4,690.87	4,690.87	3,752.70	5,067.45	28.0%	43.0%
				S&P 500	SPX Index	4,954.23	4,954.23	4,954.23	4,954.23	4,954.23	4,954.23	4,954.23	3,963.38	5,738.17	35.8%
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	SXSE Index	4,690.87	4,690.87	4,690.87	4,690.87	4,690.87	4,690.87	3,518.15	5,067.45	33.0%	43.0%
				S&P 500	SPX Index	4,954.23	4,954.23	4,954.23	4,954.23	4,954.23	4,954.23	3,715.67	5,738.17	40.8%	50.8%
				Nikkei 225	NKY Index	36,160.66	36,160.66	36,160.66	36,160.66	36,160.66	36,160.66	27,120.50	39,829.56	35.1%	45.1%
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	SXSE Index	4,993.12	4,993.12	4,743.46	4,493.81	4,244.15	3,994.50	3,744.84	5,067.45	26.5%	36.5%
				S&P 500	SPX Index	5,150.48	5,150.48	4,892.96	4,635.43	4,377.91	4,120.38	3,862.86	5,738.17	36.4%	46.4%
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	SXSE Index	5,069.25	5,069.25	5,069.25	5,069.25	5,069.25	5,069.25	4,055.40	5,067.45	20.0%	35.0%
				S&P 500	SPX Index	5,211.49	5,211.49	5,211.49	5,211.49	5,211.49	5,211.49	5,211.49	4,169.19	5,738.17	30.1%
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	SXSE Index	4,921.48	4,921.48	4,921.48	4,921.48	4,921.48	4,921.48	3,937.18	5,067.45	23.0%	38.0%
				S&P 500	SPX Index	5,127.79	5,127.79	5,127.79	5,127.79	5,127.79	5,127.79	5,127.79	4,102.23	5,738.17	31.9%
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	UKX Index	8,213.49	8,213.49	8,213.49	8,213.49	8,213.49	8,213.49	6,570.79	8,320.76	21.3%	36.3%
				S&P/ASX	ASS1 Index	7,682.37	7,682.37	7,682.37	7,682.37	7,682.37	7,682.37	6,145.90	8,212.24	26.9%	41.9%
				S&P/TSX 60	SPTSX60 Index	1,315.83	1,315.83	1,315.83	1,315.83	1,315.83	1,315.83	1,052.66	1,436.41	29.2%	44.2%
45 6Y Step-down Autocall Underlyings: US / EU	10.40%	31st July 2024	Steps down 20% in year 6 to a final autocall barrier of 80%	S&P 500	SPX Index	5,522.30	5,522.30	5,522.30	5,522.30	5,522.30	5,522.30	4,417.84	5,738.17	23.9%	38.9%
				Euro Stoxx 50	SXSE Index	4,872.94	4,872.94	4,872.94	4,872.94	4,872.94	4,872.94	4,872.94	3,898.35	5,067.45	24.0%

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