

Defined Growth Fund

Detailed Overview of Fund Holdings
4 July 2025



DETAILS OF HOLDINGS							ANNUAL AUTOCALL BARRIERS						Levels as at: 04/07/2025		
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	-	6,204.95	102.9%	112.9%
				Nikkei 225	NKY Index	23,626.730	23,626.73	23,626.73	22,445.39	21,264.06	17,720.05	-	39,810.88	93.5%	103.5%
				HSCEI	HSCEI Index	9,920.770	9,920.77	9,920.77	9,424.73	8,928.69	7,440.58	-	8,609.27	11.8%	21.8%
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	12,079.810	12,079.81	12,079.81	11,475.82	10,871.83	9,663.85	-	22,679.01	107.7%	122.7%
				SMI	SMI Index	10,491.590	10,491.59	10,491.59	9,967.01	9,442.43	8,393.27	-	11,972.41	34.1%	49.1%
				HSCEI	HSCEI Index	10,612.580	10,612.58	10,612.58	10,081.95	9,551.32	8,490.06	-	8,609.27	1.1%	16.1%
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	6,483.430	6,483.43	6,483.43	6,483.43	6,483.43	5,186.74	-	8,822.91	56.1%	71.1%
				HSCEI	HSCEI Index	11,247.210	11,247.21	11,247.21	11,247.21	11,247.21	8,997.77	-	8,609.27	-3.5%	11.5%
				SMI	SMI Index	10,522.220	10,522.22	10,522.22	10,522.22	10,522.22	8,417.78	-	11,972.41	33.8%	48.8%
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	2,167.600	2,167.60	2,167.60	2,167.60	2,167.60	2,167.60	1,734.08	2,175.04	20.3%	35.3%
				Euro Stoxx 50	SX5E Index	4,147.500	4,147.50	4,147.50	4,147.50	4,147.50	4,147.50	3,318.00	5,288.81	47.5%	62.5%
				FTSE 100	UKX Index	7,087.900	7,087.90	7,087.90	7,087.90	7,087.90	7,087.90	5,670.32	8,822.91	44.5%	59.5%
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	24,510.980	24,510.98	23,285.43	22,059.88	20,834.33	19,608.78	-	23,916.06	17.6%	32.6%
				S&P 500	SPX Index	4,448.980	4,448.98	4,226.53	4,004.08	3,781.63	3,559.18	-	6,204.95	59.5%	74.5%
				Euro Stoxx 50	SX5E Index	4,194.920	4,194.92	3,985.17	3,775.43	3,565.68	3,355.94	-	5,288.81	46.1%	61.1%
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	7,445.250	7,445.25	7,445.25	7,445.25	7,445.25	7,445.25	5,956.20	8,822.91	38.5%	53.5%
				S&P 500	SPX Index	4,670.290	4,670.29	4,670.29	4,670.29	4,670.29	4,670.29	3,736.23	6,204.95	52.9%	67.9%
				SMI	SMI Index	12,597.350	12,597.35	12,597.35	12,597.35	12,597.35	12,597.35	10,077.88	11,972.41	15.0%	30.0%
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	SX5E Index	4,993.12	4,993.12	4,743.46	4,493.81	4,244.15	3,994.50	3,744.84	5,288.81	30.9%	40.9%
				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	6,204.95	45.5%	55.5%
				Nikkei 225	NKY Index	38,807.38	38,807.38	36,867.01	34,926.64	32,986.27	31,045.90	29,105.54	39,810.88	27.6%	37.6%
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	6,204.95	32.4%	47.4%
				Euro Stoxx 50	SX5E Index	4,872.94	4,872.94	4,872.94	4,872.94	4,872.94	4,872.94	3,898.35	5,288.81	28.5%	43.5%
46 6Y Step-down Autocall Underlyings: EU / US / JPN	11.32%	23rd Oct 2024	Steps down 35% in year 6 to a final autocall barrier of 65%	S&P 500	SPX Index	5,797.42	5,797.42	5,797.42	5,797.42	5,217.68	4,637.94	3,768.32	6,204.95	42.0%	42.0%
				Euro Stoxx 50	SX5E Index	4,922.55	4,922.55	4,922.55	4,922.55	4,430.30	3,938.04	3,199.66	5,288.81	42.4%	42.4%
				Nikkei 225	NKY Index	38,104.86	38,104.86	38,104.86	38,104.86	34,294.37	30,483.89	24,768.16	39,810.88	39.5%	39.5%
47 6Y Step-down Autocall Underlyings: EU / US	10.60%	8th May 2025	Steps down 20% in year 6 to a final autocall barrier of 80%	S&P 500	SPX Index	5,663.94	5,663.94	5,663.94	5,663.94	5,663.94	5,663.94	4,531.15	6,204.95	29.6%	44.6%
				Euro Stoxx 50	SX5E Index	5,288.94	5,288.94	5,288.94	5,288.94	5,288.94	5,288.94	4,231.15	5,288.81	20.0%	35.0%
48 6Y Step-down Autocall Underlyings: EU / US	11.20%	6th June 2025	Steps down 20% in year 6 to a final autocall barrier of 80%	NASDAQ 100	NDX Index	21,761.79	21,761.79	21,761.79	21,761.79	21,761.79	21,761.79	17,409.43	22,679.01	24.2%	39.2%
				Euro Stoxx 50	SX5E Index	5,430.17	5,430.17	5,430.17	5,430.17	5,430.17	5,430.17	4,344.14	5,288.81	17.4%	32.4%
49 6Y Step-down Autocall Underlyings: EU / JPN	10.33%	9th June 2025	Steps down 5% p.a. from the end of year 1 to a final autocall barrier of 65%	Nikkei 225	NKY Index	38,088.57	38,088.57	36,184.14	34,279.71	32,375.28	30,470.86	24,757.57	39,810.88	39.5%	39.5%
				Euro Stoxx 50	SX5E Index	5,421.52	5,421.52	5,150.44	4,879.37	4,608.29	4,337.22	3,523.99	5,288.81	32.6%	32.6%

IMPORTANT INFORMATION

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