

Defined Growth Fund

Detailed Overview of Fund Holdings
01 August 2025



DETAILS OF HOLDINGS							ANNUAL AUTOCALL BARRIERS						Levels as at: 01/08/2025		
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
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	-	22,763.31	108.4%	123.4%
				SMI	SMI Index	10,491.590	10,491.59	10,491.59	9,967.01	9,442.43	8,393.27	-	11,836.00	32.8%	47.8%
				HSCEI	HSCEI Index	10,612.580	10,612.58	10,612.58	10,081.95	9,551.32	8,490.06	-	8,804.42	3.0%	18.0%
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	UKX Index	6,483.430	6,483.43	6,483.43	6,483.43	6,483.43	5,186.74	-	9,068.58	59.9%	74.9%
				HSCEI	HSCEI Index	11,247.210	11,247.21	11,247.21	11,247.21	11,247.21	8,997.77	-	8,804.42	-1.7%	13.3%
				SMI	SMI Index	10,522.220	10,522.22	10,522.22	10,522.22	10,522.22	8,417.78	-	11,836.00	32.5%	47.5%
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	2,166.78	20.0%	35.0%
				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	5,165.60	44.5%	59.5%
				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	9,068.58	47.9%	62.9%
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	24,510.980	24,510.98	23,285.43	22,059.88	20,834.33	19,608.78	-	24,507.81	20.0%	35.0%
				S&P 500	SPX Index	4,448.980	4,448.98	4,226.53	4,004.08	3,781.63	3,559.18	-	6,238.01	60.2%	75.2%
				Euro Stoxx 50	SX5E Index	4,194.920	4,194.92	3,985.17	3,775.43	3,565.68	3,355.94	-	5,165.60	43.1%	58.1%
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	9,068.58	41.8%	56.8%
				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	6,238.01	53.6%	68.6%
				SMI	SMI Index	12,597.350	12,597.35	12,597.35	12,597.35	12,597.35	12,597.35	10,077.88	11,836.00	14.0%	29.0%
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	5,165.60	28.5%	38.5%
				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	6,238.01	46.1%	56.1%
				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	40,799.60	30.1%	40.1%
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	6,238.01	42.6%	42.6%
				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	5,165.60	39.9%	39.9%
				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	40,799.60	42.1%	42.1%
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	6,238.01	30.1%	45.1%
				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	5,165.60	17.7%	32.7%
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	22,763.31	24.6%	39.6%
				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	5,165.60	15.1%	30.1%
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	40,799.60	42.1%	42.1%
				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	5,165.60	30.3%	30.3%

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