

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

Offer name
Fund name
Period disclosure applies [dd/mm/yyyy]

1
AMP Capital Investment Funds
AMP Capital Global Short Duration Fund
31/03/2020

Offer number

OFR10322
FND82

Name	% of fund net assets	Security Code
United States Treasury Inflati - 15/07/2023	49.04%	US912828VM96-XOTC
UNITED STATES TREASURY 310320 - 31/03/2020	24.00%	-
Fannie Mae Pool - 13/05/2050	18.97%	US01F0406516-XOTC
Fannie Mae Pool - 15/04/2039	3.33%	US01F0406441-XOTC
Japan Finance Organization for - 08/09/2020	1.82%	US471068AL07-XOTC
Ginnie Mae II pool - 20/02/2060	1.68%	US36208A7J42-XOTC
Towd Point Mortgage Funding 20 - 20/10/2051	1.20%	XS1968576568-XOTC
QNB Finance Ltd - 12/02/2022	1.19%	XS2115180817-XOTC
Fannie Mae Pool - 15/05/2039	1.12%	US01F0326581-XXXX
Saudi Government International - 17/04/2025	0.98%	XS1791937441-XOTC
Banco do Brasil SA/Cayman - 10/10/2022	0.96%	US05958AAJ79-XOTC
Nissan Motor Acceptance Corp - 13/01/2022	0.85%	US654740AW92-XOTC
Enel Finance International NV - 10/09/2024	0.77%	US29278GAL23-XOTC
Navient Student Loan Trust 201 - 27/12/2066	0.74%	US63939RAA23-XOTC
General Motors Financial Co In - 09/04/2021	0.71%	US37045XCH70-XOTC
American Tower Corp - 15/01/2025	0.69%	US03027XAV29-XOTC
Credit Acceptance Auto Loan Tr - 15/08/2027	0.66%	US22534DAA81-XOTC
SLM Student Loan Trust 2003-12 - 15/03/2038	0.62%	XS0180948191-XOTC
RESIMAC Bastille Trust Series - 05/09/2057	0.58%	US76119UAA97-XOTC
Trinity Square 2015-1 PLC - 15/07/2051	0.49%	XS1327050545-XOTC
Equinix Inc - 18/11/2024	0.41%	US29444UBC99-XOTC
Japan Bank for International C - 21/07/2020	0.38%	US471048BK36-XOTC
Exelon Corp - 01/06/2022	0.38%	US30161NAW11-XOTC
PayPal Holdings Inc - 01/10/2026	0.37%	US70450YAD58-XOTC
Huarong Finance 2019 Co Ltd - 24/02/2023	0.36%	XS2122990570-XOTC
Gold Fields Orogen Holdings BV - 15/05/2024	0.36%	US38060AAB08-XOTC
Charter Communications Operati	0.36%	US16117LXB64-XOTC
Banco Bradesco SA/Cayman Islan - 27/01/2023	0.36%	US05947KAY64-XOTC
Delta Air Lines Inc - 15/03/2022	0.35%	US247361ZJ00-XOTC
Driver Australia Five Trust - 21/07/2026	0.31%	AU3FN0041935-XOTC
CIT Group Inc - 09/03/2021	0.31%	US125581GV41-XOTC
GSAMP Trust 2004-OPT - 25/11/2034	0.31%	US36242DNU36-XOTC
Syngenta Finance NV - 24/04/2023	0.30%	US87164KAH77-XOTC
SMBC Aviation Capital Finance - 15/07/2023	0.27%	US78448TAD46-XOTC
CVS Health Corp - 09/03/2023	0.26%	US126650CV07-XOTC
AXA Equitable Holdings Inc - 20/04/2023	0.25%	US054561AC95-XOTC
SLM Student Loan Trust 2003-10 - 15/12/2039	0.21%	XS0177127486-XOTC
APT Pipelines Ltd - 15/07/2027	0.20%	US00205GAD97-XOTC
SGSP Australia Assets Pty Ltd - 29/07/2026	0.19%	XS1457527015-XSES
SK Hynix Inc - 17/09/2024	0.19%	XS2045892085-XSES
Royal Bank of Scotland Group P (1) - 25/06/2024	0.19%	US780097BJ90-XOTC
RKPF Overseas 2019 B Ltd - 18/04/2021	0.19%	XS1934311355-XSES
ICICI Bank Ltd/Dubai - 12/08/2020	0.19%	XS1274011102-XSES
Lloyds Bank Corporate Markets - 24/09/2020	0.19%	US53947BAC46-XOTC
Discovery Communications LLC - 20/03/2023	0.19%	US25470DAQ25-XOTC
CyrusOne LP / CyrusOne Finance - 15/11/2024	0.18%	US23283PAQ72-XOTC
Country Garden Holdings Co Ltd - 17/09/2025	0.18%	XS2051371222-XSES
ONEOK Partners LP - 01/10/2022	0.18%	US68268NAJ28-XOTC
HSBC Holdings PLC (1) - 18/05/2024	0.17%	US404280BR94-XOTC
Future Land Development Holdin - 15/04/2023	0.17%	XS1978680400-XSES
Nissan Motor Acceptance Corp - 14/09/2021	0.15%	US654740AS80-XOTC
ReNew Power Synthetic - 12/03/2024	0.15%	USY7275HAA69-XSES
CMHI Finance BVI Co Ltd - 06/08/2023	0.13%	XS1856799421-XOTC
HSBC Holdings PLC (2) - 18/05/2024	0.13%	US404280BS77-XOTC
Sunac China Holdings Ltd - 27/07/2020	0.13%	XS1861032628-XSES
Fiserv Inc - 01/07/2024	0.12%	US337738AS78-XOTC
Future Land Development Holdin - 22/01/2021	0.12%	XS1937623012-XSES
Syngenta Finance NV - 23/04/2021	0.12%	US87164KAE47-XOTC
Sunac China Holdings Ltd - 19/07/2021	0.12%	XS1809230474-XSES
China Aoyuan Group Ltd - 23/01/2022	0.12%	XS1937690128-XSES
International Lease Finance Co - 15/01/2022	0.12%	US459745GK57-XOTC
Times China Holdings Ltd - 02/03/2023	0.12%	XS1725308859-XOTC
Vale Overseas Ltd - 10/08/2026	0.11%	US91911TAP84-XOTC

Royal Bank of Scotland Group P (2) - 25/06/2024	0.11%	US780097BH35-XOTC
Wyndham Destinations Inc - 01/04/2024	0.11%	US98310WAP32-XOTC
RESIMAC Bastille Trust Series - 16/12/2059	0.11%	US76118VAA89-XOTC
China Evergrande Group - 23/03/2022	0.10%	XS1580431143-XSES
Shriram Transport Finance Co L - 27/02/2022	0.09%	XS1953982086-XSES
AerCap Ireland Capital DAC / A - 01/07/2022	0.08%	US00772BAP67-XOTC
Sprint Communications Inc - 15/11/2022	0.07%	US852061AS99-XOTC
ORIX Corp - 16/01/2024	0.06%	US686330AL51-XOTC
Viterra Inc - 01/08/2020	0.06%	US92849TAJ79-XOTC
Exelon Corp - 15/06/2020	0.06%	US30161NAH44-XOTC
Crown Castle Towers LLC - 15/05/2022	0.06%	US22822RBB50-XOTC
Ford Motor Credit Co LLC - 01/12/2021	0.06%	XS1729872652-XOTC
Ally Financial Inc - 13/02/2022	0.06%	US02005NAY67-XOTC
Teva Pharmaceutical Finance Ne - 21/07/2021	0.06%	US88167AAC53-XOTC
WaMu Mortgage Pass-Through Cer - 25/06/2046	0.06%	US93362YAB83-XOTC
Sprint Spectrum Co LLC / Sprin - 20/09/2021	0.05%	US85208NAA81-XOTC
SLC Student Loan Trust 2006-1 - 15/03/2027	0.05%	US784427AE65-XOTC
Long Beach Mortgage Loan Trust - 25/10/2034	0.05%	US542514HN71-XOTC
Bear Stearns ARM Trust 2004-3 - 25/07/2034	0.05%	US07384MR208-XOTC
GSR Mortgage Loan Trust 2005-A - 25/05/2035	0.03%	US36242D4R14-XOTC
Structured Asset Mortgage Inve - 19/10/2033	0.03%	US86358HRX97-XOTC
Greenpoint Manufactured Housin - 15/10/2026	0.03%	US395383AF95-XOTC
Citigroup Mortgage Loan Trust (1) - 25/09/2035	0.02%	US17307GXQ62-XOTC
FHLMC Structured Pass Through - 25/10/2044	0.02%	US31395HHV50-XOTC
Bear Stearns ARM Trust 2003-6 - 25/08/2033	0.01%	US07384MXB35-XOTC
ERAC USA Finance LLC - 16/08/2021	0.01%	US26884TAD46-XOTC
Citigroup Mortgage Loan Trust (2) - 25/09/2035	0.01%	US17307GXP89-XOTC
Sequoia Mortgage Trust 2003-4 - 20/07/2033	0.01%	US81743PBJ49-XOTC
DBUBS 2011-LC1 Mortgage Trust - 10/11/2046	0.01%	US233050AD50-XOTC
Fannie Mae Pool - 01/06/2043	0.01%	US31402LPB26-XOTC
CHL Mortgage Pass-Through Trus - 25/02/2035	0.01%	US12669GKF71-XOTC
Fannie Mae Pool - 01/09/2031	0.01%	US31388JK531-XOTC
DSL A Mortgage Loan Trust 2004- - 19/07/2044	0.01%	US23332UBF03-XOTC
Renaissance Home Equity Loan T - 25/08/2033	0.00%	US759950AW86-XOTC
Credit Suisse First Boston Mor - 25/08/2032	0.00%	US22540VUG57-XOTC
MRFC Mortgage Pass-Through Tru - 15/12/2030	0.00%	US585525EN47-XOTC
Renaissance Home Equity Loan T - 25/11/2034	0.00%	US759950DY16-XOTC
USD Provision	0.00%	-
Fannie Mae REMICS - 25/08/2034	0.00%	US31394ANT96-XOTC
WaMu Mortgage Pass-Through Cer - 25/06/2042	0.00%	US929227QB55-XOTC
IndyMac INDX Mortgage Loan Tru - 25/05/2034	0.00%	US45660N2Y00-XOTC
SLM Student Loan Trust 2003-2 - 15/12/2023	0.00%	XS0163731846-XOTC
SWPCOF7B3 SELL CDS USD 200622	0.06%	-
SWPCOF7B3 SELL CDS USD 200622_NC	-0.06%	-
SWPCOIID1 SELL CDS USD 201224	0.06%	-
SWPCOIID1 SELL CDS USD 201224_NC	-0.06%	-
SWPCOIK97 SELL CDS USD 201224	0.17%	-
SWPCOIK97 SELL CDS USD 201224_NC	-0.19%	-
BNP Paribas Collateral USD	0.52%	
Futures Margin Deposit.Account	0.34%	
HSBC Bank Collateral Account	0.44%	
Morgan Stanley Collateral Acco	0.89%	
Nomura Sec Int Collateral Acco	-0.18%	
UBS Collateral Account USD	-0.04%	
Call Account(BNP Cogent Nominees Cash at Bank) NZD	0.22%	
Call Account(BNP Cogent Nominees Cash at Bank) AUD	0.02%	
Credit Suisse CCP Collateral A 1	0.08%	
Credit Suisse CCP Collateral A 2	-0.07%	
Call Account(BNP Paribas Cash at Bank - CAD)	0.01%	
Call Account(BNP Paribas Cash at Bank - DKK)	0.00%	
Call Account(BNP Paribas Cash at Bank - EUR)	0.02%	
Call Account(BNP Paribas Cash at Bank - GBP)	0.02%	
Call Account(BNP Paribas Cash at Bank - JPY)	0.03%	
Call Account(BNP Paribas Cash at Bank - MXN)	0.00%	
Call Account(BNP Paribas Cash at Bank - NZD)	0.00%	
Call Account(BNP Paribas Cash at Bank - USD)	25.47%	
Currency Forwards	-2.45%	
Interest Rate Swaps	0.12%	
Trustee Fee Accrual - NZD	0.00%	-

Custody Fees - NZD	-0.01%	-
Management Fee Accrual - NZD	-0.12%	-
Liquidities (payables and receivables)	-46.92%	