

**DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS**

Offer name

Fund name

Period disclosure applies [dd/mm/yyyy]

**1**

AMP Capital Investment Funds

Hedged Global Fixed Interest Index Fund

Offer number

30/09/2021

OFR10322

FND8206

Name	% of fund net assets	Security Code
iShares MBS ETF	13.06	US4642885887
United States Treasury Note/Bond - 15/03/2024	1.18	US91282CBR16
Japan Government Twenty Year Bond - 20/09/2036	1.09	JP1201581G90
Japan Government Five Year Bond - 20/12/2024	0.85	JP1051421L13
United States Treasury Note/Bond - 15/05/2024	0.84	US912828WJ58
United States Treasury Note/Bond - 31/07/2023	0.83	US912828Y610
United States Treasury Note/Bond - 31/01/2024	0.82	US912828V806
United States Treasury Note/Bond - 31/12/2024	0.82	US912828YY08
United States Treasury Note/Bond - 31/10/2023	0.81	US912828T917
United States Treasury Note/Bond - 28/02/2023	0.80	US912828P790
United States Treasury 150524 0.25 Gb - 15/05/2024	0.78	US91282CCC38
Japan Government Five Year Bond - 20/03/2023	0.78	JP1051351J37
United States Treasury Note/Bond - 31/08/2025	0.77	US91282CAJ09
Italy Buoni Poliennali Del Tesoro - 15/05/2024	0.73	IT0005246340
Japan Government Ten Year Bond - 20/09/2023	0.71	JP1103311DB5
Japan Government Five Year Bond - 20/03/2025	0.71	JP1051431L45
French Republic Government Bond OAT - 25/03/2023	0.65	FR0013283686
United States Treasury Note/Bond - 31/03/2025	0.63	US912828ZF00
Japan Government Thirty Year Bond - 20/03/2033	0.63	JP1300101357
French Republic Government Bond OAT - 25/02/2026	0.56	FR0013508470
United States Treasury Note/Bond - 31/05/2028	0.55	US91282CCE93
United States Treasury Note/Bond - 31/01/2023	0.55	US91282CBG50
United States Treasury Note/Bond - 15/05/2046	0.51	US912810RS96
Spain Government Bond - 30/04/2026	0.51	ES0000012729
Japan Government Ten Year Bond - 20/06/2030	0.50	JP1103591L73
Japan Government Five Year Bond - 20/03/2024	0.50	JP1051391K44
Bundesrepublik Deutschland Bundesanleihe - 15/02/2025	0.48	DE0001102374
United Kingdom Gilt - 07/12/2042	0.46	GB00B1VWPJ53
Bundesrepublik Deutschland Bundesanleihe - 15/08/2027	0.44	DE0001102424
United States Treasury Note/Bond - 15/05/2027	0.42	US912828X885
United States Treasury Note/Bond - 31/10/2024	0.42	US9128283D01
Japan Government Twenty Year Bond - 20/09/2029	0.41	JP1201131990
French Republic Government Bond OAT - 25/05/2034	0.41	FR0013313582
United States Treasury Note/Bond - 15/05/2026	0.41	US912828R366
United States Treasury Note/Bond - 31/10/2022	0.40	US9128283C28
United States Treasury Note/Bond - 30/11/2022	0.39	US91282CAX92
United States Treasury Note/Bond - 15/05/2048	0.39	US912810SC36
United States Treasury Note/Bond - 30/11/2025	0.39	US91282CAZ41
United States Treasury Note/Bond - 15/05/2039	0.38	US912810QB70
United States Treasury Note/Bond - 15/08/2044	0.38	US912810RH32
Spain Government Bond - 30/07/2023	0.37	ES0000012B62
United States Treasury Note/Bond - 15/05/2049	0.37	US912810SH23
Agricultural Development Bank of China - 14/08/2024	0.37	CND10002F519
Japan Government Ten Year Bond - 20/03/2028	0.36	JP1103501J35
Japan Government Ten Year Bond - 20/09/2027	0.36	JP1103481H98
Japan Government Ten Year Bond - 20/06/2028	0.36	JP1103511J74
Japan Government Ten Year Bond - 20/03/2029	0.36	JP1103541K42
Major Joint Local Government Bond - 25/05/2027	0.35	JP2990001H56
Japan Expressway Holding and Debt Repayment Agency - 30/11	0.35	JP370620AHB4
Japan Government Five Year Bond - 20/06/2024	0.35	JP1051401K75
Japan Government Five Year Bond - 20/03/2026	0.35	JP1051471M45
Japan Government Two Year Bond - 01/01/2023	0.35	JP1024201M15
Japan Government Thirty Year Bond - 20/12/2043	0.35	JP1300411DC2
French Republic Government Bond OAT - 25/05/2027	0.35	FR0013250560
United States Treasury Note/Bond - 15/05/2029	0.34	US9128286T26
Italy Buoni Poliennali Del Tesoro - 01/12/2028	0.32	IT0005340929
United Kingdom Gilt - 07/06/2025	0.32	GB00BK5CVX03
Japan Government Ten Year Bond - 20/09/2026	0.32	JP1103441G98
Spain Government Bond - 30/07/2030	0.32	ES00000127A2

United Kingdom Gilt - 07/09/2039	0.31	GB00B3KJDS62
Italy Buoni Poliennali Del Tesoro - 01/08/2027	0.30	IT0005274805
Bundesrepublik Deutschland Bundesanleihe - 04/01/2037	0.30	DE0001135275
United Kingdom Gilt - 22/01/2060	0.29	GB00B54QLM75
Bundesrepublik Deutschland Bundesanleihe - 15/08/2046	0.29	DE0001102341
Kingdom of Belgium Government Bond - 22/10/2024	0.29	BE0000342510
Japan Government Five Year Bond - 20/09/2025	0.28	JP1051451LA6
Italy Buoni Poliennali Del Tesoro - 15/03/2023	0.28	IT0005172322
Bundesobligation - 13/10/2023	0.28	DE0001141786
Korea Treasury Bond - 10/09/2024	0.28	KR103502G495
French Republic Government Bond OAT - 25/11/2031	0.27	FR0014002WK3
French Republic Government Bond OAT - 25/04/2029	0.27	FR0000571218
United Kingdom Gilt - 31/01/2024	0.26	GB00BMGR2791
French Republic Government Bond OAT - 25/04/2055	0.26	FR0010171975
Canadian Government Bond - 01/06/2028	0.26	CA135087H235
United States Treasury Note/Bond - 15/05/2050	0.26	US912810SN90
Agricultural Development Bank of China - 25/01/2029	0.26	CND10001X8C7
Thailand Government Bond - 17/12/2028	0.26	TH0623038C04
Canadian Government Bond - 01/03/2024	0.26	CA135087J546
Japan Government Thirty Year Bond - 20/12/2044	0.26	JP1300451EC6
Export-Import Bank of China/The - 20/05/2029	0.26	CND100029N10
Italy Buoni Poliennali Del Tesoro - 01/02/2037	0.25	IT0003934657
United States Treasury Note/Bond - 15/11/2048	0.25	US912810SE91
Export-Import Bank of China/The - 11/02/2024	0.25	CND10001YC12
Japan Government Twenty Year Bond - 20/12/2033	0.25	JP1201471DC6
Queensland Treasury Corp - 20/08/2027	0.25	AU3SG0001605
Export-Import Bank of China/The - 02/03/2025	0.25	CND10002M036
United States Treasury Note/Bond - 15/05/2041	0.25	US912810SY55
Agricultural Development Bank of China - 01/04/2023	0.24	CND100031JK2
Japan Government Twenty Year Bond - 20/06/2035	0.24	JP1201531F68
Spain Government Bond - 30/07/2041	0.23	ES0000012157
Japan Government Thirty Year Bond - 20/03/2046	0.22	JP1300501G30
Japan Government Twenty Year Bond - 20/03/2038	0.22	JP1201641J38
United Kingdom Gilt - 22/10/2029	0.21	GB00BJMHB534
Japan Government Ten Year Bond - 20/09/2030	0.21	JP1103601LA4
Italy Buoni Poliennali Del Tesoro - 01/09/2033	0.21	IT0005240350
Japan Government Ten Year Bond - 20/03/2031	0.21	JP1103621M43
Shinkin Central Bank - 27/06/2022	0.21	JP342920AH69
Credit Suisse Group AG - 12/06/2024	0.21	US225401AG34
Japan Government Twenty Year Bond - 20/09/2039	0.21	JP1201701KA5
Japan Government Thirty Year Bond - 20/09/2046	0.21	JP1300521G93
Korea Treasury Bond - 10/06/2025	0.20	KR103501G562
Malaysia Government Investment Issue - 31/10/2028	0.20	MYBGO1800024
Japan Government Twenty Year Bond - 20/06/2032	0.20	JP1201381C70
Korea Treasury Bond - 10/09/2037	0.20	KR103502G792
Italy Buoni Poliennali Del Tesoro - 15/07/2026	0.20	IT0005370306
BNP Paribas SA - 17/02/2025	0.20	XS1190632999
French Republic Government Bond OAT - 25/11/2024	0.20	FR0011962398
Republic of Austria Government Bond - 21/10/2024	0.20	AT0000A185T1
United Kingdom Gilt - 31/07/2031	0.20	GB00BMGR2809
Italy Buoni Poliennali Del Tesoro - 01/07/2025	0.20	IT0005408502
Bundesrepublik Deutschland Bundesanleihe - 15/02/2028	0.20	DE0001102440
Korea Treasury Bond - 10/03/2026	0.19	KR103501GB34
European Financial Stability Facility - 03/05/2027	0.19	EU000A1GODR4
European Investment Bank - 15/01/2027	0.19	XS1555331617
Unedic Asseo - 03/03/2026	0.19	FR0013128584
Japan Government Forty Year Bond - 20/03/2056	0.19	JP1400091G59
Spain Government Bond - 31/10/2029	0.19	ES0000012F43
Kreditanstalt fuer Wiederaufbau - 09/03/2026	0.19	DE000A168Y55
Italy Buoni Poliennali Del Tesoro - 01/03/2036	0.19	IT0005402117
European Union - 04/11/2023	0.19	EU000A1Z6630

United States Treasury Note/Bond - 15/05/2047	0.19	US912810RX81
Netherlands Government Bond - 15/01/2027	0.19	NL0015031501
Italy Buoni Poliennali Del Tesoro - 01/02/2025	0.19	IT0005386245
Natwest Group PLC - 18/05/2029	0.19	US780097BG51
Italy Buoni Poliennali Del Tesoro - 01/04/2031	0.19	IT0005422891
Philippine Government International Bond - 30/03/2026	0.19	US718286BN61
Province of Quebec Canada - 01/09/2030	0.18	CA74814ZFG33
Caisse d'Amortissement de la Dette Sociale - 25/02/2028	0.18	FR00140002P5
Nordea Hypotek AB - 18/09/2024	0.18	SE0012230415
Abu Dhabi Government International Bond - 16/04/2050	0.18	XS2125308242
Kazakhstan Government International Bond - 21/07/2025	0.18	XS1263054519
French Republic Government Bond OAT - 25/11/2030	0.18	FR0013516549
Italy Buoni Poliennali Del Tesoro - 15/03/2028	0.18	IT0005433690
Japan Government Thirty Year Bond - 20/09/2042	0.18	JP1300371C98
French Republic Government Bond OAT - 25/05/2040	0.18	FR0013515806
United States Treasury Note/Bond - 15/11/2028	0.18	US9128285M81
HSBC Holdings PLC - 23/11/2026	0.18	US404280BH13
United Kingdom Gilt - 22/10/2050	0.18	GB00BMBL1F74
Mitsubishi UFJ Financial Group Inc - 01/03/2026	0.17	US606822AD62
United Kingdom Gilt - 22/07/2068	0.17	GB00BBJNQY21
Portugal Obrigacoes do Tesouro OT - 14/04/2027	0.17	PTOTEUOE0019
Apple Inc - 13/11/2027	0.17	US037833DK32
United States Treasury Note/Bond - 15/02/2028	0.17	US9128283W81
United Kingdom Gilt - 22/07/2052	0.17	GB00B6RNHS72
American Express Co - 30/10/2024	0.17	US025816BR90
Chile Government International Bond - 21/01/2026	0.17	US168863CA49
Federal Home Loan Banks - 13/12/2024	0.17	US3130A3GE85
Daimler Finance North America LLC - 15/08/2029	0.17	US233851DW14
Japan Government Thirty Year Bond - 20/12/2045	0.17	JP1300491FC9
Nippon Life Insurance Co - 18/10/2042	0.17	USJ54675AA13
Lloyds Banking Group PLC - 16/10/2024	0.17	XS1699636574
Bell Telephone Co of Canada or Bell Canada/The - 29/09/2027	0.17	CA07813ZBY93
United Kingdom Gilt - 22/07/2026	0.17	GB00BYZW3G56
State of Israel - 15/01/2030	0.17	US46513JXM88
Mexico Government International Bond - 10/02/2048	0.16	US91087BAD29
European Investment Bank - 10/02/2025	0.16	US298785GS94
Australia Government Bond - 21/12/2030	0.16	AU0000087454
Federal National Mortgage Association - 24/09/2026	0.16	US3135G0Q225
Walt Disney Co/The - 13/01/2026	0.16	US254687FV35
Oesterreichische Kontrollbank AG - 12/02/2025	0.16	US676167CA51
United States Treasury Note/Bond - 15/02/2036	0.16	US912810FT08
Corp Nacional del Cobre de Chile - 30/09/2029	0.16	USP3143NBE33
Goldman Sachs Group Inc/The - 22/04/2032	0.16	US38141GYB49
Mizuho Financial Group Inc - 11/09/2022	0.16	US60687YAL39
Kommunalbanken AS - 25/01/2022	0.16	XS1555312823
Korea Development Bank/The - 03/06/2025	0.16	XS2181972568
UBS Group AG - 30/01/2027	0.16	US902613AC28
Province of Ontario Canada - 21/05/2027	0.16	US683234AQ19
European Union - 04/04/2033	0.15	EU000A19XC51
United States Treasury Note/Bond - 15/02/2041	0.15	US912810SW99
Canadian Government Bond - 01/08/2023	0.15	CA135087M359
United Kingdom Gilt - 22/01/2045	0.15	GB00BN65R313
Japan Bank for International Cooperation - 21/01/2031	0.15	US471048CL00
Airport Authority - 04/02/2031	0.15	USY00284AW20
Japan Government Thirty Year Bond - 20/09/2048	0.15	JP1300601JA9
United States Treasury Note/Bond - 15/02/2051	0.15	US912810SU34
United States Treasury Note/Bond - 30/09/2027	0.15	US91282CAL54
International Business Machines Corp - 23/05/2029	0.15	XS1617845679
United Kingdom Gilt - 07/03/2036	0.15	GB0032452392
United Kingdom Gilt - 07/09/2034	0.15	GB00B52WS153
Netherlands Government Bond - 15/01/2037	0.15	NL0000102234

Japan Government Thirty Year Bond - 20/09/2047	0.15	JP1300561H93
Unibail-Rodamco-Westfield SE - 22/02/2028	0.15	XS1569845404
Japan Government Twenty Year Bond - 20/09/2037	0.15	JP1201621H91
European Investment Bank - 22/01/2029	0.15	XS1938387237
Bundesrepublik Deutschland Bundesanleihe - 04/01/2031	0.15	DE0001135176
Standard Chartered PLC - 09/09/2030	0.15	XS2183818637
State of Lower Saxony - 06/07/2027	0.14	DE000A2E4GS9
French Republic Government Bond OAT - 25/05/2045	0.14	FR0011461037
Japan Government Twenty Year Bond - 20/03/2036	0.14	JP1201561G37
Australia Government Bond - 21/04/2037	0.14	AU3TB0000192
United Kingdom Gilt - 22/07/2027	0.14	GB00BDRHNP05
Japan Government Ten Year Bond - 20/03/2027	0.14	JP1103461H35
Japan Government Ten Year Bond - 20/03/2030	0.14	JP1103581L42
Japan Government Thirty Year Bond - 20/03/2051	0.14	JP1300701M48
East Nippon Expressway Co Ltd - 20/06/2024	0.14	JP379990AK46
Republic of Austria Government Bond - 15/07/2023	0.14	AT0000A1PE50
DH Europe Finance II Sarl - 18/03/2028	0.14	XS2050404800
United States Treasury Note/Bond - 15/05/2040	0.14	US912810SR05
UnitedHealth Group Inc - 15/12/2028	0.14	US91324PDP45
Italy Buoni Poliennali Del Tesoro - 30/04/2045	0.14	IT0005438004
Agricultural Development Bank of China - 11/05/2028	0.13	CND100010GW7
Canadian Imperial Bank of Commerce - 26/05/2025	0.13	CA13596Z3Y90
United States Treasury Note/Bond - 15/11/2042	0.13	US912810QY73
Telefonica Emisiones SA - 08/03/2027	0.13	US87938WAT09
Korea Treasury Bond - 10/03/2047	0.13	KR103502G735
Japan Government Thirty Year Bond - 20/12/2049	0.13	JP1300651L15
Broadcom Corp / Broadcom Cayman Finance Ltd - 15/01/2027	0.13	US11134LAH24
Agricultural Development Bank of China - 26/10/2030	0.13	CND10003S346
American Tower Corp - 15/10/2026	0.13	US03027XAK63
Japan Government Forty Year Bond - 20/03/2060	0.13	JP1400131L54
Telstra Corp Ltd - 19/04/2027	0.13	AU3CB0243764
Bundesrepublik Deutschland Bundesanleihe - 15/08/2050	0.13	DE0001102481
Metropolitan Life Global Funding I - 19/09/2027	0.13	US59217GCK31
Singapore Government Bond - 01/05/2028	0.13	SG31B7000002
Australia Government Bond - 21/11/2028	0.13	AU000XCLWAU3
Inter-American Development Bank - 07/07/2027	0.13	US4581X0CY26
Kreditanstalt fuer Wiederaufbau - 27/02/2025	0.13	AU000KFWHAA3
New South Wales Treasury Corp - 20/02/2030	0.13	AU3SG0001571
Spain Government Bond - 31/10/2048	0.12	ES0000012B47
Ventas Realty LP - 15/01/2025	0.12	US92277GAT40
Microsoft Corp - 06/02/2037	0.12	US594918BZ68
International Finance Corp - 24/10/2022	0.12	US45950VLH77
Canadian Government Bond - 01/09/2025	0.12	CA135087K940
Agricultural Development Bank of China - 14/05/2027	0.12	CND100036VNO
Greater Toronto Airports Authority - 03/05/2028	0.12	CA391906AH76
Bank of Nova Scotia/The - 19/09/2022	0.12	US064159KD73
Amazon.com Inc - 12/05/2031	0.12	US023135BZ81
Netherlands Government Bond - 15/01/2047	0.12	NL0010721999
French Republic Government Bond OAT - 25/05/2048	0.12	FR0013257524
New Zealand Government Bond - 20/04/2029	0.12	NZGOVDT429C7
Republic of Austria Government Bond - 23/05/2034	0.12	AT0000A10683
Severn Trent Utilities Finance PLC - 05/12/2031	0.12	XS1529614726
Barclays PLC - 12/02/2027	0.12	XS1472663670
Asian Development Bank - 15/08/2024	0.12	AU3CB0265726
United States Treasury Note/Bond - 15/08/2031	0.12	US91282CCS89
Trustees of Princeton University/The - 01/03/2039	0.11	US89837LAB18
Korea Treasury Bond - 10/03/2050	0.11	KR103502GA34
Legal & General Group PLC - 26/11/2049	0.11	XS2083961370
Federal Home Loan Mortgage Corp - 15/03/2031	0.11	US31344AAA29
London & Quadrant Housing Trust - 28/02/2028	0.11	XS1778763133
Czech Republic Government Bond - 25/08/2028	0.11	CZ0001003859

S&P Global Inc - 15/08/2030	0.11	US78409VAS34
United Kingdom Gilt - 22/07/2047	0.11	GB00BDCHBW80
Banco Santander SA - 12/09/2023	0.11	XS1877869088
Peruvian Government International Bond - 18/11/2050	0.11	US715638BM30
Kingdom of Belgium Government Bond - 22/06/2047	0.11	BE0000338476
Finland Government Bond - 04/07/2025	0.11	FI4000006176
Deutsche Bahn Finance GMBH - 07/07/2025	0.11	XS1640854144
State of North Rhine-Westphalia Germany - 12/06/2040	0.11	DE000NRWOK52
Bank of America Corp - 29/01/2037	0.11	US59022CAJ27
Argentum Netherlands BV for Zurich Insurance Co Ltd - 01/10/2	0.11	XS1418788755
SNCF Reseau - 30/03/2034	0.11	XS1588061777
Cooperatieve Rabobank UA - 14/01/2025	0.11	XS2100729776
Cedulas TDA 6 Fondo de Titulizacion de Activos - 23/05/2025	0.11	ES0317046003
Italy Buoni Poliennali Del Tesoro - 01/09/2050	0.11	IT0005398406
International Bank for Reconstruction & Development - 21/12/:	0.11	XS2122575678
Portugal Obrigacoes do Tesouro OT - 15/06/2029	0.11	PTOTEXOEO024
AyT Cedulas Cajas X Fondo de Titulizacion de Activos - 30/06/2C	0.11	ES0312342019
Cie de Saint-Gobain - 04/10/2027	0.11	XS2150054372
Spain Government Bond - 30/07/2035	0.11	ES0000012E69
Allianz SE - 06/07/2047	0.10	DE000A2DAHNG
Republic of Poland Government Bond - 25/07/2027	0.10	PL0000109427
Orange SA - 15/01/2029	0.10	FR0013396520
Cie Generale des Etablissements Michelin SCA - 03/09/2030	0.10	FR0013357852
Ireland Government Bond - 18/03/2031	0.10	IE00BFZRQ242
Vodafone Group PLC - 20/11/2029	0.10	XS1721422068
GlaxoSmithKline Capital PLC - 12/05/2035	0.10	XS2170609072
UniCredit SpA - 24/10/2026	0.10	XS1508450688
Societe Nationale SNCF SA - 12/06/2023	0.10	XS0368361217
Abertis Infraestructuras SA - 27/09/2027	0.10	XS1967635977
Romanian Government International Bond - 19/04/2027	0.10	XS1599193403
Societe Generale SA - 27/02/2025	0.10	XS1195574881
Spain Government Bond - 30/04/2028	0.10	ES0000012B39
PSP Capital Inc - 05/11/2025	0.10	CA69363TAM41
Kingdom of Belgium Government Bond - 22/06/2031	0.10	BE0000335449
Sanofi - 10/09/2026	0.10	FR0012146801
Suez - 03/04/2029	0.10	FR0013248523
Republic of Poland Government International Bond - 19/01/20:	0.10	XS1346201616
Axa Sa - 15/05/2028	0.10	XS1410426024
Autoroutes du Sud de la France SA - 17/01/2024	0.10	FR0011694033
Morgan Stanley - 22/01/2047	0.10	US61746BEG77
Aroundtown SA - 19/01/2026	0.10	XS1649193403
Intesa Sanpaolo SpA - 04/07/2029	0.10	XS2022424993
JPMorgan Chase & Co - 18/05/2028	0.10	XS1615079974
AT&T Inc - 05/09/2026	0.10	XS1907120528
Credit Agricole SA/London - 03/05/2027	0.10	XS1605365193
BNG Bank NV - 24/10/2036	0.10	XS1508377584
UniCredit Bank AG - 11/01/2029	0.10	DE000HV2ARM0
AT&T Inc - 09/03/2048	0.10	US00206RDJ86
Ireland Government Bond - 15/05/2026	0.10	IE00BV8C9418
Stellantis NV - 20/03/2025	0.10	FR0013323326
Unilever Finance Netherlands BV - 12/02/2027	0.10	XS1769090991
Deutsche Bank AG - 19/11/2030	0.10	DE000DL19VS4
Bpce Sfh Sa - 13/04/2028	0.10	FR0013286820
Credit Agricole Italia SpA - 25/03/2027	0.10	IT0005366288
Canada Housing Trust No 1 - 15/03/2028	0.10	CA13509PGF41
Medtronic Inc - 15/03/2035	0.10	US585055BT26
Sveriges Sakerstallda Obligationer AB - 17/06/2026	0.10	SE0009383664
Republic of Austria Government Bond - 20/02/2029	0.10	AT0000A269M8
Nationwide Building Society - 25/07/2029	0.10	XS1651453729
Mexico Government International Bond - 15/01/2025	0.10	XS1511779305
Land Baden-Wuerttemberg - 09/02/2027	0.10	DE000A14JYW1

European Stability Mechanism - 05/03/2029	0.10	EU000A1Z99H6
Landesbank Hessen-Thuringen Girozentrale - 12/01/2027	0.10	XS1548773982
European Investment Bank - 22/01/2025	0.10	XS2102297012
Canada Housing Trust No 1 - 15/09/2026	0.10	CA13509PFL28
AbbVie Inc - 17/05/2024	0.10	XS1520899532
OP Mortgage Bank - 01/09/2025	0.09	XS1829345427
Malaysia Government Investment Issue - 15/10/2030	0.09	MYBGO2000020
Takeda Pharmaceutical Co Ltd - 09/07/2029	0.09	XS2197348597
Croatia Government International Bond - 19/06/2029	0.09	XS1843434876
La Banque Postale Home Loan SFH SA - 30/01/2026	0.09	FR0013399169
Banque Federative du Credit Mutuel SA - 08/06/2026	0.09	FR0013412947
TenneT Holding BV - 26/06/2025	0.09	XS1632897762
Netherlands Government Bond - 15/07/2025	0.09	NL0011220108
NRW Bank - 26/05/2025	0.09	DE000NWB0634
State of Hesse - 06/07/2026	0.09	DE000A1RQCY2
Province of Ontario Canada - 02/06/2048	0.09	CA68323ADZ45
Credit Agricole Home Loan SFH SA - 03/04/2025	0.09	FR0013235025
Banco de Sabadell SA - 10/06/2024	0.09	ES0413860547
DNB Boligkreditt AS - 20/11/2024	0.09	XS1719108463
Bpce Sa - 18/01/2023	0.09	FR0013231743
Cie de Financement Foncier SA - 11/12/2024	0.09	FR0013281748
DuPont de Nemours Inc - 15/11/2028	0.09	US26078JAD28
Westpac Banking Corp - 17/05/2024	0.09	XS1615085781
McDonald's Corp - 29/01/2024	0.09	XS1725630740
ING Groep NV - 13/11/2030	0.09	XS2079079799
Stadshypotek AB - 21/02/2024	0.09	XS1568860685
Kingdom of Belgium Government Bond - 22/10/2027	0.09	BE0000351602
Bank of America Corp - 26/07/2023	0.09	XS1458405898
Nederlandse Waterschapsbank NV - 07/06/2024	0.09	XS1626191107
State Of Illinois 010633 5.10 Municipal Bond - 01/06/2033	0.09	US452151LF83
Israel Government Bond - Fixed - 31/05/2037	0.09	IL0011661803
State of North Rhine-Westphalia Germany - 09/04/2030	0.09	DE000NRW0MA1
Koninklijke DSM NV - 23/06/2032	0.09	XS2193979254
UniCredit Bank Austria AG - 21/06/2030	0.09	AT000B049796
Netherlands Government Bond - 15/07/2030	0.09	NL0014555419
JPMorgan Chase & Co - 15/11/2048	0.09	US46647PAL04
Norway Government Bond - 17/02/2027	0.09	NO0010786288
Banco Bilbao Vizcaya Argentaria SA - 14/01/2027	0.09	XS2101349723
Autobahnen- und Schnell- strassen-Finanzierungs AG - 09/07/21	0.09	XS2024602240
Santander UK PLC - 12/01/2027	0.09	XS2102283814
Kuntarahoitus Oyj - 06/09/2029	0.09	XS2023679843
Morgan Stanley - 29/10/2027	0.09	XS2338643740
European Financial Stability Facility - 17/11/2022	0.09	EU000A1G0DK9
Landwirtschaftliche Rentenbank - 27/11/2029	0.09	XS2084429963
Verizon Communications Inc - 22/03/2028	0.09	US92343VGH15
Japan Government Forty Year Bond - 20/03/2054	0.09	JP1400071E55
Kommuninvest I Sverige AB - 27/03/2024	0.09	XS1968465572
Canadian Government Bond - 01/06/2037	0.09	CA135087XW98
Caisse Francaise de Financement Local - 13/02/2040	0.09	FR0013482189
Boston Scientific Corp - 01/03/2029	0.09	US101137AX52
General Motors Co - 01/10/2027	0.09	US37045VAN01
Agence Francaise de Developpement EPIC - 25/05/2036	0.09	FR0014002GB5
La Poste SA - 18/07/2029	0.09	FR0014001IO6
Holcim Finance Luxembourg SA - 23/04/2031	0.09	XS2261215011
Citigroup Inc - 25/07/2028	0.09	US172967KU42
Kingdom of Belgium Government Bond - 22/06/2040	0.09	BE0000350596
BMW Finance NV - 11/01/2033	0.09	XS2280845145
European Union - 04/07/2035	0.09	EU000A285VM2
Denmark Government Bond - 15/11/2039	0.09	DK0009922320
Westpac Banking Corp - 23/11/2031	0.09	US961214DF70
American Water Capital Corp - 01/06/2029	0.09	US03040WAU99

Kreditanstalt fuer Wiederaufbau - 03/04/2028	0.09	US500769HS68
Intercontinental Exchange Inc - 01/12/2025	0.09	US45866FAD69
PepsiCo Inc - 15/10/2027	0.09	US713448DY13
Israel Government AID Bond - 18/09/2023	0.09	US46513EFF43
Pfizer Inc - 15/12/2026	0.09	US717081EA70
ERP Operating LP - 01/03/2028	0.09	US26884ABJ16
Intel Corp - 29/07/2025	0.09	US458140AS90
Fiserv Inc - 01/07/2029	0.09	US337738AU25
Gilead Sciences Inc - 01/03/2026	0.09	US375558BF95
Waste Management Inc - 15/11/2027	0.09	US94106LBE83
BlackRock Inc - 15/03/2027	0.09	US09247XAN12
Oracle Corp - 15/11/2027	0.09	US68389XBN49
Comcast Corp - 15/04/2024	0.09	US20030NCR08
Comcast Corp - 15/02/2028	0.09	US20030NCA72
NVIDIA Corp - 01/04/2030	0.09	US67066GAF19
Simon Property Group LP - 01/10/2024	0.09	US828807CS47
Spain Government Bond - 30/07/2066	0.09	ES00000128E2
International Bank for Reconstruction & Development - 22/11/;	0.09	US459058GE72
Oracle Corp - 15/11/2047	0.09	US68389XBQ79
PayPal Holdings Inc - 01/10/2029	0.09	US70450YAE32
Citigroup Inc - 24/04/2025	0.08	US172967MF56
Mexican Bonos - 31/05/2029	0.08	MX0MGO0000H9
Merck & Co Inc - 10/02/2025	0.08	US58933YAR62
PNC Financial Services Group Inc/The - 22/01/2030	0.08	US693475AZ80
Kommunekredit - 16/11/2022	0.08	XS1718495515
Asian Development Bank - 24/01/2030	0.08	US045167ER09
Bank of America Corp - 22/04/2032	0.08	US06051GJT76
Novartis Capital Corp - 14/08/2030	0.08	US66989HAR93
Citigroup Inc - 03/06/2031	0.08	US172967MS77
Hyundai Capital America - 20/09/2022	0.08	US44891CAR43
CVS Health Corp - 25/03/2028	0.08	US126650CX62
Province of Ontario Canada - 02/06/2039	0.08	CA683234ZP62
State Board of Administration Finance Corp - 01/07/2030	0.08	US341271AF11
Mexican Bonos - 07/11/2047	0.08	MX0MGO000102
Province of British Columbia Canada - 18/06/2042	0.08	CA1107098Y17
JPMorgan Chase & Co - 16/09/2024	0.08	US46647PBS48
Israel Government Bond - Fixed - 31/03/2027	0.08	IL0011393449
Air Lease Corp - 15/02/2024	0.08	US00914AAL61
European Bank for Reconstruction & Development - 25/11/202	0.08	US29874QEL41
Crown Castle International Corp - 01/04/2041	0.08	US22822VAX91
United States Treasury Note/Bond - 15/08/2051	0.08	US912810SZ21
Coca-Cola Co/The - 01/06/2030	0.08	US191216CV08
Hungary Government Bond - 21/08/2030	0.08	HU0000403696
Sumitomo Mitsui Financial Group Inc - 23/09/2030	0.08	US86562MBZ23
United Kingdom Gilt - 22/10/2071	0.08	GB00BFMCN652
Principal Life Global Funding II - 27/08/2030	0.07	US74256LEG05
Kreditanstalt fuer Wiederaufbau - 07/12/2028	0.07	XS0138037733
Thailand Government Bond - 17/06/2046	0.07	TH062303Q605
Mexican Bonos - 05/03/2026	0.07	MX0MGO0000Y4
European Investment Bank - 08/06/2037	0.07	XS0740808802
AbbVie Inc - 14/05/2035	0.07	US00287YAR09
Bay Area Toll Authority - 01/10/2050	0.07	US072024PY20
Central Nippon Expressway Co Ltd - 19/08/2024	0.07	JP364300AK84
Japan Government Twenty Year Bond - 20/03/2040	0.07	JP1201721L45
Province of Ontario Canada - 02/06/2045	0.07	CA68323ACC68
Sweden Government Bond - 12/05/2031	0.07	SE0013935319
Portugal Obrigacoes do Tesouro OT - 15/04/2037	0.07	PTOTE5OE0007
Slovakia Government Bond - 09/04/2030	0.07	SK4120015173
Heathrow Funding Ltd - 03/12/2026	0.07	XS0471436088
Korea Treasury Bond - 10/12/2027	0.07	KR103502G7C2
Romanian Government International Bond - 08/02/2038	0.07	XS1768074319

Berlin Hyp AG - 27/01/2031	0.07	DE000BHY0C47
State of California - 01/04/2039	0.07	US13063A5G50
Finland Government Bond - 04/07/2042	0.07	FI4000046545
Treasury Corp of Victoria - 17/12/2024	0.07	AU0000XVG2B1
Province of Newfoundland and Labrador Canada - 02/06/2028	0.07	CA651333FZ46
Hydro One Inc - 25/06/2049	0.07	CA44810ZBX74
United Airlines 2016-2 Class AA Pass Through Trust - 07/10/202	0.07	US90932EAA10
European Financial Stability Facility - 28/02/2056	0.07	EU000A1G0DN3
Toronto-Dominion Bank/The - 25/07/2029	0.07	CA891160QY28
Province of Alberta Canada - 01/12/2048	0.06	CA013051DY00
Cigna Corp - 15/10/2028	0.06	US125523AH38
Bank of Montreal - 11/09/2024	0.06	CA06368AAD24
Denmark Government Bond - 15/11/2027	0.06	DK0009923567
Toronto-Dominion Bank/The - 08/03/2024	0.06	CA89117FMA44
Australia Government Bond - 21/03/2047	0.06	AU000XCLWAS7
Western Australian Treasury Corp - 21/10/2026	0.06	AU3SG0001704
Korea Treasury Bond - 10/06/2030	0.06	KR103502GA67
Republic of Poland Government Bond - 25/10/2024	0.06	PL0000111720
US Bancorp - 22/07/2026	0.06	US91159HHN35
Province of Ontario Canada - 02/06/2030	0.06	CA68333ZAH07
New Zealand Government Bond - 14/04/2033	0.06	NZGOVDT433C9
Canadian Government Bond - 01/06/2031	0.06	CA135087M276
Singapore Government Bond - 01/09/2024	0.06	SG7530941627
Canadian Government Bond - 01/06/2030	0.06	CA135087K379
Singapore Government Bond - 01/08/2036	0.06	SG31A9000002
Southwest Airlines Co - 15/06/2027	0.06	US844741BK34
Malaysia Government Investment Issue - 04/08/2037	0.06	MYBGX1700050
Ireland Government Bond - 18/02/2045	0.06	IE00BV8C9186
Goldman Sachs Group Inc/The - 25/07/2029	0.06	XS1859424902
Deutsche Telekom International Finance BV - 10/10/2025	0.06	XS1892151348
European Investment Bank - 16/10/2048	0.06	XS1753042743
United Kingdom Gilt - 07/09/2037	0.06	GB00BZB26Y51
Treasury Corp of Victoria - 20/11/2030	0.06	AU0000078552
Parker-Hannifin Corp - 14/06/2029	0.06	US701094AN45
Australia Government Bond - 21/05/2032	0.06	AU0000075681
Travelers Cos Inc/The - 01/11/2040	0.06	US89417EAH27
General Mills Inc - 17/10/2023	0.06	US370334CE22
Province of Manitoba Canada - 05/09/2048	0.06	CA563469UN36
Charter Communications Operating LLC / Charter Communicati	0.06	US161175BA14
Italy Buoni Poliennali Del Tesoro - 01/03/2067	0.05	IT0005217390
Landwirtschaftliche Rentenbank - 15/12/2023	0.05	XS1550212416
European Financial Stability Facility - 05/09/2040	0.05	EU000A1G0D05
Nestle Finance International Ltd - 02/11/2037	0.05	XS1707075245
Nutrien Ltd - 01/04/2049	0.05	US67077MAU27
Charter Communications Operating LLC / Charter Communicati	0.05	US161175AZ73
Ares Capital Corp - 15/06/2028	0.05	US04010LBB80
International Paper Co - 15/08/2048	0.05	US460146CS07
Kreditanstalt fuer Wiederaufbau - 04/07/2036	0.05	DE000A168Y48
Kingdom of Belgium Government Bond - 22/06/2066	0.05	BE0000340498
Kingdom of Belgium Government Bond - 22/04/2033	0.05	BE0000346552
State of Bremen - 30/01/2034	0.05	DE000A2G8W40
Asian Infrastructure Investment Bank/The - 30/10/2024	0.05	US04522KAE64
Amgen Inc - 15/06/2051	0.05	US031162CF59
HeidelbergCement Finance Luxembourg SA - 09/10/2024	0.05	XS2154336338
Slovakia Government Bond - 12/06/2028	0.05	SK4120014150
Slovenia Government Bond - 22/03/2027	0.05	SI0002103685
European Union - 02/05/2046	0.05	EU000A3KNYG5
Bristol-Myers Squibb Co - 15/11/2047	0.05	US110122DK11
HCA Inc - 15/06/2039	0.05	US404119BY43
Stryker Corp - 15/05/2044	0.05	US863667AG64
American International Group Inc - 30/06/2050	0.05	US026874DP97

Cooperatieve Rabobank UA - 23/03/2026	0.05	XS1382784509
Lithuania Government International Bond - 06/05/2030	0.05	XS2168038847
National Rural Utilities Cooperative Finance Corp - 15/03/2049	0.05	US637432NT82
Council Of Europe Development Bank - 30/01/2029	0.05	XS1942756096
Hungary Government International Bond - 05/06/2035	0.05	XS2181689659
Johnson Controls International plc - 02/07/2044	0.05	US478375AL26
George Washington University/The - 15/09/2048	0.05	US372546AW14
Teachers Insurance & Annuity Association of America - 15/05/2	0.05	US878091BF35
CVS Health Corp - 25/03/2038	0.05	US126650CY46
Finland Government Bond - 15/09/2029	0.05	FI4000369467
State of Schleswig-Holstein Germany - 31/08/2028	0.05	DE000SHFM618
State of Brandenburg - 22/05/2034	0.05	DE000A2TR6F7
Republic of Austria Government Bond - 20/03/2051	0.05	AT0000A2EJ08
Booking Holdings Inc - 13/04/2030	0.05	US09857LAR96
Deere & Co - 15/04/2050	0.05	US244199BK00
Dz Hyp Ag - 13/11/2025	0.05	DE000A2G9HE4
Cyprus Government International Bond - 03/12/2024	0.05	XS1989405425
T-Mobile USA Inc - 15/04/2050	0.05	US87264AAZ84
Dow Chemical Co/The - 15/11/2042	0.05	US260543CG61
Bank of America Corp - 20/03/2051	0.05	US06051GJA85
Bank of America Corp - 24/04/2038	0.05	US06051GGM50
Home Depot Inc/The - 15/06/2047	0.05	US437076BS00
Sweden Government Bond - 12/05/2028	0.05	SE0009496367
Thermo Fisher Scientific Inc - 25/03/2030	0.05	US883556CG56
Deutsche Telekom International Finance BV - 03/04/2023	0.05	XS1382792197
Comcast Corp - 01/11/2049	0.05	US20030NCE94
Apple Inc - 13/11/2047	0.05	US037833DG20
Aareal Bank AG - 31/07/2023	0.05	DE000AAR0223
Procter & Gamble Co/The - 25/03/2040	0.05	US742718FJ38
Kimberly-Clark Corp - 01/11/2028	0.05	US494368BY83
Deutsche Bahn Finance GMBH - 16/07/2035	0.05	XS2102380776
FedEx Corp - 15/05/2030	0.05	US31428XBZ87
Johnson & Johnson - 03/03/2037	0.05	US478160CF96
Republic of Austria Government Bond - 20/09/2117	0.05	AT0000A1XML2
Slovenia Government Bond - 12/02/2031	0.04	SI0002104105
Norway Government Bond - 19/08/2030	0.04	NO0010875230
International Bank for Reconstruction & Development - 17/09/:	0.04	XS2231588547
Capital One Financial Corp - 31/01/2028	0.04	US14040HBW43
Becton Dickinson and Co - 06/06/2027	0.04	US075887BW84
Tyson Foods Inc - 01/03/2026	0.04	US902494BJ16
Digital Realty Trust LP - 15/08/2027	0.04	US25389JAR77
Mastercard Inc - 26/03/2030	0.04	US57636QAP90
Fox Corp - 08/04/2030	0.04	US35137LAL99
Anthem Inc - 15/03/2051	0.04	US036752AS28
Time Warner Cable LLC - 15/09/2042	0.04	US88732JBD90
Walgreens Boots Alliance Inc - 01/06/2026	0.04	US931427AQ19
Archer-Daniels-Midland Co - 27/03/2030	0.04	US039482AB02
Scentre Group Trust 1 / Scentre Group Trust 2 - 28/01/2026	0.04	USQ8352BAD66
Charles Schwab Corp/The - 02/03/2027	0.04	US808513AQ89
AvalonBay Communities Inc - 15/01/2028	0.04	US05348EBC21
Sysco Corp - 15/03/2025	0.04	US871829BG12
Cargill Inc - 02/02/2026	0.04	US141781BN33
Carrier Global Corp - 05/04/2050	0.04	US14448CAS35
Athene Holding Ltd - 15/01/2031	0.04	US04686JAC53
Truist Financial Corp - 26/10/2024	0.04	US05531FBB85
Muenchener Hypothekenbank eG - 19/10/2039	0.04	DE000MHB27J7
Land Berlin - 18/01/2041	0.04	DE000A3H2Y08
Kimco Realty Corp - 01/02/2025	0.04	US49446RAU32
Boston Properties LP - 01/10/2026	0.04	US10112RAY09
McKesson Corp - 15/03/2024	0.04	US581557BE41
Target Corp - 15/09/2030	0.04	US87612EBK10

Mondelez International Inc - 13/04/2030	0.04	US609207AT22
Essex Portfolio LP - 15/01/2030	0.04	US29717PAU12
Ryder System Inc - 01/03/2023	0.04	US78355HKG38
State Street Corp - 24/01/2030	0.04	US857477BG73
AT&T Inc - 01/06/2031	0.04	US00206RJY99
New York Life Global Funding - 22/01/2025	0.04	US64952WDL46
Basque Government - 30/04/2031	0.04	ES0000106684
Inter-American Development Bank - 18/01/2023	0.04	US4581X0DA31
Regents of the University of California Medical Center Pooled R	0.04	US913366KB56
Expedia Group Inc - 15/03/2031	0.04	US30212PBH73
Avolon Holdings Funding Ltd - 21/02/2028	0.04	US05401AAP66
Lowe's Cos Inc - 15/10/2050	0.04	US548661DZ79
Global Payments Inc - 01/03/2026	0.04	US37940XAE22
Roper Technologies Inc - 15/09/2027	0.04	US776743AN67
Denmark Government Bond - 15/11/2029	0.04	DK0009923807
AT&T Inc - 15/09/2059	0.04	US00206RLV23
International Development Association - 03/12/2030	0.04	XS2265262936
AutoZone Inc - 15/01/2031	0.04	US053332BA96
Republic of Poland Government Bond - 25/10/2030	0.04	PL0000112736
Nasdaq Inc - 15/01/2031	0.04	US63111XAD30
Canadian Government Bond - 01/12/2048	0.04	CA135087D358
French Republic Government Bond OAT - 25/05/2072	0.04	FR0014001NN8
Province of Quebec Canada - 01/12/2048	0.04	CA74814ZEW91
Czech Republic Government Bond - 23/06/2032	0.04	CZ0001006233
AstraZeneca PLC - 15/09/2037	0.04	US046353AD01
Province of Saskatchewan Canada - 02/06/2048	0.03	CA803854KC18
407 International Inc - 11/05/2048	0.03	CA35085ZBS44
Abbott Laboratories - 30/11/2046	0.03	US002824BH26
Dell International LLC / EMC Corp - 15/07/2046	0.03	US24703TAK25
Province of Nova Scotia Canada - 01/06/2027	0.03	CA669827GA98
ViacomCBS Inc - 19/05/2050	0.03	US92556HAC16
European Stability Mechanism - 02/11/2046	0.03	EU000A1Z99A1
QUALCOMM Inc - 20/05/2047	0.03	US747525AV54
United Parcel Service Inc - 01/04/2050	0.03	US911312BW51
State of North Rhine-Westphalia Germany - 21/03/2119	0.03	DE000NRW0LQ9
Visa Inc - 15/09/2047	0.03	US92826CAJ18
Pacific Life Insurance Co - 24/10/2067	0.03	US69448FAA93
Marsh & McLennan Cos Inc - 15/03/2049	0.03	US571748BJ05
Free State of Bavaria - 18/01/2035	0.03	DE0001053593
JPMorgan Chase & Co - 01/06/2045	0.03	US46625HLL23
Prudential Financial Inc - 15/09/2047	0.03	US744320AW24
Starbucks Corp - 12/03/2050	0.02	US855244AX79
Verizon Communications Inc - 30/10/2056	0.02	US92343VFW90
Alexandria Real Estate Equities Inc - 18/05/2051	0.02	US015271AX76
Stanley Black & Decker Inc - 15/11/2050	0.02	US854502AN14
Walt Disney Co/The - 01/09/2049	0.02	US254687FM36
European Investment Bank - 15/11/2035	0.02	XS2194790262
CommonSpirit Health - 01/10/2050	0.02	US20268JAG85
Mars Inc - 16/07/2050	0.02	US571676AQ86
Upjohn Inc - 22/06/2050	0.02	US91533BAF76
Coca-Cola Co/The - 05/05/2041	0.02	US191216DQ04
Marriott International Inc/MD - 15/10/2033	0.02	US571903BH57
Province of Alberta Canada - 22/07/2030	0.02	US013051EM50
Microsoft Corp - 01/06/2050	0.02	US594918CC64
Discovery Communications LLC - 15/09/2055	0.02	US25470DBL29
Land Thuringen - 13/01/2051	0.02	DE000A3H3ET0
Verizon Communications Inc - 15/04/2049	0.01	US92343VDS07
Fannie Mae Pool - 01/06/2049	0.00	US3140X8XP79
Fannie Mae Pool - 01/10/2031	0.00	US3140FDAK25
Fannie Mae Pool - 01/12/2049	0.00	US31418DJR44
Fannie Mae Pool - 01/07/2049	0.00	US3140X5UA98

Currency Forward	-1.75
Liquidities (payables and receivables)	0.97