

Portfolio Holdings



Date	Portfolio	Security ID	Security	ISIN	Maturity Date	Coupon	CCY	Country	Security Type	Investment theme	Ashmore rating*	YTM	Duration*	Nominal	Clean Price	Accrued interest	Total Cost	Market Value	% NAV
30/06/2023	SICLCBF	FFX-O2907576	Bar-Gb 11/09/2023 Sell Usd Buy Krw 1290.1		11-Sep-2023	0	KRW	South Korea	FX FWRD -O	Local Currency	Not Rateable	3.53	0.2006	11,795,384,300.00	99.2901	0.00	9,143,000.00	8,888,286.96	0.49%
30/06/2023	SICLCBF	FFX-O2907576	Bar-Gb 11/09/2023 Sell Usd Buy Krw 1290.1		11-Sep-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.44	0.2006	-9,143,000.00	98.9098	0.00	-9,143,000.00	-8,043,323.30	-0.50%
30/06/2023	SICLCBF	FFX-O2893666	Bar-Gb 12/01/2024 Buy Huf Sell Usd 400.35		12-Jan-2024	0	HUF	Hungary	FX FWRD -O	Local Currency	Not Rateable	13.20	0.5079	3,406,066,132.00	93.2939	0.00	2,242,931.83	9,294,425.41	0.52%
30/06/2023	SICLCBF	FFX-O2893666	Bar-Gb 12/01/2024 Buy Huf Sell Usd 400.35		12-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.78	0.5079	-8,507,721.07	96.9504	0.00	-8,242,931.83	-8,248,274.72	-0.46%
30/06/2023	SICLCBF	FFX-O2906201	Bar-Gb 31/07/2023 Buy Czk Sell Usd 22.07542		31-Jul-2023	0	CZK	Czech Republic	FX FWRD -O	Local Currency	Not Rateable	7.01	0.0856	35,125,792.72	99.3997	0.00	1,597,345.75	1,603,306.09	0.09%
30/06/2023	SICLCBF	FFX-O2906201	Bar-Gb 31/07/2023 Buy Czk Sell Usd 22.07542		31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0856	-1,591,172.11	99.5527	0.00	-1,597,345.75	-1,584,054.91	-0.09%
30/06/2023	SICLCBF	FFX-O2904686	Bar-Gb 31/07/2023 Buy Huf Sell Usd 348.7168		31-Jul-2023	0	HUF	Hungary	FX FWRD -O	Local Currency	Not Rateable	16.17	0.0849	1,864,688,703.00	98.6268	0.00	5,496,593.91	5,379,198.31	0.30%
30/06/2023	SICLCBF	FFX-O2904686	Bar-Gb 31/07/2023 Buy Huf Sell Usd 348.7168		31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0849	-5,347,286.69	99.5527	0.00	-5,496,593.91	-5,323,368.65	-0.30%
30/06/2023	SICLCBF	FFX-O2906209	Bar-Gb 31/07/2023 Buy Huf Sell Usd 352.3072		31-Jul-2023	0	HUF	Hungary	FX FWRD -O	Local Currency	Not Rateable	16.17	0.0849	91,456,805.00	98.6268	0.00	261,806.55	263,831.86	0.01%
30/06/2023	SICLCBF	FFX-O2906209	Bar-Gb 31/07/2023 Buy Huf Sell Usd 352.3072		31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0849	-259,593.91	99.5527	0.00	-261,806.55	-258,432.76	-0.01%
30/06/2023	SICLCBF	FFX-O2908611	Bar-Gb 31/07/2023 Buy Mxn Sell Usd 17.309775		31-Jul-2023	0	MXN	Mexico	FX FWRD -O	Local Currency	Not Rateable	13.12	0.0851	71,759,792.00	98.883	0.00	4,175,115.17	4,137,388.78	0.23%
30/06/2023	SICLCBF	FFX-O2908611	Bar-Gb 31/07/2023 Buy Mxn Sell Usd 17.309775		31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0851	-1,445,622.46	99.5527	0.00	-4,175,115.17	-4,127,079.38	-0.23%
30/06/2023	SICLCBF	FFX-O2906208	Bar-Gb 31/07/2023 Buy Ron Sell Usd 4.622453		31-Jul-2023	0	RON	Romania	FX FWRD -O	Local Currency	Not Rateable	6.48	0.0856	8,873,683.11	99.4447	0.00	1,924,146.81	1,941,308.07	0.11%
30/06/2023	SICLCBF	FFX-O2906208	Bar-Gb 31/07/2023 Buy Ron Sell Usd 4.622453		31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0856	-1,919,691.37	99.5527	0.00	-1,924,146.81	-1,911,104.72	-0.11%
30/06/2023	SICLCBF	FFX-O2908763	Bar-Gb 31/07/2023 Buy Usd Sell Pin 4.073551		31-Jul-2023	0	PLN	Poland	FX FWRD -O	Local Currency	Not Rateable	7.23	0.0851	-5,478,640.95	99.381	0.00	-1,344,930.00	-1,340,092.71	-0.07%
30/06/2023	SICLCBF	FFX-O2908763	Bar-Gb 31/07/2023 Buy Usd Sell Pin 4.073551		31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0857	1,344,930.00	99.5527	0.00	1,344,930.00	1,338,914.22	0.07%
30/06/2023	SICLCBF	FFX-O2906204	Bar-Gb 31/07/2023 Buy Usd Sell Ron 4.622974		31-Jul-2023	0	RON	Romania	FX FWRD -O	Local Currency	Not Rateable	6.48	0.0857	-9,956,221.73	99.4447	0.00	-2,153,640.00	-2,178,136.56	-0.12%
30/06/2023	SICLCBF	FFX-O2906204	Bar-Gb 31/07/2023 Buy Usd Sell Ron 4.622974		31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0857	2,153,640.00	99.5527	0.00	2,153,640.00	2,144,006.92	0.12%
30/06/2023	SICLCBF	FFX-O2908561	Bar-Gb 31/07/2023 Buy Usd Sell Znr 18.755		31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0857	8,625,000.00	99.5527	0.00	8,625,000.00	8,586,420.97	0.24%
30/06/2023	SICLCBF	FFX-O2908561	Bar-Gb 31/07/2023 Buy Usd Sell Znr 18.755		31-Jul-2023	0	ZAR	South Africa	FX FWRD -O	Local Currency	Not Rateable	9.13	0.0857	-161,761,875.00	99.2203	0.00	-8,625,000.00	-8,496,030.39	-0.47%
30/06/2023	SICLCBF	FFX-O2906200	Bar-Gb 31/07/2023 Buy Usd Sell Znr 19.34868		31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0857	4,391,010.00	99.5527	0.00	4,391,010.00	4,371,369.31	0.24%
30/06/2023	SICLCBF	FFX-O2906200	Bar-Gb 31/07/2023 Buy Usd Sell Znr 19.34868		31-Jul-2023	0	ZAR	South Africa	FX FWRD -O	Local Currency	Not Rateable	9.13	0.0857	-84,960,247.37	99.2203	0.00	-4,391,010.00	-4,462,268.03	-0.25%
30/06/2023	SICLCBF	FFX-O2905498	Bar-Gb 31/07/2023 Sell Ron Buy Usd 4.494833		31-Jul-2023	0	RON	Romania	FX FWRD -O	Local Currency	Not Rateable	6.48	0.0856	-1,809,045.36	99.4447	0.00	-403,804.77	-395,767.38	-0.02%
30/06/2023	SICLCBF	FFX-O2905498	Bar-Gb 31/07/2023 Sell Ron Buy Usd 4.494833		31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0856	402,472.21	99.5527	0.00	403,804.77	400,671.98	0.02%
30/06/2023	SICLCBF	FFX-O2908311	Bar-Gb 31/07/2023 Sell Ron Buy Usd 4.53671		31-Jul-2023	0	RON	Romania	FX FWRD -O	Local Currency	Not Rateable	6.48	0.0856	-1,829,207.11	99.4447	0.00	-402,377.28	-400,178.20	-0.02%
30/06/2023	SICLCBF	FFX-O2908311	Bar-Gb 31/07/2023 Sell Ron Buy Usd 4.53671		31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0856	403,201.24	99.5527	0.00	402,377.28	401,397.75	0.02%
30/06/2023	SICLCBF	FFX-O2907059	Bar-Gb 31/07/2023 Sell Usd Buy Huf 349.619		31-Jul-2023	0	HUF	Hungary	FX FWRD -O	Local Currency	Not Rateable	16.17	0.0857	3,871,680,806.00	98.6268	0.00	11,074,000.00	11,168,909.23	0.62%
30/06/2023	SICLCBF	FFX-O2907059	Bar-Gb 31/07/2023 Sell Usd Buy Huf 349.619		31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0857	-11,074,000.00	99.5527	0.00	-11,074,000.00	-11,024,466.76	-0.61%
30/06/2023	SICLCBF	FFX-O2908470	Bar-Gb 31/07/2023 Sell Usd Buy Mxn 17.280276		31-Jul-2023	0	MXN	Mexico	FX FWRD -O	Local Currency	Not Rateable	13.12	0.0857	31,538,231.73	98.883	0.00	1,825,100.00	1,818,371.02	0.10%
30/06/2023	SICLCBF	FFX-O2908470	Bar-Gb 31/07/2023 Sell Usd Buy Mxn 17.280276		31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0857	-1,825,100.00	99.5527	0.00	-1,825,100.00	-1,816,936.45	-0.10%
30/06/2023	SICLCBF	FFX-O2906251	Bnp-Fr 10/08/2023 Buy Usd Sell Cnh 7.03747		10-Aug-2023	0	CNH	China	FX FWRD -O	Local Currency	Not Rateable	1.91	0.1132	-8,900,310.35	99.7855	0.00	-1,392,590.00	-1,344,269.54	-0.07%
30/06/2023	SICLCBF	FFX-O2906251	Bnp-Fr 10/08/2023 Buy Usd Sell Cnh 7.03747		10-Aug-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.27	0.1132	1,392,590.00	99.4034	0.00	1,392,590.00	1,384,282.62	0.08%
30/06/2023	SICLCBF	FFX-O2907206	Bnp-Fr 10/08/2023 Sell Usd Buy Inr 82.761		10-Aug-2023	0	INR	India	FX FWRD -O	Local Currency	Not Rateable	6.49	0.1132	930,554,217.22	99.2663	0.00	11,243,873.53	11,259,985.78	0.62%
30/06/2023	SICLCBF	FFX-O2907206	Bnp-Fr 10/08/2023 Sell Usd Buy Inr 82.761		10-Aug-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.27	0.1132	-11,243,873.53	99.4034	0.00	-11,243,873.53	-11,176,799.10	-0.62%
30/06/2023	SICLCBF	FFX-O2904500	Bnp-Fr 10/08/2023 Sell Usd Buy Krw 1334.58		10-Aug-2023	0	KRW	South Korea	FX FWRD -O	Local Currency	Not Rateable	3.68	0.1132	5,707,854,054.00	99.5823	0.00	4,276,907.67	4,313,751.84	0.24%
30/06/2023	SICLCBF	FFX-O2904500	Bnp-Fr 10/08/2023 Sell Usd Buy Krw 1334.58		10-Aug-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.27	0.1132	-4,276,907.67	99.4034	0.00	-4,276,907.67	-4,251,394.12	-0.24%
30/06/2023	SICLCBF	FFX-O2906254	Bnp-Fr 30/08/2023 Buy Usd Sell Myr 4.589		30-Aug-2023	0	MYR	Malaysia	FX FWRD -O	Local Currency	Not Rateable	2.64	0.1679	-7,865,546.00	99.5554	0.00	-1,714,000.00	-1,677,681.61	-0.09%
30/06/2023	SICLCBF	FFX-O2906254	Bnp-Fr 30/08/2023 Buy Usd Sell Myr 4.589		30-Aug-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.37	0.1679	1,714,000.00	99.0977	0.00	1,714,000.00	1,698,535.86	0.09%
30/06/2023	SICLCBF	FFX-O2909002	Bnp-Fr 30/08/2023 Buy Usd Sell Myr 4.6465		30-Aug-2023	0	MYR	Malaysia	FX FWRD -O	Local Currency	Not Rateable	2.64	0.1679	-42,413,252.00	99.5554	0.00	-9,128,000.00	-9,046,534.45	-0.50%
30/06/2023	SICLCBF	FFX-O2909002	Bnp-Fr 30/08/2023 Buy Usd Sell Myr 4.6465		30-Aug-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.37	0.1679	9,128,000.00	99.0977	0.00	9,128,000.00	9,045,644.99	0.50%
30/06/2023	SICLCBF	FFX-O2906375	Bnp-Fr 30/08/2023 Sell Usd Buy Myr 4.5958		30-Aug-2023	0	MYR	Malaysia	FX FWRD -O	Local Currency	Not Rateable	2.64	0.1679	27,772,419.40	99.5554	0.00	6,043,000.00	5,923,718.11	0.33%
30/06/2023	SICLCBF	FFX-O2906375	Bnp-Fr 30/08/2023 Sell Usd Buy Myr 4.5958		30-Aug-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.37	0.1679	-6,043,000.00	99.0977	0.00	-6,043,000.00	-5,988,478.60	-0.33%
30/06/2023	SICLCBF	FFX-O2903182	Bnp-Fr 31/07/2023 Buy Czk Sell Usd 21.4835		31-Jul-2023	0	CZK	Czech Republic	FX FWRD -O	Local Currency	Not Rateable	7.01	0.0856	1,529,951,428.82	99.3997	0.00	71,554,748.31	69,834,166.21	3.87%
30/06/2023	SICLCBF	FFX-O2903182	Bnp-Fr 31/07/2023 Buy Czk Sell Usd 21.4835		31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0856	-71,215,185.09	99.5527	0.00	-71,554,748.31	-70,896,644.47	-3.93%
30/06/2023	SICLCBF	FFX-O2902261	Bnp-Fr 31/07/2023 Buy Huf Sell Usd 355.28		31-Jul-2023	0	HUF	Hungary	FX FWRD -O	Local Currency	Not Rateable	16.17	0.0849	3,933,908,467.79	98.6268	0.00	11,457,816.74	11,348,421.73	0.63%
30/06/2023	SICLCBF	FFX-O2902261	Bnp-Fr 31/07/2023 Buy Huf Sell Usd 355.28		31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0849	-11,072,698.91	99.5527	0.00	-11,457,816.74	-11,023,171.49	-0.61%
30/06/2023	SICLCBF	FFX-O2903468	Bnp-Fr 31/07/2023 Buy Pin Sell Usd 4.22832	</															

30/06/2023	SICLCBF	FFX-O2908047	Bnp-Fr 31/07/2023 Buy Zar Sell Usd 18.601743	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0854	-3,448,909.26	99.5527	0.00	-3,458,762.64	-3,433,482.53	-0.19%	
30/06/2023	SICLCBF	FFX-O2908047	Bnp-Fr 31/07/2023 Buy Zar Sell Usd 18.601743	31-Jul-2023	0	ZAR	South Africa	FX FWRD -O	Local Currency	Not Rateable	9.13	0.0854	64,155,723.61	99.2203	0.00	3,458,762.64	3,369,576.28	0.19%	
30/06/2023	SICLCBF	FFX-O2908452	Bnp-Fr 31/07/2023 Sell Usd Buy Ron 4.521921	31-Jul-2023	0	RON	Romania	FX FWRD -O	Local Currency	Not Rateable	6.48	0.0857	3,242,398.23	99.4447	0.00	717,040.00	709,344.00	0.04%	
30/06/2023	SICLCBF	FFX-O2908452	Bnp-Fr 31/07/2023 Sell Usd Buy Ron 4.521921	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0857	-717,040.00	99.5527	0.00	-717,040.00	-713,832.73	-0.04%	
30/06/2023	SICLCBF	FFX-O2908865	Bnp-Fr 31/07/2023 Sell Zar Buy Usd 18.566539	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0854	3,116,707.72	99.5527	0.00	3,104,632.84	3,102,766.90	0.17%	
30/06/2023	SICLCBF	FFX-O2908865	Bnp-Fr 31/07/2023 Sell Zar Buy Usd 18.566539	31-Jul-2023	0	ZAR	South Africa	FX FWRD -O	Local Currency	Not Rateable	9.13	0.0854	57,866,475.41	99.2203	0.00	-3,104,632.84	-3,039,253.43	-0.17%	
30/06/2023	SICLCBF	CLBONOS0433F	Bonos Tesoreria Pesos 6% 01/04/2033	01-Apr-2033	6	CLP	Chile	GOVERNMENT	Local Currency	A3/A-	5.28	7.294	22,095,000,000.00	106.889	0.00	28,446,165.27	29,442,429.59	1.63%	
30/06/2023	SICLCBF	CLBONOS0534F	Bonos Tesoreria Pesos 7% 01/05/2034	01-May-2034	7	CLP	Chile	GOVERNMENT	Local Currency	A3/A-	5.21	7.7203	5,520,000,000.00	115.778	0.00	5,960,431.31	7,967,269.96	0.44%	
30/06/2023	SICLCBF	BRBLTN0125Z	Brazil Bln 0% 01/01/2025	01-Jan-2025	0	BRL	Brazil	GOVERNMENT	Local Currency	Ba3/BB-	10.52	1.4277	218,332.00	857.2299	0.00	28,931,902.56	38,797,830.84	2.15%	
30/06/2023	SICLCBF	BRBLTN0126F	Brazil Bln 0% 01/01/2026	01-Jan-2026	0	BRL	Brazil	GOVERNMENT	Local Currency	Ba3/BB-	9.98	2.3838	143,696.00	763.65	0.00	22,873,533.22	23,343,153.78	1.30%	
30/06/2023	SICLCBF	BRBLTN0725Z	Brazil Bln 0% 01/07/2025	01-Jul-2025	0	BRL	Brazil	GOVERNMENT	Local Currency	Ba3/BB-	10.07	1.9068	478,314.00	821.424	0.00	65,938,704.07	81,446,842.70	4.52%	
30/06/2023	SICLCBF	BRBLTN0726Z	Brazil Bln 0% 01/07/2026	01-Jul-2026	0	BRL	Brazil	GOVERNMENT	Local Currency	Ba3/BB-	9.94	2.8606	130,225.00	747.296	0.00	17,857,534.04	20,173,429.59	1.12%	
30/06/2023	SICLCBF	BRGOV27F	Brazil Ntfr 10% 01/01/2027 - Lc	01-Jan-2027	10	BRL	Brazil	GOVERNMENT	Local Currency	Ba3/BB-	9.93	2.9049	310,023.00	994.9439	0.00	63,243,278.15	63,941,856.22	3.55%	
30/06/2023	SICLCBF	BRGOV28F	Brazil Ntfr 10% 01/01/2029 - Lc	01-Jan-2029	10	BRL	Brazil	GOVERNMENT	Local Currency	Ba3/BB-	10.22	4.1612	266,132.00	980.913	0.00	48,425,301.02	54,115,328.60	3.00%	
30/06/2023	SICLCBF	CMSICLCBFBARUSO	Call Money Siclcbf Bar Usd Otc		5.07	USD	Cash	CALL MONEY	Cash/Cash Management	Not Rateable	0.00		-1,350,000.04	1	-10,379.68	-1,350,000.04	-1,360,379.72	-0.08%	
30/06/2023	SICLCBF	CMSICLCBFBNPUSO	Call Money Siclcbf Bnp Usd Otc		5.07	USD	Cash	CALL MONEY	Cash/Cash Management	Not Rateable	0.00		620,000.00	1	5,700.82	620,000.00	625,700.82	0.03%	
30/06/2023	SICLCBF	CMSICLCBFCITUSO	Call Money Siclcbf Cit Usd Otc		5.07	USD	Cash	CALL MONEY	Cash/Cash Management	Not Rateable	0.00		1,080,810.95	1	1,210.79	1,080,810.95	1,082,021.74	0.06%	
30/06/2023	SICLCBF	CMSICLCBFCITUSO	Call Money Siclcbf Cit Usd Otc		5.07	USD	Cash	CALL MONEY	Cash/Cash Management	Not Rateable	0.00		14,370.27	1	0.00	14,370.27	14,370.27	0.00%	
30/06/2023	SICLCBF	CMSICLCBFDBUSO	Call Money Siclcbf Dbs Usd Otc		5.07	USD	Cash	CALL MONEY	Cash/Cash Management	Not Rateable	0.00		103,160.03	1	-1,876.52	103,160.03	101,283.51	0.01%	
30/06/2023	SICLCBF	CMSICLCBFHBSBUSO	Call Money Siclcbf Hsb Usd Otc		5.07	USD	Cash	CALL MONEY	Cash/Cash Management	Not Rateable	0.00		4,210,385.23	1	0.00	4,210,385.23	4,210,383.23	0.23%	
30/06/2023	SICLCBF	CMSICLCBFHBSBUSO	Call Money Siclcbf Hsb Usd Otc		5.07	USD	Cash	CALL MONEY	Cash/Cash Management	Not Rateable	0.00		6,399,704.41	1	18,671.81	6,399,704.41	6,418,376.22	0.36%	
30/06/2023	SICLCBF	CMSICLCBFJPMUSO	Call Money Siclcbf Jpm Usd Otc		5.07	USD	Cash	CALL MONEY	Cash/Cash Management	Not Rateable	0.00		11,745,002.52	1	48,151.31	11,745,002.52	11,793,153.83	0.65%	
30/06/2023	SICLCBF	CMSICLCBFMLUSO	Call Money Siclcbf Ml Usd Otc		5.07	USD	Cash	CALL MONEY	Cash/Cash Management	Not Rateable	0.00		2,390,046.16	1	8,137.34	2,390,046.16	2,398,183.50	0.13%	
30/06/2023	SICLCBF	CMSICLCBFMSUSO	Call Money Siclcbf Ms Usd Otc		5.07	USD	Cash	CALL MONEY	Cash/Cash Management	Not Rateable	0.00		6,020,004.00	1	20,712.86	6,020,004.00	6,040,716.86	0.34%	
30/06/2023	SICLCBF	CMSICLCBFSANUSO	Call Money Siclcbf San Usd Otc		5.07	USD	Cash	CALL MONEY	Cash/Cash Management	Not Rateable	0.00		-1,220,000.00	1	-3,887.34	-1,220,000.00	-1,223,887.34	-0.07%	
30/06/2023	SICLCBF	CMSICLCBFSSUSO	Call Money Siclcbf Sst Usd Otc		5.07	USD	Cash	CALL MONEY	Cash/Cash Management	Not Rateable	0.00		-280,000.00	1	-315.55	-280,000.00	-280,315.55	-0.02%	
30/06/2023	SICLCBF	CMSICLCBFSTCUSO	Call Money Siclcbf Sst Usd Otc		5.07	USD	Cash	CALL MONEY	Cash/Cash Management	Not Rateable	0.00		300,000.00	1	395.59	300,000.00	300,395.59	0.02%	
30/06/2023	SICLCBF	CMSICLCBFBUSUSO	Call Money Siclcbf Ubs Usd Otc		5.07	USD	Caah	CALL MONEY	Cash/Cash Management	Not Rateable	0.00		-951.35	1	-4.56	-951.35	-955.91	0.00%	
30/06/2023	SICLCBF	SWAP3607156	Cb-Hsbc 20250102 Pay Bzdlovna Fixed 12.69	02-Jan-2025	0	BRL	Brazil	SWAP IRS	Local Currency	Not Rateable	10.70	1.3636	561,295,972.02	102.8377	5,938,658.60	110,615,448.83	125,596,384.85	6.97%	
30/06/2023	SICLCBF	SWAP3607156	Cb-Hsbc 20250102 Pay Bzdlovna Fixed 12.69	02-Jan-2025	0	BRL	Brazil	SWAP IRS	Local Currency	Not Rateable	13.64	0	-561,295,972.02	100	-8.81	-110,615,448.83	-122,728,100.39	-6.81%	
30/06/2023	SICLCBF	SWAP3607244	Cb-Hsbc 20250321 Receive Mxblite Fixed 9.883	21-Mar-2025	11.498	MXN	Mexico	SWAP IRS	Local Currency	Not Rateable	10.63	1.4803	-1,792,000,000.00	99.8262	-401,562.90	-96,702,822.30	-104,706,733.39	-5.81%	
30/06/2023	SICLCBF	SWAP3607244	Cb-Hsbc 20250321 Receive Mxblite Fixed 9.883	21-Mar-2025	11.498	MXN	Mexico	SWAP IRS	Local Currency	Not Rateable	11.91	0	1,792,000,000.00	100	467,206.70	96,702,822.30	104,953,956.35	5.82%	
30/06/2023	SICLCBF	SWAP3608027	Cb-Hsbc 20260102 Pay Bzdlovna Fixed 10.295	02-Jan-2026	0	BRL	Brazil	SWAP IRS	Local Currency	Not Rateable	10.06	2.2803	220,519,390.44	100.5669	11,155.98	46,170,468.25	46,043,277.64	2.55%	
30/06/2023	SICLCBF	SWAP3608027	Cb-Hsbc 20260102 Pay Bzdlovna Fixed 10.295	02-Jan-2026	0	BRL	Brazil	SWAP IRS	Local Currency	Not Rateable	13.67	0	-220,519,390.44	100	-92,959.57	-46,170,468.25	-45,805,934.37	-2.54%	
30/06/2023	SICLCBF	SWAP3607070	Cb-Hsbc 20270104 Pay Bzdlovna Fixed 11.47	04-Jan-2027	0	BRL	Brazil	SWAP IRS	Local Currency	Not Rateable	9.96	3.1966	109,710,595.97	105.1991	2,025,513.16	21,243,011.68	25,950,590.42	1.44%	
30/06/2023	SICLCBF	SWAP3607070	Cb-Hsbc 20270104 Pay Bzdlovna Fixed 11.47	04-Jan-2027	0	BRL	Brazil	SWAP IRS	Local Currency	Not Rateable	13.61	0	-109,710,595.97	100	-2,405,907.08	-21,243,011.68	-25,148,567.93	-1.40%	
30/06/2023	SICLCBF	SWAP3607165	Cb-Hsbc 20280315 Pay Prib06m Fixed 4.396	15-Mar-2028	7.22	CZK	Czech Republic	SWAP IRS	Local Currency	Not Rateable	4.61	4.1086	416,000,000.00	99.3594	249,578.74	19,170,374.40	19,230,071.57	1.07%	
30/06/2023	SICLCBF	SWAP3607165	Cb-Hsbc 20280315 Pay Prib06m Fixed 4.396	15-Mar-2028	7.22	CZK	Czech Republic	SWAP IRS	Local Currency	Not Rateable	7.46	0	-416,000,000.00	100	-409,936.65	-19,170,374.40	-19,512,791.28	-1.08%	
30/06/2023	SICLCBF	SWAP3607174	Cb-Hsbc 20280315 Pay Prib06m Fixed 4.396	15-Mar-2028	7.22	CZK	Czech Republic	SWAP IRS	Local Currency	Not Rateable	4.61	4.1086	441,670,000.00	99.3594	264,979.43	20,062,685.96	20,416,696.42	1.13%	
30/06/2023	SICLCBF	SWAP3607174	Cb-Hsbc 20280315 Pay Prib06m Fixed 4.396	15-Mar-2028	7.22	CZK	Czech Republic	SWAP IRS	Local Currency	Not Rateable	7.46	0	-441,670,000.00	100	-435,232.50	-20,062,685.96	-20,716,861.84	-1.15%	
30/06/2023	SICLCBF	SWAP3607824	Cb-Hsbc 20280614 Receive Mxblite Fixed 8.49	14-Jun-2028	11.5067	MXN	Mexico	SWAP IRS	Local Currency	Not Rateable	8.81	3.5745	-841,000,000.00	100.5641	-104,079.91	-46,758,590.01	-49,417,209.53	-2.74%	
30/06/2023	SICLCBF	SWAP3607824	Cb-Hsbc 20280614 Receive Mxblite Fixed 8.49	14-Jun-2028	11.5067	MXN	Mexico	SWAP IRS	Local Currency	Not Rateable	11.92	0	841,000,000.00	100	141,061.99	46,758,590.01	49,177,533.23	2.73%	
30/06/2023	SICLCBF	SWAP3607226	Cb-Hsbc 20280621 Receive Thoron Fixed 2.425	21-Jun-2028	1.99228	THB	Thailand	SWAP IRS	Local Currency	Not Rateable	2.00	0	539,270,000.00	100	7,498.83	15,663,931.45	15,272,377.46	0.85%	
30/06/2023	SICLCBF	SWAP3607226	Cb-Hsbc 20280621 Receive Thoron Fixed 2.425	21-Jun-2028	1.99228	THB	Thailand	SWAP IRS	Local Currency	Not Rateable	2.42	4.6996	-539,270,000.00	100.0481	-9,126.62	-15,663,931.45	-15,281,362.01	-0.85%	
30/06/2023	SICLCBF	CNGB0528F	China Government 3.01% 13/05/2028 (210007)	CND100047752	13-May-2028	3.01	CNY	China	GOVERNMENT	Local Currency	A1/A+	2.45	4.5342	184,280,000.00	102.4664	100,144.25	28,764,492.29	26,094,632.27	1.45%
30/06/2023	SICLCBF	CNGB0451F	China Government 3.72% 12/04/2051 (210005)	CND100045MS9	12-Apr-2051	3.72	CNY	China	GOVERNMENT	Local Currency	A1/A+	3.10	17.73	66,024,000.00	111.3984	72,981.36	10,284,367.47	10,198,143.25	0.57%
30/06/2023	SICLCBF	CNGB0232F	China Government Bond 2.75% 17/02/2032 (220003)	CND10004R999	17-Feb-2032	2.75	CNY	China	GOVERNMENT	Local Currency	A1/A+	2.74	7.5613	233,840,000.00	100.0835	325,248.83	35,657,399.77	32,543,552.48	1.81%
30/06/2023	SICLCBF	CNGB01132F	China Government Bond 2.8% 15/11/2032 (220025)	CND10005TZQ1	15-Nov-2032	2.8	CNY	China	GOVERNMENT	Local Currency	A1/A+	2.73	8.1745	28,710,000.00	100.587	13,833.19	4,093,275.97	3,989,374.07	0.22%
30/06/2023	SICLCBF	CNGB00330F	China Government Bond 2.8% 25/03/2030	CND100067578	25-Mar-2030	2.8	CNY	China	GOVERNMENT	Local Currency	A1/A+	2.66	6.1104	58,620,000.00	100.7087	59,884.67	8,328,414.80	8,186,957.82	0.45%
30/06/2023	SICLCBF	CNGB0627F	China Government Bond 2.85% 04/06/2027 (200008)	CND100037XK3	04-Jun-2027	2.85	CNY	China	GOVERNMENT	Local Currency	A1/A+	2.41	3.7212	92,470,000.00	101.5798	25,772.65	13,084,703.65	12,956,574.01	0.72%
30/06/2023	SICLCBF	FFX-O2896677	Cit-Us 07/08/2023 Sell Usd Buy Egp 32.68	07-Aug-2023	0	EGP	Egypt	FX FWRD -O	Local Currency	Not Rateable	33.27	0.105	45,311,952.69	96.6074	0.00	1,386,534.66	1,416,657.57	0.08%	
30/06/2023	SICLCBF	FFX-O2896677	Cit-Us 07/08/2023 Sell Usd Buy Egp 32.68	07-Aug-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.25	0.105	-1,386,534.66	99.4484	0.00	-1,386,534.66	-1,378,887.71	-0.08%	
30/06/2023	SICLCBF	FFX-O2908406	Cit-Us 12/07/2023 Sell Usd Buy Krw 1293.9	12-Jul-2023	0	KRW	South Korea	FX FWRD -O	Local Currency	Not Rateable	3.82	0.0333	23,194,451,400.00	99.8727	0.00	17,926,000.00	17,580,486.10	0.98%	
30/06/2023	SICLCBF	FFX-O2908406	Cit-Us 12/07/2023 Sell Usd Buy Krw 1293.9	12-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.21	0.0333	-17,926,000.00	99.8266	0.00	-17,926,000.00	-17,894,919.25	-0.99%	
30/06/2023	SICLCBF	FFX-O2907131	Cit-Us 20/09/2023 Buy Thb Sell Usd 34.5175	20-Sep-2023	0	THB	Thailand	FX FWRD -O	Local Currency	Not Rateable	2.24	0.2266	806,866,000.00	99.4924	0.00	23,239,228.11	22,723,670.30	1.26%	
30/06/2023	SIC																		

30/06/2023	SICLCBF	FFX-O2904908	Cit-Ut 31/07/2023 Buy Hfd Sell Usd 347.3139	31-Jul-2023	0	USD	G7	FX FWRD-O	Local Currency	Not Rateable	5.22	0.0849	-3,268,266.11	99.5527	0.00	-3,333,177.94	-3,253,647.38	-0.18%
30/06/2023	SICLCBF	FFX-O2907803	Cit-Ut 31/07/2023 Buy Mxn Sell Usd 17.47547	31-Jul-2023	0	MXN	Mexico	FX FWRD-O	Local Currency	Not Rateable	13.12	0.0851	121,316,607.91	98.883	0.00	7,000,583.28	6,994,640.65	0.39%
30/06/2023	SICLCBF	FFX-O2907803	Cit-Ut 31/07/2023 Buy Mxn Sell Usd 17.47547	31-Jul-2023	0	USD	G7	FX FWRD-O	Local Currency	Not Rateable	5.22	0.0851	-6,942,108.45	99.5527	0.00	-7,000,583.28	-6,911,056.88	-0.38%
30/06/2023	SICLCBF	FFX-O2904231	THB 31/07/2023 Buy Thb Sell Usd 34.02	31-Jul-2023	0	THB	Thailand	FX FWRD-O	Local Currency	Not Rateable	2.13	0.086	114,102,012.33	99.8167	0.00	3,314,269.47	3,223,918.08	0.18%
30/06/2023	SICLCBF	FFX-O2904231	Cit-Ut 31/07/2023 Buy Thb Sell Usd 34.02	31-Jul-2023	0	USD	G7	FX FWRD-O	Local Currency	Not Rateable	5.22	0.086	-3,353,988.62	99.5527	0.00	-3,314,269.47	-3,338,966.55	-0.19%
30/06/2023	SICLCBF	FFX-O2906158	Cit-Ut 31/07/2023 Buy Usd Sell Pln 4.180728	31-Jul-2023	0	PLN	Poland	FX FWRD-O	Local Currency	Not Rateable	7.23	0.0857	-11,136,706.86	99.381	0.00	-2,663,820.00	-2,724,073.32	-0.15%
30/06/2023	SICLCBF	FFX-O2906158	Cit-Ut 31/07/2023 Buy Usd Sell Pln 4.180728	31-Jul-2023	0	USD	G7	FX FWRD-O	Local Currency	Not Rateable	5.22	0.0857	2,663,820.00	99.5527	0.00	2,663,820.00	2,651,904.92	0.15%
30/06/2023	SICLCBF	FFX-O2906203	Cit-Ut 31/07/2023 Buy Usd Sell Pln 4.204564	31-Jul-2023	0	PLN	Poland	FX FWRD-O	Local Currency	Not Rateable	7.23	0.0857	-17,009,479.57	99.381	0.00	-4,045,480.00	-4,160,571.89	-0.23%
30/06/2023	SICLCBF	FFX-O2906203	Cit-Ut 31/07/2023 Buy Usd Sell Pln 4.204564	31-Jul-2023	0	USD	G7	FX FWRD-O	Local Currency	Not Rateable	5.22	0.0857	4,045,480.00	99.5527	0.00	4,045,480.00	4,027,384.85	0.22%
30/06/2023	SICLCBF	FFX-O2903061	Cit-Ut 31/07/2023 Buy Usd Sell Zar 18.4852	31-Jul-2023	0	USD	G7	FX FWRD-O	Local Currency	Not Rateable	5.22	0.0857	10,290,000.00	99.5527	0.00	10,290,000.00	10,243,973.54	0.57%
30/06/2023	SICLCBF	FFX-O2903061	Cit-Ut 31/07/2023 Buy Usd Sell Zar 18.4852	31-Jul-2023	0	ZAR	South Africa	FX FWRD-O	Local Currency	Not Rateable	9.13	0.0857	-190,212,708.00	99.2203	0.00	-10,290,000.00	-9,990,320.32	-0.55%
30/06/2023	SICLCBF	FFX-O2906207	Cit-Ut 31/07/2023 Buy Zar Sell Usd 19.35155	31-Jul-2023	0	USD	G7	FX FWRD-O	Local Currency	Not Rateable	5.22	0.0854	-5,169,146.72	99.5527	0.00	-5,208,591.58	-5,146,025.48	-0.29%
30/06/2023	SICLCBF	FFX-O2906207	Cit-Ut 31/07/2023 Buy Zar Sell Usd 19.35155	31-Jul-2023	0	ZAR	South Africa	FX FWRD-O	Local Currency	Not Rateable	9.13	0.0854	100,031,001.28	99.2203	0.00	5,208,591.58	5,253,811.67	0.29%
30/06/2023	SICLCBF	FFX-O2903830	Cit-Ut 31/07/2023 Sell Pen Buy Usd 3.7843	31-Jul-2023	0	PEN	Peru	FX FWRD-O	Local Currency	Not Rateable	8.92	0.0855	-54,893,087.94	99.2375	0.00	-14,523,133.57	-15,028,299.10	-0.83%
30/06/2023	SICLCBF	FFX-O2903830	Cit-Ut 31/07/2023 Sell Pen Buy Usd 3.7843	31-Jul-2023	0	USD	G7	FX FWRD-O	Local Currency	Not Rateable	5.22	0.0855	14,505,479.99	99.5527	0.00	14,523,133.57	14,440,597.98	0.80%
30/06/2023	SICLCBF	FFX-O2905896	Cit-Ut 31/07/2023 Sell Ron Buy Usd 4.59497	31-Jul-2023	0	RON	Romania	FX FWRD-O	Local Currency	Not Rateable	6.48	0.0856	-25,785,773.55	99.4447	0.00	-5,624,432.57	-5,641,189.76	-0.31%
30/06/2023	SICLCBF	FFX-O2905896	Cit-Ut 31/07/2023 Sell Ron Buy Usd 4.59497	31-Jul-2023	0	USD	G7	FX FWRD-O	Local Currency	Not Rateable	5.22	0.0856	5,611,739.26	99.5527	0.00	5,624,432.57	5,586,638.34	0.31%
30/06/2023	SICLCBF	FFX-O2907494	Cit-Ut 31/07/2023 Sell Usd Buy Clp 804.7	31-Jul-2023	0	CLP	Chile	FX FWRD-O	Local Currency	Not Rateable	9.75	0.0857	8,646,163,993.00	99.167	0.00	10,744,580.58	10,688,952.38	0.59%
30/06/2023	SICLCBF	FFX-O2907494	Cit-Ut 31/07/2023 Sell Usd Buy Clp 804.7	31-Jul-2023	0	USD	G7	FX FWRD-O	Local Currency	Not Rateable	5.22	0.0857	-10,744,580.58	99.5527	0.00	-10,744,580.58	-10,696,520.81	-0.59%
30/06/2023	SICLCBF	COTES1127F	Colombia Tes 5.75% 03/11/2027 (B Class)	COL17CT03672	03-Nov-2027	5.75	COP	Colombia	GOVERNMENT	Bat1/Bb+	9.61	3.6017	201,828,000,000.00	86.0494	1,819,786.01	4,873,474.32	43,410,093.15	2.41%
30/06/2023	SICLCBF	COCOLTES0428	Colombia Tes 6% 28/04/28	COL17CT02914	28-Apr-2028	6	COP	Colombia	GOVERNMENT	Baa3/BBB-	9.62	4.048	63,519,300,000.00	85.709	157,528.86	14,983,176.29	13,195,035.02	0.73%
30/06/2023	SICLCBF	COCOLTES25F	Colombia Tes 6.25% 26/11/2025	COL17CT03557	26-Nov-2025	6.25	COP	Colombia	GOVERNMENT	Bat1/Bb+	9.63	2.1215	53,692,200,000.00	92.5287	475,566.17	13,183,595.07	12,372,923.75	0.69%
30/06/2023	SICLCBF	COCOLTES34F	Colombia Tes 7.25% 18/10/2034	COL17CT03615	18-Oct-2034	7.25	COP	Colombia	GOVERNMENT	Bat1/Bb+	9.95	6.9055	36,020,600,000.00	80.6534	436,919.43	4,871,311.97	7,394,152.30	0.41%
30/06/2023	SICLCBF	COGOV0826F	Colombia Tes 7.5% 26/08/2026	COL17CT02625	26-Aug-2026	7.5	COP	Colombia	GOVERNMENT	Baa3/BBB-	9.61	2.6132	184,462,900,000.00	93.8563	2,795,714.34	50,527,365.76	44,256,274.14	2.46%
30/06/2023	SICLCBF	CZREP1129F	Czech Republic 0.05% 29/11/2029	CZ0001006076	29-Nov-2029	0.05	CZK	Czech Republic	GOVERNMENT	Aa3/AA-	4.45	6.2618	100,780,000.00	75.6602	1,350.32	3,804,030.03	3,502,791.05	0.19%
30/06/2023	SICLCBF	CZREP0530F	Czech Republic 0.95% 15/05/2030 (Rega)	CZ0001004477	15-May-2030	0.95	CZK	Czech Republic	GOVERNMENT	Aa3/AA-	4.41	6.5071	367,260,000.00	79.612	20,136.27	13,416,175.15	13,446,459.69	0.75%
30/06/2023	SICLCBF	CZREP1033F	Czech Republic 2% 13/10/2033	CZ0001005243	13-Oct-2033	2	CZK	Czech Republic	GOVERNMENT	Aa3/AA-	4.33	8.922	241,460,000.00	80.626	157,964.91	11,004,653.25	9,097,712.37	0.50%
30/06/2023	SICLCBF	CZREP0828RF	Czech Republic 2.5% 25/08/2028 (Rega)	CZ0001003859	25-Aug-2028	2.5	CZK	Czech Republic	GOVERNMENT	Aa3/AA-	4.60	4.6658	216,490,000.00	90.34	210,562.06	9,699,400.28	9,191,524.23	0.51%
30/06/2023	SICLCBF	CZREP0729F	Czech Republic 2.75% 23/07/2029	CZ0001005375	23-Jul-2029	2.75	CZK	Czech Republic	GOVERNMENT	Aa3/AA-	4.53	5.5279	362,250,000.00	90.504	-28,825.78	16,587,969.07	15,026,186.31	0.83%
30/06/2023	SICLCBF	CZREP1236F	Czech Republic 4.2% 04/12/2036 (Regs)	04-Dec-2036	4.2	CZK	Czech Republic	GOVERNMENT	Aa3/AA-	4.36	10.032	37,190,000.00	97.88	41,043.57	2,232,870.58	1,712,615.54	0.10%	
30/06/2023	SICLCBF	CZGOV0632F	Czech Republic Gov Bond 1.75% 23/06/2032	CZ0001006233	23-Jun-2032	1.75	CZK	Czech Republic	GOVERNMENT	Aa3/AA-	4.30	8.1281	72,090,000.00	81	1,107.99	2,934,614.18	2,682,528.85	0.15%
30/06/2023	SICLCBF	FFX-O2908722	Db-Degb 02/08/2023 Sell Bri Buy Usd 4.80465	02-Aug-2023	0	BRL	Brazil	FX FWRD-O	Local Currency	Not Rateable	12.32	0.0906	-314,299,064.83	98.8835	0.00	-65,805,256.24	-64,425,796.91	-3.57%
30/06/2023	SICLCBF	FFX-O2908722	Db-Degb 02/08/2023 Sell Bri Buy Usd 4.80465	02-Aug-2023	0	USD	G7	FX FWRD-O	Local Currency	Not Rateable	5.23	0.0906	65,415,600.48	99.523	0.00	65,805,256.24	65,103,600.53	3.61%
30/06/2023	SICLCBF	FFX-O2908703	Db-Degb 05/07/2023 Buy Bri Sell Usd 4.78	05-Jul-2023	0	BRL	Brazil	FX FWRD-O	Local Currency	Not Rateable	11.94	0.0139	314,299,064.83	99.8344	0.00	65,805,256.24	65,045,324.11	3.61%
30/06/2023	SICLCBF	FFX-O2908703	Db-Degb 05/07/2023 Buy Bri Sell Usd 4.78	05-Jul-2023	0	USD	G7	FX FWRD-O	Local Currency	Not Rateable	5.21	0.0139	-65,752,942.43	99.9277	0.00	-65,805,256.24	-65,705,416.37	-3.65%
30/06/2023	SICLCBF	FFX-O2907250	Db-Degb 05/07/2023 Sell Usd Buy Bri 4.9617	05-Jul-2023	0	BRL	Brazil	FX FWRD-O	Local Currency	Not Rateable	11.94	0.0139	91,270,471.50	99.8344	0.00	18,395,000.00	18,888,752.99	1.05%
30/06/2023	SICLCBF	FFX-O2907250	Db-Degb 05/07/2023 Sell Usd Buy Bri 4.9617	05-Jul-2023	0	USD	G7	FX FWRD-O	Local Currency	Not Rateable	5.21	0.0139	-18,395,000.00	99.9277	0.00	-18,395,000.00	-18,381,704.14	-1.02%
30/06/2023	SICLCBF	FFX-O2906802	Db-Degb 05/07/2023 Sell Usd Buy Bri 5.1411	05-Jul-2023	0	BRL	Brazil	FX FWRD-O	Local Currency	Not Rateable	11.94	0.0139	39,535,059.00	99.8344	0.00	7,690,000.00	8,181,922.93	0.45%
30/06/2023	SICLCBF	FFX-O2906802	Db-Degb 05/07/2023 Sell Usd Buy Bri 5.1411	05-Jul-2023	0	USD	G7	FX FWRD-O	Local Currency	Not Rateable	5.21	0.0139	-7,690,000.00	99.9277	0.00	-7,690,000.00	-7,684,441.69	-0.43%
30/06/2023	SICLCBF	FFX-O2906871	Db-Degb 10/08/2023 Buy Cnh Sell Usd 7.07182	10-Aug-2023	0	CNH	China	FX FWRD-O	Local Currency	Not Rateable	1.91	0.1121	142,070,476.00	99.7855	0.00	19,976,163.67	19,487,241.35	1.08%
30/06/2023	SICLCBF	FFX-O2906871	Db-Degb 10/08/2023 Buy Cnh Sell Usd 7.07182	10-Aug-2023	0	USD	G7	FX FWRD-O	Local Currency	Not Rateable	5.27	0.1121	-20,089,662.35	99.4034	0.00	-19,976,163.67	-19,969,819.07	-1.11%
30/06/2023	SICLCBF	FFX-O2908463	Db-Degb 10/08/2023 Sell Usd Buy Cnh 7.15583	10-Aug-2023	0	CNH	China	FX FWRD-O	Local Currency	Not Rateable	1.91	0.1132	12,164,911.00	99.7855	0.00	1,700,000.00	1,668,612.39	0.09%
30/06/2023	SICLCBF	FFX-O2908463	Db-Degb 10/08/2023 Sell Usd Buy Cnh 7.15583	10-Aug-2023	0	USD	G7	FX FWRD-O	Local Currency	Not Rateable	5.27	0.1132	-1,700,000.00	99.4034	0.00	-1,700,000.00	-1,689,858.79	-0.09%
30/06/2023	SICLCBF	FFX-O2907179	Db-Degb 20/09/2023 Buy Thb Sell Usd 34.45	20-Sep-2023	0	THB	Thailand	FX FWRD-O	Local Currency	Not Rateable	2.24	0.2266	477,435,000.00	99.4924	0.00	13,727,285.80	13,445,944.59	0.75%
30/06/2023	SICLCBF	FFX-O2907179	Db-Degb 20/09/2023 Buy Thb Sell Usd 34.45	20-Sep-2023	0	USD	G7	FX FWRD-O	Local Currency	Not Rateable	5.48	0.2266	-13,858,780.84	98.7665	0.00	-13,727,285.80	-13,687,845.78	-0.76%
30/06/2023	SICLCBF	FFX-O2907423	Db-Degb 20/09/2023 Buy Thb Sell Usd 34.455	20-Sep-2023	0	USD	G7	FX FWRD-O	Local Currency	Not Rateable	5.48	0.2266	477,434,000.00	99.4924	0.00	13,727,285.80	13,445,916.43	0.75%
30/06/2023	SICLCBF	FFX-O2907423	Db-Degb 20/09/2023 Buy Thb Sell Usd 34.455	20-Sep-2023	0	USD	G7	FX FWRD-O	Local Currency	Not Rateable	5.48	0.2266	-13,856,740.68	98.7665	0.00	-13,705,583.46	-13,685,830.79	-0.76%
30/06/2023	SICLCBF	FFX-O2908765	Db-Degb 30/08/2023 Buy Usd Sell Myr 4.658	30-Aug-2023	0	MYR	Malaysia	FX FWRD-O	Local Currency	Not Rateable	2.64	0.1679	-8,157,089.60	99.5554	0.00	-1,751,200.00	-1,739,866.40	-0.10%
30/06/2023	SICLCBF	FFX-O2908765	Db-Degb 30/08/2023 Buy Usd Sell Myr 4.658	30-Aug-2023	0	USD	G7	FX FWRD-O	Local Currency	Not Rateable	5.37	0.1679	1,751,200.00	99.0977	0.00	1,751,200.00	1,735,400.25	0.10%
30/06/2023	SICLCBF	FFX-O2907016	Db-Degb 30/08/2023 Sell Usd Buy Myr 4.5512	30-Aug-2023	0	MYR	Malaysia	FX FWRD-O	Local Currency	Not Rateable	2.64	0.1679	46,324,952.27	99.5554	0.00	10,178,623.72	9,880,880.55	0.55%
30/06/2023	SICLCBF	FFX-O2907016	Db-Degb 30/08/2023 Sell Usd Buy Myr 4.5512	30-Aug-2023	0	USD	G7	FX FWRD-O	Local Currency	Not Rateable	5.37	0.1679	-10,178,623.72	99.0977	0.00	-10,178,623.72	-10,086,789.74	-0.56%
30/06/2023	SICLCBF	FFX-O2907700	Db-Degb 31/07/2023 Buy Mxn Sell Usd 17.458574	31-Jul-2023	0	MXN	Mexico	FX FWRD-O	Local Currency	Not Rateable	13.12	0.0851	29,847,266.06	98.883	0.00	1,700,860.04	1,709,345.34	0.09%
30/06/2023	SICLCBF	FFX-O2907700	Db-Degb 31/07/2023 Buy Mxn Sell Usd 17.458574	31-Jul-2023	0	USD	G7	FX FWRD-O</										

30/06/2023	SICLCBF	FFX-O2908761	Db-Degb 31/07/2023 Buy Usd Sell Czk 21.689322	31-Jul-2023	0	CZK	Czech Republic	FX FWRD -O	Local Currency	Not Rateable	7.01	0.0857	-24,946,624.38	99.3997	0.00	-1,150,180.00	-1,138,681.06	-0.06%	
30/06/2023	SICLCBF	FFX-O2908761	Db-Degb 31/07/2023 Buy Usd Sell Czk 21.689322	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0857	1,150,180.00	99.5527	0.00	1,150,180.00	1,145,035.32	0.06%	
30/06/2023	SICLCBF	FFX-O2909078	Db-Degb 31/07/2023 Buy Usd Sell Mxn 17.138679	31-Jul-2023	0	MXN	Mexico	FX FWRD -O	Local Currency	Not Rateable	13.12	0.0857	-124,255,421.30	98.883	0.00	-7,250,000.00	-7,164,081.33	-0.40%	
30/06/2023	SICLCBF	FFX-O2909078	Db-Degb 31/07/2023 Buy Usd Sell Mxn 17.138679	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0857	7,250,000.00	99.5527	0.00	7,250,000.00	7,217,571.25	-0.40%	
30/06/2023	SICLCBF	FFX-O2904431	Db-Degb 31/07/2023 Buy Usd Sell Mxn 18.412802	31-Jul-2023	0	MXN	Mexico	FX FWRD -O	Local Currency	Not Rateable	13.12	0.0857	-59,289,222.44	98.883	0.00	-3,220,000.00	-3,418,384.54	-0.19%	
30/06/2023	SICLCBF	FFX-O2904431	Db-Degb 31/07/2023 Buy Usd Sell Mxn 18.412802	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0857	3,220,000.00	99.5527	0.00	3,220,000.00	3,205,597.16	0.18%	
30/06/2023	SICLCBF	FFX-O2904389	Db-Degb 31/07/2023 Buy Usd Sell Ron 4.495835	31-Jul-2023	0	RON	Romania	FX FWRD -O	Local Currency	Not Rateable	6.48	0.0857	-40,287,177.43	99.4447	0.00	-8,961,000.00	-8,813,682.17	-0.49%	
30/06/2023	SICLCBF	FFX-O2904389	Db-Degb 31/07/2023 Buy Usd Sell Ron 4.495835	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0857	8,961,000.00	99.5527	0.00	8,961,000.00	8,920,918.06	0.49%	
30/06/2023	SICLCBF	FFX-O2907736	Db-Degb 31/07/2023 Sell Usd Buy Cop 4239	31-Jul-2023	0	COP	Colombia	FX FWRD -O	Local Currency	Not Rateable	18.44	0.0857	38,786,880,440.00	98.4368	0.00	9,149,960.00	9,143,293.43	0.51%	
30/06/2023	SICLCBF	FFX-O2907736	Db-Degb 31/07/2023 Sell Usd Buy Cop 4239	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0857	-9,149,960.00	99.5527	0.00	-9,149,960.00	-9,109,032.86	-0.51%	
30/06/2023	SICLCBF	FFX-O2907979	Db-Degb 31/07/2023 Sell Usd Buy Cop 4241	31-Jul-2023	0	COP	Colombia	FX FWRD -O	Local Currency	Not Rateable	18.44	0.0857	36,896,869,640.00	98.4368	0.00	8,700,040.00	8,697,803.01	0.48%	
30/06/2023	SICLCBF	FFX-O2907979	Db-Degb 31/07/2023 Sell Usd Buy Cop 4241	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0857	-8,700,040.00	99.5527	0.00	-8,700,040.00	-8,661,125.32	-0.48%	
30/06/2023	SICLCBF	FFX-O2904366	Db-Degb 31/07/2023 Sell Usd Buy Pln 4.19145	31-Jul-2023	0	PLN	Poland	FX FWRD -O	Local Currency	Not Rateable	7.23	0.0857	43,653,951.75	99.381	0.00	10,415,000.00	10,677,893.11	0.59%	
30/06/2023	SICLCBF	FFX-O2904366	Db-Degb 31/07/2023 Sell Usd Buy Pln 4.19145	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0857	-10,415,000.00	99.5527	0.00	-10,415,000.00	-10,368,414.42	-0.58%	
30/06/2023	SICLCBF	FFX-O2908028	Db-Degb 31/08/2023 Buy Thb Sell Usd 34.3415	31-Aug-2023	0	THB	Thailand	FX FWRD -O	Local Currency	Not Rateable	2.30	0.1715	244,352,000.00	99.6059	0.00	7,081,127.29	6,889,507.65	0.38%	
30/06/2023	SICLCBF	FFX-O2908028	Db-Degb 31/08/2023 Buy Thb Sell Usd 34.3415	31-Aug-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.38	0.1715	-7,115,356.06	99.0822	0.00	-7,081,127.29	-7,050,054.30	-0.39%	
30/06/2023	SICLCBF	FFX-O2906179	Db-Degb 31/08/2023 Buy Usd Sell Idr 14938	31-Aug-2023	0	IDR	Indonesia	FX FWRD -O	Local Currency	Not Rateable	6.09	0.1706	-16,215,497,760.00	98.9612	0.00	-1,085,520.00	-1,070,339.00	-0.06%	
30/06/2023	SICLCBF	FFX-O2906179	Db-Degb 31/08/2023 Buy Usd Sell Idr 14938	31-Aug-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.38	0.1706	1,085,520.00	99.0822	0.00	1,085,520.00	1,075,557.55	0.06%	
30/06/2023	SICLCBF	DOORCB0126RF	Dom Rep Cb Notes 13% 30/01/2026 (Regs) (Gdn)	XS2584621499	30-Jan-2026	13	DOP	Dominican Republic	GOVERNMENT	Local Currency	Not Rated	9.56	2.0813	174,780,000.00	107.6872	172,040.50	2,885,301.82	3,588,555.42	0.20%
30/06/2023	SICLCBF	DOREP0233RF	Dominican Republic 13.625% 03/02/2033 (Regs)	USP3579ECQ81	03-Feb-2033	13.625	DOP	Dominican Republic	GOVERNMENT	Local Currency	Ba3/BB-	9.85	5.5088	119,600,000.00	123	120,784.10	2,112,301.68	2,791,105.39	0.15%
30/06/2023	SICLCBF	DOREP0626RF	Dominican Republic 9.75% 05/06/2026 (Regs)	USP3579ECD78	05-Jun-2026	9.75	DOP	Dominican Republic	GOVERNMENT	Local Currency	Ba3/BB-	9.21	2.4907	196,300,000.00	101.35	24,126.24	3,644,599.79	3,635,490.37	0.20%
30/06/2023	SICLCBF	FEE-CHF-LEGAL	Fee-CHF-Legal				CHF	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		7,172.82	1	0.00	7,172.82	7,172.82	0.00%
30/06/2023	SICLCBF	FEE-EUR-LEGAL	Fee-Eur-Legal				EUR	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		4,501.86	1	0.00	4,501.86	4,501.86	0.00%
30/06/2023	SICLCBF	FEE-USD-ADMIN	Fee-Usd-Admin				USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		-58,577.85	1	0.00	-58,577.85	-58,577.85	0.00%
30/06/2023	SICLCBF	FEE-USD-AUDIT	Fee-Usd-Audit				USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		-136,900.02	1	0.00	-136,900.02	-136,900.02	-0.01%
30/06/2023	SICLCBF	FEE-USD-CUST	Fee-Usd-Cust				USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		-43,455.03	1	0.00	-43,455.03	-43,455.03	0.00%
30/06/2023	SICLCBF	FEE-USD-DIRECT	Fee-Usd-Direct				USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		-13,812.03	1	0.00	-13,812.03	-13,812.03	0.00%
30/06/2023	SICLCBF	FEE-USD-DISTR	Fee-Usd-Distri				USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		-15,426.82	1	0.00	-15,426.82	-15,426.82	0.00%
30/06/2023	SICLCBF	FEE-USD-KIDDPD	Fee-Usd-Kidpdp				USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		-7,053.84	1	0.00	-7,053.84	-7,053.84	0.00%
30/06/2023	SICLCBF	FEE-USD-LEGAL	Fee-Usd-Legal				USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		-42,088.35	1	0.00	-42,088.35	-42,088.35	0.00%
30/06/2023	SICLCBF	FEE-USD-MANCO	Fee-Usd-Manco				USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		-21,989.23	1	0.00	-21,989.23	-21,989.23	0.00%
30/06/2023	SICLCBF	FEE-USD-OTHER	Fee-Usd-Other				USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		-384,588.74	1	0.00	-384,588.74	-384,588.74	-0.02%
30/06/2023	SICLCBF	FEE-USD-REGUL	Fee-Usd-Regul				USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		-48,382.84	1	0.00	-48,382.84	-48,382.84	0.00%
30/06/2023	SICLCBF	FEE-USD-SUBCUS	Fee-Usd-Subcus				USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		-227,036.48	1	0.00	-227,036.48	-227,036.48	-0.01%
30/06/2023	SICLCBF	FEE-USD-TAX	Fee-Usd-Tax				USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		-143,687.63	1	0.00	-143,687.63	-143,687.63	-0.01%
30/06/2023	SICLCBF	FEE-USD-TAX-3	Fee-Usd-Tax-Withholding Tax				USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		-927,333.77	1	0.00	-927,333.77	-927,333.77	-0.05%
30/06/2023	SICLCBF	FEE-USD-TRANS	Fee-Usd-Trans				USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		-48,022.95	1	0.00	-48,022.95	-48,022.95	0.00%
30/06/2023	SICLCBF	SPOT351972	Hsb-Gb 03/07/2023 Sell Gbp Buy Usd 1.26115				GBP	G7	FX SPOT	Cash/Cash Management	Not Rateable	0.00		-60,800.33	100	0.00	0.00	-77,298.50	0.00%
30/06/2023	SICLCBF	SPOT351972	Hsb-Gb 03/07/2023 Sell Gbp Buy Usd 1.26115				USD	G7	FX SPOT	Cash/Cash Management	Not Rateable	0.00		76,678.34	100	0.00	0.00	76,678.34	0.00%
30/06/2023	SICLCBF	FFX-O2906332	Hsb-Gb 05/07/2023 Sell Bri Buy Usd 5.02375	05-Jul-2023	0	BRL	Brazil	FX FWRD -O	Local Currency	Not Rateable	11.94	0.0139	-488,601,851.75	99.8344	0.00	-98,418,155.07	-101,117,914.00	-5.61%	
30/06/2023	SICLCBF	FFX-O2906332	Hsb-Gb 05/07/2023 Sell Bri Buy Usd 5.02375	05-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.21	0.0139	97,258,392.98	99.9277	0.00	98,418,155.07	97,188,094.86	5.39%	
30/06/2023	SICLCBF	SPOT352032	Hsb-Gb 05/07/2023 Sell Eur Buy Usd 1.08885				EUR	G7	FX SPOT	Cash/Cash Management	Not Rateable	0.00		-346,783.36	100	0.00	0.00	-378,340.65	-0.02%
30/06/2023	SICLCBF	SPOT352032	Hsb-Gb 05/07/2023 Sell Eur Buy Usd 1.08885				USD	G7	FX SPOT	Cash/Cash Management	Not Rateable	0.00		377,595.06	100	0.00	0.00	377,595.06	0.02%
30/06/2023	SICLCBF	SPOT352035	Hsb-Gb 05/07/2023 Sell Eur Buy Usd 1.08885				EUR	G7	FX SPOT	Cash/Cash Management	Not Rateable	0.00		-41,495.56	100	0.00	0.00	-45,271.66	0.00%
30/06/2023	SICLCBF	SPOT352035	Hsb-Gb 05/07/2023 Sell Eur Buy Usd 1.08885				USD	G7	FX SPOT	Cash/Cash Management	Not Rateable	0.00		45,182.44	100	0.00	0.00	45,182.44	0.00%
30/06/2023	SICLCBF	SPOT352106	Hsb-Gb 05/07/2023 Sell Eur Buy Usd 1.091				EUR	G7	FX SPOT	Cash/Cash Management	Not Rateable	0.00		-306,488.04	100	0.00	0.00	-334,378.45	-0.02%
30/06/2023	SICLCBF	SPOT352106	Hsb-Gb 05/07/2023 Sell Eur Buy Usd 1.091				USD	G7	FX SPOT	Cash/Cash Management	Not Rateable	0.00		334,378.45	100	0.00	0.00	334,378.45	0.02%
30/06/2023	SICLCBF	SPOT352031	Hsb-Gb 05/07/2023 Sell Gbp Buy Usd 1.2618				GBP	G7	FX SPOT	Cash/Cash Management	Not Rateable	0.00		-34,964.31	100	0.00	0.00	-44,451.88	0.00%
30/06/2023	SICLCBF	SPOT352031	Hsb-Gb 05/07/2023 Sell Gbp Buy Usd 1.2618				USD	G7	FX SPOT	Cash/Cash Management	Not Rateable	0.00		44,117.97	100	0.00	0.00	44,117.97	0.00%
30/06/2023	SICLCBF	FFX-O2904569	Hsb-Gb 10/08/2023 Buy Cnh Sell Usd 6.882	10-Aug-2023	0	CNH	China	FX FWRD -O	Local Currency	Not Rateable	1.91	0.1121	390,721,386.53	99.7855	0.00	56,340,908.95	53,593,696.40	2.97%	
30/06/2023	SICLCBF	FFX-O2904569	Hsb-Gb 10/08/2023 Buy Cnh Sell Usd 6.882	10-Aug-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.27	0.1121	-56,774,395.02	99.4034	0.00	-56,340,908.95	-56,435,711.90	-3.13%	
30/06/2023	SICLCBF	FFX-O2908139	Hsb-Gb 11/09/2023 Sell Usd Buy Inr 82.312	11-Sep-2023	0	INR	India	FX FWRD -O	Local Currency	Not Rateable	6.48	0.2006	501,033,144.00	98.7036	0.00	6,087,000.00	6,028,288.41	0.33%	
30/06/2023	SICLCBF	FFX-O2908139	Hsb-Gb 11/09/2023 Sell Usd Buy Inr 82.312	11-Sep-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.44	0.2006	-6,087,000.00	98.9098	0.00	-6,087,000.00	-6,020,639.71	-0.33%	
30/06/2023	SICLCBF	FFX-O2908084	Hsb-Gb 11/09/2023 Sell Usd Buy Inr 82.375	11-Sep-2023	0	INR	India	FX FWRD -O	Local Currency	Not Rateable	6.48	0.2006	892,780,250.00	98.7036	0.00	10,838,000.00	10,741,678.27	0.60%	
30/06/2023	SICLCBF	FFX-O2908084	Hsb-Gb 11/09/2023 Sell Usd Buy Inr 82.375	11-Sep-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.44	0.2006	-10,838,000.00	98.9098	0.00	-10,838,000.00	-10,719,844.46	-0.59%	
30/06/2023	SICLCBF	FFX-O2901756	Hsb-Gb 12/07/2023 Buy Krw Sell Usd 1293.400001	12-Jul-2023	0	KRW	South Korea	FX FWRD -O	Local Currency	Not Rateable	3.82	0.0333	8,538,200,000.00	99.8727	0.00	6,566,583.35	6,471,621.33	0.36%	
30/06/2023	SICLCBF	FFX-O2901756	Hsb-Gb 12/07/2023 Buy Krw Sell Usd 1293.400001	12-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.21	0.0333	-8,601,360.75	99.8266	0.00	-6,566,583.35	-6,589,915.07	-0.37%	
30/06/2023	SICLCBF	FFX-O2906695	Hsb-Gb 20/11/2023 Buy Cny Sell Usd 6.982	20-Nov-2															

30/06/2023	SICLCBF	FFX-O2905844	Hsb-Gb 20/11/2023 Buy Usd Sell Cny 6.8794	20-Nov-2023	0	CNY	China	FX FWRD -O	Local Currency	Not Rateable	2.17	0.3885	-163,557,735.00	99.1444	0.00	-23,775,000.00	-22,323,426.82	-1.24%	
30/06/2023	SICLCBF	FFX-O2905844	Hsb-Gb 20/11/2023 Buy Usd Sell Cny 6.8794	20-Nov-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.66	0.3885	23,775,000.00	97.801	0.00	23,775,000.00	23,252,201.91	1.29%	
30/06/2023	SICLCBF	FFX-O2907445	Hsb-Gb 30/08/2023 Sell Usd Buy Myr 4.574	30-Aug-2023	0	MYR	Malaysia	FX FWRD -O	Local Currency	Not Rateable	2.64	0.1679	32,909,930.00	99.5554	0.00	7,195,000.00	7,019,523.42	0.39%	
30/06/2023	SICLCBF	FFX-O2907445	Hsb-Gb 30/08/2023 Sell Usd Buy Myr 4.574	30-Aug-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.37	0.1679	-7,195,000.00	99.0977	0.00	-7,195,000.00	-7,130,084.98	-0.40%	
30/06/2023	SICLCBF	FFX-O2908464	Hsb-Gb 30/08/2023 Sell Usd Buy Myr 4.6282	30-Aug-2023	0	MYR	Malaysia	FX FWRD -O	Local Currency	Not Rateable	2.64	0.1679	8,328,174.97	99.5554	0.00	1,799,441.46	1,776,358.05	0.10%	
30/06/2023	SICLCBF	FFX-O2908464	Hsb-Gb 30/08/2023 Sell Usd Buy Myr 4.6282	30-Aug-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.37	0.1679	-1,799,441.46	99.0977	0.00	-1,799,441.46	-1,783,206.47	-0.10%	
30/06/2023	SICLCBF	FFX-O2905374	Hsb-Gb 31/07/2023 Buy Huf Sell Usd 346.642	31-Jul-2023	0	HUF	Hungary	FX FWRD -O	Local Currency	Not Rateable	16.17	0.0849	3,462,931,822.50	98.6268	0.00	10,179,729.78	9,989,762.36	0.55%	
30/06/2023	SICLCBF	FFX-O2905374	Hsb-Gb 31/07/2023 Buy Huf Sell Usd 346.642	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0849	-9,989,937.23	99.5527	0.00	-10,179,729.78	-9,945,252.93	-0.55%	
30/06/2023	SICLCBF	FFX-O2908290	Hsb-Gb 31/07/2023 Buy Thb Sell Usd 34.5171	31-Jul-2023	0	THB	Thailand	FX FWRD -O	Local Currency	Not Rateable	2.13	0.086	65,144,617.12	99.8167	0.00	1,880,618.28	1,840,641.58	0.10%	
30/06/2023	SICLCBF	FFX-O2908290	Hsb-Gb 31/07/2023 Buy Thb Sell Usd 34.5171	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.086	-1,887,314.32	99.5527	0.00	-1,880,618.28	-1,878,872.49	-0.10%	
30/06/2023	SICLCBF	FFX-O2905988	Hsb-Gb 31/07/2023 Buy Usd Sell Pln 4.219	31-Jul-2023	0	PLN	Poland	FX FWRD -O	Local Currency	Not Rateable	7.23	0.0857	-112,541,825.00	99.381	0.00	-26,675,000.00	-27,528,082.32	-1.53%	
30/06/2023	SICLCBF	FFX-O2905988	Hsb-Gb 31/07/2023 Buy Usd Sell Pln 4.219	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0857	26,675,000.00	99.5527	0.00	26,675,000.00	26,555,684.56	1.47%	
30/06/2023	SICLCBF	FFX-O2906159	Hsb-Gb 31/07/2023 Buy Usd Sell Ron 4.619377	31-Jul-2023	0	RON	Romania	FX FWRD -O	Local Currency	Not Rateable	6.48	0.0857	-2,484,901.47	99.4447	0.00	-537,930.00	-543,625.37	-0.03%	
30/06/2023	SICLCBF	FFX-O2906159	Hsb-Gb 31/07/2023 Buy Usd Sell Ron 4.619377	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0857	537,930.00	99.5527	0.00	537,930.00	535,523.88	0.03%	
30/06/2023	SICLCBF	FFX-O2903380	Hsb-Gb 31/07/2023 Sell Php Buy Usd 56.442	31-Jul-2023	0	PHP	Philippines	FX FWRD -O	Local Currency	Not Rateable	5.90	0.0856	-127,399,045.60	99.4942	0.00	-2,263,423.33	-2,296,301.57	-0.13%	
30/06/2023	SICLCBF	FFX-O2903380	Hsb-Gb 31/07/2023 Sell Php Buy Usd 56.442	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0856	2,257,167.46	99.5527	0.00	2,263,423.33	2,247,071.31	0.12%	
30/06/2023	SICLCBF	FFX-O2908201	Hsb-Gb 31/07/2023 Sell Ron Buy Usd 4.5849	31-Jul-2023	0	RON	Romania	FX FWRD -O	Local Currency	Not Rateable	6.48	0.0856	-45,033,959.77	99.4447	0.00	-9,865,267.53	-9,852,142.39	-0.55%	
30/06/2023	SICLCBF	FFX-O2908201	Hsb-Gb 31/07/2023 Sell Ron Buy Usd 4.5849	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0856	9,822,233.80	99.5527	0.00	9,865,267.53	9,778,299.62	0.54%	
30/06/2023	SICLCBF	FFX-O2906112	Hsb-Gb 31/08/2023 Buy Idr Sell Usd 14893.3	31-Aug-2023	0	IDR	Indonesia	FX FWRD -O	Local Currency	Not Rateable	6.09	0.1706	52,124,919,704.00	98.9612	0.00	3,507,025.48	3,440,618.06	0.19%	
30/06/2023	SICLCBF	FFX-O2906112	Hsb-Gb 31/08/2023 Buy Idr Sell Usd 14893.3	31-Aug-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.38	0.1706	-3,499,890.53	99.0822	0.00	-3,507,025.48	-3,467,770.00	-0.19%	
30/06/2023	SICLCBF	HUGOV0830F	Hungary Government Bond 3% 21/08/2030	HU0000403696	21-Aug-2030	3	HUF	Hungary	GOVERNMENT	Local Currency	Baa2/BBB	6.94	6.0232	3,428,820,000.00	77.788	258,007.80	12,259,096.48	8,059,419.20	0.45%
30/06/2023	SICLCBF	HUGOV1027F	Hungary Government Bond 3% 27/10/2027	HU0000403118	27-Oct-2027	3	HUF	Hungary	GOVERNMENT	Local Currency	Baa3/BBB-	7.56	3.8953	1,014,180,000.00	83.22	59,977.81	3,866,283.71	2,528,622.81	0.14%
30/06/2023	SICLCBF	HUGOV1038F	Hungary Government Bond 3% 27/10/2038	HU0000403555	27-Oct-2038	3	HUF	Hungary	GOVERNMENT	Local Currency	Baa2/BBB	6.73	10.9394	993,920,000.00	64.17	58,779.65	2,569,641.44	1,924,297.28	0.11%
30/06/2023	SICLCBF	HUGOV0328F	Hungary Government Bond 4.5% 23/03/2028	HU0000405543	23-Mar-2028	4.5	HUF	Hungary	GOVERNMENT	Local Currency	Baa2/BBB	7.60	4.1268	1,123,170,000.00	87.5169	39,987.41	1,886,667.78	2,915,089.76	0.16%
30/06/2023	SICLCBF	HUGOV1132F	Hungary Government Bond 4.75% 24/11/2032	HU0000405550	24-Nov-2032	4.75	HUF	Hungary	GOVERNMENT	Local Currency	Baa2/BBB	6.92	7.1471	1,225,650,000.00	84.63	101,704.86	2,839,178.34	3,135,642.84	0.17%
30/06/2023	SICLCBF	HUGOV1028F	Hungary Government Bond 6.75% 22/10/2028	HU0000402532	22-Oct-2028	6.75	HUF	Hungary	GOVERNMENT	Local Currency	Baa3/BBB-	7.59	4.2539	854,300,000.00	95.7868	115,987.91	3,656,800.61	2,509,479.79	0.14%
30/06/2023	SICLCBF	HUGOV1026F	Hungary Government Bond 9.5% 21/10/2026	HU0000406180	21-Oct-2026	9.5	HUF	Hungary	GOVERNMENT	Local Currency	Baa2/BBB	8.47	2.7808	4,187,180,000.00	102.338	519,588.31	12,537,598.87	13,069,081.94	0.73%
30/06/2023	SICLCBF	INGOV0132F	India Government Bond 6.54% 17/01/2032 (Far)	IN0020210244	17-Jan-2032	6.54	INR	India	GOVERNMENT	Local Currency	Baa3/BBB-	7.15	6.2178	10,000,000.00	96.15	3,609.58	120,289.74	120,813.87	0.01%
30/06/2023	SICLCBF	IDGOV0233F	Indonesia Government 7% 15/02/2033 (F#6)	IDG000020801	15-Feb-2033	7	IDR	Indonesia	GOVERNMENT	Local Currency	Baa2/BBB	6.22	6.8496	242,075,000,000.00	105.575	421,501.94	16,330,826.86	17,468,070.64	0.97%
30/06/2023	SICLCBF	IDGOV030F	Indonesia Gov 10.5% 15/08/2030 F#52	IDG000009002	15-Aug-2030	10.5	IDR	Indonesia	GOVERNMENT	Local Currency	Baa2/BBB	6.30	5.0825	43,818,000,000.00	123.7921	113,920.30	3,912,397.79	3,715,430.58	0.21%
30/06/2023	SICLCBF	IDGOV528F	Indonesia Govt 6.125% 15/05/2028 Fr64	IDG000010307	15-May-2028	6.125	IDR	Indonesia	GOVERNMENT	Local Currency	Baa2/BBB	6.01	4.1342	109,698,000,000.00	100.4597	56,017.87	7,499,858.82	7,406,512.48	0.41%
30/06/2023	SICLCBF	IDGOV0432F	Indonesia Govt 6.375% 15/04/2032 Fr91	IDG000016706	15-Apr-2032	6.375	IDR	Indonesia	GOVERNMENT	Local Currency	Baa2/BBB	6.28	6.5776	12,133,000,000.00	100.6353	10,713.13	760,920.82	625,126.08	0.05%
30/06/2023	SICLCBF	IDGOV0231F	Indonesia Govt 6.5% 15/02/2031 Fr87	IDG000015207	15-Feb-2031	6.5	IDR	Indonesia	GOVERNMENT	Local Currency	Baa2/BBB	6.31	5.8153	53,310,000,000.00	101.15	86,192.06	3,716,755.01	3,682,861.39	0.20%
30/06/2023	SICLCBF	IDGOV27F	Indonesia Govt 7% 15/05/2027 Fr59	IDG000009804	15-May-2027	7	IDR	Indonesia	GOVERNMENT	Local Currency	Baa2/BBB	5.93	3.3427	51,566,000,000.00	103.6414	30,095.21	3,062,698.88	3,594,795.17	0.20%
30/06/2023	SICLCBF	IDGOV930F	Indonesia Govt 7% 15/09/2030 Fr82	IDG000013806	15-Sep-2030	7	IDR	Indonesia	GOVERNMENT	Local Currency	Baa2/BBB	6.28	5.5317	68,022,000,000.00	104.1	92,342.96	4,218,408.15	4,815,431.30	0.27%
30/06/2023	SICLCBF	IDGOV0832F	Indonesia Govt 7.5% 08/15/2032 Fr74	IDG000012204	15-Aug-2032	7.5	IDR	Indonesia	GOVERNMENT	Local Currency	Baa2/BBB	6.30	6.4957	195,806,000,000.00	108.2458	365,295.57	14,831,024.55	14,502,488.38	0.80%
30/06/2023	SICLCBF	IDGOV440F	Indonesia Govt 7.5% 15/04/2040 Fr83	IDG000014101	15-Apr-2040	7.5	IDR	Indonesia	GOVERNMENT	Local Currency	Baa2/BBB	6.66	9.6392	50,996,000,000.00	108.3681	52,973.93	3,671,233.96	3,739,044.85	0.21%
30/06/2023	SICLCBF	IDGOV0635F	Indonesia Govt 7.5% 15/06/2035 Fr80	IDG000013509	15-Jun-2035	7.5	IDR	Indonesia	GOVERNMENT	Local Currency	Baa2/BBB	6.47	7.9872	42,435,000,000.00	108.4967	8,700.70	3,015,657.12	3,079,610.17	0.17%
30/06/2023	SICLCBF	IDGOV0431F	Indonesia Govt 7.75% 15/04/2031 Fr85	IDG000014408	15-Apr-2031	7.75	IDR	Indonesia	GOVERNMENT	Local Currency	Baa2/BBB	6.35	5.8036	141,389,000,000.00	108.4703	151,767.43	10,888,167.60	10,381,223.43	0.58%
30/06/2023	SICLCBF	IDGOV0524F	Indonesia Govt 8.125 15/05/2024 Fr77	IDG000012808	15-May-2024	8.125	IDR	Indonesia	GOVERNMENT	Local Currency	Baa2/BBB	4.92	0.8322	230,450,000,000.00	102.084	156,108.07	17,383,072.38	15,847,468.93	0.88%
30/06/2023	SICLCBF	IDGOV0529F	Indonesia Govt 8.25% 15/05/2029 Fr78	IDG000012907	15-May-2029	8.25	IDR	Indonesia	GOVERNMENT	Local Currency	Baa2/BBB	6.14	4.6479	180,447,000,000.00	110.2775	124,125.39	12,414,092.68	13,396,924.48	0.74%
30/06/2023	SICLCBF	IDGOV536F	Indonesia Govt 8.25% 15/05/2036 Fr72	IDG000011602	15-May-2036	8.25	IDR	Indonesia	GOVERNMENT	Local Currency	Baa2/BBB	6.47	8.1759	167,523,000,000.00	115.4083	115,235.26	12,305,813.73	13,010,716.45	0.72%
30/06/2023	SICLCBF	IDGOV1524F	Indonesia Govt 8.375% 15/03/2024 Fr70	IDG000012006	15-Mar-2024	8.375	IDR	Indonesia	GOVERNMENT	Local Currency	Baa2/BBB	3.95	0.6697	182,324,000,000.00	101.8801	296,132.85	13,859,695.23	12,685,795.40	0.70%
30/06/2023	SICLCBF	IDGOV0334F	Indonesia Govt 8.375% 15/03/2034 Fr68	IDG000010802	15-Mar-2034	8.375	IDR	Indonesia	GOVERNMENT	Local Currency	Baa2/BBB	6.38	7.1507	220,823,000,000.00	115.2819	358,663.39	17,132,652.22	17,338,425.59	0.96%
30/06/2023	SICLCBF	IDGOV0439F	Indonesia Govt 8.375% 15/04/2039 Fr79	IDG000013202	15-Apr-2039	8.375	IDR	Indonesia	GOVERNMENT	Local Currency	Baa2/BBB	6.64	9.1114	154,142,000,000.00	116.8288	178,801.64	11,639,907.18	12,190,299.07	0.68%
30/06/2023	SICLCBF	IDGOV531F	Indonesia Govt 8.75% 15/05/2031 Fr73	IDG000011701	15-May-2031	8.75	IDR	Indonesia	GOVERNMENT	Local Currency	Baa2/BBB	6.28	5.7717	127,737,000,000.00	115.1315	93,192.42	10,093,929.28	9,902,471.38	0.55%
30/06/2023	SICLCBF	IDGOV0828F	Indonesia Gov Bond 6.375% 15/08/2028 (F#5)	IDG000020702	15-Aug-2028	6.													

30/06/2023	SICLCBF	FFX-O2908447	Jpm-Usgb 31/07/2023 Sell Usd Buy Huf 339.78322	31-Jul-2023	0	HUF	Hungary	FX FWRD -O	Local Currency	Not Rateable	16.17	0.0857	214,223,126.71	98.6268	0.00	630,470.00	617,984.48	0.03%	
30/06/2023	SICLCBF	FFX-O2908447	Jpm-Usgb 31/07/2023 Sell Usd Buy Huf 339.78322	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0857	-630,470.00	99.5527	0.00	-630,470.00	-627,649.95	-0.03%	
30/06/2023	SICLCBF	FFX-O2908757	Jpm-Usgb 31/08/2023 Buy Usd Sell Idr 15064.8	31-Aug-2023	0	IDR	Indonesia	FX FWRD -O	Local Currency	Not Rateable	6.09	0.1706	-25,249,508,688.00	98.9612	0.00	-1,676,060.00	-1,666,648.43	-0.09%	
30/06/2023	SICLCBF	FFX-O2908757	Jpm-Usgb 31/08/2023 Buy Usd Sell Idr 15064.8	31-Aug-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.38	0.1706	1,676,060.00	99.0822	0.00	1,676,060.00	1,660,677.82	0.09%	
30/06/2023	SICLCBF	KROGV1232F	Korea Treasury Bond 4.25% 10/12/2032	KR103502GCC8	10-Dec-2032	4.25	KRW	South Korea	GOVERNMENT	Local Currency	Aa2/AA	3.65	7.761	28,955,400,000.00	104.838	0.00	23,396,580.27	23,038,183.32	1.28%
30/06/2023	SICLCBF	MYMGI0736F	Malaysia Govt 3.447% 15/07/2036 (0121)	MYBGT2100019	15-Jul-2036	3.447	MYR	Malaysia	GOVERNMENT	Local Currency	A3/A-	4.03	10.1452	15,553,000.00	94.1294	0.00	3,478,232.61	3,189,243.35	0.18%
30/06/2023	SICLCBF	MYGOV1030F	Malaysia Govt 3.465% 15/10/30 (0220)	MYBG02000020	15-Oct-2030	3.465	MYR	Malaysia	GOVERNMENT	Local Currency	A3/A-	3.85	6.3258	28,482,000.00	97.597	0.00	6,757,028.51	5,999,467.41	0.33%
30/06/2023	SICLCBF	MYGOV0624F	Malaysia Govt 3.478% 14/06/2024 (0319)	MYBM1900030	14-Jun-2024	3.478	MYR	Malaysia	GOVERNMENT	Local Currency	A3/A-	3.15	0.9317	82,205,000.00	100.1722	26,778.26	20,122,277.49	17,669,320.53	0.98%
30/06/2023	SICLCBF	MYGOV0732F	Malaysia Govt 3.582% 15/07/2032 (0122)	MYBMO2200016	15-Jul-2032	3.582	MYR	Malaysia	GOVERNMENT	Local Currency	A3/A-	3.86	7.5132	89,260,000.00	97.858	314,121.50	19,958,490.24	19,028,219.15	1.06%
30/06/2023	SICLCBF	MYGOV1528F	Malaysia Govt 3.733% 15/06/2028 (0513)	MYBMS1300057	15-Jun-2028	3.733	MYR	Malaysia	GOVERNMENT	Local Currency	Baa1/BBB+	3.65	4.4848	34,759,000.00	100.3948	11,393.34	8,296,555.31	7,487,824.95	0.42%
30/06/2023	SICLCBF	MYGOV0540F	Malaysia Govt 3.757% 22/05/2040 (0519)	MYBMY1900052	22-May-2040	3.757	MYR	Malaysia	GOVERNMENT	Local Currency	A3/A-	4.16	12.2258	16,081,000.00	95.0847	13,717.87	4,131,332.12	3,289,686.44	0.18%
30/06/2023	SICLCBF	MYGOV0734F	Malaysia Govt 3.828% 05/07/2034 (0419)	MYBMS1900047	05-Jul-2034	3.828	MYR	Malaysia	GOVERNMENT	Local Currency	A3/A-	4.03	8.7235	28,830,000.00	98.2042	114,957.24	7,055,158.49	6,180,790.29	0.34%
30/06/2023	SICLCBF	MYGOV0433F	Malaysia Govt 3.844% 04/15/33 (0413)	MYBMX1300040	15-Apr-2033	3.844	MYR	Malaysia	GOVERNMENT	Local Currency	Baa1/BBB+	3.93	8.0235	40,160,000.00	99.3348	68,679.21	9,505,413.93	8,615,629.35	0.48%
30/06/2023	SICLCBF	MYGOV0829F	Malaysia Govt 3.885% 15/08/2029 (0219)	MYBMO1900020	15-Aug-2029	3.885	MYR	Malaysia	GOVERNMENT	Local Currency	A3/A-	3.80	5.3323	25,560,000.00	100.4817	79,340.10	6,302,327.89	5,581,888.80	0.31%
30/06/2023	SICLCBF	MYGOV1127F	Malaysia Govt 3.9% 16/11/2027 (0417)	MYBMO1700040	16-Nov-2027	3.899	MYR	Malaysia	GOVERNMENT	Local Currency	Baa1/BBB+	3.65	3.9778	45,682,000.00	100.9776	46,663.65	11,226,796.81	9,929,604.03	0.55%
30/06/2023	SICLCBF	MYGOV1126F	Malaysia Govt 3.9% 30/11/2026 (0316)	MYBMO1600034	30-Nov-2026	3.9	MYR	Malaysia	GOVERNMENT	Local Currency	Baa1/BBB+	3.56	3.167	84,592,000.00	101.0771	57,936.16	20,709,358.18	18,376,763.32	1.02%
30/06/2023	SICLCBF	MYGOV0925F	Malaysia Govt 3.955% 15/09/2025 (0115)	MYBMO1500010	15-Sep-2025	3.955	MYR	Malaysia	GOVERNMENT	Local Currency	Baa1/BBB+	3.52	2.0773	14,342,000.00	100.917	35,335.22	3,431,693.37	3,136,251.32	0.17%
30/06/2023	SICLCBF	MYGOV0650F	Malaysia Govt 4.065% 15/08/2050 (0120)	MYBMZ200016	15-Jun-2050	4.065	MYR	Malaysia	GOVERNMENT	Local Currency	A3/A-	4.23	16.098	22,955,000.00	97.3358	8,193.39	5,347,115.25	4,795,219.65	0.27%
30/06/2023	SICLCBF	MYMGO50724F	Malaysia Govt 4.181% 15/07/2024 (0114)	MYBMO1400013	15-Jul-2024	4.181	MYR	Malaysia	GOVERNMENT	Local Currency	Baa1/BBB+	3.48	0.994	22,685,000.00	100.706	93,182.45	5,574,371.66	4,987,702.48	0.28%
30/06/2023	SICLCBF	MYGOV1032F	Malaysia Govt 4.193% 07/10/2032 (0122)	MYBG02200018	07-Oct-2032	4.193	MYR	Malaysia	GOVERNMENT	Local Currency	A3/A-	3.88	7.9781	9,326,000.00	102.4123	19,228.00	2,126,260.69	2,065,499.60	0.11%
30/06/2023	SICLCBF	MYGOV150430F	Malaysia Govt 4.498% 15/04/2030 (0310)	MYBMX1000038	15-Apr-2030	4.498	MYR	Malaysia	GOVERNMENT	Local Currency	Baa1/BBB+	3.74	5.7903	8,152,000.00	104.5	16,312.92	2,014,969.34	1,841,452.72	0.10%
30/06/2023	SICLCBF	MYGOV0429F	Malaysia Govt 4.504% 30/04/2029 (0322)	MYBMM2200030	30-Apr-2029	4.504	MYR	Malaysia	GOVERNMENT	Local Currency	A3/A-	3.77	5.0772	100,851,000.00	103.8093	161,315.57	24,788,400.88	22,591,474.66	0.29%
30/06/2023	SICLCBF	MYGOV1133F	Malaysia Govt 4.642% 07/11/2033 (0318)	MYBMT1800039	07-Nov-2033	4.642	MYR	Malaysia	GOVERNMENT	Local Currency	A3/A-	3.91	8.1941	23,077,000.00	106.1833	33,677.99	5,987,376.58	5,283,581.97	1.25%
30/06/2023	SICLCBF	MYGOV1042F	Malaysia Govt 4.696% 15/10/2042 (0222)	MYBMY2200023	15-Oct-2042	4.696	MYR	Malaysia	GOVERNMENT	Local Currency	A3/A-	4.12	12.7698	5,219,000.00	107.607	10,903.44	1,290,324.02	1,214,119.15	0.07%
30/06/2023	SICLCBF	MYGOV0437F	Malaysia Govt 4.76% 07/04/2037 (0317)	MYBMM1700033	07-Apr-2037	4.762	MYR	Malaysia	GOVERNMENT	Local Currency	Baa1/BBB+	4.12	10.0719	25,533,000.00	106.6894	52,762.13	5,768,297.19	5,203,344.55	0.29%
30/06/2023	SICLCBF	MYGOV0638F	Malaysia Govt 4.893% 08/06/2038 (0418)	MYBMX1800049	08-Jun-2038	4.893	MYR	Malaysia	GOVERNMENT	Local Currency	A3/A-	4.03	10.7363	22,942,000.00	109.609	14,456.52	6,040,210.38	5,402,028.48	0.30%
30/06/2023	SICLCBF	MYGOV0748F	Malaysia Govt 4.921% 06/07/2048 (0518)	MYBMZ1800051	06-Jul-2048	4.921	MYR	Malaysia	GOVERNMENT	Local Currency	A3/A-	4.21	14.5782	10,377,000.00	111.0065	52,889.61	3,026,646.77	2,520,838.81	0.14%
30/06/2023	SICLCBF	MYGOV0943F	Malaysia Govt 4.94% 30/09/2043 (0713)	MYBMZ1300078	30-Sep-2043	4.935	MYR	Malaysia	GOVERNMENT	Local Currency	Baa1/BBB+	4.16	12.9987	10,821,000.00	110.6081	28,446.61	2,790,849.36	2,592,755.72	0.14%
30/06/2023	SICLCBF	MYGOV0552F	Malaysia Govt 5.357% 15/05/2052 (0222)	MYBGZ2200022	15-May-2052	5.357	MYR	Malaysia	GOVERNMENT	Local Currency	A3/A-	4.31	15.6303	11,305,000.00	117.2841	16,218.77	2,976,734.11	2,856,920.84	0.16%
30/06/2023	SICLCBF	MXBON1134F	Mex Bonos 7.75% 23/11/2034	MXOMG0000U2	23-Nov-2034	7.75	MXN	Mexico	GOVERNMENT	Local Currency	Baa2/BBB	8.77	7.2582	2,401,300.00	93.325	66,311.91	12,011,210.35	13,133,063.46	0.73%
30/06/2023	SICLCBF	MXBON36F	Mexican Bonos 10% 20/11/2036	MXOMG0000B2	20-Nov-2036	10	MXN	Mexico	GOVERNMENT	Local Currency	Baa2/BBB	8.76	7.5442	1,549,600.00	110.52	55,215.75	9,004,864.98	10,041,034.94	0.56%
30/06/2023	SICLCBF	MXBONOS0327F	Mexican Bonos 5.5% 04/03/2027	MXOMG00001C8	04-Mar-2027	5.5	MXN	Mexico	GOVERNMENT	Local Currency	Baa2/BBB	9.11	3.1576	4,100,100.00	99.079	412,720.74	18,544,428.73	21,708,473.51	1.20%
30/06/2023	SICLCBF	MXBON27F	Mexican Bonos 7.5% 03/06/2027	MXOMG0000D8	03-Jun-2027	7.5	MXN	Mexico	GOVERNMENT	Local Currency	Baa2/BBB	9.09	3.2983	10,454,700.00	95.09	279,393.46	51,150,282.77	58,244,900.18	3.23%
30/06/2023	SICLCBF	MXBON0533F	Mexican Bonos 7.5% 26/05/2033	MXOMG00001D6	26-May-2033	7.5	MXN	Mexico	GOVERNMENT	Local Currency	Baa2/BBB	8.80	6.6938	2,952,400.00	92.064	78,900.52	14,790,338.93	15,927,403.69	0.88%
30/06/2023	SICLCBF	MXBON1142F	Mexican Bonos 7.75% 13/11/2042	MXOMG0000R8	13-Nov-2042	7.75	MXN	Mexico	GOVERNMENT	Local Currency	Baa2/BBB	8.97	9.3198	5,591,200.00	89.686	154,401.01	26,522,216.40	29,392,753.43	1.63%
30/06/2023	SICLCBF	MXBON031F	Mexican Bonos 7.75% 29/05/2031	MXOMG0000P2	29-May-2031	7.75	MXN	Mexico	GOVERNMENT	Local Currency	Baa2/BBB	8.81	5.7151	1,019,900.00	94.539	28,164.54	4,621,679.00	5,650,177.08	0.31%
30/06/2023	SICLCBF	MXBON1138F	Mexican Bonos 8.5% 18/11/2038	MXOMG0000L5	18-Nov-2038	8.5	MXN	Mexico	GOVERNMENT	Local Currency	Baa2/BBB	8.91	8.3205	3,598,700.00	97.398	108,995.35	18,611,985.36	20,546,077.80	1.14%
30/06/2023	SICLCBF	FFX-O2908744	MI-Gb 02/08/2023 Buy Usd Sell Brl 4.800237	02-Aug-2023	0	BRL	Brazil	FX FWRD -O	Local Currency	Not Rateable	12.32	0.0912	-15,300,755.44	98.8835	0.00	-3,187,500.00	-3,136,386.56	-0.17%	
30/06/2023	SICLCBF	FFX-O2908744	MI-Gb 02/08/2023 Buy Usd Sell Brl 4.800237	02-Aug-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.23	0.0912	3,187,500.00	99.523	0.00	3,187,500.00	3,172,297.21	0.18%	
30/06/2023	SICLCBF	SPOT352014	MI-Gb 05/07/2023 Buy Huf Sell Usd 339.25	05-Jul-2023	0	HUF	Hungary	FX SPOT	Cash/Cash Management	Not Rateable	0.00	0.00	4,454,303,785.00	100	0.00	0.00	13,028,539.11	0.72%	
30/06/2023	SICLCBF	SPOT352014	MI-Gb 05/07/2023 Buy Huf Sell Usd 339.25	05-Jul-2023	0	USD	G7	FX SPOT	Cash/Cash Management	Not Rateable	0.00	0.00	-13,129,856.40	100	0.00	0.00	-13,129,856.40	-0.73%	
30/06/2023	SICLCBF	FFX-O2907273	MI-Gb 10/08/2023 Sell Usd Buy Inr 82.755	10-Aug-2023	0	INR	India	FX FWRD -O	Local Currency	Not Rateable	6.49	0.1132	521,863,496.02	99.2663	0.00	6,306,126.47	6,314,705.19	0.35%	
30/06/2023	SICLCBF	FFX-O2907273	MI-Gb 10/08/2023 Sell Usd Buy Inr 82.755	10-Aug-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.27	0.1132	-6,306,126.47	99.4034	0.00	-6,306,126.47	-6,268,507.78	-0.35%	
30/06/2023	SICLCBF	FFX-O2907558	MI-Gb 10/08/2023 Sell Usd Buy Krw 1294.7	10-Aug-2023	0	KRW	South Korea	FX FWRD -O	Local Currency	Not Rateable	3.68	0.1132	10,884,542,900.00	99.5823	0.00	8,407,000.00	8,226,071.74	0.46%	
30/06/2023	SICLCBF	FFX-O2907558	MI-Gb 10/08/2023 Sell Usd Buy Krw 1294.7	10-Aug-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.27	0.1132	-8,407,000.00	99.4034	0.00	-8,407,000.00	-8,356,848.71	-0.46%	
30/06/2023	SICLCBF	FFX-O2908107	MI-Gb 11/09/2023 Sell Usd Buy Inr 82.332	11-Sep-2023	0	INR	India	FX FWRD -O	Local Currency	Not Rateable	6.48	0.2006	807,100,596.00	98.7036	0.00	9,803,000.00	9		

30/06/2023	SICLCBF	FFX-O2908910	MI-Gb 31/07/2023 Sell Huf Buy Usd 341.66	31-Jul-2023	0	HUF	Hungary	FX FWRD -O	Local Currency	Not Rateable	16.17	0.0849	-4,454,303,785.00	98.6268	0.00	-13,075,031.84	-12,849,642.61	-0.71%
30/06/2023	SICLCBF	FFX-O2908910	MI-Gb 31/07/2023 Sell Huf Buy Usd 341.66	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0849	13,037,241.07	99.5527	0.00	13,075,031.84	12,978,926.39	0.72%
30/06/2023	SICLCBF	FFX-O29036810	MI-Gb 31/07/2023 Sell Mxn Buy Usd 18.397	31-Jul-2023	0	MXN	Mexico	FX FWRD -O	Local Currency	Not Rateable	13.12	0.0851	-884,380,069.48	98.883	0.00	-49,014,455.24	-60,989,893.89	-2.83%
30/06/2023	SICLCBF	FFX-O29036810	MI-Gb 31/07/2023 Sell Mxn Buy Usd 18.397	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0851	484,017,972.03	99.5527	0.00	49,014,455.24	47,856,949.41	2.65%
30/06/2023	SICLCBF	FFX-O2905332	MI-Gb 31/07/2023 Sell Ron Buy Usd 4.4764	31-Jul-2023	0	RON	Romania	FX FWRD -O	Local Currency	Not Rateable	6.48	0.0856	-24,062,718.61	99.4447	0.00	-5,395,470.34	-5,264,234.62	-0.29%
30/06/2023	SICLCBF	FFX-O2905332	MI-Gb 31/07/2023 Sell Ron Buy Usd 4.4764	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0856	5,375,462.12	99.5527	0.00	5,395,470.34	5,351,418.05	0.30%
30/06/2023	SICLCBF	FFX-O2902598	MI-Gb 31/07/2023 Sell Usd Buy Pin 4.2691	31-Jul-2023	0	PLN	Poland	FX FWRD -O	Local Currency	Not Rateable	7.23	0.0857	37,308,803.60	99.381	0.00	8,730,266.73	9,125,850.03	0.51%
30/06/2023	SICLCBF	FFX-O2902598	MI-Gb 31/07/2023 Sell Usd Buy Pin 4.2691	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0857	-8,739,266.73	99.5527	0.00	-8,739,266.73	-8,700,176.59	-0.48%
30/06/2023	SICLCBF	FFX-O2906947	MI-Gb 31/07/2023 Sell Usd Buy Ron 4.6401	31-Jul-2023	0	RON	Romania	FX FWRD -O	Local Currency	Not Rateable	6.48	0.0857	15,071,044.80	99.4447	0.00	3,248,000.00	3,297,113.56	0.18%
30/06/2023	SICLCBF	FFX-O2906947	MI-Gb 31/07/2023 Sell Usd Buy Ron 4.6401	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0857	-3,248,000.00	99.5527	0.00	-3,248,000.00	-3,233,471.92	-0.18%
30/06/2023	SICLCBF	FFX-O2903030	MI-Gb 31/07/2023 Sell Usd Buy Zr 18.398745	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0857	-2,748,300.00	99.5527	0.00	-2,748,300.00	-2,736,007.04	-0.15%
30/06/2023	SICLCBF	FFX-O2903030	MI-Gb 31/07/2023 Sell Usd Buy Zr 18.398745	31-Jul-2023	0	ZAR	South Africa	FX FWRD -O	Local Currency	Not Rateable	9.13	0.0857	50,565,270.88	99.2203	0.00	2,748,300.00	2,655,780.78	0.15%
30/06/2023	SICLCBF	SPOT351957	Ms-Gb 03/07/2023 Buy Zr Sell Usd 18.73525	31-Jul-2023	0	USD	G7	FX SPOT	Cash/Cash Management	Not Rateable	0.00	0.0857	-6,857,649.84	100	0.00	0.00	-6,857,649.84	-0.38%
30/06/2023	SICLCBF	SPOT351957	Ms-Gb 03/07/2023 Buy Zr Sell Usd 18.73525	31-Jul-2023	0	ZAR	South Africa	FX SPOT	Cash/Cash Management	Not Rateable	0.00	0.0857	128,479,784.22	100	0.00	0.00	6,801,020.80	0.38%
30/06/2023	SICLCBF	FFX-O2908759	Ms-Gb 10/08/2023 Buy Usd Sell Crh 7.216053	10-Aug-2023	0	CNH	China	FX FWRD -O	Local Currency	Not Rateable	1.91	0.1132	-11,670,017.39	99.7855	0.00	-1,617,230.00	-1,600,729.81	-0.09%
30/06/2023	SICLCBF	FFX-O2908759	Ms-Gb 10/08/2023 Buy Usd Sell Crh 7.216053	10-Aug-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.27	0.1132	1,617,230.00	99.4034	0.00	-1,617,230.00	1,607,582.54	-0.09%
30/06/2023	SICLCBF	FFX-O2908760	Ms-Gb 10/08/2023 Buy Usd Sell Krw 1303.45	10-Aug-2023	0	KRW	South Korea	FX FWRD -O	Local Currency	Not Rateable	3.68	0.1132	-852,779,546.00	99.5823	0.00	-654,250.00	-644,494.29	-0.04%
30/06/2023	SICLCBF	FFX-O2908760	Ms-Gb 10/08/2023 Buy Usd Sell Krw 1303.45	10-Aug-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.27	0.1132	654,250.00	99.4034	0.00	654,250.00	650,347.12	0.04%
30/06/2023	SICLCBF	FFX-O2895128	Ms-Gb 16/01/2024 Sell Usd Buy Egp 33.58	16-Jan-2024	0	EGP	Egypt	FX FWRD -O	Local Currency	Not Rateable	40.83	0.5383	72,306,002.36	81.5104	0.00	2,153,246.05	1,907,344.02	0.11%
30/06/2023	SICLCBF	FFX-O2895128	Ms-Gb 16/01/2024 Sell Usd Buy Egp 33.58	16-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.78	0.5383	-2,153,246.05	96.887	0.00	-2,153,246.05	-2,086,215.65	-0.12%
30/06/2023	SICLCBF	FFX-O2908597	Ms-Gb 31/07/2023 Buy Mxn Sell Usd 17.265494	31-Jul-2023	0	MXN	Mexico	FX FWRD -O	Local Currency	Not Rateable	13.12	0.0851	82,374,082.29	98.883	0.00	4,792,673.88	4,749,367.22	0.26%
30/06/2023	SICLCBF	FFX-O2908597	Ms-Gb 31/07/2023 Buy Mxn Sell Usd 17.265494	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0851	-4,771,023.77	99.5527	0.00	-4,792,673.88	-4,749,683.31	-0.26%
30/06/2023	SICLCBF	FFX-O2905801	Ms-Gb 31/07/2023 Buy Usd Sell Clp 805.15	31-Jul-2023	0	CLP	Chile	FX FWRD -O	Local Currency	Not Rateable	9.75	0.0857	-10,016,066,000.00	99.167	0.00	-12,440,000.00	-12,382,514.67	-0.69%
30/06/2023	SICLCBF	FFX-O2905801	Ms-Gb 31/07/2023 Buy Usd Sell Clp 805.15	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0857	12,440,000.00	99.5527	0.00	12,440,000.00	12,384,356.74	0.69%
30/06/2023	SICLCBF	FFX-O2906228	Ms-Gb 31/07/2023 Buy Usd Sell Cop 4524.74	31-Jul-2023	0	COP	Colombia	FX FWRD -O	Local Currency	Not Rateable	18.44	0.0857	-7,121,578,781.00	98.4368	0.00	-1,573,920.00	-1,678,789.83	-0.09%
30/06/2023	SICLCBF	FFX-O2906228	Ms-Gb 31/07/2023 Buy Usd Sell Cop 4524.74	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0857	1,573,920.00	99.5527	0.00	1,573,920.00	1,568,879.96	0.09%
30/06/2023	SICLCBF	FFX-O2906205	Ms-Gb 31/07/2023 Buy Usd Sell Czk 22.07297	31-Jul-2023	0	CZK	Czech Republic	FX FWRD -O	Local Currency	Not Rateable	7.01	0.0857	-93,215,697.42	99.3997	0.00	-4,223,070.00	-4,254,802.07	-0.24%
30/06/2023	SICLCBF	FFX-O2906205	Ms-Gb 31/07/2023 Buy Usd Sell Czk 22.07297	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0857	4,223,070.00	99.5527	0.00	4,223,070.00	4,204,180.50	0.23%
30/06/2023	SICLCBF	FFX-O2904744	Ms-Gb 31/07/2023 Buy Usd Sell Huf 348.2057	31-Jul-2023	0	HUF	Hungary	FX FWRD -O	Local Currency	Not Rateable	16.17	0.0857	-499,326,973.80	98.6268	0.00	-1,434,000.00	-1,440,443.55	-0.08%
30/06/2023	SICLCBF	FFX-O2904744	Ms-Gb 31/07/2023 Buy Usd Sell Huf 348.2057	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0857	1,434,000.00	99.5527	0.00	-1,434,000.00	-1,427,585.82	0.08%
30/06/2023	SICLCBF	FFX-O2908743	Ms-Gb 31/07/2023 Buy Usd Sell Mxn 17.253884	31-Jul-2023	0	MXN	Mexico	FX FWRD -O	Local Currency	Not Rateable	13.12	0.0857	-29,880,476.33	98.883	0.00	-1,720,220.00	-1,711,260.11	-0.09%
30/06/2023	SICLCBF	FFX-O2908743	Ms-Gb 31/07/2023 Buy Usd Sell Mxn 17.253884	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0857	1,720,220.00	99.5527	0.00	1,720,220.00	1,712,525.57	0.10%
30/06/2023	SICLCBF	FFX-O2906230	Ms-Gb 31/07/2023 Buy Usd Sell Mxn 18.067369	31-Jul-2023	0	MXN	Mexico	FX FWRD -O	Local Currency	Not Rateable	13.12	0.0857	-121,953,476.03	98.883	0.00	-6,749,930.00	-7,031,360.18	-0.39%
30/06/2023	SICLCBF	FFX-O2906230	Ms-Gb 31/07/2023 Buy Usd Sell Mxn 18.067369	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0857	6,749,930.00	99.5527	0.00	6,749,930.00	6,719,738.03	0.37%
30/06/2023	SICLCBF	FFX-O2909019	Ms-Gb 31/07/2023 Buy Usd Sell Zr 19.00085	31-Jul-2023	0	ZAR	South Africa	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0857	2,285,000.00	99.5527	0.00	2,285,000.00	2,274,779.35	0.13%
30/06/2023	SICLCBF	FFX-O2909019	Ms-Gb 31/07/2023 Buy Usd Sell Zr 19.00085	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	9.13	0.0857	-43,416,942.25	99.2203	0.00	-2,285,000.00	-2,280,337.44	-0.13%
30/06/2023	SICLCBF	FFX-O2906155	Ms-Gb 31/07/2023 Buy Usd Sell Zr 19.326707	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0857	1,331,270.00	99.5527	0.00	1,331,270.00	1,325,315.32	0.07%
30/06/2023	SICLCBF	FFX-O2906155	Ms-Gb 31/07/2023 Buy Usd Sell Zr 19.326707	31-Jul-2023	0	ZAR	South Africa	FX FWRD -O	Local Currency	Not Rateable	9.13	0.0857	-25,729,065.23	99.2203	0.00	-1,331,270.00	-1,351,337.70	-0.07%
30/06/2023	SICLCBF	FFX-O2903100	Ms-Gb 31/07/2023 Buy Zr Sell Usd 18.326032	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0854	-7,788,823.34	99.5527	0.00	-7,834,997.87	-7,734,073.93	-0.43%
30/06/2023	SICLCBF	FFX-O2903100	Ms-Gb 31/07/2023 Buy Zr Sell Usd 18.326032	31-Jul-2023	0	ZAR	South Africa	FX FWRD -O	Local Currency	Not Rateable	9.13	0.0854	142,371,705.06	99.2203	0.00	7,834,997.87	7,477,623.10	0.41%
30/06/2023	SICLCBF	FFX-O2903593	Ms-Gb 31/07/2023 Sell Cop Buy Usd 4629.8	31-Jul-2023	0	COP	Colombia	FX FWRD -O	Local Currency	Not Rateable	18.44	0.0848	-256,819,394,390.00	98.4368	0.00	-56,836,179.96	-60,540,759.22	-3.36%
30/06/2023	SICLCBF	FFX-O2903593	Ms-Gb 31/07/2023 Sell Cop Buy Usd 4629.8	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0848	55,470,947.86	99.5527	0.00	56,836,179.96	55,222,830.13	3.06%
30/06/2023	SICLCBF	FFX-O2907360	Ms-Gb 31/07/2023 Sell Usd Buy Clp 801.37	31-Jul-2023	0	CLP	Chile	FX FWRD -O	Local Currency	Not Rateable	9.75	0.0857	4,397,323,599.00	99.167	0.00	5,487,257.57	5,496,258.50	0.30%
30/06/2023	SICLCBF	FFX-O2907360	Ms-Gb 31/07/2023 Sell Usd Buy Clp 801.37	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0857	-5,487,257.57	99.5527	0.00	-5,487,257.57	-5,462,713.44	-0.30%
30/06/2023	SICLCBF	FFX-O2907321	Ms-Gb 31/07/2023 Sell Usd Buy Clp 801.52	31-Jul-2023	0	CLP	Chile	FX FWRD -O	Local Currency	Not Rateable	9.75	0.0857	4,350,780,296.00	99.167	0.00	5,428,161.85	5,378,718.62	0.30%
30/06/2023	SICLCBF	FFX-O2907321	Ms-Gb 31/07/2023 Sell Usd Buy Clp 801.52	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0857	-5,428,161.85	99.5527	0.00	-5,428,161.85	-5,403,882.06	-0.30%
30/06/2023	SICLCBF	FFX-O2903029	Ms-Gb 31/07/2023 Sell Usd Buy Czk 21.5165	31-Jul-2023	0	CZK	Czech Republic	FX FWRD -O	Local Currency	Not Rateable	7.01	0.0857	33,195,656.20	99.3997	0.00	1,542,800.00	1,515,205.60	0.08%
30/06/2023	SICLCBF	FFX-O2903029	Ms-Gb 31/07/2023 Sell Usd Buy Czk 21.5165	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0857	-1,542,800.00	99.5527	0.00	-1,542,800.00	-1,535,899.16	-0.09%
30/06/2023	SICLCBF	FFX-O2907227	Ms-Gb 31/07/2023 Sell Usd Buy Pin 4.21165	31-Jul-2023	0	PLN	Poland	FX FWRD -O	Local Currency	Not Rateable	7.23	0.0857	42,099,653.40	99.381	0.00	9,996,000.00	10,297,706.87	0.57%
30/06/2023	SICLCBF	FFX-O2907227	Ms-Gb 31/07/2023 Sell Usd Buy Pin 4.21165	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0857	-9,996,000.00	99.5527	0.00	-9,996,000.00	-9,951,288.58	-0.55%
30/06/2023	SICLCBF	FFX-O2906928	Ms-Gb 31/07/2023 Sell Usd Buy Pin 4.2526	31-Jul-2023	0	PLN	Poland	FX FWRD -O	Local Currency	Not Rateable	7.23	0.0857	14,008,064.40	99.381	0.00	3,294,000.00	3,426,416.36	0.19%
30/06/2023	SICLCBF	FFX-O2906928	Ms-Gb 31/07/2023 Sell Usd Buy Pin 4.2526	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0857	-3,294,000.00	99.5527	0.00	-3,294,000.00	-3,279,266.16	-0.18%
30/06/2023	SICLCBF	FFX-O2904782	Ms-Gb 31/07/2023 Sell Zr Buy Usd 18.632955	31-Jul-2023	0	USD	G7											

30/06/2023	SICLCBF	PLGOV0432F	Poland Government Bond 1.75% 25/04/2032	PL0000113783	25-Apr-2032	1.75	PLN	Poland	GOVERNMENT	Local Currency	A3/A-	5.68	7.8701	35,707,000.00	72.86	27,771.48	4,874,736.52	6,431,030.24	0.36%
30/06/2023	SICLCBF	PLGOV0527F	Poland Government Bond 3.75% 25/05/2027	PL0000114393	25-May-2027	3.75	PLN	Poland	GOVERNMENT	Local Currency	A3/A-	5.61	3.5821	115,333,000.00	93.38	104,746.25	22,432,053.06	26,612,076.00	1.48%
30/06/2023	SICLCBF	PLGOV1024F	Poland Govt 2.25% 25/10/2024	PL0000111720	25-Oct-2024	2.25	PLN	Poland	GOVERNMENT	Local Currency	A3/A-	5.92	1.2594	68,623,000.00	95.35	258,247.25	13,990,339.40	16,362,809.33	0.91%
30/06/2023	SICLCBF	PLGOV0727F	Poland Govt 2.5% 25/07/2027	PL0000109427	25-Jul-2027	2.5	PLN	Poland	GOVERNMENT	Local Currency	A2/A	5.60	3.7063	7,256,000.00	88.71	41,593.48	1,459,392.97	1,625,860.48	0.09%
30/06/2023	SICLCBF	PLGOV1029F	Poland Govt 2.75% 25/10/2029	PL0000111498	25-Oct-2029	2.75	PLN	Poland	GOVERNMENT	Local Currency	A3/A-	5.53	5.5678	51,861,000.00	85.116	238,438.44	13,195,938.79	11,102,960.22	0.62%
30/06/2023	SICLCBF	PLGOV0428F	Poland Govt 2.75% 25/04/2028	PL0000107611	25-Apr-2028	2.75	PLN	Poland	GOVERNMENT	Local Currency	A2/A	5.62	4.4135	19,180,000.00	87.848	23,414.71	3,851,526.46	4,170,462.15	0.23%
30/06/2023	SICLCBF	PLGOV025F	Poland Govt 3.25% 25/07/2025	PL0000108197	25-Jul-2025	3.25	PLN	Poland	GOVERNMENT	Local Currency	A2/A	5.75	1.9172	43,270,000.00	95.0964	322,372.39	9,108,096.87	10,449,986.67	0.58%
30/06/2023	SICLCBF	PLGOV0728F	Poland Govt 7.5% 25/07/2028	PL0000115192	25-Jul-2028	7.5	PLN	Poland	GOVERNMENT	Local Currency	A3/A-	5.57	4.0484	32,769,000.00	107.9501	563,443.39	7,601,075.81	9,269,958.49	0.51%
30/06/2023	SICLCBF	PLGOV0726F	Poland Gov Bond 2.5% 25/07/2026	PL0000108866	25-Jul-2026	2.5	PLN	Poland	GOVERNMENT	Local Currency	A2/A	5.63	2.8356	47,153,000.00	91.196	270,294.58	9,344,958.69	10,854,143.73	0.60%
30/06/2023	SICLCBF	ZASAF1226F	Rep Of South Africa 10.5% 21/12/2026 R186	ZAG000016320	21-Dec-2026	10.5	ZAR	South Africa	GOVERNMENT	Local Currency	Ba2/BB	9.20	2.8709	606,409,605.00	103.795	83,106.97	34,095,566.35	33,411,613.07	1.85%
30/06/2023	SICLCBF	ZAREP0336F	Rep Of South Africa 6.25% 31/03/2036 R209	ZAG000030404	31-Mar-2036	6.25	ZAR	South Africa	GOVERNMENT	Local Currency	Ba2/BB	11.82	7.2773	270,123,630.00	63.77	222,807.94	13,492,267.80	9,341,200.78	0.52%
30/06/2023	SICLCBF	ZAGOV41F	Rep Of South Africa 6.5% 28/02/2041 R214	ZAG000077488	28-Feb-2041	6.5	ZAR	South Africa	GOVERNMENT	Local Currency	Ba2/BB	12.16	7.84	64,776,919.00	59.2	74,497.10	3,763,624.04	2,104,428.21	0.12%
30/06/2023	SICLCBF	ZAGOV31F	Rep Of South Africa 7% 28/02/2031 R213	ZAG000077470	28-Feb-2031	7	ZAR	South Africa	GOVERNMENT	Local Currency	Ba2/BB	10.92	5.3799	442,935,853.00	79.99	548,587.47	25,307,441.71	19,303,534.27	1.07%
30/06/2023	SICLCBF	ZAREP0130F	Rep Of South Africa 8% 31/01/2030 R2030	ZAG000106998	31-Jan-2030	8	ZAR	South Africa	GOVERNMENT	Local Currency	Ba2/BB	10.52	4.7098	321,501,557.00	88.285	559,513.54	22,983,608.40	15,584,334.54	0.86%
30/06/2023	SICLCBF	ZAREPSA0332F	Rep Of South Africa 8.25% 31/03/2032 R2032	ZAG000107004	31-Mar-2032	8.25	ZAR	South Africa	GOVERNMENT	Local Currency	Ba2/BB	11.17	5.6943	407,763,535.00	83.92	442,753.55	23,439,854.25	18,566,703.58	1.03%
30/06/2023	SICLCBF	ZASAF0123F	Rep Of South Africa 8.50% 31/01/2037 R2037	ZAG000107012	31-Jan-2037	8.5	ZAR	South Africa	GOVERNMENT	Local Currency	Ba2/BB	12.08	6.7744	411,853,306.00	76.41	761,551.18	21,400,572.27	17,419,904.18	0.97%
30/06/2023	SICLCBF	ZAREP248F	Rep Of South Africa 8.75% 28/02/2048	ZAG000096173	28-Feb-2048	8.75	ZAR	South Africa	GOVERNMENT	Local Currency	Ba2/BB	12.33	7.0688	124,691,937.00	72.47	193,042.56	8,099,088.66	4,976,434.17	0.28%
30/06/2023	SICLCBF	ZAREPSA0144F	Rep Of South Africa 8.75% 31/01/2044 R2044	ZAG000106972	31-Jan-2044	8.75	ZAR	South Africa	GOVERNMENT	Local Currency	Ba2/BB	12.36	7.4445	209,314,170.00	73.315	398,422.94	13,645,985.62	8,521,690.79	0.47%
30/06/2023	SICLCBF	ZAREP0235F	Rep Of South Africa 8.75% 28/02/2035 R2035	ZAG000125972	28-Feb-2035	8.75	ZAR	South Africa	GOVERNMENT	Local Currency	Ba2/BB	11.78	6.4048	506,313,237.00	81.8	795,049.47	26,990,277.15	22,713,816.44	1.28%
30/06/2023	SICLCBF	ZAREPSA0140F	Rep Of South Africa 9% 31/01/2040	ZAG000125980	31-Jan-2040	9	ZAR	South Africa	GOVERNMENT	Local Currency	Ba2/BB	12.32	7.0743	293,920,377.00	76.8	575,453.04	16,694,899.25	12,524,416.16	0.69%
30/06/2023	SICLCBF	PEBON0840RF	Republic Of Peru 5.35% 12/08/2040 (Lo-E/C)	PEP01000C5H2	12-Aug-2040	5.35	PEN	Peru	GOVERNMENT	Local Currency	Baa1/BBB+	7.07	10.1856	19,637,000.00	83.0785	110,488.07	5,793,645.95	4,611,076.38	0.26%
30/06/2023	SICLCBF	PEREP0834F	Republic Of Peru 5.35% 12/08/2040 (Lo-E/C)	PEP01000C5G4	12-Aug-2034	5.4	PEN	Peru	GOVERNMENT	Local Currency	Baa1/BBB+	6.94	7.8222	26,203,000.00	88.204	148,809.70	8,090,363.97	6,524,917.37	0.36%
30/06/2023	SICLCBF	PEREP0229LF	Republic Of Peru 5.94% 12/02/2029 (Lo-E/C)	PEP01000C5F6	12-Feb-2029	5.94	PEN	Peru	GOVERNMENT	Local Currency	Baa1/BBB+	6.37	4.5931	26,119,000.00	97.9915	163,186.92	5,831,074.94	7,224,086.44	0.40%
30/06/2023	SICLCBF	PEREP832F	Republic Of Peru 6.15% 12/08/2032 (Lo-E/C)	PEP01000C5E9	12-Aug-2032	6.15	PEN	Peru	GOVERNMENT	Local Currency	Baa1/BBB+	6.83	6.6608	29,188,000.00	95.4386	188,784.32	8,940,051.45	7,873,639.03	0.44%
30/06/2023	SICLCBF	PEREP31F	Republic Of Peru 6.95% 12/08/2031 (Gdn-Regs)	US715638BE14	12-Aug-2031	6.95	PEN	Peru	GOVERNMENT	Local Currency	Baa1/BBB+	6.73	5.989	68,834,000.00	101.3477	503,123.12	20,389,608.75	19,748,792.21	1.10%
30/06/2023	SICLCBF	PEREP0833RF	Republic Of Peru 7.30% 12/08/2033 (Gdn-Regs)	US715638DZ25	12-Aug-2033	9.7333	PEN	Peru	GOVERNMENT	Local Currency	Baa1/BBB+	9.30	3.3862	45,234,000.00	102.7698	60,395.56	10,824,112.18	12,885,081.63	0.71%
30/06/2023	SICLCBF	PEBON0833F	Republic Of Peru 7.30% 12/08/2033 (Lo-E/C)	PEP01000C5I0	12-Aug-2033	9.7333	PEN	Peru	GOVERNMENT	Local Currency	Baa1/BBB+	9.30	6.3862	24,592,000.00	102.7698	32,834.76	6,938,605.77	7,005,127.28	0.39%
30/06/2023	SICLCBF	PHREP36F	Republic Of Philippines 6.25% 14/01/2036	US718286BM88	14-Jan-2036	6.25	PHP	Philippines	GOVERNMENT	Local Currency	Baa2/BBB	6.74	8.2528	172,000,000.00	95.926	89,800.53	4,201,425.34	3,078,826.50	0.17%
30/06/2023	SICLCBF	PLREP1030F	Republic Of Poland 1.25% 25/10/2030	PL0000112736	25-Oct-2030	1.25	PLN	Poland	GOVERNMENT	Local Currency	A2/A	5.52	6.7222	34,805,000.00	74.456	72,729.04	6,189,754.04	6,450,954.42	0.36%
30/06/2023	SICLCBF	PLGOV1028F	Republic Of Poland Gov Bond 0.25% 25/10/2026	PL0000113460	25-Oct-2026	0.25	PLN	Poland	GOVERNMENT	Local Currency	A2/A	5.63	3.2122	5,576,000.00	83.912	2,333.08	966,958.34	1,153,942.90	0.06%
30/06/2023	SICLCBF	UYREP0531F	Republica Orient Uruguay 8.25% 21/05/2031	US917288BM35	21-May-2031	8.25	UYU	Uruguay	GOVERNMENT	Local Currency	Baa2/BBB	9.75	5.5331	127,311,027.00	91.85	30,443.94	2,891,723.68	3,159,144.36	0.18%
30/06/2023	SICLCBF	ROGOV1030F	Romania Government Bond 4.15% 10/24/2030	ROINPAL296G4	24-Oct-2030	4.15	RON	Romania	GOVERNMENT	Local Currency	Baa3/BBB-	6.76	5.9694	23,905,000.00	84.6926	148,885.40	6,667,865.66	4,602,614.66	0.26%
30/06/2023	SICLCBF	ROGOV0128F	Romania Government Bond 4.15% 26/01/2028	ROAWSKYSCD78	26-Jan-2028	4.15	RON	Romania	GOVERNMENT	Local Currency	Baa3/BBB-	6.68	4.0285	62,360,000.00	89.8935	241,769.67	14,682,154.80	12,574,057.53	0.70%
30/06/2023	SICLCBF	JPXRO042	Romania Government Bond 4.75% 11/10/2034	ROAKELYVLK4	11-Oct-2034	4.75	RON	Romania	GOVERNMENT	Local Currency	Baa3/BBB-	6.77	8.1279	27,455,000.00	83.566	205,936.00	4,625,950.25	5,253,244.45	0.29%
30/06/2023	SICLCBF	ROGOV0729F	Romania Government Bond 4.85% 25/07/2029	RO3B41D8EX14	25-Jul-2029	4.85	RON	Romania	GOVERNMENT	Local Currency	Baa3/BBB-	6.70	4.943	39,800,000.00	90.475	395,566.63	7,095,913.56	8,317,304.13	0.48%
30/06/2023	SICLCBF	ROGOV0232F	Romania Government Bond 6.7% 25/02/2032	ROO7A2HSYIN8	25-Feb-2032	6.7	RON	Romania	GOVERNMENT	Local Currency	Baa3/BBB-	6.71	6.468	7,800,000.00	99.1847	39,372.71	1,555,419.06	1,741,328.30	0.10%
30/06/2023	SICLCBF	ROGOV0431F	Romania Government Bond 7.35% 28/04/2031	RO1US63DR5A5	28-Apr-2031	7.35	RON	Romania	GOVERNMENT	Local Currency	Baa3/BBB-	6.73	5.9787	24,935,000.00	102.9734	68,400.88	5,570,152.57	5,718,036.97	0.32%
30/06/2023	SICLCBF	ROGOV0430F	Romania Government Bond 8% 29/04/2030	ROXL717QZ66	29-Apr-2030	8	RON	Romania	GOVERNMENT	Local Currency	Baa3/BBB-	6.79	5.3164	44,205,000.00	105.789	131,789.49	9,965,393.37	10,419,546.32	0.58%
30/06/2023	SICLCBF	ROGOV0932F	Romania Government Bond 8.25% 29/09/2032	ROS2COA3C829	29-Sep-2032	8.25	RON	Romania	GOVERNMENT	Local Currency	Baa3/BBB-	6.73	6.3568	84,660,000.00	109.3756	1,153,449.79	19,869,521.89	21,524,238.01	1.19%
30/06/2023	SICLCBF	ROROMGB727F	Romania Govt 5.8% 26/07/2027	RO1227DBN011	26-Jul-2027	5.8	RON	Romania	GOVERNMENT	Local Currency	Baa3/BBB-	6.66	3.4271	61,560,000.00	96.633	729,528.43	16,310,703.30	13,816,310.11	0.77%
30/06/2023	SICLCBF	RUGOV0534F	Russia Gov Bond - Ctz 7.25% 10/05/2034	RU000A0ZYUB7	10-May-2034	7.25	RUB	Russia	GOVERNMENT	Local Currency	Not Rated	0.00	0	683,996,000.00	0.0001	0.00	10,756,046.78	7.64	0.00%
30/06/2023	SICLCBF	RURFLB0333F	Russia Gov Bond Ctz 7.7% 23/03/2033	RU000A0JXFMI	23-Mar-2033	7.7	RUB	Russia	GOVERNMENT	Local Currency	Not Rated	0.00	0	44,949,000.00	0.0001	0.00	709,685.49	0.50	0.00%
30/06/2023	SICLCBF	FFX-O2906388	San-Es 05/07/2023 Buy Brl Sell Usd 5.0349		05-Jul-2023	0	BRL	Brazil	FX FWRD -O	Local Currency	Not Rateable	11.94	0.0139	41,150,000.00	99.8344	0.00	8,214,720.62	8,516,140.79	0.47%
30/06/2023	SICLCBF	FFX-O2906388	San-Es 05/07/2023 Buy Brl Sell Usd 5.0349		05-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.21	0.0139	-8,172,952.79	99.9277	0.00	-8,214,720.62	-8,167,045.40	-0.45%
30/06/2023	SICLCBF	FFX-O2906389	San-Es 31/07/2023 Buy Cop Sell Usd 4555		31-Jul-2023	0	COP	Colombia	FX FWRD -O	Local Currency	Not Rateable	18.44	0.0848	10,100,000,000.00	98.4368	0.00	2,258,613.48	2,380,901.45	0.13%
30/06/2023	SICLCBF	FFX-O2906389	San-Es 31/07/2023 Buy Cop Sell Usd 4555		31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0848	-2,217,343.58	99.5527	0.00	-2,258,613.48	-2,207,425.55	-0.12%
30/06/2023	SICLCBF	FFX-O2905651	San-Es 31/07/2023 Buy Cop Sell Usd 4648.9		31-Jul-2023	0	COP	Colombia	FX FWRD -O	Local Currency	Not Rateable	18.44	0.0848	19,500,000,000.00	98.4368	0.00	4,286,995.67	4,596,789.93	0.26%
30/06/2023	SICLCBF	FFX-O2905651	San-Es 31/07/2023 Buy Cop Sell Usd 4648.9		31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0848	-4,194,540.64	99.5527	0.00	-4,286,995.67	-4,175,778.75	-0.23%
30/06/2023	SICLCBF	FFX-O2904761	San-Es 31/07/2023 Buy Cop Sell Usd 4790.3		31-Jul-2023	0	COP	Colombia	FX FWRD -O	Local Currency	Not Rateable	18.44	0.0848	5,000,000,000.00	98.4368	0.00	1,064,899.22	1,178,664.08	0.07%
30/06/2023	SICLCBF	FFX-O2904761	San-Es 31/07/2023 Buy Cop Sell Usd 4790.3		31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0848	-1,043,775.96	99.5527	0.00	-1,064,899.22	-1,039,107.22	-0.06%
30/06/2023	SICLCBF	FFX-O2908639	San-Es 31/07/2023 Buy Mxn Sell Usd 17																

30/06/2023	SICLCBF	SICLCBFCFHCLURR	Sicldbf Cht Current Account	CHF	Cash	BANK ACNT	Cash/Cash Management	Not Rateable	0.00		37,788.08	1	0.00	49,310.35	42,237.84	0.00%			
30/06/2023	SICLCBF	SICLCBFCFNHCLURR	Sicldbf Cnh Current Account	CNH	Cash	BANK ACNT	Cash/Cash Management	Not Rateable	0.00	0.04		1	0.00	-519,678.20	0.01	0.00%			
30/06/2023	SICLCBF	SICLCBFCFNCLURR	Sicldbf Cny Current Account	CNY	Cash	BANK ACNT	Cash/Cash Management	Not Rateable	0.00	2,649,647.43		1	0.00	1,456,135.19	364,761.73	0.02%			
30/06/2023	SICLCBF	SICLCBFCFOPCUIRR	Sicldbf Cop Current Account	COP	Cash	BANK ACNT	Cash/Cash Management	Not Rateable	0.00	1,901,125,006.47		1	0.00	1,083,304.43	455,274.23	0.03%			
30/06/2023	SICLCBF	SICLCBFCZKCURR	Sicldbf Czk Current Account	CZK	Cash	BANK ACNT	Cash/Cash Management	Not Rateable	0.00	11,228,280.38		1	0.00	294,090.17	515,806.27	0.03%			
30/06/2023	SICLCBF	SICLCBFKDKCURR	Sicldbf Dkk Current Account	DKK	Cash	BANK ACNT	Cash/Cash Management	Not Rateable	0.00	0	0.01	1	0.00	-20.02	0.00	0.00%			
30/06/2023	SICLCBF	SICLCBFEURCURR	Sicldbf Eur Current Account	EUR	Cash	BANK ACNT	Cash/Cash Management	Not Rateable	0.00	680,240.54		1	0.00	11,392.62	742,142.43	0.04%			
30/06/2023	SICLCBF	SICLCBFGBPFCURR	Sicldbf Gbp Current Account	GBP	Cash	BANK ACNT	Cash/Cash Management	Not Rateable	0.00	370,713.63		1	0.00	1,223,378.21	471,306.77	0.03%			
30/06/2023	SICLCBF	SICLCBFHKDCURR	Sicldbf Hkd Current Account	HKD	Cash	BANK ACNT	Cash/Cash Management	Not Rateable	0.00	0.44		1	0.00	-95.75	0.06	0.00%			
30/06/2023	SICLCBF	SICLCBFHUFCLURR	Sicldbf Huf Current Account	HUF	Cash	BANK ACNT	Cash/Cash Management	Not Rateable	0.00	-4,454,303,753.68		1	0.00	-12,691,319.04	-13,028,539.02	-0.72%			
30/06/2023	SICLCBF	SICLCBFIDRCURR	Sicldbf Idr Current Account	IDR	Cash	BANK ACNT	Cash/Cash Management	Not Rateable	0.00	2,200,844,369.00		1	0.00	4,711,724.00	146,796.36	0.01%			
30/06/2023	SICLCBF	SICLCBFINRCURR	Sicldbf Inr Current Account	INR	Cash	BANK ACNT	Cash/Cash Management	Not Rateable	0.00	1.86		1	0.00	-594,275.43	0.02	0.00%			
30/06/2023	SICLCBF	SICLCBFKRWCURR	Sicldbf Krw Current Account	KRW	Cash	BANK ACNT	Cash/Cash Management	Not Rateable	0.00	386,240.00		1	0.00	-32,606.91	293.13	0.00%			
30/06/2023	SICLCBF	SICLCBFMXNCURR	Sicldbf Mxn Current Account	MXN	Cash	BANK ACNT	Cash/Cash Management	Not Rateable	0.00	2,093,488.61		1	0.00	4,051,694.84	122,065.75	0.01%			
30/06/2023	SICLCBF	SICLCBFONUSDCCURR	Sicldbf Onshore Usd Current Account	USD	Cash	BANK ACNT	Cash/Cash Management	Not Rateable	0.00	1,228.66		1	0.00	1,228.66	1,228.66	0.00%			
30/06/2023	SICLCBF	SICLCBFPLNCLURR	Sicldbf Pln Current Account	PLN	Cash	BANK ACNT	Cash/Cash Management	Not Rateable	0.00	3.27		1	0.00	-1,166,912.90	0.80	0.00%			
30/06/2023	SICLCBF	SICLCBFSGDCURR	Sicldbf Sgd Current Account	SGD	Cash	BANK ACNT	Cash/Cash Management	Not Rateable	0.00	65.37		1	0.00	1,001.46	48.30	0.00%			
30/06/2023	SICLCBF	SICLCBFTHBCURR	Sicldbf Thb Current Account	THB	Cash	BANK ACNT	Cash/Cash Management	Not Rateable	0.00	0.24		1	0.00	76,828.26	0.01	0.00%			
30/06/2023	SICLCBF	SICLCBFSUSDCURR	Sicldbf Usd Current Account	USD	Cash	BANK ACNT	Cash/Cash Management	Not Rateable	0.00	60,574,834.35		1	0.00	60,574,834.35	60,574,834.35	3.36%			
30/06/2023	SICLCBF	SICLCBFZARCLURR	Sicldbf Zar Current Account	ZAR	Cash	BANK ACNT	Cash/Cash Management	Not Rateable	0.00	-124,829,193.81		1	0.00	-898,457.57	-6,607,778.41	-0.37%			
30/06/2023	SICLCBF	FFX-O2907925	Soc-Fr 31/07/2023 Sell Pln Buy Usd 4.154085	31-Jul-2023	0	PLN	Poland	FX FWRD -O	Local Currency	Not Rateable	7.23	0.0856	-25,864,639.65	99.381	0.00	-6,256,943.37	-6,326,571.74	-0.35%	
30/06/2023	SICLCBF	FFX-O2907925	Soc-Fr 31/07/2023 Sell Pln Buy Usd 4.154085	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0856	6,226,315.09	99.5527	0.00	6,256,943.37	6,198,465.21	0.34%	
30/06/2023	SICLCBF	FFX-O2905473	Sst-Us 31/07/2023 Buy Pln Sell Usd 4.177248	31-Jul-2023	0	PLN	Poland	FX FWRD -O	Local Currency	Not Rateable	7.23	0.0856	1,500,000.00	99.381	0.00	359,979.84	366,904.69	0.02%	
30/06/2023	SICLCBF	FFX-O2905473	Sst-Us 31/07/2023 Buy Pln Sell Usd 4.177248	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0856	-359,088.09	99.5527	0.00	-359,979.84	-357,481.91	-0.02%	
30/06/2023	SICLCBF	FFX-O2906206	Sst-Us 31/07/2023 Buy Pln Sell Usd 4.204776	31-Jul-2023	0	PLN	Poland	FX FWRD -O	Local Currency	Not Rateable	7.23	0.0856	13,859,120.03	99.381	0.00	3,327,360.04	3,389,984.10	0.19%	
30/06/2023	SICLCBF	FFX-O2906206	Sst-Us 31/07/2023 Buy Pln Sell Usd 4.204776	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0856	-3,296,042.18	99.5527	0.00	-3,327,360.04	-3,291,299.21	-0.18%	
30/06/2023	SICLCBF	FFX-O2908764	Sst-Us 31/07/2023 Buy Usd Sell Zar 18.71241	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0857	1,388,330.00	99.5527	0.00	1,388,330.00	1,382,120.10	0.08%	
30/06/2023	SICLCBF	FFX-O2908764	Sst-Us 31/07/2023 Buy Usd Sell Zar 18.71241	31-Jul-2023	0	ZAR	South Africa	FX FWRD -O	Local Currency	Not Rateable	9.13	0.0857	-25,978,999.76	99.2203	0.00	-1,388,330.00	-1,364,464.72	-0.08%	
30/06/2023	SICLCBF	FFX-O2908445	Sst-Us 31/07/2023 Sell Usd Buy Czk 21.64327	31-Jul-2023	0	CZK	Czech Republic	FX FWRD -O	Local Currency	Not Rateable	7.01	0.0857	37,592,628.53	99.3997	0.00	1,736,920.00	1,715,904.06	0.10%	
30/06/2023	SICLCBF	FFX-O2908445	Sst-Us 31/07/2023 Sell Usd Buy Czk 21.64327	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0857	-1,736,920.00	99.5527	0.00	-1,736,920.00	-1,729,150.88	-0.10%	
30/06/2023	SICLCBF	FFX-O2908450	Sst-Us 31/07/2023 Sell Usd Buy Pln 4.04669	31-Jul-2023	0	PLN	Poland	FX FWRD -O	Local Currency	Not Rateable	7.23	0.0857	3,742,783.58	99.381	0.00	924,900.00	915,496.57	0.05%	
30/06/2023	SICLCBF	FFX-O2908450	Sst-Us 31/07/2023 Sell Usd Buy Pln 4.04669	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0857	-924,900.00	99.5527	0.00	-924,900.00	-920,762.99	-0.05%	
30/06/2023	SICLCBF	FFX-O2904748	Sst-Us 31/07/2023 Sell Usd Buy Pln 4.193126	31-Jul-2023	0	PLN	Poland	FX FWRD -O	Local Currency	Not Rateable	7.23	0.0857	20,240,218.24	99.381	0.00	4,827,000.00	4,950,820.67	0.23%	
30/06/2023	SICLCBF	FFX-O2904748	Sst-Us 31/07/2023 Sell Usd Buy Pln 4.193126	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0857	-4,827,000.00	99.5527	0.00	-4,827,000.00	-4,805,409.16	-0.27%	
30/06/2023	SICLCBF	FFX-O2908449	Sst-Us 31/07/2023 Sell Usd Buy Zar 18.453812	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0857	-4,256,380.00	99.5527	0.00	-4,256,380.00	-4,237,341.51	-0.24%	
30/06/2023	SICLCBF	FFX-O2908449	Sst-Us 31/07/2023 Sell Usd Buy Zar 18.453812	31-Jul-2023	0	ZAR	South Africa	FX FWRD -O	Local Currency	Not Rateable	9.13	0.0857	78,546,434.62	99.2203	0.00	4,256,380.00	4,125,402.82	0.23%	
30/06/2023	SICLCBF	FFX-O2909136	Stc-Gb 02/08/2023 Sell Usd Buy Brl 4.833	02-Aug-2023	0	BRL	Brazil	FX FWRD -O	Local Currency	Not Rateable	12.32	0.0912	62,249,040.00	98.8835	0.00	12,880,000.00	12,759,961.63	0.71%	
30/06/2023	SICLCBF	FFX-O2909136	Stc-Gb 02/08/2023 Sell Usd Buy Brl 4.833	02-Aug-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.23	0.0912	-12,880,000.00	99.523	0.00	-12,880,000.00	-12,818,568.79	-0.71%	
30/06/2023	SICLCBF	FFX-O2907538	Stc-Gb 06/09/2023 Buy Thb Sell Usd 34.5354	06-Sep-2023	0	THB	Thailand	FX FWRD -O	Local Currency	Not Rateable	2.28	0.1881	234,935,849.06	99.5711	0.00	6,744,247.14	6,621,708.27	0.37%	
30/06/2023	SICLCBF	FFX-O2907538	Stc-Gb 06/09/2023 Buy Thb Sell Usd 34.5354	06-Sep-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.41	0.1881	-6,802,754.54	98.9885	0.00	-6,744,247.14	-6,733,947.34	-0.37%	
30/06/2023	SICLCBF	FFX-O2907037	Stc-Gb 10/08/2023 Sell Usd Buy Cnh 7.0315	10-Aug-2023	0	CNH	China	FX FWRD -O	Local Currency	Not Rateable	1.91	0.1132	61,103,735.00	99.7855	0.00	8,690,000.00	8,381,355.96	0.46%	
30/06/2023	SICLCBF	FFX-O2907037	Stc-Gb 10/08/2023 Sell Usd Buy Cnh 7.0315	10-Aug-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.27	0.1132	-8,690,000.00	99.4034	0.00	-8,690,000.00	-8,638,160.50	-0.48%	
30/06/2023	SICLCBF	FFX-O2906510	Stc-Gb 30/08/2023 Sell Myr Buy Usd 4.570443	30-Aug-2023	0	MYR	Malaysia	FX FWRD -O	Local Currency	Not Rateable	2.64	0.1687	-11,582,751.75	99.5554	0.00	-2,517,442.24	-2,470,543.00	-0.14%	
30/06/2023	SICLCBF	FFX-O2906510	Stc-Gb 30/08/2023 Sell Myr Buy Usd 4.570443	30-Aug-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.37	0.1687	2,534,273.32	99.0977	0.00	2,517,442.24	2,511,408.50	0.14%	
30/06/2023	SICLCBF	FFX-O2906740	Stc-Gb 31/07/2023 Buy Mxn Sell Usd 17.87019	31-Jul-2023	0	MXN	Mexico	FX FWRD -O	Local Currency	Not Rateable	13.12	0.0851	16,895,677.51	98.883	0.00	956,517.02	974,138.65	0.05%	
30/06/2023	SICLCBF	FFX-O2906740	Stc-Gb 31/07/2023 Buy Mxn Sell Usd 17.87019	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0851	-945,467.14	99.5527	0.00	-956,517.02	-941,238.13	-0.05%	
30/06/2023	SICLCBF	FFX-O2906157	Stc-Gb 31/07/2023 Buy Usd Sell Czk 22.03368	31-Jul-2023	0	CZK	Czech Republic	FX FWRD -O	Local Currency	Not Rateable	7.01	0.0857	-13,400,223.17	99.3997	0.00	-608,170.00	-611,649.10	-0.03%	
30/06/2023	SICLCBF	FFX-O2906157	Stc-Gb 31/07/2023 Buy Usd Sell Czk 22.03368	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0857	608,170.00	99.5527	0.00	608,170.00	605,449.70	0.03%	
30/06/2023	SICLCBF	FFX-O2906156	Stc-Gb 31/07/2023 Buy Usd Sell Huf 355.3712	31-Jul-2023	0	HUF	Hungary	FX FWRD -O	Local Currency	Not Rateable	16.17	0.0857	-215,401,145.46	98.6288	0.00	-606,130.00	-621,382.80	-0.03%	
30/06/2023	SICLCBF	FFX-O2906156	Stc-Gb 31/07/2023 Buy Usd Sell Huf 355.3712	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0857	606,130.00	99.5527	0.00	606,130.00	603,418.82	0.03%	
30/06/2023	SICLCBF	FFX-O2908439	Stc-Gb 31/07/2023 Sell Pen Buy Usd 3.65	31-Jul-2023	0	PEN	Peru	FX FWRD -O	Local Currency	Not Rateable	8.92	0.0855	-25,324,914.21	99.2375	0.00	-6,948,708.13	-6,933,302.53	-0.38%	
30/06/2023	SICLCBF	FFX-O2908439	Stc-Gb 31/07/2023 Sell Pen Buy Usd 3.65	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0855	6,938,332.66	99.5527	0.00	6,948,708.13	6,907,297.98	0.38%	
30/06/2023	SICLCBF	FFX-O2908479	Stc-Gb 31/07/2023 Sell Usd Buy Cop 4183.65	31-Jul-2023	0	COP	Colombia	FX FWRD -O	Local Currency	Not Rateable	18.44	0.0857	3,750,642,225.00	98.4368	0.00	896,500.00	884,149.46	0.05%	
30/06/2023	SICLCBF	FFX-O2908479	Stc-Gb 31/07/2023 Sell Usd Buy Cop 4183.65	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0857	-896,500.00	99.5527	0.00	-896,500.00	-892,490.02	-0.05%	
30/06/2023	SICLCBF	FFX-O2908446	Stc-Gb 31/07/2023 Sell Usd Buy Thb 34.8535	31-Jul-2023	0	THB	Thailand	FX FWRD -O	Local Currency	Not Rateable	2.13	0.0857	147,173,783.24	99.8167	0.00	4,222,640.00	4,158,351.03	0.23%	
30/06/2023	SICLCBF	FFX-O2908446	Stc-Gb 31/07/2023 Sell Usd Buy Thb 34.8535	31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0857	-4,222,640.00	99.5527	0.00	-4,222,640.00	-4,203,752.42	-0.23%	
30/06/2023	SICLCBF	THCP1328X	Thailand Cpi 1.25% 12/03/2028 (Rega)	TH0623A38308	12-Mar-2028	1.25	THB	Thailand	INDEX BOND	Local Currency	Baa1/BBB+	7.16	4.4092	256,082,000.00	95.0306	30,830.60	7,773,853.91	7,808,244.30	0.43%
30/06/2023	SICLCBF	THGOV0628F	Thailand Government Bond 2.35% 17/06/2026	TH0623036603	17-Jun-2026	2.35	THB	Thailand	GOVERNMENT	Local Currency	Baa1/BBB+	2.21	2.8468	536,072,000.00	100.4142	12,700.78			

30/06/2023	SICLCBF	THGOV1235F	Thailand Govt 1.585% 17/12/2035	TH062303FC01	17-Dec-2035	1.585	THB	Thailand	GOVERNMENT	Local Currency	Baa1/BBB+	2.77	11.1008	565,839,000.00	87.6348	9,041.89	15,273,664.34	14,045,473.89	0.78%
30/06/2023	SICLCBF	THGOV0635F	Thailand Govt 1.6% 17/06/2035	TH062303F608	17-Jun-2035	1.6	THB	Thailand	GOVERNMENT	Local Currency	Baa1/BBB+	2.73	10.6992	122,727,000.00	88.5063	1,979.68	3,896,949.52	3,076,742.49	0.17%
30/06/2023	SICLCBF	THGOV0642F	Thailand Govt 2% 17/06/2042	TH062303M604	17-Jun-2042	2	THB	Thailand	GOVERNMENT	Local Currency	Baa1/BBB+	3.03	15.3087	206,477,000.00	85.2825	4,163.32	6,728,542.34	4,988,631.20	0.28%
30/06/2023	SICLCBF	THGOV1231F	Thailand Govt 2% 17/12/2031	TH0623X3BC03	17-Dec-2031	2	THB	Thailand	GOVERNMENT	Local Currency	Baa1/BBB+	2.46	7.7127	249,411,000.00	96.5041	5,029.03	6,740,158.81	6,818,188.84	0.38%
30/06/2023	SICLCBF	THGOV0646F	Thailand Govt 2.875% 17/06/2046	TH062303Q605	17-Jun-2046	2.875	THB	Thailand	GOVERNMENT	Local Currency	Baa1/BBB+	3.22	16.4724	158,642,000.00	94.4304	4,598.25	4,565,023.91	4,245,100.01	0.24%
30/06/2023	SICLCBF	THGOV0638F	Thailand Govt 3.3% 17/06/2038	TH062303602	17-Jun-2038	3.3	THB	Thailand	GOVERNMENT	Local Currency	Baa1/BBB+	2.91	11.8239	268,457,000.00	104.7614	8,931.52	9,949,545.90	7,969,852.63	0.44%
30/06/2023	SICLCBF	THGOV0636F	Thailand Govt 3.4% 17/06/2036	TH062303G606	17-Jun-2036	3.4	THB	Thailand	GOVERNMENT	Local Currency	Baa1/BBB+	2.83	10.5129	393,456,000.00	106.197	13,486.93	13,127,990.90	11,841,062.75	0.66%
30/06/2023	SICLCBF	THGOV0667F	Thailand Govt 3.6% 17/06/2067	TH062303H604	17-Jun-2067	3.6	THB	Thailand	GOVERNMENT	Local Currency	Baa1/BBB+	3.68	21.7733	135,258,000.00	98.3711	4,909.11	4,249,617.18	3,771,235.05	0.21%
30/06/2023	SICLCBF	THGOV332F	Thailand Govt 3.775% 25/06/2032	TH0623A3C606	25-Jun-2032	3.775	THB	Thailand	GOVERNMENT	Local Currency	Baa1/BBB+	2.49	7.6776	350,846,000.00	110.316	5,135.64	12,100,560.68	10,960,895.01	0.61%
30/06/2023	SICLCBF	FFX-O2907896	Ubs-Ch 10/08/2023 Sell Usd Buy Cnh 7.1305		10-Aug-2023	0	CNH	China	FX FWRD -O	Local Currency	Not Rateable	1.91	0.1132	126,687,593.50	99.7855	0.00	17,767,000.00	17,377,232.62	0.96%
30/06/2023	SICLCBF	FFX-O2907896	Ubs-Ch 10/08/2023 Sell Usd Buy Cnh 7.1305		10-Aug-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.27	0.1132	-17,767,000.00	99.4034	0.00	-17,767,000.00	-17,661,012.38	-0.98%
30/06/2023	SICLCBF	FFX-O2908369	Ubs-Ch 31/07/2023 Buy Mm Sell Usd 17.3015		31-Jul-2023	0	MXN	Mexico	FX FWRD -O	Local Currency	Not Rateable	13.12	0.0851	168,072,251.62	98.883	0.00	9,819,311.87	9,690,388.30	0.54%
30/06/2023	SICLCBF	FFX-O2908369	Ubs-Ch 31/07/2023 Buy Mm Sell Usd 17.3015		31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0851	-9,714,316.77	99.5527	0.00	-9,819,311.87	-9,670,865.30	-0.54%
30/06/2023	SICLCBF	FFX-O2907674	Ubs-Ch 31/07/2023 Buy Mm Sell Usd 17.599824		31-Jul-2023	0	MXN	Mexico	FX FWRD -O	Local Currency	Not Rateable	13.12	0.0851	54,086,334.48	98.883	0.00	3,112,748.20	3,118,406.39	0.17%
30/06/2023	SICLCBF	FFX-O2907674	Ubs-Ch 31/07/2023 Buy Mm Sell Usd 17.599824		31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0851	-3,073,117.92	99.5527	0.00	-3,112,748.20	-3,059,372.08	-0.17%
30/06/2023	SICLCBF	FFX-O2908758	Ubs-Ch 31/07/2023 Buy Usd Sell Thb 35.1191		31-Jul-2023	0	THB	Thailand	FX FWRD -O	Local Currency	Not Rateable	2.13	0.0857	-69,556,889.46	99.8167	0.00	-1,980,600.00	-1,965,309.01	-0.11%
30/06/2023	SICLCBF	FFX-O2908758	Ubs-Ch 31/07/2023 Buy Usd Sell Thb 35.1191		31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0857	1,980,600.00	99.5527	0.00	1,980,600.00	1,971,740.91	0.11%
30/06/2023	SICLCBF	FFX-O2908478	Ubs-Ch 31/07/2023 Sell Usd Buy Clp 811.042		31-Jul-2023	0	CLP	Chile	FX FWRD -O	Local Currency	Not Rateable	9.75	0.0857	911,797,748.00	99.167	0.00	1,124,230.00	1,127,223.90	0.06%
30/06/2023	SICLCBF	FFX-O2908478	Ubs-Ch 31/07/2023 Sell Usd Buy Clp 811.042		31-Jul-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.22	0.0857	-1,124,230.00	99.5527	0.00	-1,124,230.00	-1,119,201.40	-0.06%
30/06/2023	SICLCBF	FFX-O2908250	Ubs-Ch 31/08/2023 Buy Thb Sell Usd 34.3909		31-Aug-2023	0	THB	Thailand	FX FWRD -O	Local Currency	Not Rateable	2.30	0.1715	380,678,000.00	99.6059	0.00	10,989,549.65	10,733,220.90	0.60%
30/06/2023	SICLCBF	FFX-O2908250	Ubs-Ch 31/08/2023 Buy Thb Sell Usd 34.3909		31-Aug-2023	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.38	0.1715	-11,068,149.11	99.0822	0.00	-10,989,549.65	-10,967,561.09	-0.61%
30/06/2023	SICLCBF	UYREP40FX	Uruguay 3.875% 02/07/2040 - Glb Inf	US917288BL51	02-Jul-2040	3.875	UYU	Uruguay	INDEX BOND	Local Currency	Baa2/BBB	3.47	12.2942	427,472,340.00	105.115	273,833.27	9,983,939.18	15,297,007.54	0.85%
30/06/2023	SICLCBF	UYREP28FX	Uruguay Linker 4.375% 15/12/2028	US917288BD36	15-Dec-2028	4.375	UYU	Uruguay	INDEX BOND	Local Currency	Baa2/BBB	3.32	4.8426	29,164,007.00	105.24	3,582.39	1,534,591.12	2,071,756.08	0.11%

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