

Portfolio Holdings



| Date | Portfolio | Security ID | Security | ISIN | Maturity | Ds | Coupon | CCY | Country | Security Type | Investmer | Ashmore rat | YTM | Duration* | Nominal | Clean Price | Accrued interest | Total Cost | Market Value | % NAV | |
|------------|-----------|------------------|---------------------------------|-------------------|-------------|-------------|--------|-----|---------|----------------|--------------|--------------|--------------|-----------|-------------|----------------|------------------|------------|--------------|-------------|--------|
| 30/09/2023 | SICIGTRF | ALF-USDI | Ashmore Sicav Global | LU2357941447 | | | | USD | Other | FUND MM | Cash/Cash | 1 | 0.00 | 0 | 965,200.82 | 1 | 0.00 | 924,432.83 | 965,200.82 | 9.82% | |
| 30/09/2023 | SICIGTRF | PEBCP0730RF | Banco De Credito Del | US055971V2C81 | 01-Jul-2030 | | 3.125 | USD | Peru | CORPORATE | Corporate D | Baa3/BBB- | 4.55 | 1.6294 | 15,000.00 | 91.7979 | 114.58 | 14,100.01 | 13,884.27 | 0.14% | |
| 30/09/2023 | SICIGTRF | ILHAP0132RV | Bank Hapoalim Var 21 | IL0066204707 | 21-Jan-2032 | | 3.255 | USD | Israel | CORPORATE | Corporate D | Baa2/BBB | 5.49 | 2.9445 | 200,000.00 | 85.2488 | 1,229.67 | 173,100.00 | 171,727.27 | 1.75% | |
| 30/09/2023 | SICIGTRF | FFX-02908969 | Bar-Gb 11/10/2023 | Buy Sgd Sell Usd | 1.351% | 11-Oct-2023 | | 0 | SGD | FX FWRD -O | Local Currer | Not Rateable | 3.81 | 0.0333 | 110,000.00 | 99.8732 | 0.00 | 81,097.02 | 80,489.87 | 0.82% | |
| 30/09/2023 | SICIGTRF | FFX-02908969 | Bar-Gb 11/10/2023 | Buy Sgd Sell Usd | 1.351% | 11-Oct-2023 | | 0 | USD | G7 | FX FWRD -O | Local Currer | Not Rateable | 5.31 | 0.0333 | -81,405.38 | 99.8232 | 0.00 | -81,097.02 | -81,261.47 | -0.83% |
| 30/09/2023 | SICIGTRF | FFX-02911719 | Bar-Gb 31/10/2023 | Buy Ron Sell Usd | 4.438% | 31-Oct-2023 | | 0 | RON | Romania | FX FWRD -O | Local Currer | Not Rateable | 6.30 | 0.0884 | 19,000.00 | 99.4435 | 0.00 | 4,268.13 | 4,021.77 | 0.04% |
| 30/09/2023 | SICIGTRF | FFX-02911719 | Bar-Gb 31/10/2023 | Buy Ron Sell Usd | 4.438% | 31-Oct-2023 | | 0 | USD | G7 | FX FWRD -O | Local Currer | Not Rateable | 5.32 | 0.0884 | -4,280.77 | 99.5292 | 0.00 | -4,268.13 | -4,260.62 | -0.04% |
| 30/09/2023 | SICIGTRF | FFX-02911824 | Bar-Gb 31/10/2023 | Buy Usd Sell Czk | 22.066% | 31-Oct-2023 | | 0 | CZK | Czech Republic | FX FWRD -O | Local Currer | Not Rateable | 7.02 | 0.0885 | -1,147,623.36 | 99.38 | 0.00 | -52,000.00 | -49,578.70 | -0.50% |
| 30/09/2023 | SICIGTRF | FFX-02911824 | Bar-Gb 31/10/2023 | Buy Usd Sell Czk | 22.066% | 31-Oct-2023 | | 0 | USD | G7 | FX FWRD -O | Local Currer | Not Rateable | 5.32 | 0.0885 | 52,000.00 | 99.5292 | 0.00 | 52,000.00 | 51,755.23 | 0.53% |
| 30/09/2023 | SICIGTRF | FFX-02915184 | Bar-Gb 31/10/2023 | Buy Usd Sell Huf | 366.33 | 31-Oct-2023 | | 0 | HUF | Hungary | FX FWRD -O | Local Currer | Not Rateable | 12.64 | 0.0885 | -9,614,579.95 | 98.889 | 0.00 | -26,245.68 | -25,922.47 | -0.26% |
| 30/09/2023 | SICIGTRF | FFX-02915184 | Bar-Gb 31/10/2023 | Buy Usd Sell Huf | 366.33 | 31-Oct-2023 | | 0 | USD | G7 | FX FWRD -O | Local Currer | Not Rateable | 5.32 | 0.0885 | 26,245.68 | 99.5292 | 0.00 | 26,245.68 | 26,122.14 | 0.27% |
| 30/09/2023 | SICIGTRF | FFX-02915352 | Bar-Gb 31/10/2023 | Buy Usd Sell Pln | 4.3341% | 31-Oct-2023 | | 0 | PLN | Poland | FX FWRD -O | Local Currer | Not Rateable | 6.47 | 0.0885 | -133,300.51 | 99.4284 | 0.00 | -30,872.62 | -30,363.61 | -0.31% |
| 30/09/2023 | SICIGTRF | FFX-02915352 | Bar-Gb 31/10/2023 | Buy Usd Sell Pln | 4.3180% | 31-Oct-2023 | | 0 | USD | G7 | FX FWRD -O | Local Currer | Not Rateable | 5.32 | 0.0885 | 30,870.82 | 99.5292 | 0.00 | 30,870.82 | 30,725.51 | 0.31% |
| 30/09/2023 | SICIGTRF | FFX-02915299 | Bar-Gb 31/10/2023 | Buy Usd Sell Pln | 4.3341% | 31-Oct-2023 | | 0 | PLN | Poland | FX FWRD -O | Local Currer | Not Rateable | 6.47 | 0.0885 | -82,908.35 | 99.4284 | 0.00 | -19,129.18 | -18,885.12 | -0.19% |
| 30/09/2023 | SICIGTRF | FFX-02915299 | Bar-Gb 31/10/2023 | Buy Usd Sell Pln | 4.3341% | 31-Oct-2023 | | 0 | USD | G7 | FX FWRD -O | Local Currer | Not Rateable | 5.32 | 0.0885 | 19,129.18 | 99.5292 | 0.00 | 19,129.18 | 19,039.14 | 0.19% |
| 30/09/2023 | SICIGTRF | FFX-02913308 | Bar-Gb 31/10/2023 | Sell Czk Buy Usd | 22.174% | 31-Oct-2023 | | 0 | CZK | Czech Republic | FX FWRD -O | Local Currer | Not Rateable | 7.02 | 0.0883 | -371,510.59 | 99.38 | 0.00 | -16,822.27 | -16,049.70 | -0.16% |
| 30/09/2023 | SICIGTRF | FFX-02913308 | Bar-Gb 31/10/2023 | Sell Czk Buy Usd | 22.174% | 31-Oct-2023 | | 0 | USD | G7 | FX FWRD -O | Local Currer | Not Rateable | 5.32 | 0.0883 | 16,753.68 | 99.5292 | 0.00 | 16,822.27 | 16,674.82 | 0.17% |
| 30/09/2023 | SICIGTRF | FFX-02915066 | Bar-Gb 31/10/2023 | Sell Ron Buy Usd | 4.586% | 31-Oct-2023 | | 0 | RON | Romania | FX FWRD -O | Local Currer | Not Rateable | 6.30 | 0.0884 | -54,802.31 | 99.4435 | 0.00 | -11,966.88 | -11,600.11 | -0.12% |
| 30/09/2023 | SICIGTRF | FFX-02915066 | Bar-Gb 31/10/2023 | Sell Ron Buy Usd | 4.586% | 31-Oct-2023 | | 0 | USD | G7 | FX FWRD -O | Local Currer | Not Rateable | 5.32 | 0.0884 | 11,948.95 | 99.5292 | 0.00 | 11,966.88 | 11,892.70 | 0.12% |
| 30/09/2023 | SICIGTRF | FFX-02916514 | Brp-Fr 11/10/2023 | Buy Inr Buy Usd | 83.172% | 11-Oct-2023 | | 0 | INR | India | FX FWRD -O | Local Currer | Not Rateable | 6.42 | 0.0333 | -1,233,832.38 | 99.7866 | 0.00 | -14,834.71 | -14,826.36 | -0.15% |
| 30/09/2023 | SICIGTRF | FFX-02916514 | Brp-Fr 11/10/2023 | Sell Inr Buy Usd | 83.172% | 11-Oct-2023 | | 0 | USD | G7 | FX FWRD -O | Local Currer | Not Rateable | 5.31 | 0.0333 | 14,834.71 | 99.8232 | 0.00 | 14,834.71 | 14,808.49 | 0.15% |
| 30/09/2023 | SICIGTRF | FFX-02916650 | Brp-Fr 11/10/2023 | Sell Sgd Buy Usd | 1.3616% | 11-Oct-2023 | | 0 | SGD | Singapore | FX FWRD -O | Local Currer | Not Rateable | 3.81 | 0.0333 | -110,000.00 | 99.8732 | 0.00 | -80,491.73 | -80,489.87 | -0.82% |
| 30/09/2023 | SICIGTRF | FFX-02916650 | Brp-Fr 11/10/2023 | Sell Sgd Buy Usd | 1.3616% | 11-Oct-2023 | | 0 | USD | G7 | FX FWRD -O | Local Currer | Not Rateable | 5.31 | 0.0333 | 80,784.16 | 99.8232 | 0.00 | 80,491.73 | 80,641.35 | 0.82% |
| 30/09/2023 | SICIGTRF | FFX-02916406 | Brp-Fr 11/12/2023 | Buy Inr Sell Usd | 83.436% | 11-Dec-2023 | | 0 | INR | India | FX FWRD -O | Local Currer | Not Rateable | 7.26 | 0.1999 | 1,233,832.38 | 98.5501 | 0.00 | 14,834.71 | 14,642.65 | 0.15% |
| 30/09/2023 | SICIGTRF | FFX-02916406 | Brp-Fr 11/12/2023 | Buy Inr Sell Usd | 83.436% | 11-Dec-2023 | | 0 | USD | G7 | FX FWRD -O | Local Currer | Not Rateable | 5.36 | 0.1999 | -14,787.77 | 98.9241 | 0.00 | -14,834.71 | -14,628.67 | -0.15% |
| 30/09/2023 | SICIGTRF | FFX-02914782 | Brp-Fr 11/12/2023 | Buy Krw Sell Usd | 1315.6% | 11-Dec-2023 | | 0 | KRW | South Korea | FX FWRD -O | Local Currer | Not Rateable | 3.45 | 0.2014 | 354,044,355.00 | 99.3057 | 0.00 | 267,708.40 | 260,550.22 | 2.65% |
| 30/09/2023 | SICIGTRF | FFX-02914782 | Brp-Fr 11/12/2023 | Buy Krw Sell Usd | 1315.6% | 11-Dec-2023 | | 0 | USD | G7 | FX FWRD -O | Local Currer | Not Rateable | 5.36 | 0.2014 | -269,112.46 | 98.9241 | 0.00 | -267,708.40 | -266,217.10 | -2.71% |
| 30/09/2023 | SICIGTRF | FFX-02916655 | Brp-Fr 12/01/2024 | Buy Sgd Sell Usd | 1.3557% | 12-Jan-2024 | | 0 | SGD | Singapore | FX FWRD -O | Local Currer | Not Rateable | 3.73 | 0.2885 | 110,000.00 | 98.9233 | 0.00 | 80,491.73 | 79,724.27 | 0.81% |
| 30/09/2023 | SICIGTRF | FFX-02916655 | Brp-Fr 12/01/2024 | Buy Sgd Sell Usd | 1.3557% | 12-Jan-2024 | | 0 | USD | G7 | FX FWRD -O | Local Currer | Not Rateable | 5.40 | 0.2885 | -81,134.83 | 98.4504 | 0.00 | -80,491.73 | -79,877.64 | -0.81% |
| 30/09/2023 | SICIGTRF | FFX-02916019 | Brp-Fr 25/10/2023 | Sell Eur Buy Usd | 1.0660% | 25-Oct-2023 | | 0 | EUR | G7 | FX FWRD -O | Local Currer | Not Rateable | 4.02 | 0.072 | -73,489.38 | 99.7104 | 0.00 | -78,776.94 | -77,581.59 | -0.79% |
| 30/09/2023 | SICIGTRF | FFX-02916019 | Brp-Fr 25/10/2023 | Sell Eur Buy Usd | 1.0660% | 25-Oct-2023 | | 0 | USD | G7 | FX FWRD -O | Local Currer | Not Rateable | 5.32 | 0.072 | 78,342.82 | 99.6174 | 0.00 | 78,776.94 | 78,043.11 | 0.79% |
| 30/09/2023 | SICIGTRF | FFX-02910650 | Brp-Fr 31/10/2023 | Buy Czk Sell Usd | 21.220% | 31-Oct-2023 | | 0 | CZK | Czech Republic | FX FWRD -O | Local Currer | Not Rateable | 7.02 | 0.0883 | 3,934,295.32 | 99.38 | 0.00 | 185,817.06 | 169,966.25 | 1.73% |
| 30/09/2023 | SICIGTRF | FFX-02910650 | Brp-Fr 31/10/2023 | Buy Czk Sell Usd | 21.220% | 31-Oct-2023 | | 0 | USD | G7 | FX FWRD -O | Local Currer | Not Rateable | 5.32 | 0.0883 | -185,399.82 | 99.5292 | 0.00 | -185,817.06 | -184,527.12 | -1.88% |
| 30/09/2023 | SICIGTRF | FFX-02911651 | Brp-Fr 31/10/2023 | Buy Pln Sell Usd | 4.0167% | 31-Oct-2023 | | 0 | PLN | Poland | FX FWRD -O | Local Currer | Not Rateable | 6.47 | 0.0884 | 15,000.00 | 99.4284 | 0.00 | 3,736.92 | 3,416.75 | 0.03% |
| 30/09/2023 | SICIGTRF | FFX-02911651 | Brp-Fr 31/10/2023 | Buy Pln Sell Usd | 4.0167% | 31-Oct-2023 | | 0 | USD | G7 | FX FWRD -O | Local Currer | Not Rateable | 5.32 | 0.0884 | -3,734.38 | 99.5292 | 0.00 | -3,736.92 | -3,716.80 | -0.04% |
| 30/09/2023 | SICIGTRF | FFX-02911470 | Brp-Fr 31/10/2023 | Buy Thb Sell Usd | 34.176% | 31-Oct-2023 | | 0 | THB | Thailand | FX FWRD -O | Local Currer | Not Rateable | 2.05 | 0.0887 | 624,000.00 | 99.8179 | 0.00 | 18,126.36 | 17,056.60 | 0.17% |
| 30/09/2023 | SICIGTRF | FFX-02911470 | Brp-Fr 31/10/2023 | Buy Thb Sell Usd | 34.176% | 31-Oct-2023 | | 0 | USD | G7 | FX FWRD -O | Local Currer | Not Rateable | 5.32 | 0.0887 | -18,258.43 | 99.5292 | 0.00 | -18,126.36 | -18,172.48 | -0.18% |
| 30/09/2023 | SICIGTRF | FFX-02915163 | Brp-Fr 31/10/2023 | Buy Usd Sell Huf | 366.87 | 31-Oct-2023 | | 0 | HUF | Hungary | FX FWRD -O | Local Currer | Not Rateable | 12.64 | 0.0885 | -9,448,487.38 | 98.889 | 0.00 | -25,754.32 | -25,474.66 | -0.26% |
| 30/09/2023 | SICIGTRF | FFX-02915163 | Brp-Fr 31/10/2023 | Buy Usd Sell Huf | 366.87 | 31-Oct-2023 | | 0 | USD | G7 | FX FWRD -O | Local Currer | Not Rateable | 5.32 | 0.0885 | 25,754.32 | 99.5292 | 0.00 | 25,754.32 | 25,633.09 | 0.26% |
| 30/09/2023 | SICIGTRF | FFX-02912635 | Brp-Fr 31/10/2023 | Buy Pln Buy Usd | 4.0772% | 31-Oct-2023 | | 0 | PLN | Poland | FX FWRD -O | Local Currer | Not Rateable | 6.47 | 0.0884 | -14,601.00 | 99.4284 | 0.00 | -3,613.08 | -3,325.86 | -0.03% |
| 30/09/2023 | SICIGTRF | FFX-02912635 | Brp-Fr 31/10/2023 | Sell Pln Buy Usd | 4.0772% | 31-Oct-2023 | | 0 | USD | G7 | FX FWRD -O | Local Currer | Not Rateable | 5.32 | 0.0884 | 3,581.07 | 99.5292 | 0.00 | 3,613.08 | 3,564.21 | 0.04% |
| 30/09/2023 | SICIGTRF | CMSICIGTRFDBUSO | Call Money Scigrtrf Db Usd Otc | | | | 5.33 | USD | Cash | CALL MONEY | Cash/Cash | 1 | Not Rateable | 0.00 | 306.05 | 1 | 1.27 | 306.05 | 307.32 | 0.00% | |
| 30/09/2023 | SICIGTRF | CMSICIGTRFHBSUSC | Call Money Scigrtrf Hsb Usd Ccp | | | | | USD | Cash | CALL MONEY | Cash/Cash | 1 | Not Rateable | 0.00 | -17,079.11 | 1 | 0.00 | -17,079.11 | -17,079.11 | -0.17% | |
| 30/09/2023 | SICIGTRF | CMSICIGTRFHBSUSO | Call Money Scigrtrf Hsb Usd Otc | | | | 5.33 | USD | Cash | CALL MONEY | Cash/Cash | 1 | Not Rateable | 0.00 | -0.03 | 1 | 0.00 | -0.03 | -0.03 | 0.00% | |
| 30/09/2023 | SICIGTRF | CMSICIGTRFMLSUSO | Call Money Scigrtrf Ml Usd Otc | | | | 5.33 | USD | Cash | CALL MONEY | Cash/Cash | 1 | Not Rateable | 0.00 | 102.97 | 1 | 0.43 | 102.97 | 103.40 | 0.00% | |
| 30/09/2023 | SICIGTRF | SWAP3606400 | Cb-Hsbc 20250318 | Pay Cnrn007 Fixed | 2.58% | 18-Mar-2025 | 2.05 | CNY | China | SWAP IRS | Local Currer | Not Rateable | 2.03 | 1.4134 | 161,000.00 | 100.8171 | 17.15 | 23,074.50 | 22,239.84 | 0.23% | |
| 30/09/2023 | SICIGTRF | SWAP3606400 | Cb-Hsbc 20250318 | Pay Cnrn007 Fixed | 2.58% | 18-Mar-2025 | 2.05 | CNY | China | SWAP IRS | Local Currer | Not Rateable | 2.07 | 0 | -161,000.00 | 100 | | | | | |

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|------------|----------|--------------|---|-------------|---------|-------------|----------------|---------------------------|---------------------------|--------|----------------|----------------|----------|-------------|-------------|-------------|--------|
| 30/09/2023 | SICIGTRF | SWAP3608299 | Cb-Hsbc 20251220 Pay Wibr6m Fixed 4.297 | 20-Dec-2025 | PLN | Poland | SWAP IRS | Local Currer Not Rateable | 0.00 | 0 | -700,000.00 | 100 | 0.00 | -160,716.34 | -160,364.72 | -1.63% | |
| 30/09/2023 | SICIGTRF | SWAP3608299 | Cb-Hsbc 20251220 Pay Wibr6m Fixed 4.297 | 20-Dec-2025 | PLN | Poland | SWAP IRS | Local Currer Not Rateable | 3.85 | 2.1078 | 700,000.00 | 100.0022 | 0.00 | 160,716.34 | 160,368.26 | 1.63% | |
| 30/09/2023 | SICIGTRF | SWAP3608074 | Cb-Hsbc 20260717 Pay Kwcdc Fixed 3.56 | 17-Jul-2026 | KRW | South Korea | SWAP IRS | Local Currer Not Rateable | 3.81 | 0 | -49,290,000.00 | 100 | -277.71 | -38,687.65 | -38,805.05 | -0.37% | |
| 30/09/2023 | SICIGTRF | SWAP3608074 | Cb-Hsbc 20260717 Pay Kwcdc Fixed 3.56 | 17-Jul-2026 | KRW | South Korea | SWAP IRS | Local Currer Not Rateable | 3.90 | 2.5554 | 49,290,000.00 | 99.2603 | 263.64 | 38,687.65 | 36,520.81 | 0.37% | |
| 30/09/2023 | SICIGTRF | SWAP3608095 | Cb-Hsbc 20260719 Pay Kwcdc Fixed 3.535 | 19-Jul-2026 | KRW | South Korea | SWAP IRS | Local Currer Not Rateable | 3.81 | 0 | -49,020,000.00 | 100 | -268.72 | -38,705.09 | -36,595.98 | -0.37% | |
| 30/09/2023 | SICIGTRF | SWAP3608095 | Cb-Hsbc 20260719 Pay Kwcdc Fixed 3.535 | 19-Jul-2026 | KRW | South Korea | SWAP IRS | Local Currer Not Rateable | 3.90 | 2.5639 | 49,020,000.00 | 99.1926 | 253.32 | 38,705.09 | 36,287.29 | 0.37% | |
| 30/09/2023 | SICIGTRF | SWAP3608116 | Cb-Hsbc 20260720 Pay Kwcdc Fixed 3.49 | 20-Jul-2026 | KRW | South Korea | SWAP IRS | Local Currer Not Rateable | 3.81 | 0 | -49,288,000.00 | 100 | -266.44 | -39,103.49 | -36,792.30 | -0.37% | |
| 30/09/2023 | SICIGTRF | SWAP3608116 | Cb-Hsbc 20260720 Pay Kwcdc Fixed 3.49 | 20-Jul-2026 | KRW | South Korea | SWAP IRS | Local Currer Not Rateable | 3.90 | 2.5657 | 49,288,000.00 | 99.0726 | 247.97 | 39,103.49 | 36,435.11 | 0.37% | |
| 30/09/2023 | SICIGTRF | SWAP3608137 | Cb-Hsbc 20260721 Pay Kwcdc Fixed 3.54 | 21-Jul-2026 | KRW | South Korea | SWAP IRS | Local Currer Not Rateable | 3.81 | 0 | -49,560,000.00 | 100 | -264.14 | -39,130.84 | -36,991.57 | -0.38% | |
| 30/09/2023 | SICIGTRF | SWAP3608137 | Cb-Hsbc 20260721 Pay Kwcdc Fixed 3.54 | 21-Jul-2026 | KRW | South Korea | SWAP IRS | Local Currer Not Rateable | 3.90 | 2.5666 | 49,560,000.00 | 99.2062 | 249.34 | 39,130.84 | 36,685.25 | 0.37% | |
| 30/09/2023 | SICIGTRF | SWAP3608152 | Cb-Hsbc 20260725 Pay Kwcdc Fixed 3.565 | 25-Jul-2026 | KRW | South Korea | SWAP IRS | Local Currer Not Rateable | 3.81 | 0 | -49,820,000.00 | 100 | -250.35 | -38,817.25 | -37,170.46 | -0.38% | |
| 30/09/2023 | SICIGTRF | SWAP3608152 | Cb-Hsbc 20260725 Pay Kwcdc Fixed 3.565 | 25-Jul-2026 | KRW | South Korea | SWAP IRS | Local Currer Not Rateable | 3.90 | 2.5811 | 49,820,000.00 | 99.271 | 238.00 | 38,817.25 | 36,888.98 | 0.38% | |
| 30/09/2023 | SICIGTRF | SWAP3607225 | Cb-Hsbc 20280621 Receive Tihoron Fixed 5.51 | 21-Jun-2028 | 2.24513 | THB | Thailand | SWAP IRS | Local Currer Not Rateable | 2.25 | 0 | 2,380,000.00 | 100 | 16.04 | 69,130.78 | 65,190.27 | 0.66% |
| 30/09/2023 | SICIGTRF | SWAP3607225 | Cb-Hsbc 20280621 Receive Tihoron Fixed 5.51 | 21-Jun-2028 | 2.24513 | THB | Thailand | SWAP IRS | Local Currer Not Rateable | 2.75 | 4.4532 | -2,380,000.00 | 98.5934 | -17.32 | -69,130.78 | -64,274.84 | -0.65% |
| 30/09/2023 | SICIGTRF | SWAP3608194 | Cb-Hsbc 20280809 Pay Mxbltie Fixed 8.88 | 09-Aug-2028 | 11.5004 | MXN | Mexico | SWAP IRS | Local Currer Not Rateable | 9.92 | 3.7488 | 2,000,000.00 | 97.1289 | 454.20 | 117,147.46 | 112,234.79 | 1.14% |
| 30/09/2023 | SICIGTRF | SWAP3608194 | Cb-Hsbc 20280809 Pay Mxbltie Fixed 8.88 | 09-Aug-2028 | 11.5004 | MXN | Mexico | SWAP IRS | Local Currer Not Rateable | 14.89 | 0 | -2,000,000.00 | 100 | -588.23 | -117,147.46 | -115,672.96 | -1.18% |
| 30/09/2023 | SICIGTRF | SWAP3608227 | Cb-Hsbc 20280822 Receive Cltna Fixed 5.51 | 22-Aug-2028 | CLP | Chile | SWAP IRS | Local Currer Not Rateable | 6.07 | 3.6987 | -40,000,000.00 | 98.1719 | -258.71 | -46,224.07 | -44,215.50 | -0.45% | |
| 30/09/2023 | SICIGTRF | SWAP3608227 | Cb-Hsbc 20280822 Receive Cltna Fixed 5.51 | 22-Aug-2028 | CLP | Chile | SWAP IRS | Local Currer Not Rateable | 10.67 | 0 | 40,000,000.00 | 100 | 497.29 | 46,224.07 | 45,272.57 | 0.46% | |
| 30/09/2023 | SICIGTRF | SWAP3606315 | Cb-Hsbc 20290905 Receive Mxbltie Fixed 6 | 05-Sep-2029 | 11.5004 | MXN | Mexico | SWAP IRS | Local Currer Not Rateable | 10.06 | 4.0588 | -5,000,000.00 | 88.2458 | -884.23 | -249,678.54 | -254,777.89 | -2.59% |
| 30/09/2023 | SICIGTRF | SWAP3606315 | Cb-Hsbc 20290905 Receive Mxbltie Fixed 6 | 05-Sep-2029 | 11.5004 | MXN | Mexico | SWAP IRS | Local Currer Not Rateable | 11.92 | 0 | 5,000,000.00 | 100 | 1,470.58 | 249,678.54 | 289,182.41 | 2.94% |
| 30/09/2023 | SICIGTRF | SWAP3608179 | Cb-Hsbc 20330817 Receive Cltna Fixed 5.41 | 17-Aug-2033 | CLP | Chile | SWAP IRS | Local Currer Not Rateable | 5.84 | 5.9491 | -17,500,000.00 | 97.5354 | -125.31 | -20,565.73 | -19,231.71 | -0.20% | |
| 30/09/2023 | SICIGTRF | SWAP3608179 | Cb-Hsbc 20330817 Receive Cltna Fixed 5.41 | 17-Aug-2033 | CLP | Chile | SWAP IRS | Local Currer Not Rateable | 10.66 | 0 | 17,500,000.00 | 100 | 246.19 | 20,565.73 | 19,835.38 | 0.20% | |
| 30/09/2023 | SICIGTRF | CNCG80528F | China Government 3.1 CND100047752 | 13-May-2028 | 3.01 | CNY | China | GOVERNMENT | Local Currer A1/A+ | 2.54 | 4.2875 | 260,000.00 | 101.9598 | 406.92 | 40,496.14 | 36,701.24 | 0.37% |
| 30/09/2023 | SICIGTRF | CNCG80451F | China Government 3.1 CND100045MS9 | 12-Apr-2051 | 3.72 | CNY | China | GOVERNMENT | Local Currer A1/A+ | 3.09 | 17.5038 | 270,000.00 | 111.6637 | 638.72 | 42,037.32 | 41,916.11 | 0.43% |
| 30/09/2023 | SICIGTRF | FFX-Q2914642 | Cit-Us 15/11/2023 Buy Thb Sell Usd 34.838 | 15-Nov-2023 | 0 | THB | Thailand | FX FWRD - O | 2.16 | 0.1302 | 1,273,495.23 | 99.7185 | 0.00 | 36,331.08 | 34,775.40 | 0.35% | |
| 30/09/2023 | SICIGTRF | FFX-Q2914642 | Cit-Us 15/11/2023 Buy Thb Sell Usd 34.838 | 15-Nov-2023 | 0 | USD | G7 | FX FWRD - O | 5.34 | 0.1302 | -36,554.77 | 99.3082 | 0.00 | -36,331.08 | -36,301.91 | -0.37% | |
| 30/09/2023 | SICIGTRF | FFX-Q2912810 | Cit-Us 20/11/2023 Buy Cnh Sell Usd 7.1204 | 20-Nov-2023 | 0 | CNH | China | FX FWRD - O | 3.81 | 0.1417 | 4,815,434.45 | 99.4595 | 0.00 | 670,785.43 | 657,366.37 | 6.69% | |
| 30/09/2023 | SICIGTRF | FFX-Q2912810 | Cit-Us 20/11/2023 Buy Cnh Sell Usd 7.1204 | 20-Nov-2023 | 0 | USD | G7 | FX FWRD - O | 5.34 | 0.1417 | -676,287.07 | 99.2344 | 0.00 | -670,785.43 | -671,109.88 | -6.83% | |
| 30/09/2023 | SICIGTRF | FFX-Q2915949 | Cit-Us 25/03/2024 Buy Usd Sell Cnh 7.2439 | 25-Mar-2024 | 0 | CNH | China | FX FWRD - O | 3.57 | 0.4815 | -912,735.50 | 98.2897 | 0.00 | -126,134.24 | -123,134.24 | -1.25% | |
| 30/09/2023 | SICIGTRF | FFX-Q2915949 | Cit-Us 25/03/2024 Buy Usd Sell Cnh 7.2439 | 25-Mar-2024 | 0 | USD | G7 | FX FWRD - O | 5.45 | 0.4815 | 126,000.00 | 97.3765 | 0.00 | 126,000.00 | 122,694.49 | 1.25% | |
| 30/09/2023 | SICIGTRF | FFX-Q2912769 | Cit-Us 31/10/2023 Buy Clip Sell Usd 862.188 | 31-Oct-2023 | 0 | CLP | Chile | FX FWRD - O | 8.37 | 0.0882 | 21,155,236.00 | 99.2612 | 0.00 | 24,761.50 | 23,505.85 | 0.24% | |
| 30/09/2023 | SICIGTRF | FFX-Q2912769 | Cit-Us 31/10/2023 Buy Clip Sell Usd 862.188 | 31-Oct-2023 | 0 | USD | G7 | FX FWRD - O | 5.32 | 0.0882 | -24,536.63 | 99.5292 | 0.00 | -24,761.50 | -24,421.13 | -0.25% | |
| 30/09/2023 | SICIGTRF | FFX-Q2915802 | Cit-Us 31/10/2023 Buy Mxn Sell Usd 17.256 | 31-Oct-2023 | 0 | MXN | Mexico | FX FWRD - O | 11.81 | 0.088 | 131,651.52 | 98.9609 | 0.00 | 7,496.02 | 7,496.83 | 0.08% | |
| 30/09/2023 | SICIGTRF | FFX-Q2915802 | Cit-Us 31/10/2023 Buy Mxn Sell Usd 17.256 | 31-Oct-2023 | 0 | USD | G7 | FX FWRD - O | 5.32 | 0.088 | -7,629.28 | 99.5292 | 0.00 | -7,698.02 | -7,593.37 | -0.08% | |
| 30/09/2023 | SICIGTRF | FFX-Q2912061 | Cit-Us 31/10/2023 Buy Usd Sell Ccp 4114.3 | 31-Oct-2023 | 0 | COP | Colombia | FX FWRD - O | 16.92 | 0.0885 | -41,143,100.00 | 98.518 | 0.00 | -10,000.00 | -10,018.21 | -0.10% | |
| 30/09/2023 | SICIGTRF | FFX-Q2912061 | Cit-Us 31/10/2023 Buy Usd Sell Ccp 4114.3 | 31-Oct-2023 | 0 | USD | G7 | FX FWRD - O | 5.32 | 0.0885 | 10,000.00 | 99.5292 | 0.00 | 10,000.00 | 9,952.93 | 0.10% | |
| 30/09/2023 | SICIGTRF | FFX-Q2913685 | Cit-Us 31/10/2023 Sell Pen Buy Usd 3.745 | 31-Oct-2023 | 0 | PEN | Peru | FX FWRD - O | 7.73 | 0.0883 | -18,892.89 | 99.3179 | 0.00 | -5,084.68 | -4,948.51 | -0.05% | |
| 30/09/2023 | SICIGTRF | FFX-Q2913685 | Cit-Us 31/10/2023 Sell Pen Buy Usd 3.745 | 31-Oct-2023 | 0 | USD | G7 | FX FWRD - O | 5.32 | 0.0883 | 5,044.83 | 99.5292 | 0.00 | 5,084.68 | 5,021.08 | 0.05% | |
| 30/09/2023 | SICIGTRF | FFX-Q2912738 | Cit-Us 31/10/2023 Sell Pln Buy Usd 4.08579 | 31-Oct-2023 | 0 | PLN | Poland | FX FWRD - O | 6.47 | 0.0884 | -30,687.95 | 99.4284 | 0.00 | -7,526.91 | -6,990.20 | -0.07% | |
| 30/09/2023 | SICIGTRF | FFX-Q2912738 | Cit-Us 31/10/2023 Sell Pln Buy Usd 4.08579 | 31-Oct-2023 | 0 | USD | G7 | FX FWRD - O | 5.32 | 0.0884 | 7,510.89 | 99.5292 | 0.00 | 7,526.91 | 7,475.54 | 0.08% | |
| 30/09/2023 | SICIGTRF | FFX-Q2913176 | Cit-Us 31/10/2023 Sell Usd Buy Clip 869.53 | 31-Oct-2023 | 0 | CLP | Chile | FX FWRD - O | 8.37 | 0.0885 | 26,085,900.00 | 99.2612 | 0.00 | 30,000.00 | 28,984.37 | 0.30% | |
| 30/09/2023 | SICIGTRF | FFX-Q2913176 | Cit-Us 31/10/2023 Sell Usd Buy Clip 869.53 | 31-Oct-2023 | 0 | USD | G7 | FX FWRD - O | 5.32 | 0.0885 | -30,000.00 | 99.5292 | 0.00 | -30,000.00 | -29,858.79 | -0.30% | |
| 30/09/2023 | SICIGTRF | COCOLTES933F | Colombia Tes 13.25% COL17CT03862 | 09-Feb-2033 | 13.25 | COP | Colombia | GOVERNMENT | Local Currer Baa3/BBB- | 11.44 | 5.2955 | 69,100,000.00 | 108.0255 | 1,438.36 | 19,039.56 | 19,887.74 | 0.20% |
| 30/09/2023 | SICIGTRF | COCOLTES0428 | Colombia Tes 6% 28h COL17CT02914 | 28-Apr-2028 | 6 | COP | Colombia | GOVERNMENT | Local Currer Baa3/BBB- | 10.76 | 3.7761 | 55,700,000.00 | 82.4757 | 348.51 | 11,176.39 | 11,702.77 | 0.12% |
| 30/09/2023 | SICIGTRF | COCOLTES31F | Colombia Tes 7% 26h COL17CT03771 | 26-Mar-2031 | 7 | COP | Colombia | GOVERNMENT | Local Currer Baa3/BBB- | 11.12 | 5.3369 | 89,700,000.00 | 78.3416 | 795.09 | 20,641.13 | 18,163.60 | 0.18% |
| 30/09/2023 | SICIGTRF | COGOV0632F | Colombia Tes 7% 30h COL17CT03490 | 30-Jun-2032 | 7 | COP | Colombia | GOVERNMENT | Local Currer Baa3/BBB- | 11.30 | 6.0311 | 50,500,000.00 | 75.3632 | 217.83 | 9,892.91 | 9,624.33 | 0.10% |
| 30/09/2023 | SICIGTRF | COGOV0930F | Colombia Tes 7.75% COL17CT03342 | 18-Sep-2030 | 7.75 | COP | Colombia | GOVERNMENT | Local Currer Baa3/BBB- | 11.00 | 5.1991 | 520,400,000.00 | 83.4686 | 300.46 | 112,948.01 | 107,659.38 | 1.10% |
| 30/09/2023 | SICIGTRF | COGOV0542F | Colombia Tes 9.25% COL17CT03813 | 28-May-2042 | 9.25 | COP | Colombia | GOVERNMENT | Local Currer Baa3/BBB- | 11.69 | 7.804 | 107,900,000.00 | 79.4875 | 838.06 | 21,820.57 | 22,036.22 | 0.22% |
| 30/09/2023 | SICIGTRF | MXCOME0435RF | Cometa Energia Sa 6. USP29853AA99 | 24-Apr-2035 | 6.375 | USD | Mexico | CORPORATE | Corporate D Baa3/BBB- | 7.26 | 5.2879 | 200,000.00 | 93.1274 | 4,506.95 | 179,716.90 | 157,422.22 | 1.60% |
| 30/09/2023 | SICIGTRF | CZREP1129F | Czech Republic 0.951 CZ0001006076 | 29-Nov-2029 | 0.05 | CZK | Czech Republic | GOVERNMENT | Local Currer Aa3/AA- | 4.71 | 6.0122 | 260,000.00 | 75.304 | 4.71 | 9,813.93 | 8,515.85 | 0.09% |
| 30/09/2023 | SICIGTRF | CZREP0530F | Czech Republic 0.951 CZ0001004477 | 15-May-2030 | 0.95 | CZK | Czech Republic | GOVERNMENT | Local Currer Aa3/AA- | 4.73 | 6.2524 | 410,000.00 | 78.6208 | 63.38 | 14,964.88 | 14,075.95 | 0.14% |
| 30/09/2023 | SICIGTRF | CZREP1033F | Czech Republic 2% 1 CZ0001005243 | 13-Oct-2033 | 2 | CZK | Czech Republic | GOVERNMENT | Local Currer Aa3/AA- | 4.70 | 8.8581 | 100,000.00 | 78.38 | -3.33 | 4,292.11 | 3,403.90 | 0.03% |
| 30/09/2023 | SICIGTRF | CZREP0828RF | Czech Republic 2.5% CZ0001003859 | 25-Aug-2028 | 2.5 | CZK | Czech Republic | GOVERNMENT | Local Currer Aa3/AA- | 4.73 | 4.545 | 620,000.00 | 90.212 | 63.64 | 27,782.76 | 24,377.43 | 0.25% |
| 30/09/2023 | SICIGTRF | CZREP0729F | Czech Republic 2.751 CZ0001005375 | 23-Jul-2029 | 2.75 | CZK | Czech Republic | GOVERNMENT | Local Currer Aa3/AA- | 4.74 | 5.2778 | 1,020,000.00 | 89.796 | 226.55 | 46,685.90 | 40,042.20 | 0.41% |

| | | | | | | | | | | | | | | | | | |
|------------|----------|----------------|---|-------------|-------|-----|----------------------|------------|---------------------------|------|---------|----------------|---------|----------|-------------|-------------|--------|
| 30/09/2023 | SICIGTRF | CZREP1236F | Czech Republic 4.2% CZ0001001796 | 04-Dec-2036 | 4.2 | CZK | Czech Republic | GOVERNMENT | Local Currer Aa3/AA- | 4.75 | 9.6969 | 60,000.00 | 94,136 | 89.77 | 3,602.37 | 2,545.06 | 0.03% |
| 30/09/2023 | SICIGTRF | CZREP0434F | Czech Republic 4.9% CZ0001006894 | 14-Apr-2034 | 4.9 | CZK | Czech Republic | GOVERNMENT | Local Currer Aa3/AA- | 4.74 | 8.1201 | 610,000.00 | 100.83 | 596.42 | 30,634.78 | 27,333.64 | 0.28% |
| 30/09/2023 | SICIGTRF | CZREP0930F | Czech Republic 5.0% CZ0001006888 | 30-Sep-2030 | 5.0 | CZK | Czech Republic | GOVERNMENT | Local Currer Aa3/AA- | 4.71 | 5.9457 | 880,000.00 | 101.366 | -5.24 | 40,211.58 | 38,771.53 | 0.39% |
| 30/09/2023 | SICIGTRF | CZREP1228F | Czech Republic 5.5% CZ0001006896 | 12-Dec-2028 | 5.5 | CZK | Czech Republic | GOVERNMENT | Local Currer Aa3/AA- | 4.64 | 4.3185 | 880,000.00 | 103.606 | 2,380.67 | 41,484.07 | 42,014.33 | 0.43% |
| 30/09/2023 | SICIGTRF | CZGOV0632F | Czech Republic Gov I CZ0001006233 | 23-Jun-2032 | 1.75 | CZK | Czech Republic | GOVERNMENT | Local Currer Aa3/AA- | 4.67 | 7.8596 | 150,000.00 | 79.086 | 30.55 | 6,069.17 | 5,187.44 | 0.05% |
| 30/09/2023 | SICIGTRF | FFX-02916229 | Db-Degb 10/11/2023 Buy Usd Sell Inr 83.40 | 10-Nov-2023 | 0 | INR | India | FX FWRD -O | Local Currer Not Rateable | 7.27 | 0.1159 | -5,338,169.60 | 99.1593 | 0.00 | -64,000.00 | -63,742.97 | -0.65% |
| 30/09/2023 | SICIGTRF | FFX-02916229 | Db-Degb 10/11/2023 Buy Usd Sell Inr 83.40 | 10-Nov-2023 | 0 | USD | G7 | FX FWRD -O | Local Currer Not Rateable | 5.33 | 0.1159 | 64,000.00 | 99.382 | 0.00 | 64,000.00 | 63,604.50 | 0.65% |
| 30/09/2023 | SICIGTRF | FFX-02909532 | Db-Degb 11/10/2023 Sell Usd Buy Inr 82.52 | 11-Oct-2023 | 0 | INR | India | FX FWRD -O | Local Currer Not Rateable | 6.42 | 0.0333 | 5,529,007.50 | 99.7866 | 0.00 | 67,000.00 | 66,439.39 | 0.68% |
| 30/09/2023 | SICIGTRF | FFX-02909532 | Db-Degb 11/10/2023 Sell Usd Buy Inr 82.52 | 11-Oct-2023 | 0 | USD | G7 | FX FWRD -O | Local Currer Not Rateable | 5.31 | 0.0333 | -67,000.00 | 99.8232 | 0.00 | -67,000.00 | -66,881.56 | -0.68% |
| 30/09/2023 | SICIGTRF | FFX-02912889 | Db-Degb 12/02/2024 Buy Inr Sell Usd 83.35 | 12-Feb-2024 | 0 | INR | India | FX FWRD -O | Local Currer Not Rateable | 7.35 | 0.3678 | 10,486,794.59 | 97.2982 | 0.00 | 126,652.11 | 122,872.29 | 1.25% |
| 30/09/2023 | SICIGTRF | FFX-02912889 | Db-Degb 12/02/2024 Buy Inr Sell Usd 83.35 | 12-Feb-2024 | 0 | USD | G7 | FX FWRD -O | Local Currer Not Rateable | 5.42 | 0.3678 | -125,804.30 | 97.9925 | 0.00 | -126,652.11 | -123,278.81 | -1.25% |
| 30/09/2023 | SICIGTRF | FFX-02912855 | Db-Degb 12/02/2024 Buy Inr Sell Usd 83.36 | 12-Feb-2024 | 0 | INR | India | FX FWRD -O | Local Currer Not Rateable | 7.35 | 0.3678 | 13,902,000.00 | 97.2982 | 0.00 | 167,898.55 | 162,887.77 | 1.66% |
| 30/09/2023 | SICIGTRF | FFX-02912855 | Db-Degb 12/02/2024 Buy Inr Sell Usd 83.36 | 12-Feb-2024 | 0 | USD | G7 | FX FWRD -O | Local Currer Not Rateable | 5.42 | 0.3678 | -166,770.63 | 97.9925 | 0.00 | -167,898.55 | -163,422.76 | -1.66% |
| 30/09/2023 | SICIGTRF | FFX-02913916 | Db-Degb 12/10/2023 Sell Idr Buy Usd 15262 | 12-Oct-2023 | 0 | IDR | Indonesia | FX FWRD -O | Local Currer Not Rateable | 6.39 | 0.036 | -72,443,514.00 | 99.7697 | 0.00 | -4,747.28 | -4,676.59 | -0.05% |
| 30/09/2023 | SICIGTRF | FFX-02913916 | Db-Degb 12/10/2023 Sell Idr Buy Usd 15262 | 12-Oct-2023 | 0 | USD | G7 | FX FWRD -O | Local Currer Not Rateable | 5.31 | 0.036 | 4,746.35 | 99.8085 | 0.00 | 4,747.28 | 4,737.26 | 0.05% |
| 30/09/2023 | SICIGTRF | FFX-02915665 | Db-Degb 20/10/2023 Buy Thb Sell Usd 35.6 | 20-Oct-2023 | 0 | THB | Thailand | FX FWRD -O | Local Currer Not Rateable | 2.04 | 0.0583 | 1,890,000.00 | 99.8809 | 0.00 | 52,874.53 | 51,694.39 | 0.53% |
| 30/09/2023 | SICIGTRF | FFX-02915665 | Db-Degb 20/10/2023 Buy Thb Sell Usd 35.6 | 20-Oct-2023 | 0 | USD | G7 | FX FWRD -O | Local Currer Not Rateable | 5.32 | 0.0583 | -52,947.11 | 99.6908 | 0.00 | -52,874.53 | -52,783.44 | -0.54% |
| 30/09/2023 | SICIGTRF | FFX-02914041 | Db-Degb 30/11/2023 Buy Thb Sell Usd 34.7 | 30-Nov-2023 | 0 | THB | Thailand | FX FWRD -O | Local Currer Not Rateable | 2.26 | 0.1716 | 1,813,000.00 | 99.6116 | 0.00 | 51,859.27 | 49,454.63 | 0.50% |
| 30/09/2023 | SICIGTRF | FFX-02914041 | Db-Degb 30/11/2023 Buy Thb Sell Usd 34.7 | 30-Nov-2023 | 0 | USD | G7 | FX FWRD -O | Local Currer Not Rateable | 5.35 | 0.1716 | -52,152.40 | 99.0867 | 0.00 | -51,859.27 | -51,676.12 | -0.53% |
| 30/09/2023 | SICIGTRF | FFX-02915831 | Db-Degb 30/11/2023 Buy Usd Sell Thb 35.8 | 30-Nov-2023 | 0 | THB | Thailand | FX FWRD -O | Local Currer Not Rateable | 2.26 | 0.1706 | -2,115,810.80 | 99.6116 | 0.00 | -59,000.00 | -57,714.64 | -0.59% |
| 30/09/2023 | SICIGTRF | FFX-02915831 | Db-Degb 30/11/2023 Buy Usd Sell Thb 35.8 | 30-Nov-2023 | 0 | USD | G7 | FX FWRD -O | Local Currer Not Rateable | 5.35 | 0.1706 | 59,000.00 | 99.0867 | 0.00 | 59,000.00 | 58,461.18 | 0.60% |
| 30/09/2023 | SICIGTRF | FFX-02910796 | Db-Degb 31/10/2023 Buy Pln Sell Usd 3.98 | 31-Oct-2023 | 0 | PLN | Poland | FX FWRD -O | Local Currer Not Rateable | 6.47 | 0.0884 | 655,124.72 | 99.4284 | 0.00 | 165,617.46 | 149,226.37 | 1.52% |
| 30/09/2023 | SICIGTRF | FFX-02910796 | Db-Degb 31/10/2023 Buy Pln Sell Usd 3.98 | 31-Oct-2023 | 0 | USD | G7 | FX FWRD -O | Local Currer Not Rateable | 5.32 | 0.0884 | -164,576.95 | 99.5292 | 0.00 | -165,617.46 | -163,802.26 | -1.67% |
| 30/09/2023 | SICIGTRF | FFX-02911512 | Db-Degb 31/10/2023 Buy Thb Sell Usd 34.1 | 31-Oct-2023 | 0 | THB | Thailand | FX FWRD -O | Local Currer Not Rateable | 2.05 | 0.0887 | 454,830.98 | 99.8179 | 0.00 | 13,212.23 | 12,432.48 | 0.13% |
| 30/09/2023 | SICIGTRF | FFX-02911512 | Db-Degb 31/10/2023 Buy Thb Sell Usd 34.1 | 31-Oct-2023 | 0 | USD | G7 | FX FWRD -O | Local Currer Not Rateable | 5.32 | 0.0887 | -13,310.83 | 99.5292 | 0.00 | -13,212.23 | -13,248.17 | -0.13% |
| 30/09/2023 | SICIGTRF | FFX-02914265 | Db-Degb 31/10/2023 Sell Usd Buy Clp 859.1 | 31-Oct-2023 | 0 | CLP | Chile | FX FWRD -O | Local Currer Not Rateable | 8.37 | 0.0885 | 21,498,112.00 | 99.2612 | 0.00 | 25,000.00 | 23,886.82 | 0.24% |
| 30/09/2023 | SICIGTRF | FFX-02914265 | Db-Degb 31/10/2023 Sell Usd Buy Clp 859.1 | 31-Oct-2023 | 0 | USD | G7 | FX FWRD -O | Local Currer Not Rateable | 5.32 | 0.0885 | -25,000.00 | 99.5292 | 0.00 | -25,000.00 | -24,882.32 | -0.25% |
| 30/09/2023 | SICIGTRF | FFX-02916770 | Db-Degb 31/10/2023 Sell Usd Buy Clp 899.1 | 31-Oct-2023 | 0 | CLP | Chile | FX FWRD -O | Local Currer Not Rateable | 8.37 | 0.0885 | 40,461,750.00 | 99.2612 | 0.00 | 45,000.00 | 44,957.56 | 0.46% |
| 30/09/2023 | SICIGTRF | FFX-02916770 | Db-Degb 31/10/2023 Sell Usd Buy Clp 899.1 | 31-Oct-2023 | 0 | USD | G7 | FX FWRD -O | Local Currer Not Rateable | 5.32 | 0.0885 | -45,000.00 | 99.5292 | 0.00 | -45,000.00 | -44,788.18 | -0.46% |
| 30/09/2023 | SICIGTRF | AEADQB949RF | Emirate Of Abu Dhabi XS2057866191 | 30-Sep-2049 | 3.125 | USD | United Arab Emirates | GOVERNMENT | External Det Aa2/AA | 5.74 | 14.7717 | 200,000.00 | 64.894 | 3,107.64 | 129,540.00 | 132,895.64 | 1.35% |
| 30/09/2023 | SICIGTRF | FEE-USD-ADMIN | Fee-Usd-Admin | | | USD | Cash | ALM | Cash/Cash I Not Rateable | 0.00 | | -186.31 | 1 | 0.00 | -186.31 | -186.31 | 0.00% |
| 30/09/2023 | SICIGTRF | FEE-USD-AUDIT | Fee-Usd-Audit | | | USD | Cash | ALM | Cash/Cash I Not Rateable | 0.00 | | -553.02 | 1 | 0.00 | -553.02 | -553.02 | -0.01% |
| 30/09/2023 | SICIGTRF | FEE-USD-CUST | Fee-Usd-Cust | | | USD | Cash | ALM | Cash/Cash I Not Rateable | 0.00 | | -259.97 | 1 | 0.00 | -259.97 | -259.97 | 0.00% |
| 30/09/2023 | SICIGTRF | FEE-USD-DIRECT | Fee-Usd-Direct | | | USD | Cash | ALM | Cash/Cash I Not Rateable | 0.00 | | -98.09 | 1 | 0.00 | -98.09 | -98.09 | 0.00% |
| 30/09/2023 | SICIGTRF | FEE-USD-DISTR | Fee-Usd-Distri | | | USD | Cash | ALM | Cash/Cash I Not Rateable | 0.00 | | -781.62 | 1 | 0.00 | -781.62 | -781.62 | -0.01% |
| 30/09/2023 | SICIGTRF | FEE-USD-KIDPD | Fee-Usd-Kidpd | | | USD | Cash | ALM | Cash/Cash I Not Rateable | 0.00 | | -26.56 | 1 | 0.00 | -26.56 | -26.56 | 0.00% |
| 30/09/2023 | SICIGTRF | FEE-USD-LEGAL | Fee-Usd-Legal | | | USD | Cash | ALM | Cash/Cash I Not Rateable | 0.00 | | -111.43 | 1 | 0.00 | -111.43 | -111.43 | 0.00% |
| 30/09/2023 | SICIGTRF | FEE-USD-MANCO | Fee-Usd-Manco | | | USD | Cash | ALM | Cash/Cash I Not Rateable | 0.00 | | -119.15 | 1 | 0.00 | -119.15 | -119.15 | 0.00% |
| 30/09/2023 | SICIGTRF | FEE-USD-OTHER | Fee-Usd-Other | | | USD | Cash | ALM | Cash/Cash I Not Rateable | 0.00 | | -28,117.10 | 1 | 0.00 | -28,117.10 | -28,117.10 | -0.29% |
| 30/09/2023 | SICIGTRF | FEE-USD-REGUL | Fee-Usd-Regul | | | USD | Cash | ALM | Cash/Cash I Not Rateable | 0.00 | | -157.45 | 1 | 0.00 | -157.45 | -157.45 | 0.00% |
| 30/09/2023 | SICIGTRF | FEE-USD-SUBCUS | Fee-Usd-Subcus | | | USD | Cash | ALM | Cash/Cash I Not Rateable | 0.00 | | -510.75 | 1 | 0.00 | -510.75 | -510.75 | -0.01% |
| 30/09/2023 | SICIGTRF | FEE-USD-TAX | Fee-Usd-Tax | | | USD | Cash | ALM | Cash/Cash I Not Rateable | 0.00 | | -3,586.67 | 1 | 0.00 | -3,586.67 | -3,586.67 | -0.04% |
| 30/09/2023 | SICIGTRF | FEE-USD-TAX-3 | Fee-Usd-Tax-Withholding Tax | | | USD | Cash | ALM | Cash/Cash I Not Rateable | 0.00 | | -1,279.99 | 1 | 0.00 | -1,279.99 | -1,279.99 | -0.01% |
| 30/09/2023 | SICIGTRF | FEE-USD-TRANS | Fee-Usd-Trans | | | USD | Cash | ALM | Cash/Cash I Not Rateable | 0.00 | | -5,592.79 | 1 | 0.00 | -5,592.79 | -5,592.79 | -0.06% |
| 30/09/2023 | SICIGTRF | PEMIVV224RF | Fondo Mvivienda 7% USP42009AD50 | 14-Feb-2024 | 7 | PEN | Peru | CORPORATE | Local Currer Baa2/BBB | 3.68 | 0.3569 | 53,000.00 | 98.86 | 122.30 | 16,160.21 | 13,940.31 | 0.14% |
| 30/09/2023 | SICIGTRF | FFX-02914726 | Hsb-Gb 10/11/2023 Buy Inr Sell Usd 82.974 | 10-Nov-2023 | 0 | INR | India | FX FWRD -O | Local Currer Not Rateable | 7.27 | 0.1157 | 1,458,537.00 | 99.1593 | 0.00 | 17,623.42 | 17,416.36 | 0.18% |
| 30/09/2023 | SICIGTRF | FFX-02914726 | Hsb-Gb 10/11/2023 Buy Inr Sell Usd 82.974 | 10-Nov-2023 | 0 | USD | G7 | FX FWRD -O | Local Currer Not Rateable | 5.33 | 0.1157 | -17,578.07 | 99.382 | 0.00 | -17,623.42 | -17,469.44 | -0.18% |
| 30/09/2023 | SICIGTRF | FFX-02915519 | Hsb-Gb 10/11/2023 Buy Krw Sell Usd 1326 | 10-Nov-2023 | 0 | KRW | South Korea | FX FWRD -O | Local Currer Not Rateable | 3.56 | 0.1162 | 45,001,913.00 | 99.5864 | 0.00 | 33,822.29 | 33,211.64 | 0.34% |
| 30/09/2023 | SICIGTRF | FFX-02915519 | Hsb-Gb 10/11/2023 Buy Krw Sell Usd 1326 | 10-Nov-2023 | 0 | USD | G7 | FX FWRD -O | Local Currer Not Rateable | 5.33 | 0.1162 | -33,917.89 | 99.382 | 0.00 | -33,822.29 | -33,708.29 | -0.34% |
| 30/09/2023 | SICIGTRF | FFX-02912102 | Hsb-Gb 10/11/2023 Buy Sgd Sell Usd 1.330 | 10-Nov-2023 | 0 | SGD | Singapore | FX FWRD -O | Local Currer Not Rateable | 3.75 | 0.1162 | 73,820.27 | 99.5644 | 0.00 | 55,254.69 | 53,849.16 | 0.55% |
| 30/09/2023 | SICIGTRF | FFX-02912102 | Hsb-Gb 10/11/2023 Buy Sgd Sell Usd 1.330 | 10-Nov-2023 | 0 | USD | G7 | FX FWRD -O | Local Currer Not Rateable | 5.33 | 0.1162 | -55,492.45 | 99.382 | 0.00 | -55,254.69 | -55,149.52 | -0.56% |
| 30/09/2023 | SICIGTRF | FFX-02914704 | Hsb-Gb 11/12/2023 Buy Inr Sell Usd 83.086 | 11-Dec-2023 | 0 | INR | India | FX FWRD -O | Local Currer Not Rateable | 7.26 | 0.1999 | 4,882,000.00 | 98.5501 | 0.00 | 58,982.72 | 57,937.70 | 0.59% |
| 30/09/2023 | SICIGTRF | FFX-02914704 | Hsb-Gb 11/12/2023 Buy Inr Sell Usd 83.086 | 11-Dec-2023 | 0 | USD | G7 | FX FWRD -O | Local Currer Not Rateable | 5.36 | 0.1999 | -58,758.39 | 98.9241 | 0.00 | -58,982.72 | -58,126.21 | -0.59% |
| 30/09/2023 | SICIGTRF | FFX-02914656 | Hsb-Gb 11/12/2023 Buy Sgd Sell Usd 1.346 | 11-Dec-2023 | 0 | SGD | Singapore | FX FWRD -O | Local Currer Not Rateable | 3.75 | 0.2012 | 102,000.00 | 99.2453 | 0.00 | 75,404.75 | 74,166.82 | 0.75% |

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|------------|----------|--------------|--|-------------|-------|-----|-------------|------------|---------------------------|-------|---------|------------------|----------|----------|-------------|-------------|--------|
| 30/09/2023 | SICIGTRF | FFX-Q2914656 | Hsb-Gb 11/12/2023 Buy Sgd Sell Usd 1.346 | 11-Dec-2023 | 0 | USD | G7 | FX FWRD -O | Local Currer Not Rateable | 5.36 | 0.2012 | -75,757.58 | 98.9241 | 0.00 | -75,404.75 | -74,942.51 | -0.76% |
| 30/09/2023 | SICIGTRF | FFX-Q2916561 | Hsb-Gb 12/01/2024 Buy Idr Sell Usd 15510 | 12-Jan-2024 | 0 | IDR | Indonesia | FX FWRD -O | Local Currer Not Rateable | 6.06 | 0.287 | 993,971,428.00 | 98.2622 | 0.00 | 64,168.59 | 63,196.28 | 0.64% |
| 30/09/2023 | SICIGTRF | FFX-Q2916561 | Hsb-Gb 12/01/2024 Buy Idr Sell Usd 15510 | 12-Jan-2024 | 0 | USD | G7 | FX FWRD -O | Local Currer Not Rateable | 5.40 | 0.287 | -64,085.84 | 98.4504 | 0.00 | -64,168.59 | -63,092.83 | -0.64% |
| 30/09/2023 | SICIGTRF | FFX-Q2916463 | Hsb-Gb 12/01/2024 Buy Krw Sell Usd 1347. | 12-Jan-2024 | 0 | KRW | South Korea | FX FWRD -O | Local Currer Not Rateable | 3.36 | 0.289 | 35,843,740.00 | 99.0285 | 0.00 | 26,562.72 | 26,304.68 | 0.27% |
| 30/09/2023 | SICIGTRF | FFX-Q2916463 | Hsb-Gb 12/01/2024 Buy Krw Sell Usd 1347. | 12-Jan-2024 | 0 | USD | G7 | FX FWRD -O | Local Currer Not Rateable | 5.40 | 0.289 | -26,607.09 | 98.4504 | 0.00 | -26,562.72 | -26,194.81 | -0.27% |
| 30/09/2023 | SICIGTRF | FFX-Q2913976 | Hsb-Gb 12/10/2023 Sell Idr Buy Usd 15259 | 12-Oct-2023 | 0 | IDR | Indonesia | FX FWRD -O | Local Currer Not Rateable | 6.39 | 0.036 | -38,846,522.00 | 99.7697 | 0.00 | -2,548.98 | -2,507.74 | -0.03% |
| 30/09/2023 | SICIGTRF | FFX-Q2913976 | Hsb-Gb 12/10/2023 Sell Idr Buy Usd 15259 | 12-Oct-2023 | 0 | USD | G7 | FX FWRD -O | Local Currer Not Rateable | 5.31 | 0.036 | 2,545.81 | 99.8085 | 0.00 | 2,548.98 | 2,540.93 | 0.03% |
| 30/09/2023 | SICIGTRF | FFX-Q2914076 | Hsb-Gb 12/10/2023 Sell Idr Buy Usd 15319.1 | 12-Oct-2023 | 0 | IDR | Indonesia | FX FWRD -O | Local Currer Not Rateable | 6.39 | 0.036 | -26,279,275.00 | 99.7697 | 0.00 | -1,718.16 | -1,696.46 | -0.02% |
| 30/09/2023 | SICIGTRF | FFX-Q2914076 | Hsb-Gb 12/10/2023 Sell Idr Buy Usd 15319.1 | 12-Oct-2023 | 0 | USD | G7 | FX FWRD -O | Local Currer Not Rateable | 5.31 | 0.036 | 1,715.36 | 99.8085 | 0.00 | 1,718.16 | 1,712.08 | 0.02% |
| 30/09/2023 | SICIGTRF | FFX-Q2913734 | Hsb-Gb 12/10/2023 Sell Idr Buy Usd 15345.1 | 12-Oct-2023 | 0 | IDR | Indonesia | FX FWRD -O | Local Currer Not Rateable | 6.39 | 0.036 | -41,777,904.00 | 99.7697 | 0.00 | -2,727.02 | -2,696.97 | -0.03% |
| 30/09/2023 | SICIGTRF | FFX-Q2913734 | Hsb-Gb 12/10/2023 Sell Idr Buy Usd 15345.1 | 12-Oct-2023 | 0 | USD | G7 | FX FWRD -O | Local Currer Not Rateable | 5.31 | 0.036 | 2,722.40 | 99.8085 | 0.00 | 2,727.02 | 2,717.19 | 0.03% |
| 30/09/2023 | SICIGTRF | FFX-Q2916557 | Hsb-Gb 12/10/2023 Sell Idr Buy Usd 15490 | 12-Oct-2023 | 0 | IDR | Indonesia | FX FWRD -O | Local Currer Not Rateable | 6.39 | 0.036 | -993,971,428.00 | 99.7697 | 0.00 | -64,168.59 | -64,165.83 | -0.65% |
| 30/09/2023 | SICIGTRF | FFX-Q2916557 | Hsb-Gb 12/10/2023 Sell Idr Buy Usd 15490 | 12-Oct-2023 | 0 | USD | G7 | FX FWRD -O | Local Currer Not Rateable | 5.31 | 0.036 | 64,168.59 | 99.8085 | 0.00 | 64,168.59 | 64,045.71 | 0.65% |
| 30/09/2023 | SICIGTRF | FFX-Q2916490 | Hsb-Gb 12/10/2023 Sell Krw Buy Usd 1354. | 12-Oct-2023 | 0 | KRW | South Korea | FX FWRD -O | Local Currer Not Rateable | 3.66 | 0.0361 | -35,843,740.00 | 99.8678 | 0.00 | -26,562.72 | -26,527.62 | -0.27% |
| 30/09/2023 | SICIGTRF | FFX-Q2916490 | Hsb-Gb 12/10/2023 Sell Krw Buy Usd 1354. | 12-Oct-2023 | 0 | USD | G7 | FX FWRD -O | Local Currer Not Rateable | 5.31 | 0.0361 | 26,466.62 | 99.8085 | 0.00 | 26,562.72 | 26,415.94 | 0.27% |
| 30/09/2023 | SICIGTRF | FFX-Q2915705 | Hsb-Gb 20/10/2023 Buy Thb Sell Usd 35.74 | 20-Oct-2023 | 0 | THB | Thailand | FX FWRD -O | Local Currer Not Rateable | 2.04 | 0.0583 | 1,298,000.00 | 99.8809 | 0.00 | 36,312.77 | 35,502.28 | 0.36% |
| 30/09/2023 | SICIGTRF | FFX-Q2915705 | Hsb-Gb 20/10/2023 Buy Thb Sell Usd 35.74 | 20-Oct-2023 | 0 | USD | G7 | FX FWRD -O | Local Currer Not Rateable | 5.32 | 0.0583 | -36,311.76 | 99.6908 | 0.00 | -36,312.77 | -36,199.51 | -0.37% |
| 30/09/2023 | SICIGTRF | FFX-Q2905843 | Hsb-Gb 20/11/2023 Buy Usd Sell Cny 6.879 | 20-Nov-2023 | 0 | CNY | China | FX FWRD -O | Local Currer Not Rateable | 1.90 | 0.1433 | -522,834.40 | 99.727 | 0.00 | -76,000.00 | -71,386.04 | -0.73% |
| 30/09/2023 | SICIGTRF | FFX-Q2905843 | Hsb-Gb 20/11/2023 Buy Usd Sell Cny 6.879 | 20-Nov-2023 | 0 | USD | G7 | FX FWRD -O | Local Currer Not Rateable | 5.34 | 0.1433 | 76,000.00 | 99.2344 | 0.00 | 76,000.00 | 75,418.20 | 0.77% |
| 30/09/2023 | SICIGTRF | FFX-Q2910683 | Hsb-Gb 30/10/2023 Buy Ils Sell Usd 3.57551 | 30-Oct-2023 | 0 | ILS | Israel | FX FWRD -O | Local Currer Not Rateable | 3.68 | 0.0858 | 155,562.15 | 99.6841 | 0.00 | 42,788.58 | 40,733.09 | 0.41% |
| 30/09/2023 | SICIGTRF | FFX-Q2910683 | Hsb-Gb 30/10/2023 Buy Ils Sell Usd 3.57551 | 30-Oct-2023 | 0 | USD | G7 | FX FWRD -O | Local Currer Not Rateable | 5.32 | 0.0858 | -43,507.58 | 99.5439 | 0.00 | -42,788.58 | -43,309.17 | -0.44% |
| 30/09/2023 | SICIGTRF | FFX-Q2910465 | Hsb-Gb 31/10/2023 Buy Huf Sell Usd 340.41 | 31-Oct-2023 | 0 | HUF | Hungary | FX FWRD -O | Local Currer Not Rateable | 12.64 | 0.0879 | 57,153,735.50 | 98.889 | 0.00 | 171,862.48 | 154,095.77 | 1.57% |
| 30/09/2023 | SICIGTRF | FFX-Q2910465 | Hsb-Gb 31/10/2023 Buy Huf Sell Usd 340.41 | 31-Oct-2023 | 0 | USD | G7 | FX FWRD -O | Local Currer Not Rateable | 5.32 | 0.0879 | -167,857.31 | 99.5292 | 0.00 | -171,862.48 | -167,067.18 | -1.70% |
| 30/09/2023 | SICIGTRF | FFX-Q2915212 | Hsb-Gb 31/10/2023 Buy Usd Sell Pln 4.2666 | 31-Oct-2023 | 0 | PLN | Poland | FX FWRD -O | Local Currer Not Rateable | 6.47 | 0.0885 | -209,063.40 | 99.4284 | 0.00 | -49,000.00 | -47,621.12 | -0.48% |
| 30/09/2023 | SICIGTRF | FFX-Q2915212 | Hsb-Gb 31/10/2023 Buy Usd Sell Pln 4.2666 | 31-Oct-2023 | 0 | USD | G7 | FX FWRD -O | Local Currer Not Rateable | 5.32 | 0.0885 | 49,000.00 | 99.5292 | 0.00 | 49,000.00 | 48,769.35 | 0.50% |
| 30/09/2023 | SICIGTRF | FFX-Q2910943 | Hsb-Gb 31/10/2023 Sell Mxn Buy Usd 17.08 | 31-Oct-2023 | 0 | MXN | Mexico | FX FWRD -O | Local Currer Not Rateable | 11.81 | 0.088 | -3,423,645.91 | 98.9609 | 0.00 | -204,867.66 | -194,957.77 | -1.98% |
| 30/09/2023 | SICIGTRF | FFX-Q2910943 | Hsb-Gb 31/10/2023 Sell Mxn Buy Usd 17.08 | 31-Oct-2023 | 0 | USD | G7 | FX FWRD -O | Local Currer Not Rateable | 5.32 | 0.088 | 200,356.16 | 99.5292 | 0.00 | 204,867.66 | 199,413.05 | 2.03% |
| 30/09/2023 | SICIGTRF | FFX-Q2911244 | Hsb-Gb 31/10/2023 Sell Ron Buy Usd 4.458 | 31-Oct-2023 | 0 | RON | Romania | FX FWRD -O | Local Currer Not Rateable | 6.30 | 0.0884 | -135,638.79 | 99.4435 | 0.00 | -30,542.74 | -28,710.94 | -0.29% |
| 30/09/2023 | SICIGTRF | FFX-Q2911244 | Hsb-Gb 31/10/2023 Sell Ron Buy Usd 4.458 | 31-Oct-2023 | 0 | USD | G7 | FX FWRD -O | Local Currer Not Rateable | 5.32 | 0.0884 | 30,420.47 | 99.5292 | 0.00 | 30,542.74 | 30,277.28 | 0.31% |
| 30/09/2023 | SICIGTRF | HUGOV0324F | Hungary Government US445454ALD04 | 25-Mar-2024 | 5.375 | USD | Hungary | GOVERNMENT | External Det Baa2/BBB | 2.88 | 0.4747 | 58,000.00 | 99.708 | 34.64 | 64,939.80 | 57,865.28 | 0.59% |
| 30/09/2023 | SICIGTRF | HUGOV0830F | Hungary Government HU0000403696 | 21-Aug-2030 | 3 | HUF | Hungary | GOVERNMENT | Local Currer Baa2/BBB | 7.19 | 5.997 | 5,720,000.00 | 77.2146 | 49.86 | 20,432.60 | 12,091.72 | 0.12% |
| 30/09/2023 | SICIGTRF | HUGOV1027F | Hungary Government HU0000403118 | 27-Oct-2027 | 3 | HUF | Hungary | GOVERNMENT | Local Currer Baa3/BBB- | 7.52 | 3.6221 | 3,870,000.00 | 84.178 | 292.26 | 11,477.66 | 9,174.20 | 0.09% |
| 30/09/2023 | SICIGTRF | HUGOV1038F | Hungary Government HU0000403555 | 27-Oct-2038 | 3 | HUF | Hungary | GOVERNMENT | Local Currer Baa2/BBB | 7.24 | 10.5379 | 2,460,000.00 | 61.0039 | 185.78 | 6,359.99 | 4,277.36 | 0.04% |
| 30/09/2023 | SICIGTRF | HUGOV0328F | Hungary Government HU0000405543 | 23-Mar-2028 | 4.5 | HUF | Hungary | GOVERNMENT | Local Currer Baa2/BBB | 7.51 | 3.8913 | 4,510,000.00 | 88.3624 | 287.25 | 7,575.79 | 11,152.56 | 0.11% |
| 30/09/2023 | SICIGTRF | HUGOV1132F | Hungary Government HU0000405550 | 24-Nov-2032 | 4.75 | HUF | Hungary | GOVERNMENT | Local Currer Baa2/BBB | 7.28 | 6.8645 | 4,010,000.00 | 82.7388 | 439.64 | 8,451.47 | 9,485.55 | 0.10% |
| 30/09/2023 | SICIGTRF | HUGOV1028F | Hungary Government HU0000402532 | 22-Oct-2028 | 6.75 | HUF | Hungary | GOVERNMENT | Local Currer Baa3/BBB- | 7.42 | 4.0231 | 1,040,000.00 | 96.6758 | 179.34 | 3,803.28 | 2,920.59 | 0.03% |
| 30/09/2023 | SICIGTRF | IDGOV0233F | Indonesia Governem IDG000020801 | 15-Feb-2033 | 7 | IDR | Indonesia | GOVERNMENT | Local Currer Baa2/BBB | 6.91 | 6.7482 | 1,023,000,000.00 | 100.6153 | 566.60 | 70,844.52 | 67,166.06 | 0.68% |
| 30/09/2023 | SICIGTRF | IDGOV231F | Indonesia Govt 6.5% IDG000015207 | 15-Feb-2031 | 6.5 | IDR | Indonesia | GOVERNMENT | Local Currer Baa2/BBB | 6.86 | 5.7165 | 51,000,000.00 | 97.9269 | 26.23 | 3,435.65 | 3,257.72 | 0.03% |
| 30/09/2023 | SICIGTRF | IDGOV0234F | Indonesia Govt 6.625% IDG000023607 | 15-Feb-2034 | 6.625 | IDR | Indonesia | GOVERNMENT | Local Currer Baa2/BBB | 6.84 | 7.3296 | 140,000,000.00 | 98.4 | 73.38 | 9,000.17 | 8,987.00 | 0.09% |
| 30/09/2023 | SICIGTRF | IDGOV930F | Indonesia Govt 7% 15 IDG000013806 | 15-Sep-2030 | 7 | IDR | Indonesia | GOVERNMENT | Local Currer Baa2/BBB | 6.84 | 5.4339 | 753,000,000.00 | 100.9001 | 131.16 | 48,362.37 | 49,291.82 | 0.50% |
| 30/09/2023 | SICIGTRF | IDGOV0832F | Indonesia Govt 7.5% IDG000012204 | 15-Aug-2032 | 7.5 | IDR | Indonesia | GOVERNMENT | Local Currer Baa2/BBB | 6.86 | 6.4143 | 520,000,000.00 | 104.1927 | 308.57 | 38,341.12 | 35,365.34 | 0.36% |
| 30/09/2023 | SICIGTRF | IDGOV0635F | Indonesia Govt 7.5% IDG000013509 | 15-Jun-2035 | 7.5 | IDR | Indonesia | GOVERNMENT | Local Currer Baa2/BBB | 6.91 | 7.6605 | 507,000,000.00 | 104.6599 | 712.56 | 35,625.69 | 35,046.18 | 0.36% |
| 30/09/2023 | SICIGTRF | IDGOV0431F | Indonesia Govt 7.75% IDG000014408 | 15-Apr-2031 | 7.75 | IDR | Indonesia | GOVERNMENT | Local Currer Baa2/BBB | 6.74 | 5.5305 | 243,000,000.00 | 105.9069 | 556.00 | 16,741.09 | 17,207.82 | 0.18% |
| 30/09/2023 | SICIGTRF | IDGOV0529F | Indonesia Govt 8.25% IDG000012907 | 15-May-2029 | 8.25 | IDR | Indonesia | GOVERNMENT | Local Currer Baa2/BBB | 6.65 | 4.382 | 923,000,000.00 | 107.3878 | 1,834.23 | 60,595.61 | 65,968.15 | 0.67% |
| 30/09/2023 | SICIGTRF | IDGOV536F | Indonesia Govt 8.25% IDG000011602 | 15-May-2036 | 8.25 | IDR | Indonesia | GOVERNMENT | Local Currer Baa2/BBB | 6.91 | 7.8338 | 185,000,000.00 | 111.1287 | 367.64 | 14,620.48 | 13,670.02 | 0.14% |
| 30/09/2023 | SICIGTRF | IDGOV0334F | Indonesia Govt 8.375% IDG000010802 | 15-Mar-2034 | 8.375 | IDR | Indonesia | GOVERNMENT | Local Currer Baa2/BBB | 6.92 | 7.0817 | 195,000,000.00 | 110.7152 | 40.64 | 15,128.80 | 14,009.88 | 0.14% |
| 30/09/2023 | SICIGTRF | IDGOV0439F | Indonesia Govt 8.375% IDG000013202 | 15-Apr-2039 | 8.375 | IDR | Indonesia | GOVERNMENT | Local Currer Baa2/BBB | 6.96 | 8.7666 | 622,000,000.00 | 113.3276 | 1,537.96 | 46,817.16 | 47,147.64 | 0.48% |
| 30/09/2023 | SICIGTRF | IDGOV0828F | Indonesia Govt Bond I IDG000020702 | 15-Aug-2028 | 6.375 | IDR | Indonesia | GOVERNMENT | Local Currer Baa2/BBB | 6.52 | 4.101 | 326,000,000.00 | 99.3924 | 164.44 | 21,424.87 | 21,129.79 | 0.22% |
| 30/09/2023 | SICIGTRF | IDGOV0638F | Indonesia Treasury Bt IDG000021809 | 15-Jun-2038 | 7.125 | IDR | Indonesia | GOVERNMENT | Local Currer Baa2/BBB | 7.00 | 8.8837 | 508,000,000.00 | 101.1193 | 678.26 | 34,722.14 | 33,915.81 | 0.35% |
| 30/09/2023 | SICIGTRF | FFX-Q2916272 | Jpm-Usgb 11/12/2023 Buy Usd Sell Inr 83.5 | 11-Dec-2023 | 0 | INR | India | FX FWRD -O | Local Currer Not Rateable | 7.26 | 0.2006 | -5,429,515.00 | 98.5501 | 0.00 | -65,000.00 | -64,435.39 | -0.66% |
| 30/09/2023 | SICIGTRF | FFX-Q2916272 | Jpm-Usgb 11/12/2023 Buy Usd Sell Inr 83.5 | 11-Dec-2023 | 0 | USD | G7 | FX FWRD -O | Local Currer Not Rateable | 5.36 | 0.2006 | 65,000.00 | 98.9241 | 0.00 | 65,000.00 | 64,300.67 | 0.65% |
| 30/09/2023 | SICIGTRF | FFX-Q2916183 | Jpm-Usgb 31/10/2023 Buy Mxn Sell Usd 17. | 31-Oct-2023 | 0 | MXN | Mexico | FX FWRD -O | Local Currer Not Rateable | 11.81 | 0.088 | 62,589.35 | 98.9609 | 0.00 | 3,654.53 | 3,564.12 | 0.04% |
| 30/09/2023 | SICIGTRF | FFX-Q2916183 | Jpm-Usgb 31/10/2023 Buy Mxn Sell Usd 17. | 31-Oct-2023 | 0 | USD | G7 | FX FWRD -O | Local Currer Not Rateable | 5.32 | 0.088 | -3,584.79 | 99.5292 | 0.00 | -3,654.53 | -3,567.92 | -0.04% |
| 30/09/2023 | SICIGTRF | FFX-Q2915467 | Jpm-Usgb 31/10/2023 Sell Cop Buy Usd 40f | 31-Oct-2023 | 0 | COP | Colombia | FX FWRD -O | Local Currer Not Rateable | 16.92 | 0.0876 | -81,141,171.00 | 98.518 | 0.00 | -20,159.30 | -19,757.61 | -0.20% |

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|------------|----------|--------------|---|-------------|-------|----------|----------------|---------------------------|---------------------------|--------|----------------|------------------|----------|------------|-------------|-------------|--------|
| 30/09/2023 | SICIGTRF | FFX-Q2915467 | Jpm-Usgb 31/10/2023 Sell Cop Buy Usd 40€ 31-Oct-2023 | 0 | USD | G7 | FX FWRD -O | Local Curren Not Rateable | 5.32 | 0.0876 | 19,883.16 | 99.5292 | 0.00 | 20,159.30 | 19,789.57 | 0.20% | |
| 30/09/2023 | SICIGTRF | FFX-Q2913902 | Jpm-Usgb 31/10/2023 Sell Cop Buy Usd 41€ 31-Oct-2023 | 0 | COP | Colombia | FX FWRD -O | Local Curren Not Rateable | 16.92 | 0.0876 | -83,496,570.00 | 98.518 | 0.00 | -20,489.96 | -20,331.14 | -0.21% | |
| 30/09/2023 | SICIGTRF | FFX-Q2913902 | Jpm-Usgb 31/10/2023 Sell Cop Buy Usd 41€ 31-Oct-2023 | 0 | USD | G7 | FX FWRD -O | Local Curren Not Rateable | 5.32 | 0.0876 | 20,148.79 | 99.5292 | 0.00 | 20,489.96 | 20,053.95 | 0.20% | |
| 30/09/2023 | SICIGTRF | FFX-Q2913853 | Jpm-Usgb 31/10/2023 Sell Usd Buy Clip 867 31-Oct-2023 | 0 | CLP | Chile | FX FWRD -O | Local Curren Not Rateable | 8.37 | 0.0885 | 21,683,000.00 | 99.2612 | 0.00 | 25,000.00 | 24,092.26 | 0.25% | |
| 30/09/2023 | SICIGTRF | FFX-Q2913853 | Jpm-Usgb 31/10/2023 Sell Usd Buy Clip 867 31-Oct-2023 | 0 | USD | G7 | FX FWRD -O | Local Curren Not Rateable | 5.32 | 0.0885 | -25,000.00 | 99.5292 | 0.00 | -25,000.00 | -24,882.32 | -0.25% | |
| 30/09/2023 | SICIGTRF | KRGOV1232F | Korea Treasury Bond KR103502GCC8 | 10-Dec-2032 | 4.25 | KRW | South Korea | GOVERNMENT | Local Curren Aa2/AA | 4.22 | 7.4567 | 137,250,000.00 | 101.5287 | 0.00 | 112,191.44 | 103,266.83 | 1.05% |
| 30/09/2023 | SICIGTRF | MYMGI0736F | Malaysia Govt 3.447% MYBGT2100019 | 15-Jul-2036 | 3.447 | MYR | Malaysia | GOVERNMENT | Local Curren A3/A- | 4.17 | 10.0585 | 22,000.00 | 92.8362 | 33.35 | 4,920.02 | 4,383.28 | 0.04% |
| 30/09/2023 | SICIGTRF | MYGOV0624F | Malaysia Govt 3.478% MYBM11900030 | 14-Jun-2024 | 3.478 | MYR | Malaysia | GOVERNMENT | Local Curren A3/A- | 2.29 | 0.6886 | 297,000.00 | 100.1524 | 643.18 | 70,246.41 | 63,995.04 | 0.65% |
| 30/09/2023 | SICIGTRF | MYGOV0732F | Malaysia Govt 3.582% MYBGO2200016 | 15-Jul-2032 | 3.582 | MYR | Malaysia | GOVERNMENT | Local Curren A3/A- | 4.03 | 7.3918 | 241,000.00 | 96.6875 | 379.71 | 53,563.50 | 50,007.97 | 0.51% |
| 30/09/2023 | SICIGTRF | MYGOV0540F | Malaysia Govt 3.757% MYBMY1900052 | 22-May-2040 | 3.757 | MYR | Malaysia | GOVERNMENT | Local Curren A3/A- | 4.28 | 11.9396 | 67,000.00 | 93.7737 | 189.39 | 17,212.78 | 13,570.66 | 0.14% |
| 30/09/2023 | SICIGTRF | MYGOV0433F | Malaysia Govt 3.844% MYBMX1300040 | 15-Apr-2033 | 3.844 | MYR | Malaysia | GOVERNMENT | Local Curren Baa1/BBB+ | 4.04 | 7.7682 | 40,000.00 | 98.4864 | 149.42 | 9,311.07 | 8,539.72 | 0.09% |
| 30/09/2023 | SICIGTRF | MYGOV0650F | Malaysia Govt 4.065% MYBMZ2000016 | 15-Jun-2050 | 4.065 | MYR | Malaysia | GOVERNMENT | Local Curren A3/A- | 4.49 | 15.6042 | 67,000.00 | 93.4003 | 168.00 | 15,779.95 | 13,495.99 | 0.14% |
| 30/09/2023 | SICIGTRF | MYGOV1032F | Malaysia Govt 4.193% MYBGO2200018 | 07-Oct-2032 | 4.193 | MYR | Malaysia | GOVERNMENT | Local Curren A3/A- | 4.05 | 7.3177 | 29,000.00 | 101.0973 | 123.83 | 6,618.01 | 6,368.06 | 0.06% |
| 30/09/2023 | SICIGTRF | MYGOV0631F | Malaysia Govt 4.23% MYBMX1100044 | 30-Jun-2031 | 4.232 | MYR | Malaysia | GOVERNMENT | Local Curren Baa1/BBB+ | 3.99 | 6.5038 | 92,000.00 | 101.6272 | 205.05 | 23,014.10 | 20,118.17 | 0.20% |
| 30/09/2023 | SICIGTRF | MYGOV150430F | Malaysia Govt 4.489% MYBMX1000038 | 15-Apr-2030 | 4.488 | MYR | Malaysia | GOVERNMENT | Local Curren Baa1/BBB+ | 3.89 | 5.5388 | 18,000.00 | 103.478 | 78.68 | 4,449.15 | 4,045.68 | 0.04% |
| 30/09/2023 | SICIGTRF | MYGOV0429F | Malaysia Govt 4.504% MYBMK2200030 | 30-Apr-2029 | 4.504 | MYR | Malaysia | GOVERNMENT | Local Curren A3/A- | 3.86 | 4.8306 | 132,000.00 | 103.2164 | 523.01 | 32,642.62 | 29,540.78 | 0.30% |
| 30/09/2023 | SICIGTRF | MYGOV1133F | Malaysia Govt 4.642% MYBMT1800039 | 07-Nov-2033 | 4.642 | MYR | Malaysia | GOVERNMENT | Local Curren A3/A- | 3.99 | 7.9406 | 81,000.00 | 105.372 | 315.54 | 20,347.32 | 18,493.76 | 0.19% |
| 30/09/2023 | SICIGTRF | MYGOV1042F | Malaysia Govt 4.696% MYBMY2200023 | 15-Oct-2042 | 4.696 | MYR | Malaysia | GOVERNMENT | Local Curren A3/A- | 4.31 | 12.432 | 14,000.00 | 104.977 | 63.89 | 3,489.78 | 3,194.03 | 0.03% |
| 30/09/2023 | SICIGTRF | MYGOV0437F | Malaysia Govt 4.76% MYBMX1700033 | 07-Apr-2037 | 4.762 | MYR | Malaysia | GOVERNMENT | Local Curren Baa1/BBB+ | 4.19 | 9.8124 | 59,000.00 | 105.8697 | 286.11 | 15,018.42 | 13,589.59 | 0.14% |
| 30/09/2023 | SICIGTRF | MYGOV0638F | Malaysia Govt 4.893% MYBMX1800049 | 08-Jun-2038 | 4.893 | MYR | Malaysia | GOVERNMENT | Local Curren A3/A- | 4.16 | 10.456 | 69,000.00 | 107.988 | 222.01 | 17,276.16 | 16,091.60 | 0.16% |
| 30/09/2023 | SICIGTRF | MYGOV0748F | Malaysia Govt 4.921% MYBMZ1800051 | 06-Jul-2048 | 4.921 | MYR | Malaysia | GOVERNMENT | Local Curren A3/A- | 4.50 | 14.4192 | 32,000.00 | 106.3027 | 77.47 | 9,440.05 | 7,322.42 | 0.07% |
| 30/09/2023 | SICIGTRF | MXBON1134F | Mex Bonos 7.75% 23 MXMGO000002 | 23-Nov-2034 | 7.75 | MXN | Mexico | GOVERNMENT | Local Curren Baa2/BBB | 10.07 | 6.7841 | 18,600.00 | 85.203 | 2,603.62 | 98,061.28 | 93,795.37 | 0.95% |
| 30/09/2023 | SICIGTRF | MXBON24F | Mexican Bonos 10% 1 MXMGO000078 | 05-Dec-2024 | 10 | MXN | Mexico | GOVERNMENT | Local Curren Baa2/BBB | 11.19 | 1.0591 | 27,000.00 | 98.795 | 4,876.72 | 146,304.60 | 158,368.96 | 1.61% |
| 30/09/2023 | SICIGTRF | MXBON36F | Mexican Bonos 10% 2 MXMGO000082 | 20-Nov-2036 | 10 | MXN | Mexico | GOVERNMENT | Local Curren Baa2/BBB | 10.05 | 6.9969 | 11,100.00 | 100.375 | 2,004.87 | 66,533.37 | 66,116.42 | 0.67% |
| 30/09/2023 | SICIGTRF | MXBON50327F | Mexican Bonos 5.5% MXMGO0001C8 | 04-Mar-2027 | 5.5 | MXN | Mexico | GOVERNMENT | Local Curren Baa2/BBB | 10.50 | 2.9846 | 20,400.00 | 86.042 | 394.55 | 89,761.36 | 101,396.18 | 1.03% |
| 30/09/2023 | SICIGTRF | MXBON0328F | Mexican Bonos 5.75% MXMGO0000Y4 | 05-Mar-2026 | 5.75 | MXN | Mexico | GOVERNMENT | Local Curren Baa2/BBB | 10.74 | 2.1755 | 18,900.00 | 89.658 | 382.15 | 84,423.50 | 97,889.77 | 1.00% |
| 30/09/2023 | SICIGTRF | MXBON27F | Mexican Bonos 7.5% MXMGO0000D8 | 03-Jun-2027 | 7.5 | MXN | Mexico | GOVERNMENT | Local Curren Baa2/BBB | 10.49 | 3.0272 | 31,000.00 | 91.27 | 4,199.39 | 147,743.53 | 167,008.04 | 1.70% |
| 30/09/2023 | SICIGTRF | MXBON0533F | Mexican Bonos 7.5% MXMGO0001D6 | 25-May-2033 | 7.5 | MXN | Mexico | GOVERNMENT | Local Curren Baa2/BBB | 10.05 | 6.282 | 6,800.00 | 84.923 | 921.16 | 34,065.28 | 34,150.52 | 0.35% |
| 30/09/2023 | SICIGTRF | MXBON1142F | Mexican Bonos 7.75% MXMGO0000R8 | 13-Nov-2042 | 7.75 | MXN | Mexico | GOVERNMENT | Local Curren Baa2/BBB | 10.16 | 8.5402 | 6,000.00 | 80.521 | 839.88 | 28,709.66 | 28,640.09 | 0.29% |
| 30/09/2023 | SICIGTRF | MXBON031F | Mexican Bonos 7.75% MXMGO0000P2 | 29-May-2031 | 7.75 | MXN | Mexico | GOVERNMENT | Local Curren Baa2/BBB | 10.11 | 5.3612 | 19,900.00 | 88.035 | 2,785.60 | 106,147.83 | 103,593.87 | 1.05% |
| 30/09/2023 | SICIGTRF | MXBON1138F | Mexican Bonos 8.5% MXMGO0000J5 | 18-Nov-2038 | 8.5 | MXN | Mexico | GOVERNMENT | Local Curren Baa2/BBB | 10.14 | 7.6997 | 7,600.00 | 88.107 | 1,166.80 | 39,128.46 | 39,697.93 | 0.40% |
| 30/09/2023 | SICIGTRF | FFX-Q2909053 | Mi-Gb 12/10/2023 Buy Krw Sell Usd 1310.81 | 12-Oct-2023 | 0 | KRW | South Korea | FX FWRD -O | Local Curren Not Rateable | 3.66 | 0.0361 | 35,843,740.00 | 99.8678 | 0.00 | 27,419.19 | 26,527.62 | 0.27% |
| 30/09/2023 | SICIGTRF | FFX-Q2909053 | Mi-Gb 12/10/2023 Buy Krw Sell Usd 1310.81 | 12-Oct-2023 | 0 | USD | G7 | FX FWRD -O | Local Curren Not Rateable | 5.31 | 0.0361 | -27,344.62 | 99.8085 | 0.00 | -27,419.19 | -27,292.26 | -0.28% |
| 30/09/2023 | SICIGTRF | FFX-Q2913593 | Mi-Gb 30/11/2023 Buy Php Sell Usd 56.320€ | 30-Nov-2023 | 0 | PHP | Philippines | FX FWRD -O | Local Curren Not Rateable | 5.70 | 0.1707 | 2,949,675.16 | 99.0273 | 0.00 | 52,457.32 | 51,629.40 | 0.53% |
| 30/09/2023 | SICIGTRF | FFX-Q2913593 | Mi-Gb 30/11/2023 Buy Php Sell Usd 56.320€ | 30-Nov-2023 | 0 | USD | G7 | FX FWRD -O | Local Curren Not Rateable | 5.35 | 0.1707 | -52,373.49 | 99.0867 | 0.00 | -52,457.32 | -51,895.19 | -0.53% |
| 30/09/2023 | SICIGTRF | FFX-Q2912676 | Mi-Gb 31/10/2023 Buy Usd Sell Clip 857.05 | 31-Oct-2023 | 0 | CLP | Chile | FX FWRD -O | Local Curren Not Rateable | 8.37 | 0.0885 | -29,996,750.00 | 99.2612 | 0.00 | -35,000.00 | -33,329.77 | -0.34% |
| 30/09/2023 | SICIGTRF | FFX-Q2912676 | Mi-Gb 31/10/2023 Buy Usd Sell Clip 857.05 | 31-Oct-2023 | 0 | USD | G7 | FX FWRD -O | Local Curren Not Rateable | 5.32 | 0.0885 | 35,000.00 | 99.5292 | 0.00 | 35,000.00 | 34,835.25 | 0.35% |
| 30/09/2023 | SICIGTRF | FFX-Q2915779 | Mi-Gb 31/10/2023 Sell Czk Buy Usd 22.937€ | 31-Oct-2023 | 0 | CZK | Czech Republic | FX FWRD -O | Local Curren Not Rateable | 7.02 | 0.0883 | -609,841.78 | 99.38 | 0.00 | -26,572.22 | -26,345.89 | -0.27% |
| 30/09/2023 | SICIGTRF | FFX-Q2915779 | Mi-Gb 31/10/2023 Sell Czk Buy Usd 22.937€ | 31-Oct-2023 | 0 | USD | G7 | FX FWRD -O | Local Curren Not Rateable | 5.32 | 0.0883 | 26,586.98 | 99.5292 | 0.00 | 26,572.22 | 26,461.83 | 0.27% |
| 30/09/2023 | SICIGTRF | FFX-Q2910929 | Mi-Gb 31/10/2023 Sell Pen Buy Usd 3.5965 | 31-Oct-2023 | 0 | PEN | Peru | FX FWRD -O | Local Curren Not Rateable | 7.73 | 0.0883 | -287,099.11 | 99.3179 | 0.00 | -80,894.64 | -75,198.34 | -0.77% |
| 30/09/2023 | SICIGTRF | FFX-Q2910929 | Mi-Gb 31/10/2023 Sell Pen Buy Usd 3.5965 | 31-Oct-2023 | 0 | USD | G7 | FX FWRD -O | Local Curren Not Rateable | 5.32 | 0.0883 | 79,827.36 | 99.5292 | 0.00 | 80,894.64 | 79,451.60 | 0.81% |
| 30/09/2023 | SICIGTRF | FFX-Q2913886 | Mi-Gb 31/10/2023 Sell Pen Buy Usd 3.7247€ | 31-Oct-2023 | 0 | PEN | Peru | FX FWRD -O | Local Curren Not Rateable | 7.73 | 0.0883 | -33,373.67 | 99.3179 | 0.00 | -9,002.39 | -8,741.39 | -0.09% |
| 30/09/2023 | SICIGTRF | FFX-Q2913886 | Mi-Gb 31/10/2023 Sell Pen Buy Usd 3.7247€ | 31-Oct-2023 | 0 | USD | G7 | FX FWRD -O | Local Curren Not Rateable | 5.32 | 0.0883 | 8,959.86 | 99.5292 | 0.00 | 9,002.39 | 8,917.68 | 0.09% |
| 30/09/2023 | SICIGTRF | FFX-Q2915122 | Ms-Gb 11/10/2023 Buy Usd Sell Inr 83.227 | 11-Oct-2023 | 0 | INR | India | FX FWRD -O | Local Curren Not Rateable | 6.42 | 0.0333 | -9,904,013.00 | 99.7866 | 0.00 | -119,000.00 | -119,011.70 | -1.21% |
| 30/09/2023 | SICIGTRF | FFX-Q2915122 | Ms-Gb 11/10/2023 Buy Usd Sell Inr 83.227 | 11-Oct-2023 | 0 | USD | G7 | FX FWRD -O | Local Curren Not Rateable | 5.31 | 0.0333 | 119,000.00 | 99.8232 | 0.00 | 119,000.00 | 118,789.64 | 1.21% |
| 30/09/2023 | SICIGTRF | FFX-Q2914793 | Ms-Gb 12/10/2023 Buy Idr Sell Usd 15246 | 12-Oct-2023 | 0 | IDR | Indonesia | FX FWRD -O | Local Curren Not Rateable | 6.39 | 0.036 | 1,248,643,985.00 | 99.7697 | 0.00 | 81,948.15 | 80,606.22 | 0.82% |
| 30/09/2023 | SICIGTRF | FFX-Q2914793 | Ms-Gb 12/10/2023 Buy Idr Sell Usd 15246 | 12-Oct-2023 | 0 | USD | G7 | FX FWRD -O | Local Curren Not Rateable | 5.31 | 0.036 | -81,899.78 | 99.8085 | 0.00 | -81,948.15 | -81,742.95 | -0.83% |
| 30/09/2023 | SICIGTRF | FFX-Q2915811 | Ms-Gb 12/10/2023 Sell Usd Buy Idr 15377 | 12-Oct-2023 | 0 | IDR | Indonesia | FX FWRD -O | Local Curren Not Rateable | 6.39 | 0.036 | 92,262,000.00 | 99.7697 | 0.00 | 6,000.00 | 5,955.97 | 0.06% |
| 30/09/2023 | SICIGTRF | FFX-Q2915811 | Ms-Gb 12/10/2023 Sell Usd Buy Idr 15377 | 12-Oct-2023 | 0 | USD | G7 | FX FWRD -O | Local Curren Not Rateable | 5.31 | 0.036 | -6,000.00 | 99.8085 | 0.00 | -6,000.00 | -5,988.51 | -0.06% |
| 30/09/2023 | SICIGTRF | FFX-Q2912703 | Ms-Gb 31/10/2023 Buy Clip Sell Usd 856.93€ | 31-Oct-2023 | 0 | CLP | Chile | FX FWRD -O | Local Curren Not Rateable | 8.37 | 0.0882 | 10,627,544.00 | 99.2612 | 0.00 | 12,507.41 | 11,808.40 | 0.12% |
| 30/09/2023 | SICIGTRF | FFX-Q2912703 | Ms-Gb 31/10/2023 Buy Clip Sell Usd 856.93€ | 31-Oct-2023 | 0 | USD | G7 | FX FWRD -O | Local Curren Not Rateable | 5.32 | 0.0882 | -12,401.88 | 99.5292 | 0.00 | -12,507.41 | -12,343.50 | -0.13% |
| 30/09/2023 | SICIGTRF | FFX-Q2910856 | Ms-Gb 31/10/2023 Buy Cop Sell Usd 4076.4 | 31-Oct-2023 | 0 | COP | Colombia | FX FWRD -O | Local Curren Not Rateable | 16.92 | 0.0876 | 79,868,428.00 | 98.518 | 0.00 | 20,046.89 | 19,447.70 | 0.20% |
| 30/09/2023 | SICIGTRF | FFX-Q2910856 | Ms-Gb 31/10/2023 Buy Cop Sell Usd 4076.4 | 31-Oct-2023 | 0 | USD | G7 | FX FWRD -O | Local Curren Not Rateable | 5.32 | 0.0876 | -19,592.88 | 99.5292 | 0.00 | -20,046.89 | -19,500.65 | -0.20% |
| 30/09/2023 | SICIGTRF | FFX-Q2911624 | Ms-Gb 31/10/2023 Buy Czk Sell Usd 21.829 | 31-Oct-2023 | 0 | CZK | Czech Republic | FX FWRD -O | Local Curren Not Rateable | 7.02 | 0.0883 | 36,000.00 | 99.38 | 0.00 | 1,652.24 | 1,555.24 | 0.02% |

| | | | | | | | | | | | | | | | | | |
|------------|----------|--------------|---|-------------|--------|----------------|-------------|---------------------------|------------------------|--------|---------------|------------|----------|-------------|-------------|------------|-------|
| 30/09/2023 | SICIGTRF | FFX-02911624 | Ms-Gb 31/10/2023 Buy Czk Sell Usd 21.829 31-Oct-2023 | 0 | USD | G7 | FX FWRD -O | Local Currer Not Rateable | 5.32 | 0.0883 | -1,649.14 | 99.5292 | 0.00 | -1,652.24 | -1,641.38 | -0.02% | |
| 30/09/2023 | SICIGTRF | FFX-02911692 | Ms-Gb 31/10/2023 Buy Huf Sell Usd 350.551 31-Oct-2023 | 0 | HUF | Hungary | FX FWRD -O | Local Currer Not Rateable | 12.64 | 0.0879 | 400,000.00 | 98.889 | 0.00 | 1,152.11 | 1,078.47 | 0.01% | |
| 30/09/2023 | SICIGTRF | FFX-02911692 | Ms-Gb 31/10/2023 Buy Huf Sell Usd 350.551 31-Oct-2023 | 0 | USD | G7 | FX FWRD -O | Local Currer Not Rateable | 5.32 | 0.0879 | -1,141.04 | 99.5292 | 0.00 | -1,152.11 | -1,135.67 | -0.01% | |
| 30/09/2023 | SICIGTRF | FFX-02915005 | Ms-Gb 31/10/2023 Buy Usd Sell Czk 22.295 31-Oct-2023 | 0 | CZK | Czech Republic | FX FWRD -O | Local Currer Not Rateable | 7.02 | 0.0885 | -379,015.85 | 99.38 | 0.00 | -17,000.00 | -16,373.94 | -0.17% | |
| 30/09/2023 | SICIGTRF | FFX-02915005 | Ms-Gb 31/10/2023 Buy Usd Sell Czk 22.295 31-Oct-2023 | 0 | USD | G7 | FX FWRD -O | Local Currer Not Rateable | 5.32 | 0.0885 | 17,000.00 | 99.5292 | 0.00 | 17,000.00 | 16,919.98 | 0.17% | |
| 30/09/2023 | SICIGTRF | FFX-02912970 | Ms-Gb 31/10/2023 Buy Usd Sell Mxn 17.311 31-Oct-2023 | 0 | MXN | Mexico | FX FWRD -O | Local Currer Not Rateable | 11.81 | 0.0885 | -1,817,707.50 | 98.9609 | 0.00 | -105,000.00 | -103,508.43 | -1.05% | |
| 30/09/2023 | SICIGTRF | FFX-02912970 | Ms-Gb 31/10/2023 Buy Usd Sell Mxn 17.311 31-Oct-2023 | 0 | USD | G7 | FX FWRD -O | Local Currer Not Rateable | 5.32 | 0.0885 | 105,000.00 | 99.5292 | 0.00 | 105,000.00 | 104,505.75 | 1.06% | |
| 30/09/2023 | SICIGTRF | FFX-02914977 | Ms-Gb 31/10/2023 Buy Usd Sell Mxn 17.331 31-Oct-2023 | 0 | MXN | Mexico | FX FWRD -O | Local Currer Not Rateable | 11.81 | 0.0885 | -86,656.84 | 98.9609 | 0.00 | -5,000.00 | -4,934.63 | -0.05% | |
| 30/09/2023 | SICIGTRF | FFX-02914977 | Ms-Gb 31/10/2023 Buy Usd Sell Mxn 17.331 31-Oct-2023 | 0 | USD | G7 | FX FWRD -O | Local Currer Not Rateable | 5.32 | 0.0885 | 5,000.00 | 99.5292 | 0.00 | 5,000.00 | 4,976.46 | 0.05% | |
| 30/09/2023 | SICIGTRF | FFX-02913709 | Ms-Gb 31/10/2023 Sell Pen Buy Usd 3.7480 31-Oct-2023 | 0 | PEN | Peru | FX FWRD -O | Local Currer Not Rateable | 7.73 | 0.0883 | -14,188.33 | 99.3179 | 0.00 | -3,804.76 | -3,716.27 | -0.04% | |
| 30/09/2023 | SICIGTRF | FFX-02913709 | Ms-Gb 31/10/2023 Sell Pen Buy Usd 3.7480 31-Oct-2023 | 0 | USD | G7 | FX FWRD -O | Local Currer Not Rateable | 5.32 | 0.0883 | 3,785.50 | 99.5292 | 0.00 | 3,804.76 | 3,767.68 | 0.04% | |
| 30/09/2023 | SICIGTRF | KWNBKRP | Nbk Tier 1 Financing : XS2010037922 | 27-May-2199 | 4.5 | USD | Kuwait | CORPORATE | Corporate D Baa3/BBB- | 4.90 | 1.7883 | 200,000.00 | 91.8396 | 3,050.00 | 194,750.00 | 186,729.20 | 1.90% |
| 30/09/2023 | SICIGTRF | RONEP50130RF | Ne Property Bv 2% 2X S2434763483 | 20-Jan-2030 | 2 | EUR | Romania | CORPORATE | Corporate D Baa2/BBB | 6.57 | 5.6213 | 100,000.00 | 76.506 | 1,461.94 | 75,072.57 | 82,462.67 | 0.84% |
| 30/09/2023 | SICIGTRF | IDPERT544RF | Pertamina Persero Pt US69370RAA59 | 30-May-2044 | 6.45 | USD | Indonesia | CORPORATE | External Det Baa2/BBB | 6.86 | 10.8292 | 200,000.00 | 95.5189 | 4,264.17 | 205,630.00 | 195,302.03 | 1.99% |
| 30/09/2023 | SICIGTRF | PEREP0341RF | Peruvian Gov Bond 3 US715638DS81 | 11-Mar-2041 | 3.3 | USD | Peru | GOVERNMENT | External Det Baa2/BBB | 6.23 | 12.1477 | 22,000.00 | 69.0504 | 36.30 | 16,780.14 | 15,227.39 | 0.15% |
| 30/09/2023 | SICIGTRF | PEREP0351F | Peruvian Gov Int Bor US715638DT64 | 10-Mar-2051 | 3.55 | USD | Peru | GOVERNMENT | External Det Baa2/BBB | 6.15 | 14.8095 | 32,000.00 | 65.6935 | 59.96 | 21,582.82 | 21,081.88 | 0.21% |
| 30/09/2023 | SICIGTRF | MPXEMEX0160F | Petroleos Mexicanos US71654QDF63 | 28-Jan-2060 | 6.95 | USD | Mexico | CORPORATE | External Det B1/B+ | 11.87 | 8.4656 | 29,000.00 | 59.189 | 341.52 | 23,800.19 | 17,506.35 | 0.18% |
| 30/09/2023 | SICIGTRF | MPXEMEX0150F | Petroleos Mexicanos US71654QDD16 | 23-Jan-2050 | 7.69 | USD | Mexico | CORPORATE | External Det B1/B+ | 12.28 | 8.0774 | 11,000.00 | 64.2376 | 155.08 | 10,546.25 | 7,221.22 | 0.07% |
| 30/09/2023 | SICIGTRF | MYPET0450RF | Petronas Capital Ltd 4 USY6886AV83 | 21-Apr-2050 | 4.55 | USD | Malaysia | CORPORATE | External Det A3/A- | 5.98 | 13.708 | 200,000.00 | 81.1185 | 3,993.89 | 165,418.00 | 166,231.03 | 1.69% |
| 30/09/2023 | SICIGTRF | PLGOV0527F | Poland Government B PL0000114393 | 25-May-2027 | 3.75 | PLN | Poland | GOVERNMENT | Local Currer A3/A- | 5.05 | 3.3531 | 182,000.00 | 95.514 | 542.45 | 36,262.06 | 40,366.85 | 0.41% |
| 30/09/2023 | SICIGTRF | PLGOV0727F | Poland Govt 2.5% 25 PL0000109427 | 25-Jul-2027 | 2.5 | PLN | Poland | GOVERNMENT | Local Currer A2/A | 5.07 | 3.5792 | 19,000.00 | 91.0484 | 19.63 | 3,821.45 | 3,982.73 | 0.04% |
| 30/09/2023 | SICIGTRF | PLGOV0728F | Poland Govt 7.5% 25 PL0000115192 | 25-Jul-2028 | 7.5 | PLN | Poland | GOVERNMENT | Local Currer A3/A- | 5.19 | 4.0978 | 316,000.00 | 109.3122 | 978.76 | 81,274.07 | 80,113.23 | 0.82% |
| 30/09/2023 | SICIGTRF | PLGOV0424F | Poland Govt Bond 2.5 PL0000111191 | 25-Apr-2024 | 2.5 | PLN | Poland | GOVERNMENT | Local Currer A3/A- | 2.73 | 0.5588 | 307,000.00 | 98.6724 | 753.95 | 65,172.79 | 70,151.33 | 0.71% |
| 30/09/2023 | SICIGTRF | PLGOV0726F | Poland Govt Bond 2.5 PL0000108666 | 25-Jul-2026 | 2.5 | PLN | Poland | GOVERNMENT | Local Currer A2/A | 4.98 | 2.68 | 25,000.00 | 93.441 | 25.83 | 4,848.80 | 5,377.49 | 0.05% |
| 30/09/2023 | SICIGTRF | IDREP37F | Rep Of Indonesia 6.6% USY20721AJ83 | 17-Feb-2037 | 6.625 | USD | Indonesia | GOVERNMENT | External Det Baa2/BBB | 5.91 | 8.851 | 100,000.00 | 106.548 | 772.92 | 117,150.01 | 107,320.96 | 1.09% |
| 30/09/2023 | SICIGTRF | IDREP38F | Rep Of Indonesia 7.7% USY20721AL30 | 17-Jan-2038 | 7.75 | USD | Indonesia | GOVERNMENT | External Det Baa2/BBB | 5.93 | 8.899 | 200,000.00 | 117.3509 | 3,100.00 | 249,370.00 | 237,801.80 | 2.42% |
| 30/09/2023 | SICIGTRF | CLREP0150F | Republic Of Chile 3.5% USY6886AD34 | 25-Jan-2050 | 3.5 | USD | Chile | GOVERNMENT | External Det A2/A | 6.07 | 14.6832 | 458,000.00 | 66.4261 | 2,849.78 | 422,460.01 | 307,081.53 | 3.13% |
| 30/09/2023 | SICIGTRF | PAREP38F | Republic Of Panama I US6968299AW45 | 26-Jan-2036 | 6.7 | USD | Panama | GOVERNMENT | External Det Baa2/BBB | 6.85 | 8.1424 | 58,000.00 | 98.7117 | 680.05 | 78,306.10 | 57,932.86 | 0.59% |
| 30/09/2023 | SICIGTRF | PAREP0927F | Republic Of Panama I US6968299AD63 | 30-Sep-2027 | 8.875 | USD | Panama | GOVERNMENT | External Det Baa2/BBB | 6.17 | 3.2343 | 125,000.00 | 109.4658 | 5,516.06 | 170,189.90 | 142,348.41 | 1.45% |
| 30/09/2023 | SICIGTRF | PAREP0429F | Republic Of Panama I US6968299AK07 | 01-Apr-2029 | 9.375 | USD | Panama | GOVERNMENT | External Det Baa2/BBB | 6.26 | 4.3438 | 78,000.00 | 114.3138 | 3,615.63 | 109,815.11 | 92,780.41 | 0.94% |
| 30/09/2023 | SICIGTRF | PEREP01260F | Republic Of Peru 2.7% US715638DQ26 | 01-Dec-2060 | 2.78 | USD | Peru | GOVERNMENT | External Det Baa2/BBB | 5.91 | 17.0228 | 25,000.00 | 53.0863 | 227.81 | 24,713.75 | 13,499.40 | 0.14% |
| 30/09/2023 | SICIGTRF | PEREP0721F | Republic Of Peru 3.2% US715638DR09 | 28-Jul-2121 | 3.23 | USD | Peru | GOVERNMENT | External Det Baa2/BBB | 6.23 | 16.2237 | 10,000.00 | 51.9079 | 54.73 | 9,858.60 | 5,254.53 | 0.05% |
| 30/09/2023 | SICIGTRF | PEREP0834F | Republic Of Peru 5.4% PEP01000CSF64 | 12-Aug-2034 | 5.4 | PEN | Peru | GOVERNMENT | Local Currer Baa1/BBB+ | 7.39 | 7.7658 | 101,000.00 | 85.308 | 187.61 | 131,184.47 | 22,910.31 | 0.23% |
| 30/09/2023 | SICIGTRF | PEREP1150F | Republic Of Peru 5.6% US715638BM30 | 18-Nov-2050 | 5.625 | USD | Peru | GOVERNMENT | External Det Baa2/BBB | 6.21 | 12.8918 | 36,000.00 | 92.3484 | 736.88 | 43,209.16 | 33,982.30 | 0.35% |
| 30/09/2023 | SICIGTRF | PEREP0229LF | Republic Of Peru 5.94 PEP01000CSF6 | 12-Feb-2029 | 5.94 | PEN | Peru | GOVERNMENT | Local Currer Baa1/BBB+ | 6.60 | 4.4799 | 293,000.00 | 97.0516 | 598.68 | 70,772.16 | 75,591.45 | 0.77% |
| 30/09/2023 | SICIGTRF | PEREP032F | Republic Of Peru 6.1% PEP01000CSF9 | 12-Aug-2032 | 6.15 | PEN | Peru | GOVERNMENT | Local Currer Baa1/BBB+ | 7.23 | 6.5891 | 199,000.00 | 93.0136 | 420.99 | 52,127.13 | 49,235.47 | 0.50% |
| 30/09/2023 | SICIGTRF | PEBON0833F | Republic Of Peru 7.3% PEP01000CS90 | 12-Aug-2033 | 9.7333 | PEN | Peru | GOVERNMENT | Local Currer Baa1/BBB+ | 9.75 | 6.0856 | 76,000.00 | 99.817 | 583.19 | 21,763.45 | 20,589.51 | 0.21% |
| 30/09/2023 | SICIGTRF | PEREP33F | Republic Of Peru 8.7% US715638AP79 | 21-Nov-2033 | 8.75 | USD | Peru | GOVERNMENT | External Det Baa2/BBB | 6.22 | 6.7934 | 134,000.00 | 118.7863 | 4,168.89 | 197,838.58 | 163,342.63 | 1.66% |
| 30/09/2023 | SICIGTRF | PHREP25F | Republic Of Philippines US718286AP29 | 16-Mar-2025 | 10.625 | USD | Philippines | GOVERNMENT | External Det Baa2/BBB | 5.59 | 1.3543 | 36,000.00 | 106.9828 | 138.13 | 52,619.69 | 38,651.95 | 0.39% |
| 30/09/2023 | SICIGTRF | PHREP1034F | Republic Of Philippines US718286B911 | 23-Oct-2034 | 6.375 | USD | Philippines | GOVERNMENT | External Det Baa2/BBB | 5.72 | 7.7224 | 110,000.00 | 105.2853 | 3,038.75 | 147,206.80 | 118,852.63 | 1.21% |
| 30/09/2023 | SICIGTRF | PLREP1030F | Republic Of Poland 1 PL0000112736 | 25-Oct-2030 | 1.25 | PLN | Poland | GOVERNMENT | Local Currer A2/A | 5.46 | 6.4848 | 84,000.00 | 75.4568 | 223.42 | 14,938.64 | 14,744.19 | 0.15% |
| 30/09/2023 | SICIGTRF | PLREP426F | Republic Of Poland 3 US731011AU68 | 06-Apr-2026 | 3.25 | USD | Poland | GOVERNMENT | External Det A3/A- | 5.41 | 2.3316 | 18,000.00 | 94.974 | 281.13 | 17,302.50 | 17,376.45 | 0.18% |
| 30/09/2023 | SICIGTRF | PLGOV0124F | Republic Of Poland 4 US857524AC63 | 22-Jan-2024 | 4 | USD | Poland | GOVERNMENT | External Det A3/A- | 1.87 | 0.3046 | 32,000.00 | 99.3546 | 238.22 | 34,296.28 | 32,031.69 | 0.33% |
| 30/09/2023 | SICIGTRF | PLREP0433F | Republic Of Poland 4 US731011AW42 | 04-Oct-2033 | 4.875 | USD | Poland | GOVERNMENT | External Det A3/A- | 5.81 | 7.5131 | 8,000.00 | 93 | 189.58 | 7,939.68 | 7,629.58 | 0.08% |
| 30/09/2023 | SICIGTRF | PLREP0453F | Republic Of Poland 5 US731011AW25 | 04-Apr-2053 | 5.5 | USD | Poland | GOVERNMENT | External Det A3/A- | 6.22 | 13.3314 | 3,000.00 | 90.38 | 80.21 | 2,963.10 | 2,791.61 | 0.03% |
| 30/09/2023 | SICIGTRF | PLGOV1127F | Republic Of Poland 5 US857524AD47 | 16-Nov-2027 | 5.5 | USD | Poland | GOVERNMENT | External Det A3/A- | 5.45 | 3.5552 | 45,000.00 | 100.19 | 914.38 | 45,464.86 | 45,999.88 | 0.47% |
| 30/09/2023 | SICIGTRF | PLGOV1026F | Republic Of Poland G PL0000113460 | 25-Oct-2026 | 0.25 | PLN | Poland | GOVERNMENT | Local Currer A2/A | 5.00 | 2.981 | 25,000.00 | 86.6052 | 13.29 | 4,335.36 | 4,973.43 | 0.05% |
| 30/09/2023 | SICIGTRF | UYREP33V | Republic Of Uruguay US917288BA96 | 15-Jan-2033 | 7.875 | USD | Uruguay | GOVERNMENT | External Det Baa2/BBB | 5.61 | 6.6577 | 18,000.00 | 116.2535 | 291.38 | 27,252.00 | 21,217.02 | 0.22% |
| 30/09/2023 | SICIGTRF | UYREP0455F | Republica Orient Uru US760942BD38 | 20-Apr-2055 | 4.975 | USD | Uruguay | GOVERNMENT | External Det Baa2/BBB | 5.93 | 14.1656 | 29,597.00 | 86.4466 | 650.33 | 29,482.71 | 26,235.93 | 0.27% |
| 30/09/2023 | SICIGTRF | UYREP0R650F | Republica Orient Uru US760942BA98 | 18-Jun-2050 | 5.1 | USD | Uruguay | GOVERNMENT | External Det Baa2/BBB | 5.97 | 13.3561 | 68,000.00 | 88.4488 | 972.97 | 69,416.39 | 61,118.17 | 0.62% |
| 30/09/2023 | SICIGTRF | UYREP1034F | Republica Orient Uru US760942BE11 | 28-Oct-2034 | 5.75 | USD | Uruguay | GOVERNMENT | External Det Baa2/BBB | 5.53 | 7.3981 | 31,000.00 | 101.7774 | 747.66 | 31,269.84 | 32,298.66 | 0.33% |
| 30/09/2023 | SICIGTRF | UYREP36F | Republica Orient Uru US760942AS16 | 21-Mar-2036 | 7.625 | USD | Uruguay | GOVERNMENT | External Det Baa2/BBB | 5.96 | 8.2716 | 23,000.00 | 114.5321 | 38.97 | 30,669.35 | 26,381.36 | 0.27% |
| 30/09/2023 | SICIGTRF | UYREP0531F | Republica Orient Uru US917288BM35 | 21-May-2031 | 8.25 | UYU | Uruguay | GOVERNMENT | Local Currer Baa2/BBB | 9.75 | 5.2977 | 879,893.00 | 92.0396 | 671.00 | 20,074.31 | 21,725.21 | 0.22% |
| 30/09/2023 | SICIGTRF | UYREP0733F | Republica Orient Uru US760942BF85 | 20-Jul-2033 | 9.75 | UYU | Uruguay | GOVERNMENT | Local Currer Baa2/BBB | 9.70 | 6.1352 | 507,760.00 | 100.284 | 246.69 | 13,403.76 | 13,484.75 | 0.14% |

| | | | | | | | | | | | | | | | | | |
|------------|----------|-------------------|--|-------------|-------|-----|--------------|------------|---------------------------|-------|--------------|-----------------|----------|------------|-------------|-------------|--------|
| 30/09/2023 | SICIGTRF | ROGOV0231RF | Romania 3% 14/02/21 XS2201851172 | 14-Feb-2031 | 3 | USD | Romania | GOVERNMENT | External Det Baa3/BBB- | 6.38 | 6.2938 | 6,000.00 | 80.358 | 22.50 | 5,975.58 | 4,843.98 | 0.05% |
| 30/09/2023 | SICIGTRF | ROGOV0227RF | Romania 3% 27/02/21 XS2434895988 | 27-Feb-2027 | 3 | USD | Romania | GOVERNMENT | External Det Baa3/BBB- | 6.03 | 3.144 | 42,000.00 | 90.7934 | 112.00 | 41,744.22 | 38,245.23 | 0.39% |
| 30/09/2023 | SICIGTRF | ROGOV0332RF | Romania 3.625% 27/1 XS2434896010 | 27-Mar-2032 | 3.625 | USD | Romania | GOVERNMENT | External Det Baa3/BBB- | 6.55 | 6.9596 | 60,000.00 | 81.15 | 12.08 | 53,507.43 | 48,702.08 | 0.50% |
| 30/09/2023 | SICIGTRF | ROGOV0251RF | Romania 4% 14/02/21 XS2201851685 | 14-Feb-2051 | 4 | USD | Romania | GOVERNMENT | External Det Baa3/BBB- | 7.01 | 13.3329 | 32,000.00 | 63.61 | 160.00 | 32,042.93 | 20,515.20 | 0.21% |
| 30/09/2023 | SICIGTRF | ROGOV0648RF | Romania 5.125% 15/1 XS1837994794 | 15-Jun-2048 | 5.125 | USD | Romania | GOVERNMENT | External Det Baa3/BBB- | 7.02 | 12.1092 | 18,000.00 | 77.914 | 266.50 | 17,171.73 | 14,291.02 | 0.15% |
| 30/09/2023 | SICIGTRF | ROGOV1030F | Romania Government RONPAL298G4 | 24-Oct-2030 | 4.15 | RON | Romania | GOVERNMENT | Local Currer Baa3/BBB- | 6.70 | 5.7346 | 40,000.00 | 85.424 | 329.14 | 11,152.18 | 7,602.36 | 0.08% |
| 30/09/2023 | SICIGTRF | ROGOV0128F | Romania Government ROAW5KY5CD78 | 26-Jan-2028 | 4.15 | RON | Romania | GOVERNMENT | Local Currer Baa3/BBB- | 6.57 | 3.7924 | 260,000.00 | 90.7527 | 1,547.93 | 50,227.49 | 51,772.92 | 0.53% |
| 30/09/2023 | SICIGTRF | JPXRO0042 | Romania Government ROAKELYFLVK4 | 11-Oct-2034 | 4.75 | RON | Romania | GOVERNMENT | Local Currer Baa3/BBB- | 6.90 | 7.8664 | 45,000.00 | 82.96 | 440.02 | 7,396.11 | 8,386.38 | 0.09% |
| 30/09/2023 | SICIGTRF | ROGOM0232F | Romania Government ROO7A2H5YIN8 | 25-Feb-2032 | 6.7 | RON | Romania | GOVERNMENT | Local Currer Baa3/BBB- | 6.93 | 6.2068 | 35,000.00 | 97.825 | 295.39 | 6,979.44 | 7,583.33 | 0.08% |
| 30/09/2023 | SICIGTRF | ROGOV0430F | Romania Government ROXL7LT7Q266 | 29-Apr-2030 | 8 | RON | Romania | GOVERNMENT | Local Currer Baa3/BBB- | 6.85 | 5.0731 | 120,000.00 | 105.221 | 854.22 | 27,340.29 | 27,730.59 | 0.28% |
| 30/09/2023 | SICIGTRF | ROGOV0932F | Romania Government ROS2CQA3C829 | 29-Sep-2032 | 8.25 | RON | Romania | GOVERNMENT | Local Currer Baa3/BBB- | 7.01 | 6.5491 | 185,000.00 | 107.2203 | 0.00 | 42,484.95 | 42,221.72 | 0.43% |
| 30/09/2023 | SICIGTRF | ROROM225F | Romania Govt 4.75% R01425DBN029 | 24-Feb-2025 | 4.75 | RON | Romania | GOVERNMENT | Local Currer Baa3/BBB- | 6.24 | 1.3157 | 25,000.00 | 97.906 | 150.27 | 6,711.91 | 5,360.26 | 0.05% |
| 30/09/2023 | SICIGTRF | ROROM08727F | Romania Govt 5.8% 2 R01227DBN011 | 26-Jul-2027 | 5.8 | RON | Romania | GOVERNMENT | Local Currer Baa3/BBB- | 6.55 | 3.3917 | 180,000.00 | 97.1613 | 394.66 | 47,944.20 | 37,621.22 | 0.38% |
| 30/09/2023 | SICIGTRF | FFX-02915761 | San-Es 31/10/2023 Sell Cop Buy Usd 3973.1 | 31-Oct-2023 | 0 | COP | Colombia | FX FWRD -O | Local Currer Not Rateable | 16.92 | 0.0876 | -39,510,900.00 | 98.518 | 0.00 | -10,051.11 | -9,620.77 | -0.10% |
| 30/09/2023 | SICIGTRF | FFX-02915761 | San-Es 31/10/2023 Sell Cop Buy Usd 3973.1 | 31-Oct-2023 | 0 | USD | G7 | FX FWRD -O | Local Currer Not Rateable | 5.32 | 0.0876 | 9,944.35 | 99.5292 | 0.00 | 10,051.11 | 9,897.54 | 0.10% |
| 30/09/2023 | SICIGTRF | SAKSA0150RF | Saudi International Bo XS1936302949 | 16-Jan-2050 | 5.25 | USD | Saudi Arabia | GOVERNMENT | External Det A1/+ | 6.28 | 12.9876 | 230,000.00 | 86.8202 | 2,448.54 | 297,562.51 | 202,135.00 | 2.06% |
| 30/09/2023 | SICIGTRF | SICIGTRFCNYCURR | Sicigrf Cny Current Account | | | CNY | Cash | BANK ACCNT | Cash/Cash I Not Rateable | 0.00 | 20,812.37 | 1 | 0.00 | 2,930.02 | 2,849.43 | 0.03% | |
| 30/09/2023 | SICIGTRF | SICIGTRFCOPCURR | Sicigrf Cop Current Account | | | COP | Cash | BANK ACCNT | Cash/Cash I Not Rateable | 0.00 | 383,526.81 | 1 | 0.00 | -11,171.09 | 94.79 | 0.00% | |
| 30/09/2023 | SICIGTRF | SICIGTRFCZKCURR | Sicigrf CzK Current Account | | | CZK | Cash | BANK ACCNT | Cash/Cash I Not Rateable | 0.00 | 29,308.66 | 1 | 0.00 | 1,369.02 | 1,274.07 | 0.01% | |
| 30/09/2023 | SICIGTRF | SICIGTRFEURCURR | Sicigrf Eur Current Account | | | EUR | Cash | BANK ACCNT | Cash/Cash I Not Rateable | 0.00 | 4,787.86 | 1 | 0.00 | -30,730.74 | 5,069.15 | 0.05% | |
| 30/09/2023 | SICIGTRF | SICIGTRFHUFCURR | Sicigrf Huf Current Account | | | HUF | Cash | BANK ACCNT | Cash/Cash I Not Rateable | 0.00 | 183,206.34 | 1 | 0.00 | 704.14 | 499.50 | 0.01% | |
| 30/09/2023 | SICIGTRF | SICIGTRFIDRCURR | Sicigrf Idr Current Account | | | IDR | Cash | BANK ACCNT | Cash/Cash I Not Rateable | 0.00 | 2,618,704.00 | 1 | 0.00 | 1,952.55 | 169.44 | 0.00% | |
| 30/09/2023 | SICIGTRF | SICIGTRFONUSDCURR | Sicigrf Onshore Usd Current Account | | | USD | Cash | BANK ACCNT | Cash/Cash I Not Rateable | 0.00 | 2,421.95 | 1 | 0.00 | 2,421.95 | 2,421.95 | 0.02% | |
| 30/09/2023 | SICIGTRF | SICIGTRFPLNCURR | Sicigrf Pln Current Account | | | PLN | Cash | BANK ACCNT | Cash/Cash I Not Rateable | 0.00 | 884.24 | 1 | 0.00 | -3,588.35 | 202.57 | 0.00% | |
| 30/09/2023 | SICIGTRF | SICIGTRFRONCURR | Sicigrf Ron Current Account | | | RON | Cash | BANK ACCNT | Cash/Cash I Not Rateable | 0.00 | 15,835.00 | 1 | 0.00 | 5,125.32 | 3,370.58 | 0.03% | |
| 30/09/2023 | SICIGTRF | SICIGTRFSGDCURR | Sicigrf Sgd Current Account | | | SGD | Cash | BANK ACCNT | Cash/Cash I Not Rateable | 0.00 | 0.01 | 1 | 0.00 | 0.41 | 0.01 | 0.00% | |
| 30/09/2023 | SICIGTRF | SICIGTRFUSDCURR | Sicigrf Usd Current Account | | | USD | Cash | BANK ACCNT | Cash/Cash I Not Rateable | 0.00 | 101,357.21 | 1 | 0.00 | 101,357.21 | 101,357.21 | 1.03% | |
| 30/09/2023 | SICIGTRF | QAQATAR349RF | State Of Qatar 4.817% XS1959337749 | 14-Mar-2049 | 4.817 | USD | Qatar | GOVERNMENT | External Det Aa3/AA- | 5.83 | 13.5572 | 200,000.00 | 86.687 | 401.42 | 248,640.01 | 173,775.42 | 1.77% |
| 30/09/2023 | SICIGTRF | FFX-02914661 | Stc-Gb 08/12/2023 Buy Twd Sell Usd 31.601 | 08-Dec-2023 | 0 | TWD | Taiwan | FX FWRD -O | Local Currer Not Rateable | 2.99 | 0.1941 | 5,948,771.00 | 99.4222 | 0.00 | 186,790.43 | 183,218.96 | 1.86% |
| 30/09/2023 | SICIGTRF | FFX-02914661 | Stc-Gb 08/12/2023 Buy Twd Sell Usd 31.601 | 08-Dec-2023 | 0 | USD | G7 | FX FWRD -O | Local Currer Not Rateable | 5.36 | 0.1941 | -188,208.77 | 98.9684 | 0.00 | -186,790.43 | -186,267.35 | -1.90% |
| 30/09/2023 | SICIGTRF | FFX-02913789 | Stc-Gb 12/10/2023 Sell Idr Buy Usd 15341.9 | 12-Oct-2023 | 0 | IDR | Indonesia | FX FWRD -O | Local Currer Not Rateable | 6.39 | 0.036 | -60,691,676.00 | 99.7697 | 0.00 | -3,961.60 | -3,917.95 | -0.04% |
| 30/09/2023 | SICIGTRF | FFX-02913789 | Stc-Gb 12/10/2023 Sell Idr Buy Usd 15341.9 | 12-Oct-2023 | 0 | USD | G7 | FX FWRD -O | Local Currer Not Rateable | 5.31 | 0.036 | 3,955.92 | 99.8085 | 0.00 | 3,961.60 | 3,948.34 | 0.04% |
| 30/09/2023 | SICIGTRF | FFX-02913627 | Stc-Gb 12/10/2023 Sell Idr Buy Usd 15352 | 12-Oct-2023 | 0 | IDR | Indonesia | FX FWRD -O | Local Currer Not Rateable | 6.39 | 0.036 | -106,895,666.00 | 99.7697 | 0.00 | -6,975.25 | -6,900.65 | -0.07% |
| 30/09/2023 | SICIGTRF | FFX-02913627 | Stc-Gb 12/10/2023 Sell Idr Buy Usd 15352 | 12-Oct-2023 | 0 | USD | G7 | FX FWRD -O | Local Currer Not Rateable | 5.31 | 0.036 | 6,962.98 | 99.8085 | 0.00 | 6,975.25 | 6,949.65 | 0.07% |
| 30/09/2023 | SICIGTRF | FFX-02914220 | Stc-Gb 15/11/2023 Buy Thb Sell Usd 35.015 | 15-Nov-2023 | 0 | THB | Thailand | FX FWRD -O | Local Currer Not Rateable | 2.16 | 0.1302 | 1,427,000.00 | 99.7185 | 0.00 | 40,485.14 | 38,967.17 | 0.40% |
| 30/09/2023 | SICIGTRF | FFX-02914220 | Stc-Gb 15/11/2023 Buy Thb Sell Usd 35.015 | 15-Nov-2023 | 0 | USD | G7 | FX FWRD -O | Local Currer Not Rateable | 5.34 | 0.1302 | -40,753.73 | 99.3082 | 0.00 | -40,485.14 | -40,471.82 | -0.41% |
| 30/09/2023 | SICIGTRF | FFX-02913540 | Stc-Gb 30/11/2023 Buy Myr Sell Usd 4.6225 | 30-Nov-2023 | 0 | MYR | Malaysia | FX FWRD -O | Local Currer Not Rateable | 2.83 | 0.1714 | 774,802.77 | 99.5151 | 0.00 | 166,713.88 | 164,218.35 | 1.67% |
| 30/09/2023 | SICIGTRF | FFX-02913540 | Stc-Gb 30/11/2023 Buy Myr Sell Usd 4.6225 | 30-Nov-2023 | 0 | USD | G7 | FX FWRD -O | Local Currer Not Rateable | 5.35 | 0.1714 | -167,613.71 | 99.0867 | 0.00 | -166,713.88 | -166,082.97 | -1.69% |
| 30/09/2023 | SICIGTRF | FFX-02910747 | Stc-Gb 31/10/2023 Buy Clp Sell Usd 824.29 | 31-Oct-2023 | 0 | CLP | Chile | FX FWRD -O | Local Currer Not Rateable | 8.37 | 0.0882 | 15,377,034.00 | 99.2612 | 0.00 | 18,864.75 | 17,085.62 | 0.17% |
| 30/09/2023 | SICIGTRF | FFX-02910747 | Stc-Gb 31/10/2023 Buy Clp Sell Usd 824.29 | 31-Oct-2023 | 0 | USD | G7 | FX FWRD -O | Local Currer Not Rateable | 5.32 | 0.0882 | -18,654.66 | 99.5292 | 0.00 | -18,864.75 | -18,566.85 | -0.19% |
| 30/09/2023 | SICIGTRF | THGOV0626F | Thailand Government TH0623038603 | 17-Jun-2026 | 2.35 | THB | Thailand | GOVERNMENT | Local Currer Baa1/BBB+ | 2.64 | 2.596 | 1,614,000.00 | 99.2481 | 295.94 | 49,928.13 | 44,161.62 | 0.45% |
| 30/09/2023 | SICIGTRF | THGOV0628F | Thailand Government TH0623038609 | 17-Jun-2028 | 2.65 | THB | Thailand | GOVERNMENT | Local Currer Baa1/BBB+ | 2.85 | 4.3683 | 950,000.00 | 99.1376 | 196.43 | 29,485.30 | 25,987.01 | 0.26% |
| 30/09/2023 | SICIGTRF | THGOV1235F | Thailand Govt 1.585% TH062303FC01 | 17-Dec-2035 | 1.585 | THB | Thailand | GOVERNMENT | Local Currer Baa1/BBB+ | 3.32 | 10.78 | 1,578,000.00 | 82.7088 | 195.15 | 42,554.37 | 35,935.45 | 0.37% |
| 30/09/2023 | SICIGTRF | THGOV1231F | Thailand Govt 2% 17 TH062333BC03 | 17-Dec-2031 | 2 | THB | Thailand | GOVERNMENT | Local Currer Baa1/BBB+ | 3.12 | 7.4234 | 630,000.00 | 91.9651 | 98.31 | 17,025.29 | 15,964.14 | 0.16% |
| 30/09/2023 | SICIGTRF | THGOV1223F | Thailand Govt 2.4% 1 TH0623A33C00 | 17-Dec-2023 | 2.4 | THB | Thailand | GOVERNMENT | Local Currer Baa1/BBB+ | 0.54 | 0.214 | 783,000.00 | 99.9757 | 146.63 | 23,550.09 | 21,583.19 | 0.22% |
| 30/09/2023 | SICIGTRF | THGOV0638F | Thailand Govt 3.3% 1 TH0623038602 | 17-Jun-2038 | 3.3 | THB | Thailand | GOVERNMENT | Local Currer Baa1/BBB+ | 3.52 | 11.4171 | 774,000.00 | 97.5321 | 199.29 | 24,825.78 | 20,871.54 | 0.21% |
| 30/09/2023 | SICIGTRF | THGOV0636F | Thailand Govt 3.4% 1 TH0623038606 | 17-Jun-2036 | 3.4 | THB | Thailand | GOVERNMENT | Local Currer Baa1/BBB+ | 3.38 | 10.1601 | 738,000.00 | 100.19 | 195.78 | 23,316.27 | 20,443.69 | 0.21% |
| 30/09/2023 | SICIGTRF | THGOV0667F | Thailand Govt 3.6% 1 TH0623038604 | 17-Jun-2067 | 3.6 | THB | Thailand | GOVERNMENT | Local Currer Baa1/BBB+ | 3.94 | 20.9186 | 179,000.00 | 93.0451 | 50.28 | 5,521.23 | 4,611.13 | 0.05% |
| 30/09/2023 | SICIGTRF | THGOV332F | Thailand Govt 3.775% TH0623A3C606 | 25-Jun-2032 | 3.775 | THB | Thailand | GOVERNMENT | Local Currer Baa1/BBB+ | 3.25 | 7.3628 | 967,000.00 | 103.9912 | 99.78 | 12,432.11 | 10,550.88 | 0.11% |
| 30/09/2023 | SICIGTRF | MFUNOT130RF | Trust F/1401 4.869% USP9401CAA01 | 15-Jan-2030 | 4.869 | USD | Mexico | CORPORATE | Corporate D Baa3/BBB- | 8.01 | 5.1239 | 200,000.00 | 84.6891 | 2,001.70 | 197,860.01 | 171,379.96 | 1.74% |
| 30/09/2023 | SICIGTRF | FFX-02909483 | Ubs-Ch 11/10/2023 Sell Usd Buy Inr 82.482 | 11-Oct-2023 | 0 | INR | India | FX FWRD -O | Local Currer Not Rateable | 6.42 | 0.0333 | 5,608,837.88 | 99.7866 | 0.00 | 68,000.00 | 67,398.67 | 0.69% |
| 30/09/2023 | SICIGTRF | FFX-02909483 | Ubs-Ch 11/10/2023 Sell Usd Buy Inr 82.482 | 11-Oct-2023 | 0 | USD | G7 | FX FWRD -O | Local Currer Not Rateable | 5.31 | 0.0333 | -68,000.00 | 99.8232 | 0.00 | -68,000.00 | -67,879.79 | -0.69% |
| 30/09/2023 | SICIGTRF | FFX-02913945 | Ubs-Ch 30/11/2023 Buy Thb Sell Usd 34.63 | 30-Nov-2023 | 0 | THB | Thailand | FX FWRD -O | Local Currer Not Rateable | 2.26 | 0.1716 | 1,925,000.00 | 99.6116 | 0.00 | 55,047.18 | 52,509.74 | 0.53% |
| 30/09/2023 | SICIGTRF | FFX-02913945 | Ubs-Ch 30/11/2023 Buy Thb Sell Usd 34.63 | 30-Nov-2023 | 0 | USD | G7 | FX FWRD -O | Local Currer Not Rateable | 5.35 | 0.1716 | -55,580.90 | 99.0867 | 0.00 | -55,047.18 | -55,073.30 | -0.56% |

| | | | | | | | | | | | | | | | | | | |
|------------|----------|-------------|-----------------------|--------------------------|-------------|-------|-----|---------|------------|-----------------------|------|---------|--------------|----------|----------|--------------|--------------|--------|
| 30/09/2023 | SICIGTRF | MXGOV0561F | United Mexican States | US91087BAN01 | 24-May-2061 | 3.771 | USD | Mexico | GOVERNMENT | External Det Baa2/BBB | 6.85 | 14.4727 | 200,000.00 | 58,595.1 | 2,618.75 | 199,996.00 | 119,809.04 | 1.22% |
| 30/09/2023 | SICIGTRF | MXUMS44F | United Mexican States | US91086QBB32 | 08-Mar-2044 | 4.75 | USD | Mexico | GOVERNMENT | External Det Baa2/BBB | 6.90 | 11.6895 | 66,000.00 | 76,585 | 182.88 | 53,739.46 | 50,729.00 | 0.52% |
| 30/09/2023 | SICIGTRF | MXUMS0145F | United Mexican States | US91086QBE70 | 21-Jan-2045 | 5.55 | USD | Mexico | GOVERNMENT | External Det Baa2/BBB | 6.80 | 11.468 | 55,000.00 | 86,016.7 | 576.58 | 58,284.90 | 47,885.80 | 0.49% |
| 30/09/2023 | SICIGTRF | MXUMS110F | United Mexican States | US91086QAZ19 | 12-Oct-2110 | 5.75 | USD | Mexico | GOVERNMENT | External Det Baa2/BBB | 7.25 | 13.4227 | 18,000.00 | 79,341.9 | 480.13 | 18,108.23 | 14,761.68 | 0.15% |
| 30/09/2023 | SICIGTRF | UYREP1145F | Uruguay | 4.125% 20/1 US760942AY83 | 20-Nov-2045 | 4.125 | USD | Uruguay | GOVERNMENT | External Det Baa2/BBB | 5.60 | 13.1221 | 10,793.00 | 81,406.8 | 159.53 | 9,605.77 | 8,945.77 | 0.09% |
| 30/09/2023 | SICIGTRF | USTBIL1023Z | Us Treasury Bill | 0% 1 US912797HB60 | 17-Oct-2023 | 0 | USD | G7 | GOVERNMENT | Cash/Cash 1 Aa1/AA+ | 0.22 | 0.0489 | 2,070,700.00 | 99,780.3 | 0.00 | 2,040,868.78 | 2,066,150.92 | 21.03% |
| 30/09/2023 | SICIGTRF | MXUMS40F | Utd Mexican States | 6. US91086QAV05 | 11-Jan-2040 | 6.05 | USD | Mexico | GOVERNMENT | External Det Baa2/BBB | 6.84 | 9.811 | 12,000.00 | 92,285.7 | 157.30 | 12,966.24 | 11,231.58 | 0.11% |

IMPORTANT INFORMATION

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