

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
31/12/2023	SICIGLCF	ALF-USDII	Ashmore Sicav Global Liquidity Fund	LU2357941447			USD	Other	FUND MM	Cash/Cash Management	Not Rateable	0.00	0	118,882.33	1	0.00	118,348.13	118,882.33	1.42%
31/12/2023	SICIGLCF	FFX-O2919453	Bar-Gb 12/01/2024 Sell Krw Buy Usd 1342.990019		12-Jan-2024	0	KRW	South Korea	FX FWRD -O	Local Currency	Not Rateable	3.42	0.0388	-101,232,788.00	99.867	0.00	-75,098.51	-78,498.52	-0.94%
31/12/2023	SICIGLCF	FFX-O2919453	Bar-Gb 12/01/2024 Sell Krw Buy Usd 1342.990019		12-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.34	0.0388	75,378.66	99.7926	0.00	75,098.51	75,222.35	0.90%
31/12/2023	SICIGLCF	FFX-O2918990	Bar-Gb 31/01/2024 Buy Usd Sell Ron 4.702078		31-Jan-2024	0	RON	Romania	FX FWRD -O	Local Currency	Not Rateable	5.91	0.0912	-94,041.56	99.4612	0.00	-20,000.00	-20,768.92	-0.25%
31/12/2023	SICIGLCF	FFX-O2918990	Bar-Gb 31/01/2024 Buy Usd Sell Ron 4.702078		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0912	20,000.00	99.512	0.00	20,000.00	19,902.41	0.24%
31/12/2023	SICIGLCF	FFX-O2921126	Bar-Gb 31/01/2024 Sell Pln Buy Usd 3.996591		31-Jan-2024	0	PLN	Poland	FX FWRD -O	Local Currency	Not Rateable	5.95	0.0912	-129,787.08	99.4571	0.00	-32,612.69	-32,826.63	-0.39%
31/12/2023	SICIGLCF	FFX-O2921126	Bar-Gb 31/01/2024 Sell Pln Buy Usd 3.996591		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0912	32,474.45	99.512	0.00	32,612.69	32,315.99	0.39%
31/12/2023	SICIGLCF	FFX-O2922405	Bar-Gb 31/01/2024 Sell Ron Buy Usd 4.607028		31-Jan-2024	0	RON	Romania	FX FWRD -O	Local Currency	Not Rateable	5.91	0.0912	-59,908.73	99.4612	0.00	-13,043.06	-13,230.74	-0.16%
31/12/2023	SICIGLCF	FFX-O2922405	Bar-Gb 31/01/2024 Sell Ron Buy Usd 4.607028		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0912	13,003.77	99.512	0.00	13,043.06	12,940.32	0.15%
31/12/2023	SICIGLCF	FFX-O2920038	Bar-Gb 31/01/2024 Sell Usd Buy Huf 358.058		31-Jan-2024	0	HUF	Hungary	FX FWRD -O	Local Currency	Not Rateable	10.80	0.0912	25,422,118.00	99.02	0.00	71,000.00	72,753.14	0.87%
31/12/2023	SICIGLCF	FFX-O2920038	Bar-Gb 31/01/2024 Sell Usd Buy Huf 358.058		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0912	-71,000.00	99.512	0.00	-71,000.00	-70,653.54	-0.84%
31/12/2023	SICIGLCF	FFX-O2920387	Bar-Gb 31/01/2024 Sell Usd Buy Mxn 17.709		31-Jan-2024	0	MXN	Mexico	FX FWRD -O	Local Currency	Not Rateable	11.96	0.0912	1,239,630.00	98.9159	0.00	70,000.00	72,407.93	0.86%
31/12/2023	SICIGLCF	FFX-O2920387	Bar-Gb 31/01/2024 Sell Usd Buy Mxn 17.709		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0912	-70,000.00	99.512	0.00	-70,000.00	-69,658.42	-0.83%
31/12/2023	SICIGLCF	FFX-O2921322	Bnp-Fr 26/02/2024 Sell Usd Buy Twd 31.183		26-Feb-2024	0	TWD	Taiwan	FX FWRD -O	Local Currency	Not Rateable	-1.87	0.1625	1,278,503.00	100.3078	0.00	41,000.00	41,786.18	0.50%
31/12/2023	SICIGLCF	FFX-O2921322	Bnp-Fr 26/02/2024 Sell Usd Buy Twd 31.183		26-Feb-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.1625	-41,000.00	99.1309	0.00	-41,000.00	-40,643.69	-0.48%
31/12/2023	SICIGLCF	FFX-O2922531	Bnp-Fr 29/02/2024 Buy Thb Sell Usd 34.986028		29-Feb-2024	0	THB	Thailand	FX FWRD -O	Local Currency	Not Rateable	2.16	0.1716	116,214.84	99.6292	0.00	3,301.09	3,369.24	0.04%
31/12/2023	SICIGLCF	FFX-O2922531	Bnp-Fr 29/02/2024 Buy Thb Sell Usd 34.986028		29-Feb-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.1716	-3,321.75	99.0871	0.00	-3,301.09	-3,291.43	-0.04%
31/12/2023	SICIGLCF	FFX-O2917833	Bnp-Fr 31/01/2024 Buy Huf Sell Usd 370.0243		31-Jan-2024	0	HUF	Hungary	FX FWRD -O	Local Currency	Not Rateable	10.80	0.0908	42,055,542.58	99.02	0.00	114,827.55	120,354.75	1.44%
31/12/2023	SICIGLCF	FFX-O2917833	Bnp-Fr 31/01/2024 Buy Huf Sell Usd 370.0243		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0908	-113,656.16	99.512	0.00	-114,827.55	-113,101.56	-1.35%
31/12/2023	SICIGLCF	FFX-O2917693	Bnp-Fr 31/01/2024 Buy Pln Sell Usd 4.216695		31-Jan-2024	0	PLN	Poland	FX FWRD -O	Local Currency	Not Rateable	5.95	0.0912	139,886.87	99.4571	0.00	33,063.93	35,381.14	0.42%
31/12/2023	SICIGLCF	FFX-O2917693	Bnp-Fr 31/01/2024 Buy Pln Sell Usd 4.216695		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0912	-33,174.53	99.512	0.00	-33,063.93	-33,012.65	-0.39%
31/12/2023	SICIGLCF	FFX-O2921231	Bnp-Fr 31/01/2024 Sell Usd Buy Cop 4158		31-Jan-2024	0	COP	Colombia	FX FWRD -O	Local Currency	Not Rateable	13.42	0.0912	166,320,000.00	98.785	0.00	40,000.00	42,410.74	0.51%
31/12/2023	SICIGLCF	FFX-O2921231	Bnp-Fr 31/01/2024 Sell Usd Buy Cop 4158		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0912	-40,000.00	99.512	0.00	-40,000.00	-39,804.81	-0.47%
31/12/2023	SICIGLCF	FFX-O2922816	Bnp-Fr 31/01/2024 Sell Usd Buy Czk 22.3529		31-Jan-2024	0	CZK	Czech Republic	FX FWRD -O	Local Currency	Not Rateable	6.75	0.0912	871,763.10	99.3853	0.00	39,000.00	38,766.01	0.46%
31/12/2023	SICIGLCF	FFX-O2922816	Bnp-Fr 31/01/2024 Sell Usd Buy Czk 22.3529		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0912	-39,000.00	99.512	0.00	-39,000.00	-38,809.69	-0.46%
31/12/2023	SICIGLCF	CLBTPL128F	Bonos Tesoreria Pesos 5% 01/10/2028	CL0002686989	01-Oct-2028	5	CLP	Chile	GOVERNMENT	Local Currency	A3/A-	5.36	4.1255	40,000,000.00	99.7165	0.00	56,569.06	45,674.24	0.54%
31/12/2023	SICIGLCF	CLBONOS0433F	Bonos Tesoreria Pesos 6% 01/04/2033	CL0002839505	01-Apr-2033	6	CLP	Chile	GOVERNMENT	Local Currency	A3/A-	5.36	7.0006	10,000,000.00	106.0487	0.00	12,965.00	12,143.66	0.14%
31/12/2023	SICIGLCF	CLBONOS0534F	Bonos Tesoreria Pesos 7% 01/05/2034	CL0002798016	01-May-2034	7	CLP	Chile	GOVERNMENT	Local Currency	A3/A-	5.40	7.4346	10,000,000.00	113.6834	0.00	10,797.88	13,017.91	0.16%
31/12/2023	SICIGLCF	CMSICIGLCFBARUSO	Call Money Siciglc Bar Usd Otc			5.33	USD	Cash	CALL MONEY	Cash/Cash Management	Not Rateable	0.00		-18.41	1	-0.08	-18.41	-18.49	0.00%
31/12/2023	SICIGLCF	CMSICIGLCFBNPUSO	Call Money Siciglc Bnp Usd Otc			5.33	USD	Cash	CALL MONEY	Cash/Cash Management	Not Rateable	0.00		21.44	1	0.09	21.44	21.53	0.00%
31/12/2023	SICIGLCF	CMSICIGLCFCITUSO	Call Money Siciglc Cit Usd Otc			5.33	USD	Cash	CALL MONEY	Cash/Cash Management	Not Rateable	0.00		10,000.00	1	41.56	10,000.00	10,041.56	0.12%
31/12/2023	SICIGLCF	CMSICIGLCFDBUSO	Call Money Siciglc Db Usd Otc			5.33	USD	Cash	CALL MONEY	Cash/Cash Management	Not Rateable	0.00		1,186.85	1	4.92	1,186.85	1,191.77	0.01%
31/12/2023	SICIGLCF	CMSICIGLCFHBSBUSC	Call Money Siciglc Hsb Usd Ccp			5.33	USD	Cash	CALL MONEY	Cash/Cash Management	Not Rateable	0.00		19,248.77	1	0.00	19,248.77	19,248.77	0.23%
31/12/2023	SICIGLCF	CMSICIGLCFHBSBUSO	Call Money Siciglc Hsb Usd Otc			5.33	USD	Cash	CALL MONEY	Cash/Cash Management	Not Rateable	0.00		-5.16	1	-0.02	-5.16	-5.18	0.00%
31/12/2023	SICIGLCF	CMSICIGLCFMLUSO	Call Money Siciglc Ml Usd Otc			5.33	USD	Cash	CALL MONEY	Cash/Cash Management	Not Rateable	0.00		70,000.10	1	290.47	70,000.10	70,290.57	0.84%
31/12/2023	SICIGLCF	CMSICIGLCFMSUSO	Call Money Siciglc Ms Usd Otc			5.33	USD	Cash	CALL MONEY	Cash/Cash Management	Not Rateable	0.00		50,000.00	1	207.47	50,000.00	50,207.47	0.60%
31/12/2023	SICIGLCF	CMSICIGLCFSTCUSO	Call Money Siciglc Stc Usd Otc			5.33	USD	Cash	CALL MONEY	Cash/Cash Management	Not Rateable	0.00		801.80	1	3.32	801.80	805.12	0.01%
31/12/2023	SICIGLCF	SWAP3608073	Cb-Hsbc 20260717 Pay Kwcdc Fixed 3.56		17-Jul-2026	3.75	KRW	South Korea	SWAP IRS	Local Currency	Not Rateable	3.18	2.3556	96,740,000.00	101.0204	534.82	75,931.09	76,415.82	0.91%
31/12/2023	SICIGLCF	SWAP3608073	Cb-Hsbc 20260717 Pay Kwcdc Fixed 3.56		17-Jul-2026	3.75	KRW	South Korea	SWAP IRS	Local Currency	Not Rateable	3.88	0	-96,740,000.00	100	-573.88	-75,931.09	-75,688.40	-0.90%
31/12/2023	SICIGLCF	SWAP3608094	Cb-Hsbc 20260719 Pay Kwcdc Fixed 3.535		19-Jul-2026	3.75	KRW	South Korea	SWAP IRS	Local Currency	Not Rateable	3.18	2.3641	96,220,000.00	100.9654	513.73	75,973.15	75,945.77	0.91%
31/12/2023	SICIGLCF	SWAP3608094	Cb-Hsbc 20260719 Pay Kwcdc Fixed 3.535		19-Jul-2026	3.75	KRW	South Korea	SWAP IRS	Local Currency	Not Rateable	3.88	0	-96,220,000.00	100	-555.15	-75,973.15	-75,265.92	-0.90%
31/12/2023	SICIGLCF	SWAP3608115	Cb-Hsbc 20260720 Pay Kwcdc Fixed 3.49		20-Jul-2026	3.75	KRW	South Korea	SWAP IRS	Local Currency	Not Rateable	3.18	2.3657	96,741,000.00	100.8549	502.76	76,751.16	76,260.30	0.91%
31/12/2023	SICIGLCF	SWAP3608115	Cb-Hsbc 20260720 Pay Kwcdc Fixed 3.49		20-Jul-2026	3.75	KRW	South Korea	SWAP IRS	Local Currency	Not Rateable	3.88	0	-96,741,000.00	100	-550.30	-76,751.16	-75,665.60	-0.90%
31/12/2023	SICIGLCF	SWAP3608136	Cb-Hsbc 20260721 Pay Kwcdc Fixed 3.54		21-Jul-2026	3.75	KRW	South Korea	SWAP IRS	Local Currency	Not Rateable	3.18	2.3673	97,270,000.00	100.98	490.77	76,859.86	76,757.04	0.92%
31/12/2023	SICIGLCF	SWAP3608136	Cb-Hsbc 20260721 Pay Kwcdc Fixed 3.54		21-Jul-2026	3.75	KRW	South Korea	SWAP IRS	Local Currency	Not Rateable	3.88	0	-97,270,000.00	100	-529.59	-76,859.86	-76,055.64	-0.91%
31/12/2023	SICIGLCF	SWAP3608151	Cb-Hsbc 20260725 Pay Kwcdc Fixed 3.565		25-Jul-2026	3.75	KRW	South Korea	SWAP IRS	Local Currency	Not Rateable	3.18	2.3817	97,790,000.00	101.0549	482.05	76,193.07	77,212.88	0.92%
31/12/2023	SICIGLCF	SWAP3608151	Cb-Hsbc 20260725 Pay Kwcdc Fixed 3.565		25-Jul-2026	3.75	KRW	South Korea	SWAP IRS	Local Currency	Not Rateable	3.88	0	-97,790,000.00	100	-516.53	-76,193.07	-76,446.34	-0.91%
31/12/2023	SICIGLCF	SWAP3607224	Cb-Hsbc 20280621 Receive Thoron Fixed 2.425		21-Jun-2028	2.48619	THB	Thailand	SWAP IRS	Local Currency	Not Rateable	2.25	4.2063	-1,370,000.00	100.7657	-7.95	-39,793.77	-40,179.38	-0.48%
31/12/2023	SICIGLCF	SWAP3607224	Cb-Hsbc 20280621 Receive Thoron Fixed 2.425		21-Jun-2028	2.48619	THB	Thailand	SWAP IRS	Local Currency	Not Rateable	2.49	0	1,370,000.00	100	8.15	39,793.77	39,874.29	0.48%
31/12/2023	SICIGLCF	SWAP3608193	Cb-Hsbc 20280809 Pay Mxbitie Fixed 8.88		09-Aug-2028	11.5022	MXN	Mexico	SWAP IRS	Local Currency	Not Rateable	8.87	3.6263	3,300,00					

31/12/2023	SICIGLCF	SWAP3608226	Cb-Hsbc 20280822 Receive Clna Fixed 5.55		22-Aug-2028		CLP	Chile	SWAP IRS	Local Currency	Not Rateable	10.67	0	48,400,000.00	100	2,089.60	55,931.13	57,512.51	0.69%
31/12/2023	SICIGLCF	SWAP3608364	Cb-Hsbc 20290320 Pay Prib06m Fixed 3.844		20-Mar-2029		CZK	Czech Republic	SWAP IRS	Local Currency	Not Rateable	0.00	0	-1,910,000.00	100	0.00	-85,243.50	-85,460.14	-1.02%
31/12/2023	SICIGLCF	SWAP3608364	Cb-Hsbc 20290320 Pay Prib06m Fixed 3.844		20-Mar-2029		CZK	Czech Republic	SWAP IRS	Local Currency	Not Rateable	3.28	4,7117	1,910,000.00	102.0699	0.00	85,243.50	87,229.09	1.04%
31/12/2023	SICIGLCF	SWAP3608178	Cb-Hsbc 20330817 Receive Clna Fixed 5.43		17-Aug-2033		CLP	Chile	SWAP IRS	Local Currency	Not Rateable	5.02	5,7132	-28,500,000.00	103.688	-650.58	-33,492.77	-34,489.59	-0.41%
31/12/2023	SICIGLCF	SWAP3608178	Cb-Hsbc 20330817 Receive Clna Fixed 5.43		17-Aug-2033		CLP	Chile	SWAP IRS	Local Currency	Not Rateable	10.66	0	28,500,000.00	100	1,278.14	33,492.77	33,913.53	0.40%
31/12/2023	SICIGLCF	CNCGB0528F	China Government 3.01% 13/05/2028 (210007)	CND100047752	13-May-2028	3.01	CNY	China	GOVERNMENT	Local Currency	A1/A+	2.38	4,0449	1,020,000.00	102.5117	2,720.40	158,869.45	150,152.80	1.79%
31/12/2023	SICIGLCF	CNCGB0451F	China Government 3.72% 12/04/2051 (210005)	CND100045MS9	12-Apr-2051	3.72	CNY	China	GOVERNMENT	Local Currency	A1/A+	2.91	17,7246	540,000.00	115.1698	603.63	84,074.63	88,293.92	1.05%
31/12/2023	SICIGLCF	CNCGB0425F	China Government Bond 1.99% 09/04/2025 (200005)	CND100031JZ0	09-Apr-2025	1.99	CNY	China	GOVERNMENT	Local Currency	A1/A+	2.20	1,2445	220,000.00	99.7193	445.26	31,725.81	31,378.20	0.37%
31/12/2023	SICIGLCF	CNGOV0232F	China Government Bond 2.75% 17/02/2032 (220003)	CND10004R999	17-Feb-2032	2.75	CNY	China	GOVERNMENT	Local Currency	A1/A+	2.61	7,1828	1,770,000.00	101.0426	2,499.09	271,772.86	254,671.26	3.04%
31/12/2023	SICIGLCF	CNGOV0330F	China Government Bond 2.8% 25/03/2030 (230006)	CND100067578	25-Mar-2030	2.8	CNY	China	GOVERNMENT	Local Currency	A1/A+	2.54	5,6256	970,000.00	101.364	2,919.25	135,329.62	141,554.77	1.69%
31/12/2023	SICIGLCF	CNCGB0627F	China Government Bond 2.85% 04/06/2027 (200008)	CND100037XX3	04-Jun-2027	2.85	CNY	China	GOVERNMENT	Local Currency	A1/A+	2.36	3,2309	910,000.00	101.5441	2,078.20	134,348.57	132,369.47	1.58%
31/12/2023	SICIGLCF	CNGOV0233F	China Government Bond 2.88% 25/02/2033 (230004)	CND100063XD1	25-Feb-2033	2.88	CNY	China	GOVERNMENT	Local Currency	A1/A+	2.59	7,9474	290,000.00	102.3236	403.21	40,656.54	42,243.34	0.50%
31/12/2023	SICIGLCF	FFX-O2921986	Cit-Us 11/03/2024 Buy Cnh Sell Usd 7.072164		11-Mar-2024	0	CNH	China	FX FWRD -O	Local Currency	Not Rateable	2.83	0,1989	1,409,130.36	99.4369	0.00	197,422.17	196,780.69	2.35%
31/12/2023	SICIGLCF	FFX-O2921986	Cit-Us 11/03/2024 Buy Cnh Sell Usd 7.072164		11-Mar-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.34	0,1989	-199,250.24	98.9278	0.00	-197,422.17	-197,113.99	-2.35%
31/12/2023	SICIGLCF	FFX-O2920561	Cit-Us 16/02/2024 Sell Usd Buy Kzt 471.5		16-Feb-2024	0	KZT	Kazakhstan	FX FWRD -O	Local Currency	Not Rateable	5.58	0,1351	2,678,120.00	99.2468	0.00	5,680.00	5,830.24	0.07%
31/12/2023	SICIGLCF	FFX-O2920561	Cit-Us 16/02/2024 Sell Usd Buy Kzt 471.5		16-Feb-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0,1351	-5,680.00	99.2771	0.00	-5,680.00	-5,632.94	-0.07%
31/12/2023	SICIGLCF	FFX-O2920700	Cit-Us 20/02/2024 Sell Usd Buy Kzt 471.250001		20-Feb-2024	0	KZT	Kazakhstan	FX FWRD -O	Local Currency	Not Rateable	5.57	0,1461	1,339,627.09	99.1859	0.00	2,842.71	2,914.57	0.03%
31/12/2023	SICIGLCF	FFX-O2920700	Cit-Us 20/02/2024 Sell Usd Buy Kzt 471.250001		20-Feb-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0,1461	-2,842.71	99.2185	0.00	-2,842.71	-2,820.50	-0.03%
31/12/2023	SICIGLCF	FFX-O2915948	Cit-Us 25/03/2024 Buy Usd Sell Cnh 7.243933		25-Mar-2024	0	CNH	China	FX FWRD -O	Local Currency	Not Rateable	2.65	0,2386	-1,441,542.57	99.3728	0.00	-199,000.00	-201,177.22	-2.40%
31/12/2023	SICIGLCF	FFX-O2915948	Cit-Us 25/03/2024 Buy Usd Sell Cnh 7.243933		25-Mar-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.34	0,2386	199,000.00	98.7268	0.00	199,000.00	196,466.36	2.34%
31/12/2023	SICIGLCF	FFX-O2921398	Cit-Us 29/02/2024 Buy Thb Sell Usd 35.18		29-Feb-2024	0	THB	Thailand	FX FWRD -O	Local Currency	Not Rateable	2.16	0,1716	1,825,000.00	99.6292	0.00	51,765.71	52,909.46	0.63%
31/12/2023	SICIGLCF	FFX-O2921398	Cit-Us 29/02/2024 Buy Thb Sell Usd 35.18		29-Feb-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0,1716	-51,876.07	99.0871	0.00	-51,765.71	-51,402.54	-0.61%
31/12/2023	SICIGLCF	FFX-O2918873	Cit-Us 31/01/2024 Buy Usd Sell Huf 364.29		31-Jan-2024	0	HUF	Hungary	FX FWRD -O	Local Currency	Not Rateable	10.80	0,0912	-13,660,875.00	99.02	0.00	-37,500.00	-39,094.76	-0.47%
31/12/2023	SICIGLCF	FFX-O2918873	Cit-Us 31/01/2024 Buy Usd Sell Huf 364.29		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0,0912	37,500.00	99.512	0.00	37,500.00	37,317.01	0.45%
31/12/2023	SICIGLCF	FFX-O2922694	Cit-Us 31/01/2024 Sell Pln Buy Usd 4.024087		31-Jan-2024	0	PLN	Poland	FX FWRD -O	Local Currency	Not Rateable	5.95	0,0912	-229,954.90	99.4571	0.00	-57,024.69	-58,161.75	-0.69%
31/12/2023	SICIGLCF	FFX-O2922694	Cit-Us 31/01/2024 Sell Pln Buy Usd 4.024087		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0,0912	57,144.61	99.512	0.00	57,024.69	56,865.76	0.68%
31/12/2023	SICIGLCF	FFX-O2922212	Cit-Us 31/01/2024 Sell Ron Buy Usd 4.59315		31-Jan-2024	0	RON	Romania	FX FWRD -O	Local Currency	Not Rateable	5.91	0,0912	-43,300.52	99.4612	0.00	-9,440.45	-9,562.85	-0.11%
31/12/2023	SICIGLCF	FFX-O2922212	Cit-Us 31/01/2024 Sell Ron Buy Usd 4.59315		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0,0912	9,427.19	99.512	0.00	9,440.45	9,381.19	0.11%
31/12/2023	SICIGLCF	FFX-O2922274	Cit-Us 31/01/2024 Sell Ron Buy Usd 4.594374		31-Jan-2024	0	RON	Romania	FX FWRD -O	Local Currency	Not Rateable	5.91	0,0912	-42,392.48	99.4612	0.00	-9,230.51	-9,362.31	-0.11%
31/12/2023	SICIGLCF	FFX-O2922274	Cit-Us 31/01/2024 Sell Ron Buy Usd 4.594374		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0,0912	9,227.04	99.512	0.00	9,230.51	9,182.02	0.11%
31/12/2023	SICIGLCF	FFX-O2917778	Cit-Us 31/01/2024 Sell Ron Buy Usd 4.7116		31-Jan-2024	0	RON	Romania	FX FWRD -O	Local Currency	Not Rateable	5.91	0,0912	-661,962.46	99.4612	0.00	-140,670.98	-146,193.26	-1.74%
31/12/2023	SICIGLCF	FFX-O2917778	Cit-Us 31/01/2024 Sell Ron Buy Usd 4.7116		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0,0912	140,496.32	99.512	0.00	140,670.98	138,810.75	1.67%
31/12/2023	SICIGLCF	FFX-O2920577	Cit-Us 31/01/2024 Sell Usd Buy Czk 22.6188		31-Jan-2024	0	CZK	Czech Republic	FX FWRD -O	Local Currency	Not Rateable	6.75	0,0912	203,569.20	99.3853	0.00	9,000.00	9,052.42	0.11%
31/12/2023	SICIGLCF	FFX-O2920577	Cit-Us 31/01/2024 Sell Usd Buy Czk 22.6188		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0,0912	-9,000.00	99.512	0.00	-9,000.00	-8,956.08	-0.11%
31/12/2023	SICIGLCF	FFX-O2922137	Cit-Us 31/01/2024 Sell Usd Buy Pln 3.996408		31-Jan-2024	0	PLN	Poland	FX FWRD -O	Local Currency	Not Rateable	5.95	0,0912	47,956.90	99.4571	0.00	12,000.00	12,129.58	0.14%
31/12/2023	SICIGLCF	FFX-O2922137	Cit-Us 31/01/2024 Sell Usd Buy Pln 3.996408		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0,0912	-12,000.00	99.512	0.00	-12,000.00	-11,941.44	-0.14%
31/12/2023	SICIGLCF	COCOLTES933F	Colombia Tes 13.25% 09/02/2033	COL17CT03862	09-Feb-2033	13.25	COP	Colombia	GOVERNMENT	Local Currency	Baa3/BBB-	9.78	5,2722	179,500,000.00	118.743	5,432.88	49,935.24	60,451.90	0.72%
31/12/2023	SICIGLCF	COCOLTES0428	Colombia Tes 6% 28/04/28	COL17CT02914	28-Apr-2028	6	COP	Colombia	GOVERNMENT	Local Currency	Baa3/BBB-	9.26	3,5846	578,600,000.00	88.0467	6,015.11	130,068.74	137,517.04	1.64%
31/12/2023	SICIGLCF	COCOLTES31F	Colombia Tes 7% 26/03/2031	COL17CT03771	26-Mar-2031	7	COP	Colombia	GOVERNMENT	Local Currency	Baa3/BBB-	9.50	5,2324	154,300,000.00	86.215	2,123.52	31,244.52	36,462.64	0.43%
31/12/2023	SICIGLCF	COGOV0632F	Colombia Tes 7% 30/6/2032	COL17CT03490	30-Jun-2032	7	COP	Colombia	GOVERNMENT	Local Currency	Baa3/BBB-	9.69	5,9649	146,000,000.00	83.645	1,315.43	28,601.27	32,838.84	0.39%
31/12/2023	SICIGLCF	COCOLTES50F	Colombia Tes 7.25% 26/10/2050	COL17CT03722	26-Oct-2050	7.25	COP	Colombia	GOVERNMENT	Local Currency	Baa3/BBB-	10.03	9,7885	75,200,000.00	72.59	246.76	12,503.18	14,337.54	0.17%
31/12/2023	SICIGLCF	COGOV0826F	Colombia Tes 7.5% 26/08/2026	COL17CT02625	26-Aug-2026	7.5	COP	Colombia	GOVERNMENT	Local Currency	Baa3/BBB-	9.23	2,3404	392,000,000.00	95.531	2,599.00	103,506.00	99,264.34	1.18%
31/12/2023	SICIGLCF	COGOV0930F	Colombia Tes 7.75% 18/09/2030	COL17CT03342	18-Sep-2030	7.75	COP	Colombia	GOVERNMENT	Local Currency	Baa3/BBB-	9.44	5,0628	780,200,000.00	90.8075	4,361.79	214,056.83	187,242.56	2.23%
31/12/2023	SICIGLCF	COGOV0542F	Colombia Tes 9.25% 28/05/2042	COL17CT03813	28-May-2042	9.25	COP	Colombia	GOVERNMENT	Local Currency	Baa3/BBB-	10.08	8,2066	206,900,000.00	91.094	2,909.95	41,451.67	51,560.83	0.61%
31/12/2023	SICIGLCF	CZREP1129F	Czech Republic 0.05% 29/11/2029	CZ0001006076	29-Nov-2029	0.05	CZK	Czech Republic	GOVERNMENT	Local Currency	Aa3/AA-	3.73	5.8	490,000.00	80.634	0.90	18,495.47	17,679.36	0.21%
31/12/2023	SICIGLCF	CZREP0530F	Czech Republic 0.95% 15/05/2030 (Regs)	CZ0001004477	15-May-2030	0.95	CZK	Czech Republic	GOVERNMENT	Local Currency	Aa3/AA-	3.72	6,0473	980,000.00	84.368	259.50	38,147.38	37,253.73	0.44%
31/12/2023	SICIGLCF	CZREP1033F	Czech Republic 2% 13/10/2033	CZ0001005243	13-Oct-2033	2	CZK	Czech Republic	GOVERNMENT	Local Currency	Aa3/AA-	3.76	8,702	2,630,000.00	85.563	495.14	125,089.56	101,181.81	1.21%
31/12/2023	SICIGLCF	CZREP0828RF	Czech Republic 2.5% 25/08/2028 (Regs)	CZ0001003859	25-Aug-2028	2.5	CZK	Czech Republic	GOVERNMENT	Local Currency	Aa3/AA-	3.73	4,3284	800,000.00	94.66	308.23	35,877.65	34,191.61	0.41%
31/12/2023	SICIGLCF	CZREP0729F	Czech Republic 2.75% 23/07/2029	CZ0001005375															

31/12/2023	SICIGLCF	FFX-O2922554	Db-Degb 29/02/2024 Buy Thb Sell Usd 35.042528	29-Feb-2024	0	THB	Thailand	FX FWRD -O	Local Currency	Not Rateable	2.16	0.1716	149,125.23	99.6292	0.00	4,228.10	4,323.36	0.05%
31/12/2023	SICIGLCF	FFX-O2922554	Db-Degb 29/02/2024 Buy Thb Sell Usd 35.042528	29-Feb-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.1716	-4,255.55	99.0871	0.00	-4,228.10	-4,216.71	-0.05%
31/12/2023	SICIGLCF	FFX-O2922585	Db-Degb 31/01/2024 Buy Thb Sell Usd 35.134	31-Jan-2024	0	THB	Thailand	FX FWRD -O	Local Currency	Not Rateable	1.39	0.0915	1,887,763.46	99.8726	0.00	53,740.33	54,862.78	0.65%
31/12/2023	SICIGLCF	FFX-O2922585	Db-Degb 31/01/2024 Buy Thb Sell Usd 35.134	31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0915	-53,730.39	99.512	0.00	-53,740.33	-53,468.20	-0.64%
31/12/2023	SICIGLCF	FFX-O2922453	Db-Degb 31/01/2024 Buy Thb Sell Usd 35.152	31-Jan-2024	0	THB	Thailand	FX FWRD -O	Local Currency	Not Rateable	1.39	0.0915	2,077,000.00	99.8726	0.00	59,156.94	60,362.43	0.72%
31/12/2023	SICIGLCF	FFX-O2922453	Db-Degb 31/01/2024 Buy Thb Sell Usd 35.152	31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0915	-59,086.25	99.512	0.00	-59,156.94	-58,797.93	-0.70%
31/12/2023	SICIGLCF	FFX-O2922323	Db-Degb 31/01/2024 Sell Mxn Buy Usd 17.613497	31-Jan-2024	0	MXN	Mexico	FX FWRD -O	Local Currency	Not Rateable	11.96	0.0907	-1,586,989.80	98.9159	0.00	-91,159.16	-92,697.53	-1.11%
31/12/2023	SICIGLCF	FFX-O2922323	Db-Degb 31/01/2024 Sell Mxn Buy Usd 17.613497	31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0907	90,100.78	99.512	0.00	91,159.16	89,661.12	1.07%
31/12/2023	SICIGLCF	FFX-O2920364	Db-Degb 31/01/2024 Sell Usd Buy Clip 903.77	31-Jan-2024	0	CLP	Chile	FX FWRD -O	Local Currency	Not Rateable	7.49	0.0912	36,150,800.00	99.3181	0.00	40,000.00	41,114.07	0.49%
31/12/2023	SICIGLCF	FFX-O2920364	Db-Degb 31/01/2024 Sell Usd Buy Clip 903.77	31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0912	-40,000.00	99.512	0.00	-40,000.00	-39,804.81	-0.47%
31/12/2023	SICIGLCF	FEE-CHF-LEGAL	Fee-Chf-Legal			CHF	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		94.64	1	0.00	94.64	94.64	0.00%
31/12/2023	SICIGLCF	FEE-EUR-AUDIT	Fee-Eur-Audit			EUR	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		9,201.47	1	0.00	9,201.47	9,201.47	0.11%
31/12/2023	SICIGLCF	FEE-USD-ADMIN	Fee-Usd-Admin			USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		-265.46	1	0.00	-265.46	-265.46	0.00%
31/12/2023	SICIGLCF	FEE-USD-ADMIN	Fee-Usd-Admin			USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		120.55	1	0.00	133.17	133.17	0.00%
31/12/2023	SICIGLCF	FEE-USD-AUDIT	Fee-Usd-Audit			USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		-9,880.57	1	0.00	-9,880.57	-9,880.57	-0.12%
31/12/2023	SICIGLCF	FEE-USD-CUST	Fee-Usd-Cust			USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		-213.23	1	0.00	-213.23	-213.23	0.00%
31/12/2023	SICIGLCF	FEE-USD-DIRECT	Fee-Usd-Direct			USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		-62.09	1	0.00	-62.09	-62.09	0.00%
31/12/2023	SICIGLCF	FEE-USD-DISTRI	Fee-Usd-Distri			USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		42.40	1	0.00	46.84	46.84	0.00%
31/12/2023	SICIGLCF	FEE-USD-DISTRI	Fee-Usd-Distri			USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		241.13	1	0.00	241.13	241.13	0.00%
31/12/2023	SICIGLCF	FEE-USD-KIIDPD	Fee-Usd-Kiidpd			USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		-150.15	1	0.00	-150.15	-150.15	0.00%
31/12/2023	SICIGLCF	FEE-USD-KIIDPD	Fee-Usd-Kiidpd			USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		24.56	1	0.00	31.31	31.31	0.00%
31/12/2023	SICIGLCF	FEE-USD-LEGAL	Fee-Usd-Legal			USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		-113.45	1	0.00	-113.45	-113.45	0.00%
31/12/2023	SICIGLCF	FEE-USD-MANCO	Fee-Usd-Manco			USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		-98.80	1	0.00	-98.80	-98.80	0.00%
31/12/2023	SICIGLCF	FEE-USD-MGMT	Fee-Usd-Mgmt			USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		156.59	1	0.00	156.59	156.59	0.00%
31/12/2023	SICIGLCF	FEE-USD-OTHER	Fee-Usd-Other			USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		-26,290.06	1	0.00	-26,290.06	-26,290.06	-0.31%
31/12/2023	SICIGLCF	FEE-USD-OTHER	Fee-Usd-Other			USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		0.18	1	0.00	0.20	0.20	0.00%
31/12/2023	SICIGLCF	FEE-USD-REGUL	Fee-Usd-Regul			USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		-237.50	1	0.00	-237.50	-237.50	0.00%
31/12/2023	SICIGLCF	FEE-USD-SUBCUS	Fee-Usd-Subcus			USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		-908.60	1	0.00	-908.60	-908.60	-0.01%
31/12/2023	SICIGLCF	FEE-USD-TAX	Fee-Usd-Tax			USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		-2,438.22	1	0.00	-2,438.22	-2,438.22	-0.03%
31/12/2023	SICIGLCF	FEE-USD-TAX-BR	Fee-Usd-Tax-Br			USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		-0.01	1	0.00	-0.01	-0.01	0.00%
31/12/2023	SICIGLCF	FEE-USD-TAX-3	Fee-Usd-Tax-Withholding Tax			USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		-5,501.94	1	0.00	-5,501.94	-5,501.94	-0.07%
31/12/2023	SICIGLCF	FEE-USD-TRANS	Fee-Usd-Trans			USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		-3,334.22	1	0.00	-3,334.22	-3,334.22	-0.04%
31/12/2023	SICIGLCF	FEE-USD-TRANS	Fee-Usd-Trans			USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		1.32	1	0.00	1.68	1.68	0.00%
31/12/2023	SICIGLCF	FFX-O2919828	Hsb-Gb 06/02/2024 Sell Usd Buy Inr 83.497	06-Feb-2024	0	INR	India	FX FWRD -O	Local Currency	Not Rateable	6.69	0.1077	6,345,772.00	99.2805	0.00	76,000.00	75,710.07	0.90%
31/12/2023	SICIGLCF	FFX-O2919828	Hsb-Gb 06/02/2024 Sell Usd Buy Inr 83.497	06-Feb-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.1077	-76,000.00	99.4237	0.00	-76,000.00	-75,562.03	-0.90%
31/12/2023	SICIGLCF	FFX-O2923187	Hsb-Gb 11/03/2024 Sell Krw Buy Usd 1285.400152	11-Mar-2024	0	KRW	South Korea	FX FWRD -O	Local Currency	Not Rateable	3.38	0.2014	-42,863,172.00	99.319	0.00	-32,895.76	-33,054.81	-0.39%
31/12/2023	SICIGLCF	FFX-O2923187	Hsb-Gb 11/03/2024 Sell Krw Buy Usd 1285.400152	11-Mar-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.34	0.2014	33,346.17	98.9278	0.00	32,895.76	32,988.65	0.39%
31/12/2023	SICIGLCF	FFX-O2923203	Hsb-Gb 12/01/2024 Buy Krw Sell Usd 1289.579877	12-Jan-2024	0	KRW	South Korea	FX FWRD -O	Local Currency	Not Rateable	3.42	0.0388	42,863,172.00	99.867	0.00	32,895.76	33,237.21	0.40%
31/12/2023	SICIGLCF	FFX-O2923203	Hsb-Gb 12/01/2024 Buy Krw Sell Usd 1289.579877	12-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.34	0.0388	-33,238.09	99.7926	0.00	-32,895.76	-33,169.17	-0.40%
31/12/2023	SICIGLCF	FFX-O2916462	Hsb-Gb 12/01/2024 Buy Krw Sell Usd 1347.150029	12-Jan-2024	0	KRW	South Korea	FX FWRD -O	Local Currency	Not Rateable	3.42	0.0388	64,483,532.00	99.867	0.00	47,786.82	50,002.19	0.60%
31/12/2023	SICIGLCF	FFX-O2916462	Hsb-Gb 12/01/2024 Buy Krw Sell Usd 1347.150029	12-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.34	0.0388	-47,866.63	99.7926	0.00	-47,786.82	-47,767.37	-0.57%
31/12/2023	SICIGLCF	FFX-O2916578	Hsb-Gb 12/01/2024 Sell Idr Buy Usd 15510	12-Jan-2024	0	IDR	Indonesia	FX FWRD -O	Local Currency	Not Rateable	5.34	0.0388	-1,430,986,806.00	99.7926	0.00	-92,381.33	-92,746.60	-1.11%
31/12/2023	SICIGLCF	FFX-O2916578	Hsb-Gb 12/01/2024 Sell Idr Buy Usd 15510	12-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.34	0.0388	92,262.21	99.7926	0.00	92,381.33	92,070.89	1.10%
31/12/2023	SICIGLCF	FFX-O2922511	Hsb-Gb 12/01/2024 Sell Krw Buy Usd 1320.879648	12-Jan-2024	0	KRW	South Korea	FX FWRD -O	Local Currency	Not Rateable	3.42	0.0388	-6,113,916.00	99.867	0.00	-4,622.54	-4,740.89	-0.06%
31/12/2023	SICIGLCF	FFX-O2922511	Hsb-Gb 12/01/2024 Sell Krw Buy Usd 1320.879648	12-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.34	0.0388	4,628.67	99.7926	0.00	4,622.54	4,619.07	0.06%
31/12/2023	SICIGLCF	FFX-O2917642	Hsb-Gb 12/01/2024 Sell Usd Buy Idr 15682	12-Jan-2024	0	IDR	Indonesia	FX FWRD -O	Local Currency	Not Rateable	5.34	0.0388	470,460,000.00	99.7926	0.00	30,000.00	30,491.94	0.36%
31/12/2023	SICIGLCF	FFX-O2917642	Hsb-Gb 12/01/2024 Sell Usd Buy Idr 15682	12-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.34	0.0388	-30,000.00	99.7926	0.00	-30,000.00	-29,937.79	-0.36%
31/12/2023	SICIGLCF	FFX-O2919410	Hsb-Gb 12/02/2024 Sell Idr Buy Usd 15909.5	12-Feb-2024	0	IDR	Indonesia	FX FWRD -O	Local Currency	Not Rateable	5.83	0.1241	-258,765,000.00	99.2768	0.00	-16,289.90	-16,684.67	-0.20%
31/12/2023	SICIGLCF	FFX-O2919410	Hsb-Gb 12/02/2024 Sell Idr Buy Usd 15909.5	12-Feb-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.1241	16,264.81	99.3356	0.00	16,289.90	16,156.76	0.19%
31/12/2023	SICIGLCF	FFX-O2921758	Hsb-Gb 12/02/2024 Sell Inr Buy Usd 83.472042	12-Feb-2024	0	INR	India	FX FWRD -O	Local Currency	Not Rateable	6.67	0.124	-457,824.95	99.1731	0.00	-5,495.77	-5,456.30	-0.07%
31/12/2023	SICIGLCF	FFX-O2921758	Hsb-Gb 12/02/2024 Sell Inr Buy Usd 83.472042	12-Feb-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.124	5,484.77	99.3356	0.00	5,495.77	5,448.33	0.06%
31/12/2023	SICIGLCF	FFX-O2919303	Hsb-Gb 12/02/2024 Sell Inr Buy Usd 83.555503	12-Feb-2024	0	INR	India	FX FWRD -O	Local Currency	Not Rateable	6.67	0.124	-6,010,464.00	99.1731	0.00	-72,202.10	-71,631.98	-0.85%
31/12/2023	SICIGLCF	FFX-O2919303	Hsb-Gb 12/02/2024 Sell Inr Buy Usd 83.555503	12-Feb-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.124	71,933.79	99.3356	0.00	72,202.10	71,455.93	0.85%
31/12/2023	SICIGLCF	FFX-O2921950	Hsb-Gb 13/03/2024 Sell Idr Buy Usd 15489.6	13-Mar-2024	0	IDR	Indonesia	FX FWRD -O	Local Currency	Not Rateable	5.76	0.2058	-867,499,027.00	98.8146	0.00	-56,039.99	-55,674.26	-0.66%
31/12/2023	SICIGLCF	FFX-O2921950	Hsb-Gb 13/03/2024 Sell Idr Buy Usd 15489.6	13-Mar-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.34	0.2058	56,005.26	98.899	0.00	56,039.99	55,388.67	0.66%
31/12/2023	SICIGLCF	FFX-O2919987	Hsb-Gb 13/05/2024 Sell Idr Buy Usd 15754.54	13-May-2024	0	IDR	Indonesia	FX FWRD -O	Local Currency	Not Rateable	5.62	0.3697	-291,683,490.00	97.9202	0.00	-18,559.01	-18,550.18	-0.22%
31/12/2023	SICIGLCF	FFX-O2919987	Hsb-Gb 13/05/2024 Sell Idr Buy Usd 15754.54	13-May-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.27	0.3697	18,514.25	98.0471	0.00	18,559.01	18,152.69	0.22%
31/12/2023	SICIGLCF	FFX-O2922844	Hsb-Gb 19/01/2024 Sell Usd Buy Inr 83.0586	19-Jan-2024	0	INR	India	FX FWRD -O	Local Currency	Not Rateable	6.69	0.0582	7,807,508.40	99.611	0.00	94,000.00	93,459.78	1.11%
31/12/2023	SICIGLCF	FFX-O2922844	Hsb-Gb 19/01/2024 Sell Usd Buy Inr 83.0586	19-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0582	-94,000.00	99.6891	0.00	-94,000.00	-93,707.78	-1.12%

31/12/2023	SICIGLCF	FFX-O2921736	Hsb-Gb 26/02/2024 Sell Twd Buy Usd 30.774999		26-Feb-2024	0	TWD	Taiwan	FX FWRD -O	Local Currency	Not Rateable	-1.87	0.1644	-1,229,492.00	100.3078	0.00	-39,432.07	-40,184.32	-0.48%
31/12/2023	SICIGLCF	FFX-O2921736	Hsb-Gb 26/02/2024 Sell Twd Buy Usd 30.774999		26-Feb-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.1644	39,951.00	99.1309	0.00	39,432.07	39,603.81	0.47%
31/12/2023	SICIGLCF	FFX-O2921301	Hsb-Gb 29/02/2024 Buy Myr Sell Usd 4.6623		29-Feb-2024	0	MYR	Malaysia	FX FWRD -O	Local Currency	Not Rateable	3.04	0.1713	695,971.05	99.4785	0.00	148,775.34	150,672.82	1.80%
31/12/2023	SICIGLCF	FFX-O2921301	Hsb-Gb 29/02/2024 Buy Myr Sell Usd 4.6623		29-Feb-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.1713	-149,276.33	99.0871	0.00	-148,775.34	-147,913.73	-1.76%
31/12/2023	SICIGLCF	FFX-O2921090	Hsb-Gb 29/02/2024 Buy Php Sell Usd 55.229496		29-Feb-2024	0	PHP	Philippines	FX FWRD -O	Local Currency	Not Rateable	5.38	0.1705	560,604.24	99.0823	0.00	10,135.22	10,030.88	0.12%
31/12/2023	SICIGLCF	FFX-O2921090	Hsb-Gb 29/02/2024 Buy Php Sell Usd 55.229496		29-Feb-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.1705	-10,150.45	99.0871	0.00	-10,135.22	-10,057.80	-0.12%
31/12/2023	SICIGLCF	FFX-O2918578	Hsb-Gb 31/01/2024 Buy Clp Sell Usd 939.899966		31-Jan-2024	0	CLP	Chile	FX FWRD -O	Local Currency	Not Rateable	7.49	0.091	38,492,682.00	99.3181	0.00	40,949.44	43,777.48	0.52%
31/12/2023	SICIGLCF	FFX-O2918578	Hsb-Gb 31/01/2024 Buy Clp Sell Usd 939.899966		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.091	-40,954.02	99.512	0.00	-40,949.44	-40,754.18	-0.49%
31/12/2023	SICIGLCF	FFX-O2918897	Hsb-Gb 31/01/2024 Buy Usd Sell Huf 365.931		31-Jan-2024	0	HUF	Hungary	FX FWRD -O	Local Currency	Not Rateable	10.80	0.0912	-13,722,412.50	99.02	0.00	-37,500.00	-39,270.87	-0.47%
31/12/2023	SICIGLCF	FFX-O2918897	Hsb-Gb 31/01/2024 Buy Usd Sell Huf 365.931		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0912	37,500.00	99.512	0.00	37,500.00	37,317.01	0.45%
31/12/2023	SICIGLCF	HUGOV0830F	Hungary Government Bond 3% 21/08/2030	HU0000403696	21-Aug-2030	3	HUF	Hungary	GOVERNMENT	Local Currency	Baa2/BBB	5.59	5.8387	15,000,000.00	85.535	461.96	53,728.47	37,543.01	0.45%
31/12/2023	SICIGLCF	HUGOV1038F	Hungary Government Bond 3% 27/10/2038	HU0000403555	27-Oct-2038	3	HUF	Hungary	GOVERNMENT	Local Currency	Baa2/BBB	6.07	11.1344	8,500,000.00	69.813	126.86	21,975.56	17,277.18	0.21%
31/12/2023	SICIGLCF	HUGOV0328F	Hungary Government Bond 4.5% 23/03/2028	HU0000405543	23-Mar-2028	4.5	HUF	Hungary	GOVERNMENT	Local Currency	Baa2/BBB	5.71	3.7016	8,690,000.00	95.235	867.71	14,597.15	24,786.17	0.30%
31/12/2023	SICIGLCF	HUGOV1132F	Hungary Government Bond 4.75% 24/11/2032	HU0000405550	24-Nov-2032	4.75	HUF	Hungary	GOVERNMENT	Local Currency	Baa2/BBB	5.83	7.1507	13,030,000.00	92.105	171.04	32,823.66	34,856.27	0.42%
31/12/2023	SICIGLCF	HUGOV1026F	Hungary Government Bond 9.5% 21/10/2026	HU0000406160	21-Oct-2026	9.5	HUF	Hungary	GOVERNMENT	Local Currency	Baa2/BBB	6.09	2.4934	12,770,000.00	108.292	661.00	38,236.99	40,628.25	0.48%
31/12/2023	SICIGLCF	IDGOV0233F	Indonesia Government 7% 15/02/2033 (Fr96)	IDG000020801	15-Feb-2033	7	IDR	Indonesia	GOVERNMENT	Local Currency	Baa2/BBB	6.46	6.5621	2,050,000,000.00	103.7231	3,444.40	137,682.07	141,544.36	1.69%
31/12/2023	SICIGLCF	IDGOV0643F	Indonesia Government 7.125% 15/06/2043 Fr97	IDG000020900	15-Jun-2043	7.125	IDR	Indonesia	GOVERNMENT	Local Currency	Baa2/BBB	6.77	10.5908	435,000,000.00	103.85	76.99	29,895.94	29,416.96	0.35%
31/12/2023	SICIGLCF	IDGOV231F	Indonesia Govt 6.5% 15/02/2031 Fr87	IDG000015207	15-Feb-2031	6.5	IDR	Indonesia	GOVERNMENT	Local Currency	Baa2/BBB	6.53	5.4995	2,302,000,000.00	99.8217	3,591.52	161,886.29	152,834.59	1.82%
31/12/2023	SICIGLCF	IDGOV0234F	Indonesia Govt 6.625% 15/02/2034 Fr100	IDG000023607	15-Feb-2034	6.625	IDR	Indonesia	GOVERNMENT	Local Currency	Baa2/BBB	6.50	7.1382	1,399,000,000.00	100.8939	2,224.66	89,522.53	93,898.75	1.12%
31/12/2023	SICIGLCF	IDGOV27F	Indonesia Govt 7% 15/05/2027 Fr59	IDG000009804	15-May-2027	7	IDR	Indonesia	GOVERNMENT	Local Currency	Baa2/BBB	6.39	2.9514	910,000,000.00	101.8173	500.12	65,218.91	60,676.64	0.72%
31/12/2023	SICIGLCF	IDGOV930F	Indonesia Govt 7% 15/09/2030 Fr82	IDG000013806	15-Sep-2030	7	IDR	Indonesia	GOVERNMENT	Local Currency	Baa2/BBB	6.52	5.2132	1,420,000,000.00	102.5649	1,862.22	96,841.10	96,453.53	1.15%
31/12/2023	SICIGLCF	IDGOV0832F	Indonesia Govt 7.5% 08/15/2032 Fr74	IDG000012204	15-Aug-2032	7.5	IDR	Indonesia	GOVERNMENT	Local Currency	Baa2/BBB	6.57	6.2047	1,291,000,000.00	106.0642	2,324.00	95,352.80	91,256.18	1.09%
31/12/2023	SICIGLCF	IDGOV0635F	Indonesia Govt 7.5% 15/06/2035 Fr80	IDG000013509	15-Jun-2035	7.5	IDR	Indonesia	GOVERNMENT	Local Currency	Baa2/BBB	6.63	7.7367	288,000,000.00	106.8805	53.66	21,042.01	20,045.61	0.24%
31/12/2023	SICIGLCF	IDGOV0529F	Indonesia Govt 8.25% 15/05/2029 Fr78	IDG000012907	15-May-2029	8.25	IDR	Indonesia	GOVERNMENT	Local Currency	Baa2/BBB	6.49	4.3111	4,046,000,000.00	107.8918	2,620.69	307,028.02	286,137.19	3.41%
31/12/2023	SICIGLCF	IDGOV536F	Indonesia Govt 8.25% 15/05/2036 Fr72	IDG000011602	15-May-2036	8.25	IDR	Indonesia	GOVERNMENT	Local Currency	Baa2/BBB	6.70	7.9236	1,270,000,000.00	112.8746	822.61	99,021.22	93,925.64	1.12%
31/12/2023	SICIGLCF	IDGOV0439F	Indonesia Govt 8.375% 15/04/2039 Fr79	IDG000013202	15-Apr-2039	8.375	IDR	Indonesia	GOVERNMENT	Local Currency	Baa2/BBB	6.77	8.9063	1,156,000,000.00	115.0968	1,288.52	89,103.69	87,702.71	1.05%
31/12/2023	SICIGLCF	IDGOV0828F	Indonesia Govt Bond 6.375% 15/08/2028 (Fr95)	IDG000020702	15-Aug-2028	6.375	IDR	Indonesia	GOVERNMENT	Local Currency	Baa2/BBB	6.42	3.8622	711,000,000.00	99.819	1,087.95	46,727.27	47,182.19	0.56%
31/12/2023	SICIGLCF	IDGOV0429F	Indonesia Govt Bond 6.875% 15/04/2029 Fr101	IDG000023904	15-Apr-2029	6.875	IDR	Indonesia	GOVERNMENT	Local Currency	Baa2/BBB	6.51	4.3327	216,000,000.00	101.5828	197.64	13,849.95	14,448.40	0.17%
31/12/2023	SICIGLCF	IDGOV0638F	Indonesia Treasury Bond 7.125% 15/06/2038 Fr98	IDG000021809	15-Jun-2038	7.125	IDR	Indonesia	GOVERNMENT	Local Currency	Baa2/BBB	6.61	9.06	1,637,000,000.00	104.7596	289.72	110,333.13	111,669.53	1.33%
31/12/2023	SICIGLCF	SNAIBRD428F	Intl Bk Recon & Development 6.85% 24/04/2028	XS2615587263	24-Apr-2028	6.85	INR	Supra national	GOVERNMENT	Local Currency	Aaa/AAA	7.00	3.5889	3,000,000.00	98.975	1,680.66	35,776.26	37,362.87	0.45%
31/12/2023	SICIGLCF	FFX-O2917564	Jpm-USgb 12/01/2024 Sell Usd Buy Idr 15716		12-Jan-2024	0	IDR	Indonesia	FX FWRD -O	Local Currency	Not Rateable	5.34	0.0388	502,912,000.00	99.7926	0.00	32,000.00	32,595.25	0.39%
31/12/2023	SICIGLCF	FFX-O2917564	Jpm-USgb 12/01/2024 Sell Usd Buy Idr 15716		12-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.34	0.0388	-32,000.00	99.7926	0.00	-32,000.00	-31,933.64	-0.38%
31/12/2023	SICIGLCF	FFX-O2920802	Jpm-USgb 31/01/2024 Sell Usd Buy Cop 4132		31-Jan-2024	0	COP	Colombia	FX FWRD -O	Local Currency	Not Rateable	13.42	0.0912	185,940,000.00	98.785	0.00	45,000.00	47,413.74	0.57%
31/12/2023	SICIGLCF	FFX-O2920802	Jpm-USgb 31/01/2024 Sell Usd Buy Cop 4132		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0912	-45,000.00	99.512	0.00	-45,000.00	-44,780.42	-0.53%
31/12/2023	SICIGLCF	KRGOV0632F	Korea Treasury Bond 3.375% 10/06/2032	KR103502GC65	10-Jun-2032	3.375	KRW	South Korea	GOVERNMENT	Local Currency	Aa2/AA	3.22	7.2966	105,940,000.00	101.2869	0.00	79,176.46	83,316.53	0.99%
31/12/2023	SICIGLCF	KRGOV1232F	Korea Treasury Bond 4.25% 10/12/2032	KR103502GCC8	10-Dec-2032	4.25	KRW	South Korea	GOVERNMENT	Local Currency	Aa2/AA	3.22	7.4637	150,510,000.00	108.1798	0.00	121,471.64	126,424.03	1.51%
31/12/2023	SICIGLCF	MYGMI00736F	Malaysia Govt 3.447% 15/07/2036 (0121)	MYBGT2100019	15-Jul-2036	3.447	MYR	Malaysia	GOVERNMENT	Local Currency	A3/A-	3.97	9.8541	62,000.00	94.844	211.06	13,865.52	13,008.30	0.16%
31/12/2023	SICIGLCF	MYGOV1030F	Malaysia Govt 3.465% 15/10/30 (0220)	MYBGO2000020	15-Oct-2030	3.465	MYR	Malaysia	GOVERNMENT	Local Currency	A3/A-	3.82	5.9464	98,000.00	97.871	151.43	23,249.37	21,024.90	0.25%
31/12/2023	SICIGLCF	MYGOV0732F	Malaysia Govt 3.582% 15/07/2032 (0122)	MYBMO2200016	15-Jul-2032	3.582	MYR	Malaysia	GOVERNMENT	Local Currency	A3/A-	3.81	7.1676	620,000.00	98.387	2,193.31	136,910.55	134,946.17	1.61%
31/12/2023	SICIGLCF	MYGOV1528F	Malaysia Govt 3.733% 15/06/2028 (0513)	MYBMS1300057	15-Jun-2028	3.733	MYR	Malaysia	GOVERNMENT	Local Currency	Baa1/BBB+	3.63	4.072	128,000.00	100.44	39.78	32,636.64	28,018.71	0.33%
31/12/2023	SICIGLCF	MYGOV0540F	Malaysia Govt 3.757% 22/05/2040 (0519)	MYBMY1900052	22-May-2040	3.757	MYR	Malaysia	GOVERNMENT	Local Currency	A3/A-	4.12	11.989	157,000.00	95.738	130.48	38,482.97	32,841.83	0.39%
31/12/2023	SICIGLCF	MYGOV0734F	Malaysia Govt 3.828% 05/07/2034 (0419)	MYBMS1900047	05-Jul-2034	3.828	MYR	Malaysia	GOVERNMENT	Local Currency	A3/A-	3.88	8.427	370,000.00	99.527	1,482.56	91,860.83	81,624.00	0.97%
31/12/2023	SICIGLCF	MYGOV1127F	Malaysia Govt 3.9% 16/11/2027 (0417)	MYBMO1700040	16-Nov-2027	3.899	MYR	Malaysia	GOVERNMENT	Local Currency	Baa1/BBB+	3.55	3.5617	130,000.00	101.262	130.31	33,877.45	28,778.97	0.34%
31/12/2023	SICIGLCF	MYGOV1126F	Malaysia Govt 3.9% 30/11/2026 (0316)	MYBMO1600034	30-Nov-2026	3.9	MYR	Malaysia	GOVERNMENT	Local Currency	Baa1/BBB+	3.46	2.7333	307,000.00	101.213	206.46	77,793.39	67,828.64	0.81%
31/12/2023	SICIGLCF	MYGOV0925F	Malaysia Govt 3.955% 15/09/2025 (0115)	MYBMO1500010	15-Sep-2025	3.955	MYR	Malaysia	GOVERNMENT	Local Currency	Baa1/BBB+	3.33	1.627	526,000.00	101.023	1,305.97	134,832.35	116,949.28	1.39%
31/12/2023	SICIGLCF	MYGOV0650F	Malaysia Govt 4.065% 15/06/2050 (0120)	MYBMZ2000016	15-Jun-2050	4.065	MYR	Malaysia	GOVERNMENT	Local Currency	A3/A-	4.33	15.8452	190,000.00	95.843	64.29	45,451.52	39,694.70	0.47%
31/12/2023	SICIGLCF	MYGOV1032F	Malaysia Govt 4.193% 07/10/2032 (0122)	MYBGO2200018	07-Oct-2032	4.193	MYR	Malaysia	GOVERNMENT	Local Currency	A3/A-	3.82	7.246	65,000.00	102.757	134.51	14,833.47	14,670.32	0.17%
31/12/2023	SICIGLCF	MYGOV0535F	Malaysia Govt 4.254% 31/05/2035 (0415)	MYBMY1500043	31-May-2035	4.254	MYR	Malaysia	GOVERNMENT	Local Currency	Baa1/BBB+	3.95	8.992	114,000.00	102.803	83.62	28,519.01	25,588.61	0.31%
31/12/2023	SICIGLCF	MYGOV150430F	Malaysia Govt 4.498% 15/04/2030 (0310)	MYBMX1000038	15-Apr-2030	4.498	MYR	Malaysia	GOVERNMENT	Local Currency	Baa1/BBB+	3.76	5.4201	51,000.00	104.124	102.30	12,605.92	11,659.05	0.14%
31/12/2023	SICIGLCF	MYGOV0429F	Malaysia Govt 4.504% 30/04/2029 (0322)	MYBMK2200030	30-Apr-2029	4.504	MYR	Malaysia	GOVERNMENT	Local Currency	A3/A-	3.66	4.6966	347,000.00	104.048	551.31	85,810.49	79,125.09	0.94%
31/12/2023	SICIGLCF	MYGOV1133F	Malaysia Govt 4.642% 07/11/2033 (0318)	MYBMT1800039	07-Nov-2033	4.642	MYR	Malaysia	GOVERNMENT	Local Currency	A3/A-	3.77	7.8953	162,000.00	107.106	233.80	43,426.14	37,994.78	0.45%
31/12/2023	SICIGLCF	MYGOV1042F	Malaysia Govt 4.696% 15/10/2042 (0222)	MYBMY2200023	15-Oct-2042	4.696	MYR												

31/12/2023	SICIGLCF	MXBON1142F	Mexican Bonos 7.75% 13/11/2042	MXOMGO0000R8	13-Nov-2042	7.75	MXN	Mexico	GOVERNMENT	Local Currency	Baa2/BBB	9.16	9.1427	23,700.00	88.1805	662.82	113,876.27	124,072.30	1.48%
31/12/2023	SICIGLCF	MXBONO31F	Mexican Bonos 7.75% 29/05/2031	MXOMGO0000P2	29-May-2031	7.75	MXN	Mexico	GOVERNMENT	Local Currency	Baa2/BBB	9.08	5.4334	50,400.00	93.374	1,409.55	256,203.99	279,306.72	3.33%
31/12/2023	SICIGLCF	MXBONO1147F	Mexican Bonos 8% 07/11/2047	MXOMGO000102	07-Nov-2047	8	MXN	Mexico	GOVERNMENT	Local Currency	Baa2/BBB	9.18	9.7742	9,300.00	89.473	268.49	47,029.66	49,404.80	0.59%
31/12/2023	SICIGLCF	MXBONO0753F	Mexican Bonos 8% 31/07/2053	MXOMGO0001E4	31-Jul-2053	8	MXN	Mexico	GOVERNMENT	Local Currency	Baa2/BBB	9.20	10.0011	8,600.00	89.014	1,263.95	43,130.52	46,468.74	0.55%
31/12/2023	SICIGLCF	MXBONO1138F	Mexican Bonos 8.5% 18/11/2038	MXOMGO0000J5	18-Nov-2038	8.5	MXN	Mexico	GOVERNMENT	Local Currency	Baa2/BBB	9.15	8.1172	15,400.00	95.489	472.38	79,572.60	87,308.75	1.04%
31/12/2023	SICIGLCF	MXBONO29F	Mexican Bonos 8.5% 31/05/2029	MXOMGO0000H9	31-May-2029	8.5	MXN	Mexico	GOVERNMENT	Local Currency	Baa2/BBB	9.07	4.2307	51,900.00	97.988	1,591.97	302,642.87	301,900.64	3.60%
31/12/2023	SICIGLCF	FFX-O2920629	MI-Gb 20/02/2024 Sell Usd Buy Kzt 470.75		20-Feb-2024	0	KZT	Kazakhstan	FX FWRD -O	Local Currency	Not Rateable	5.57	0.1461	5,352,822.93	99.1859	0.00	11,370.84	11,645.90	0.14%
31/12/2023	SICIGLCF	FFX-O2920629	MI-Gb 20/02/2024 Sell Usd Buy Kzt 470.75		20-Feb-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.1461	-11,370.84	99.2185	0.00	-11,370.84	-11,281.99	-0.13%
31/12/2023	SICIGLCF	FFX-O2920746	MI-Gb 20/02/2024 Sell Usd Buy Kzt 470.750001		20-Feb-2024	0	KZT	Kazakhstan	FX FWRD -O	Local Currency	Not Rateable	5.57	0.1461	1,669,491.34	99.1859	0.00	3,546.45	3,632.24	0.04%
31/12/2023	SICIGLCF	FFX-O2920746	MI-Gb 20/02/2024 Sell Usd Buy Kzt 470.750001		20-Feb-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.1461	-3,546.45	99.2185	0.00	-3,546.45	-3,518.74	-0.04%
31/12/2023	SICIGLCF	FFX-O2918400	MI-Gb 31/01/2024 Buy Clip Sell Usd 953.350011		31-Jan-2024	0	CLP	Chile	FX FWRD -O	Local Currency	Not Rateable	7.49	0.091	43,747,945.00	99.3181	0.00	46,540.12	49,754.25	0.59%
31/12/2023	SICIGLCF	FFX-O2918400	MI-Gb 31/01/2024 Buy Clip Sell Usd 953.350011		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.091	-45,888.65	99.512	0.00	-46,540.12	-45,664.73	-0.54%
31/12/2023	SICIGLCF	FFX-O2918489	MI-Gb 31/01/2024 Buy Mxn Sell Usd 18.5885		31-Jan-2024	0	MXN	Mexico	FX FWRD -O	Local Currency	Not Rateable	11.96	0.0907	2,481,951.56	98.9159	0.00	135,703.63	144,973.07	1.73%
31/12/2023	SICIGLCF	FFX-O2918489	MI-Gb 31/01/2024 Buy Mxn Sell Usd 18.5885		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0907	-133,520.81	99.512	0.00	-135,703.63	-132,869.27	-1.58%
31/12/2023	SICIGLCF	FFX-O2919717	MI-Gb 31/01/2024 Buy Usd Sell Czk 23.42853		31-Jan-2024	0	CZK	Czech Republic	FX FWRD -O	Local Currency	Not Rateable	6.75	0.0912	-445,142.07	99.3853	0.00	-19,000.00	-19,794.81	-0.24%
31/12/2023	SICIGLCF	FFX-O2919717	MI-Gb 31/01/2024 Buy Usd Sell Czk 23.42853		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0912	19,000.00	99.512	0.00	19,000.00	18,907.29	0.23%
31/12/2023	SICIGLCF	FFX-O2918566	MI-Gb 31/01/2024 Sell Cop Buy Usd 4322.25		31-Jan-2024	0	COP	Colombia	FX FWRD -O	Local Currency	Not Rateable	13.42	0.0906	-597,523,586.00	98.785	0.00	-141,035.14	-152,365.44	-1.82%
31/12/2023	SICIGLCF	FFX-O2918566	MI-Gb 31/01/2024 Sell Cop Buy Usd 4322.25		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0906	138,243.64	99.512	0.00	141,035.14	137,569.06	1.64%
31/12/2023	SICIGLCF	SPOT367781	Ms-Gb 03/01/2024 Buy Mxn Sell Usd 16.908333				MXN	Mexico	FX SPOT	Cash/Cash Management	Not Rateable	0.00		6,734.42	100	0.00	0.00	397.67	0.00%
31/12/2023	SICIGLCF	SPOT367781	Ms-Gb 03/01/2024 Buy Mxn Sell Usd 16.908333				USD	G7	FX SPOT	Cash/Cash Management	Not Rateable	0.00		-398.29	100	0.00	0.00	-398.29	0.00%
31/12/2023	SICIGLCF	FFX-O2922915	Ms-Gb 25/03/2024 Buy Cnh Sell Usd 7.0941		25-Mar-2024	0	CNH	China	FX FWRD -O	Local Currency	Not Rateable	2.65	0.2369	2,977,248.43	99.3728	0.00	417,727.51	415,495.58	4.96%
31/12/2023	SICIGLCF	FFX-O2922915	Ms-Gb 25/03/2024 Buy Cnh Sell Usd 7.0941		25-Mar-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.34	0.2369	-419,679.51	98.7268	0.00	-417,727.51	-414,336.21	-4.94%
31/12/2023	SICIGLCF	FFX-O2921355	Ms-Gb 26/02/2024 Sell Usd Buy Twd 31.114598		26-Feb-2024	0	TWD	Taiwan	FX FWRD -O	Local Currency	Not Rateable	-1.87	0.1625	2,551,397.00	100.3078	0.00	82,000.00	83,389.04	0.99%
31/12/2023	SICIGLCF	FFX-O2921355	Ms-Gb 26/02/2024 Sell Usd Buy Twd 31.114598		26-Feb-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.1625	-82,000.00	99.1309	0.00	-82,000.00	-81,287.38	-0.97%
31/12/2023	SICIGLCF	FFX-O2919858	Ms-Gb 31/01/2024 Buy Czk Sell Usd 23.13124		31-Jan-2024	0	CZK	Czech Republic	FX FWRD -O	Local Currency	Not Rateable	6.75	0.0911	178,715.32	99.3853	0.00	7,631.00	7,947.20	0.09%
31/12/2023	SICIGLCF	FFX-O2919858	Ms-Gb 31/01/2024 Buy Czk Sell Usd 23.13124		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0911	-7,726.15	99.512	0.00	-7,631.00	-7,688.45	-0.09%
31/12/2023	SICIGLCF	FFX-O2917985	Ms-Gb 31/01/2024 Buy Czk Sell Usd 23.40376		31-Jan-2024	0	CZK	Czech Republic	FX FWRD -O	Local Currency	Not Rateable	6.75	0.0911	1,707,146.22	99.3853	0.00	73,216.70	75,914.26	0.91%
31/12/2023	SICIGLCF	FFX-O2917985	Ms-Gb 31/01/2024 Buy Czk Sell Usd 23.40376		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0911	-72,943.25	99.512	0.00	-73,216.70	-72,587.31	-0.87%
31/12/2023	SICIGLCF	FFX-O2920583	Ms-Gb 31/01/2024 Buy Huf Sell Usd 350.6254		31-Jan-2024	0	HUF	Hungary	FX FWRD -O	Local Currency	Not Rateable	10.80	0.0908	2,829,205.00	99.02	0.00	8,155.74	8,096.63	0.10%
31/12/2023	SICIGLCF	FFX-O2920583	Ms-Gb 31/01/2024 Buy Huf Sell Usd 350.6254		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0908	-8,069.02	99.512	0.00	-8,155.74	-8,029.65	-0.10%
31/12/2023	SICIGLCF	FFX-O2922615	Ms-Gb 31/01/2024 Buy Mxn Sell Usd 17.48377		31-Jan-2024	0	MXN	Mexico	FX FWRD -O	Local Currency	Not Rateable	11.96	0.0907	716,169.07	98.9159	0.00	41,068.27	41,832.09	0.50%
31/12/2023	SICIGLCF	FFX-O2922615	Ms-Gb 31/01/2024 Buy Mxn Sell Usd 17.48377		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0907	-40,961.94	99.512	0.00	-41,068.27	-40,762.06	-0.49%
31/12/2023	SICIGLCF	FFX-O2920124	Ms-Gb 31/01/2024 Buy Mxn Sell Usd 17.777985		31-Jan-2024	0	MXN	Mexico	FX FWRD -O	Local Currency	Not Rateable	11.96	0.0907	2,660,051.36	98.9159	0.00	153,096.48	155,376.04	1.85%
31/12/2023	SICIGLCF	FFX-O2920124	Ms-Gb 31/01/2024 Buy Mxn Sell Usd 17.777985		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0907	-149,626.14	99.512	0.00	-153,096.48	-148,896.02	-1.78%
31/12/2023	SICIGLCF	FFX-O2918622	Ms-Gb 31/01/2024 Sell Pen Buy Usd 3.8943		31-Jan-2024	0	PEN	Peru	FX FWRD -O	Local Currency	Not Rateable	6.62	0.0911	-597,943.72	99.3969	0.00	-154,521.40	-160,518.97	-1.91%
31/12/2023	SICIGLCF	FFX-O2918622	Ms-Gb 31/01/2024 Sell Pen Buy Usd 3.8943		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0911	153,543.31	99.512	0.00	154,521.40	152,794.07	1.82%
31/12/2023	SICIGLCF	FFX-O2921116	Ms-Gb 31/01/2024 Sell Pln Buy Usd 3.973388		31-Jan-2024	0	PLN	Poland	FX FWRD -O	Local Currency	Not Rateable	5.95	0.0912	-159,469.30	99.4571	0.00	-40,071.19	-40,334.06	-0.48%
31/12/2023	SICIGLCF	FFX-O2921116	Ms-Gb 31/01/2024 Sell Pln Buy Usd 3.973388		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0912	40,134.34	99.512	0.00	40,071.19	39,938.50	0.48%
31/12/2023	SICIGLCF	FFX-O2920574	Ms-Gb 31/01/2024 Sell Usd Buy Huf 350.7455		31-Jan-2024	0	HUF	Hungary	FX FWRD -O	Local Currency	Not Rateable	10.80	0.0912	2,455,218.50	99.02	0.00	7,000.00	7,026.36	0.08%
31/12/2023	SICIGLCF	FFX-O2920574	Ms-Gb 31/01/2024 Sell Usd Buy Huf 350.7455		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0912	-7,000.00	99.512	0.00	-7,000.00	-6,965.84	-0.08%
31/12/2023	SICIGLCF	FFX-O2919225	Nom-Gb 31/01/2024 Buy Pln Sell Usd 4.231039		31-Jan-2024	0	PLN	Poland	FX FWRD -O	Local Currency	Not Rateable	5.95	0.0912	205,296.00	99.4571	0.00	48,655.26	51,924.85	0.62%
31/12/2023	SICIGLCF	FFX-O2919225	Nom-Gb 31/01/2024 Buy Pln Sell Usd 4.231039		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0912	-48,521.41	99.512	0.00	-48,655.26	-48,284.64	-0.58%
31/12/2023	SICIGLCF	PLGOV0432F	Poland Government Bond 1.75% 25/04/2032	PL0000113783	25-Apr-2032	1.75	PLN	Poland	GOVERNMENT	Local Currency	A3/A-	5.03	7.4329	177,000.00	77.787	533.85	24,660.29	35,547.64	0.42%
31/12/2023	SICIGLCF	PLGOV0527F	Poland Government Bond 3.75% 25/05/2027	PL0000114393	25-May-2027	3.75	PLN	Poland	GOVERNMENT	Local Currency	A3/A-	4.88	3.1128	333,000.00	96.34	1,891.85	66,023.21	83,476.74	1.00%
31/12/2023	SICIGLCF	PLGOV0727F	Poland Govt 2.5% 25/07/2027	PL0000109427	25-Jul-2027	2.5	PLN	Poland	GOVERNMENT	Local Currency	A2/A	4.82	3.3402	452,000.00	92.343	1,232.23	126,488.96	107,377.66	1.28%
31/12/2023	SICIGLCF	PLGOV1029F	Poland Govt 2.75% 25/10/2029	PL0000111498	25-Oct-2029	2.75	PLN	Poland	GOVERNMENT	Local Currency	A3/A-	4.84	5.2794	161,000.00	89.324	199.80	40,751.01	36,772.16	0.44%
31/12/2023	SICIGLCF	PLGOV0428F	Poland Govt 2.75% 25/04/2028	PL0000107611	25-Apr-2028	2.75	PLN	Poland	GOVERNMENT	Local Currency	A2/A	4.87	3.9498	105,000.00	91.675	497.46	21,084.91	24,976.77	0.30%
31/12/2023	SICIGLCF	PLGOV25F	Poland Govt 3.25% 25/07/2025	PL0000108197	25-Jul-2025	3.25	PLN	Poland	GOVERNMENT	Local Currency	A2/A	4.96	1.503	5,000.00	97.367	17.73	1,277.49	1,255.78	0.01%
31/12/2023	SICIGLCF	PLGOV1033F	Poland Govt 6% 25/10/2033	PL0000115291	25-Oct-2033	6	PLN	Poland	GOVERNMENT	Local Currency	A3/A-	5.14	7.5033	494,000.00	105.979	1,339.19	128,591.54	134,478.30	1.60%
31/12/2023	SICIGLCF	PLGOV0728F	Poland Govt 7.5% 25/07/2028	PL0000115192	25-Jul-2028	7.5	PLN	Poland	GOVERNMENT	Local Currency	A3/A-	4.93	3.8627	511,000.00	109.994	4,180.53	134,371.66	147,118.88	1.75%
31/12/2023	SICIGLCF	PLGOV0726F	Poland Govt Bond 2.5% 25/07/2026	PL0000108866	25-Jul-2026	2.5	PLN	Poland	GOVERNMENT	Local Currency	A2/A	4.89	2.4372	344,000.00	94.19	937.80	72,685.52	83,336.84	0.99%
31/12/2023	SICIGLCF	PEREP0834F	Republic Of Peru 5.40% 12/08/2034 (Lc-E/C)	PEP01000C5G4	12-Aug-2034	5.4	PEN	Peru	GOVERNMENT	Local Currency	Baa1/BBB+	6.72	7.6327	85,000.00	90.1116	468.24	26,244.36	21,155.02	0.25%
31/12/2023	SICIGLCF	PEREP0229LF	Republic Of Peru 5.94% 12/02/2029 (Lc-E/C)	PEP01000C5F6	12-Feb-2029	5.94	PEN	Peru	GOVERNMENT	Local Currency	Baa1/BBB+	5.99	4.2625	108,000.00	99.8044	654.44	24,111.03	29,766.08	0.35%
31/12/2023	SICIGLCF	PEREP832F</																	

31/12/2023	SICIGLCF	ROGOV0128F	Romania Government Bond 4.15% 26/01/2028	ROAW5KY5CD78	26-Jan-2028	4.15	RON	Romania	GOVERNMENT	Local Currency	Baa3/BBB-	6.06	3.5643	210,000.00	92.978	1,786.67	53,257.60	45,141.72	0.54%
31/12/2023	SICIGLCF	JPXRO0042	Romania Government Bond 4.75% 11/10/2034	RO4KELYFLVK4	11-Oct-2034	4.75	RON	Romania	GOVERNMENT	Local Currency	Baa3/BBB-	6.19	8.1797	115,000.00	88.185	261.80	19,708.63	22,779.96	0.27%
31/12/2023	SICIGLCF	ROGOV0729F	Romania Government Bond 4.85% 25/07/2029	RO3B41D8EX14	25-Jul-2029	4.85	RON	Romania	GOVERNMENT	Local Currency	Baa3/BBB-	6.14	4.7472	75,000.00	93.625	346.47	14,357.19	15,938.16	0.19%
31/12/2023	SICIGLCF	ROGOV0232F	Romania Government Bond 6.7% 25/02/2032	RO07A2H5YIN8	25-Feb-2032	6.7	RON	Romania	GOVERNMENT	Local Currency	Baa3/BBB-	6.21	6.0376	40,000.00	102.432	500.52	8,768.47	9,598.31	0.11%
31/12/2023	SICIGLCF	ROGOV0431F	Romania Government Bond 7.35% 28/04/2031	RO1JS63DR5A5	28-Apr-2031	7.35	RON	Romania	GOVERNMENT	Local Currency	Baa3/BBB-	6.24	5.537	225,000.00	105.72	2,458.07	50,592.74	55,275.82	0.66%
31/12/2023	SICIGLCF	ROGOV0430F	Romania Government Bond 8% 29/04/2030	ROXL7LT7QZ66	29-Apr-2030	8	RON	Romania	GOVERNMENT	Local Currency	Baa3/BBB-	6.19	4.873	240,000.00	108.694	2,842.17	54,056.47	60,765.97	0.72%
31/12/2023	SICIGLCF	ROGOV0932F	Romania Government Bond 8.25% 29/09/2032	RO52CQA3C829	29-Sep-2032	8.25	RON	Romania	GOVERNMENT	Local Currency	Baa3/BBB-	6.15	6.3999	435,000.00	113.179	1,981.27	104,870.20	111,300.18	1.33%
31/12/2023	SICIGLCF	ROROMGB727F	Romania Govt 5.8% 26/07/2027	RO1227DBN011	26-Jul-2027	5.8	RON	Romania	GOVERNMENT	Local Currency	Baa3/BBB-	6.07	3.1598	710,000.00	98.822	3,897.36	198,778.33	159,691.88	1.90%
31/12/2023	SICIGLCF	SICIGLCFCHFCURR	SiciglcF Chf Current Account				CHF	Cash	BANK ACCNT	Cash/Cash Management	Not Rateable	0.00		5.80	1	0.00	-83.56	6.89	0.00%
31/12/2023	SICIGLCF	SICIGLCFCOPCURR	SiciglcF Cop Current Account				COP	Cash	BANK ACCNT	Cash/Cash Management	Not Rateable	0.00		11,890,801.09	1	0.00	-466,688.47	3,069.39	0.04%
31/12/2023	SICIGLCF	SICIGLCFCZKCURR	SiciglcF Czk Current Account				CZK	Cash	BANK ACCNT	Cash/Cash Management	Not Rateable	0.00		4,404.58	1	0.00	11,530.02	197.08	0.00%
31/12/2023	SICIGLCF	SICIGLCFEURCURR	SiciglcF Eur Current Account				EUR	Cash	BANK ACCNT	Cash/Cash Management	Not Rateable	0.00		0.36	1	0.00	94,732.35	0.40	0.00%
31/12/2023	SICIGLCF	SICIGLCFHUFCURR	SiciglcF Huf Current Account				HUF	Cash	BANK ACCNT	Cash/Cash Management	Not Rateable	0.00		618,925.65	1	0.00	42,543.02	1,788.77	0.02%
31/12/2023	SICIGLCF	SICIGLCFIDRCURR	SiciglcF Idr Current Account				IDR	Cash	BANK ACCNT	Cash/Cash Management	Not Rateable	0.00		3,127,701.00	1	0.00	184,375.26	203.14	0.00%
31/12/2023	SICIGLCF	SICIGLCFONUSDUR	SiciglcF Onshore Usd Current Account				USD	Cash	BANK ACCNT	Cash/Cash Management	Not Rateable	0.00		201.90	1	0.00	201.90	201.90	0.00%
31/12/2023	SICIGLCF	SICIGLCFPENCURR	SiciglcF Pen Current Account				PEN	Cash	BANK ACCNT	Cash/Cash Management	Not Rateable	0.00		0.04	1	0.00	5,769.44	0.01	0.00%
31/12/2023	SICIGLCF	SICIGLCFPLNCURR	SiciglcF Pln Current Account				PLN	Cash	BANK ACCNT	Cash/Cash Management	Not Rateable	0.00		127.27	1	0.00	396,925.55	32.37	0.00%
31/12/2023	SICIGLCF	SICIGLCFRONCURR	SiciglcF Ron Current Account				RON	Cash	BANK ACCNT	Cash/Cash Management	Not Rateable	0.00		51.03	1	0.00	388,391.50	11.33	0.00%
31/12/2023	SICIGLCF	SICIGLCFTHBCURR	SiciglcF Thb Current Account				THB	Cash	BANK ACCNT	Cash/Cash Management	Not Rateable	0.00		0.65	1	0.00	-251,308.80	0.02	0.00%
31/12/2023	SICIGLCF	SICIGLCFUSDURR	SiciglcF Usd Current Account				USD	Cash	BANK ACCNT	Cash/Cash Management	Not Rateable	0.00		40,941.76	1	0.00	40,941.76	40,941.76	0.49%
31/12/2023	SICIGLCF	FFX-O2922303	Soc-Fr 31/01/2024 Sell Usd Buy Czk 22.5277		31-Jan-2024	0	CZK	Czech Republic	FX FWRD -O	Local Currency	Not Rateable	6.75	0.0912	810,997.20	99.3853	0.00	36,000.00	36,063.84	0.43%
31/12/2023	SICIGLCF	FFX-O2922303	Soc-Fr 31/01/2024 Sell Usd Buy Czk 22.5277		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0912	-36,000.00	99.512	0.00	-36,000.00	-35,824.33	-0.43%
31/12/2023	SICIGLCF	FFX-O2920870	Sst-Us 12/01/2024 Sell Usd Buy Idr 15491.375		12-Jan-2024	0	IDR	Indonesia	FX FWRD -O	Local Currency	Not Rateable	5.34	0.0388	573,180,875.00	99.7926	0.00	37,000.00	37,149.59	0.44%
31/12/2023	SICIGLCF	FFX-O2920870	Sst-Us 12/01/2024 Sell Usd Buy Idr 15491.375		12-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.34	0.0388	-37,000.00	99.7926	0.00	-37,000.00	-36,923.28	-0.44%
31/12/2023	SICIGLCF	FFX-O2919768	Sst-Us 31/01/2024 Buy Usd Sell Cop 4215.45		31-Jan-2024	0	COP	Colombia	FX FWRD -O	Local Currency	Not Rateable	13.42	0.0912	-134,894,400.00	98.785	0.00	-32,000.00	-34,397.38	-0.41%
31/12/2023	SICIGLCF	FFX-O2919768	Sst-Us 31/01/2024 Buy Usd Sell Cop 4215.45		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0912	32,000.00	99.512	0.00	32,000.00	31,843.85	0.38%
31/12/2023	SICIGLCF	FFX-O2919235	Sst-Us 31/01/2024 Sell Usd Buy Mxn 18.351328		31-Jan-2024	0	MXN	Mexico	FX FWRD -O	Local Currency	Not Rateable	11.96	0.0912	1,009,323.04	98.9159	0.00	55,000.00	58,955.48	0.70%
31/12/2023	SICIGLCF	FFX-O2919235	Sst-Us 31/01/2024 Sell Usd Buy Mxn 18.351328		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0912	-55,000.00	99.512	0.00	-55,000.00	-54,731.62	-0.65%
31/12/2023	SICIGLCF	FFX-O2920572	Sst-Us 31/01/2024 Sell Usd Buy Pln 4.058235		31-Jan-2024	0	PLN	Poland	FX FWRD -O	Local Currency	Not Rateable	5.95	0.0912	52,757.05	99.4571	0.00	13,000.00	13,343.67	0.16%
31/12/2023	SICIGLCF	FFX-O2920572	Sst-Us 31/01/2024 Sell Usd Buy Pln 4.058235		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0912	-13,000.00	99.512	0.00	-13,000.00	-12,936.56	-0.15%
31/12/2023	SICIGLCF	FFX-O2922545	Stc-Gb 29/02/2024 Buy Thb Sell Usd 35.033895		29-Feb-2024	0	THB	Thailand	FX FWRD -O	Local Currency	Not Rateable	2.16	0.1716	412,806.84	99.6292	0.00	11,709.84	11,967.88	0.14%
31/12/2023	SICIGLCF	FFX-O2922545	Stc-Gb 29/02/2024 Buy Thb Sell Usd 35.033895		29-Feb-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.1716	-11,783.07	99.0871	0.00	-11,709.84	-11,675.51	-0.14%
31/12/2023	SICIGLCF	FFX-O2921823	Stc-Gb 29/02/2024 Sell Usd Buy Myr 4.6137		29-Feb-2024	0	MYR	Malaysia	FX FWRD -O	Local Currency	Not Rateable	3.04	0.1707	143,024.70	99.4785	0.00	31,000.00	30,963.84	0.37%
31/12/2023	SICIGLCF	FFX-O2921823	Stc-Gb 29/02/2024 Sell Usd Buy Myr 4.6137		29-Feb-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.1707	-31,000.00	99.0871	0.00	-31,000.00	-30,717.03	-0.37%
31/12/2023	SICIGLCF	THCPI328X	Thailand Cpi 1.25% 12/03/2028 (Regs)	TH0623A38308	12-Mar-2028	1.25	THB	Thailand	INDEX BOND	Local Currency	Baa1/BBB+	4.98	3.9928	2,513,000.00	94.882	304.77	79,427.78	78,488.86	0.94%
31/12/2023	SICIGLCF	THGOV0628F	Thailand Government Bond 2.35% 17/06/2026	TH0623038603	17-Jun-2026	2.35	THB	Thailand	GOVERNMENT	Local Currency	Baa1/BBB+	2.45	2.38	2,660,000.00	99.772	59.80	82,285.52	77,287.66	0.92%
31/12/2023	SICIGLCF	THGOV0628F	Thailand Government Bond 2.65% 17/06/2028	TH0623038609	17-Jun-2028	2.65	THB	Thailand	GOVERNMENT	Local Currency	Baa1/BBB+	2.47	4.1874	2,252,000.00	100.75	57.09	68,725.26	66,080.37	0.79%
31/12/2023	SICIGLCF	THGOV0633F	Thailand Government Bond 3.35% 17/06/2033	TH062303D603	17-Jun-2033	3.35	THB	Thailand	GOVERNMENT	Local Currency	Baa1/BBB+	2.72	8.1103	555,000.00	105.286	17.79	15,321.73	17,021.64	0.20%
31/12/2023	SICIGLCF	THGOV1235F	Thailand Govt 1.585% 17/12/2035	TH062303FC01	17-Dec-2035	1.585	THB	Thailand	GOVERNMENT	Local Currency	Baa1/BBB+	2.74	10.7093	1,851,000.00	88.26	28.07	50,341.42	47,567.50	0.57%
31/12/2023	SICIGLCF	THGOV1229F	Thailand Govt 1.6% 17/12/2029	TH0623039C03	17-Dec-2029	1.6	THB	Thailand	GOVERNMENT	Local Currency	Baa1/BBB+	2.55	5.6309	1,121,000.00	94.804	17.16	37,004.01	30,942.60	0.37%
31/12/2023	SICIGLCF	THGOV0642F	Thailand Govt 2% 17/06/2042	TH062303M604	17-Jun-2042	2	THB	Thailand	GOVERNMENT	Local Currency	Baa1/BBB+	3.14	14.9517	1,469,000.00	84.159	28.11	46,951.25	36,003.54	0.43%
31/12/2023	SICIGLCF	THGOV1231F	Thailand Govt 2% 17/12/2031	TH0623X3BC03	17-Dec-2031	2	THB	Thailand	GOVERNMENT	Local Currency	Baa1/BBB+	2.67	7.2838	2,042,000.00	95.244	39.07	55,183.62	56,633.93	0.68%
31/12/2023	SICIGLCF	THGOV1226F	Thailand Govt 2.125% 17/12/2026	TH0623036C06	17-Dec-2026	2.125	THB	Thailand	GOVERNMENT	Local Currency	Baa1/BBB+	2.43	2.8537	1,836,000.00	99.139	37.33	62,603.01	53,003.77	0.63%
31/12/2023	SICIGLCF	THGOV0646F	Thailand Govt 2.875% 17/06/2046	TH062303Q605	17-Jun-2046	2.875	THB	Thailand	GOVERNMENT	Local Currency	Baa1/BBB+	3.44	16.0865	225,000.00	91.224	6.19	6,470.16	5,978.95	0.07%
31/12/2023	SICIGLCF	THGOV0638F	Thailand Govt 3.3% 17/06/2038	TH062303G602	17-Jun-2038	3.3	THB	Thailand	GOVERNMENT	Local Currency	Baa1/BBB+	3.04	11.4818	2,963,000.00	103.096	93.54	113,541.99	88,984.41	1.06%
31/12/2023	SICIGLCF	THGOV0636F	Thailand Govt 3.4% 17/06/2036	TH062303G606	17-Jun-2036	3.4	THB	Thailand	GOVERNMENT	Local Currency	Baa1/BBB+	2.91	10.1698	323,000.00	105.135	10.51	12,028.56	9,892.25	0.12%
31/12/2023	SICIGLCF	THGOV0667F	Thailand Govt 3.6% 17/06/2067	TH062303H604	17-Jun-2067	3.6	THB	Thailand	GOVERNMENT	Local Currency	Baa1/BBB+	3.78	21.4485	156,000.00	96.32	5.37	4,811.79	4,377.82	0.05%
31/12/2023	SICIGLCF	THGOV332F	Thailand Govt 3.775% 25/06/2032	TH0623A3C606	25-Jun-2032	3.775	THB	Thailand	GOVERNMENT	Local Currency	Baa1/BBB+	2.65	7.2968	1,930,000.00	108.497	23.23	75,013.84	60,957.09	0.73%
31/12/2023	SICIGLCF	FFX-O2921441	Ubs-Ch 29/02/2024 Buy Thb Sell Usd 34.9523		29-Feb-2024	0	THB	Thailand	FX FWRD -O	Local Currency	Not Rateable	2.16	0.1716	2,029,000.00	99.6292	0.00	57,405.57	58,823.72	0.70%
31/12/2023	SICIGLCF	FFX-O2921441	Ubs-Ch 29/02/2024 Buy Thb Sell Usd 34.9523		29-Feb-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.1716	-58,050.54	99.0871	0.00	-57,405.57	-57,520.65	-0.69%
31/12/2023	SICIGLCF	FFX-O2922855	Ubs-Ch 31/01/2024 Buy Czk Sell Usd 22.31148		31-Jan-2024	0	CZK	Czech Republic	FX FWRD -O	Local Currency	Not Rateable	6.75	0.0911	160,000.00	99.3853	0.00	7,211.72	7,114.96	0.08%
31/12/2023	SICIGLCF	FFX-O2922855	Ubs-Ch 31/01/2024 Buy Czk Sell Usd 22.31148		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0911	-7,171.20	99.512	0.00	-7,211.72	-7,136.21	-0.09%
31/12/2023	SICIGLCF	FFX-O2919222	Ubs-Ch 31/01/2024 Buy Huf Sell Usd 367.2804		31-Jan-2024	0	HUF	Hungary	FX FWRD -O	Local Currency	Not Rateable	10.80	0.0908	1,500,000.00	99.02	0.00	4,135.86	4,292.71	0.05%
31/12/2023	SICIGLCF	FFX-O2919222	Ubs-Ch 31/01/2024 Buy Huf Sell Usd 367.2804		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0908	-4,084.07	99.512	0.00	-4,135.86	-4,064.14	-0.05%
31/12/2023	SICIGLCF	FFX-O2919224	Ubs-Ch 31/01/2024 Buy Ron Sell Usd 4.708007		31-Jan-2024	0	RON	Romania	FX FWRD -O	Local Currency	Not Rateable	5.91	0.0912	152,342.96	99.4612	0.00	32,340.46	33,644.68	0.40%
31/12/2023	SICIGLCF	FFX-O2919224	Ubs-Ch 31/01/2024 Buy Ron Sell Usd 4.708007		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency									

31/12/2023	SICIGLCF	FFX-O2922130	Ubs-Ch 31/01/2024 Sell Usd Buy Ron 4.570959		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0912	-12,000.00	99.512	0.00	-12,000.00	-11,941.44	-0.14%
31/12/2023	SICIGLCF	FFX-O2919699	Ubs-Ch 31/01/2024 Sell Usd Buy Ron 4.716655		31-Jan-2024	0	RON	Romania	FX FWRD -O	Local Currency	Not Rateable	5.91	0.0912	28,299.93	99.4612	0.00	6,000.00	6,249.99	0.07%
31/12/2023	SICIGLCF	FFX-O2919699	Ubs-Ch 31/01/2024 Sell Usd Buy Ron 4.716655		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0912	-6,000.00	99.512	0.00	-6,000.00	-5,970.72	-0.07%
31/12/2023	SICIGLCF	UYUTB0924Z	Uruguay Monetary Bill 0% 06/09/2024	UYLR13568UY5	06-Sep-2024	0	UYU	Uruguay	GOVERNMENT	Local Currency	Baa2/BBB	6.63	0.654	883,000.00	93.641	0.00	20,524.30	21,179.57	0.25%
31/12/2023	SICIGLCF	UYUTB0824Z	Uruguay Monetary Bill 0% 09/08/2024	UYLR13562UY8	09-Aug-2024	0	UYU	Uruguay	GOVERNMENT	Local Currency	Baa2/BBB	5.88	0.5826	1,540,000.00	94.3233	0.00	36,131.26	37,207.46	0.44%
31/12/2023	SICIGLCF	UYUTB0524Z	Uruguay Monetary Bill 0% 31/05/2024	UYLR13546UY1	31-May-2024	0	UYU	Uruguay	GOVERNMENT	Local Currency	Baa2/BBB	4.00	0.3999	941,000.00	96.0687	0.00	22,488.36	23,155.90	0.28%

IMPORTANT INFORMATION

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