

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	SICIGTRF	ALF-USDI	Ashmore Sicav Global Liquidity Fund	LU2357941447			USD	Other	FUND MM	Cash/Cash Management	Not Rateable	0.00	0	978,276.72	1	0.00	969,456.79	978,276.72	9.19%
31/12/2023	SICIGTRF	PEBCP0730RF	Banco De Credito Del Per Var 01/07/2030 (Regs)	US05971V2C81	01-Jul-2030	3.125	USD	Peru	CORPORATE	Corporate Debt	Baa3/BBB-	4.13	1.4191	15,000.00	94.322	231.77	14,100.01	14,380.07	0.14%
31/12/2023	SICIGTRF	FFX-O2920932	Bar-Gb 10/01/2024 Sell Eur Buy Usd 1.088818		10-Jan-2024	0	EUR	G7	FX FWRD -O	Local Currency	Not Rateable	4.30	0.0333	-73,489.38	99.8569	0.00	-79,938.07	-81,063.89	-0.76%
31/12/2023	SICIGTRF	FFX-O2920932	Bar-Gb 10/01/2024 Sell Eur Buy Usd 1.088818		10-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.34	0.0333	80,016.58	99.8222	0.00	79,938.07	79,874.34	0.75%
31/12/2023	SICIGTRF	FFX-O2919454	Bar-Gb 12/01/2024 Sell Krw Buy Usd 1342.990209		12-Jan-2024	0	KRW	South Korea	FX FWRD -O	Local Currency	Not Rateable	3.42	0.0388	-13,038,219.00	99.867	0.00	-9,672.27	-10,110.17	-0.09%
31/12/2023	SICIGTRF	FFX-O2919454	Bar-Gb 12/01/2024 Sell Krw Buy Usd 1342.990209		12-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.34	0.0388	9,708.35	99.7926	0.00	9,672.27	9,688.22	0.09%
31/12/2023	SICIGTRF	FFX-O2920762	Bar-Gb 12/01/2024 Sell Usd Buy Idr 15570.8		12-Jan-2024	0	IDR	Indonesia	FX FWRD -O	Local Currency	Not Rateable	5.34	0.0388	389,270,000.00	99.7926	0.00	25,000.00	25,229.77	0.24%
31/12/2023	SICIGTRF	FFX-O2920762	Bar-Gb 12/01/2024 Sell Usd Buy Idr 15570.8		12-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.34	0.0388	-25,000.00	99.7926	0.00	-25,000.00	-24,948.16	-0.23%
31/12/2023	SICIGTRF	FFX-O2921136	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	-74,313.57	99.4571	0.00	-18,673.39	-18,795.89	-0.18%
31/12/2023	SICIGTRF	FFX-O2921136	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	18,594.24	99.512	0.00	18,673.39	18,503.51	0.17%
31/12/2023	SICIGTRF	FFX-O2922406	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	-21,784.99	99.4612	0.00	-4,742.93	-4,811.18	-0.05%
31/12/2023	SICIGTRF	FFX-O2922406	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	4,728.64	99.512	0.00	4,742.93	4,705.57	0.04%
31/12/2023	SICIGTRF	FFX-O2920039	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	17,186,784.00	99.02	0.00	48,000.00	49,185.22	0.46%
31/12/2023	SICIGTRF	FFX-O2920039	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	-48,000.00	99.512	0.00	-48,000.00	-47,765.78	-0.45%
31/12/2023	SICIGTRF	FFX-O2920388	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	885,450.00	98.9159	0.00	50,000.00	51,719.95	0.49%
31/12/2023	SICIGTRF	FFX-O2920388	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	-50,000.00	99.512	0.00	-50,000.00	-49,756.02	-0.47%
31/12/2023	SICIGTRF	FFX-O2919335	Bnp-Fr 09/02/2024 Buy Sgd Sell Usd 1.362255		09-Feb-2024	0	SGD	Singapore	FX FWRD -O	Local Currency	Not Rateable	3.71	0.1162	73,820.27	99.5685	0.00	54,132.34	55,721.14	0.52%
31/12/2023	SICIGTRF	FFX-O2919335	Bnp-Fr 09/02/2024 Buy Sgd Sell Usd 1.362255		09-Feb-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.1162	-54,189.76	99.3796	0.00	-54,132.34	-53,853.62	-0.51%
31/12/2023	SICIGTRF	FFX-O2921907	Bnp-Fr 11/03/2024 Buy Krw Sell Usd 1280.830012		11-Mar-2024	0	KRW	South Korea	FX FWRD -O	Local Currency	Not Rateable	3.38	0.2014	354,044,355.00	99.319	0.00	274,975.23	273,028.57	2.56%
31/12/2023	SICIGTRF	FFX-O2921907	Bnp-Fr 11/03/2024 Buy Krw Sell Usd 1280.830012		11-Mar-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.34	0.2014	-276,417.91	98.9278	0.00	-274,975.23	-273,454.31	-2.57%
31/12/2023	SICIGTRF	FFX-O2921871	Bnp-Fr 11/03/2024 Buy Sgd Sell Usd 1.326153		11-Mar-2024	0	SGD	Singapore	FX FWRD -O	Local Currency	Not Rateable	3.75	0.2012	102,000.00	99.246	0.00	76,550.71	76,742.42	0.72%
31/12/2023	SICIGTRF	FFX-O2921871	Bnp-Fr 11/03/2024 Buy Sgd Sell Usd 1.326153		11-Mar-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.34	0.2012	-76,914.20	98.9278	0.00	-76,550.71	-76,089.57	-0.71%
31/12/2023	SICIGTRF	FFX-O2916655	Bnp-Fr 12/01/2024 Buy Sgd Sell Usd 1.355768		12-Jan-2024	0	SGD	Singapore	FX FWRD -O	Local Currency	Not Rateable	3.72	0.0388	110,000.00	99.8554	0.00	80,491.73	83,269.68	0.78%
31/12/2023	SICIGTRF	FFX-O2916655	Bnp-Fr 12/01/2024 Buy Sgd Sell Usd 1.355768		12-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.34	0.0388	-81,134.83	99.7926	0.00	-80,491.73	-80,966.59	-0.76%
31/12/2023	SICIGTRF	FFX-O2921323	Bnp-Fr 26/02/2024 Sell Usd Buy Twd 31.183007		26-Feb-2024	0	TWD	Taiwan	FX FWRD -O	Local Currency	Not Rateable	-1.87	0.1625	1,049,620.00	100.3078	0.00	33,660.00	34,305.44	0.32%
31/12/2023	SICIGTRF	FFX-O2921323	Bnp-Fr 26/02/2024 Sell Usd Buy Twd 31.183007		26-Feb-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.1625	-33,660.00	99.1309	0.00	-33,660.00	-33,367.48	-0.31%
31/12/2023	SICIGTRF	FFX-O2922532	Bnp-Fr 29/02/2024 Buy Thb Sell Usd 34.985969		29-Feb-2024	0	THB	Thailand	FX FWRD -O	Local Currency	Not Rateable	2.16	0.1716	154,267.48	99.6292	0.00	4,381.98	4,472.44	0.04%
31/12/2023	SICIGTRF	FFX-O2922532	Bnp-Fr 29/02/2024 Buy Thb Sell Usd 34.985969		29-Feb-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.1716	-4,409.41	99.0871	0.00	-4,381.98	-4,369.16	-0.04%
31/12/2023	SICIGTRF	FFX-O2917834	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	38,490,668.17	99.02	0.00	105,094.09	110,152.78	1.03%
31/12/2023	SICIGTRF	FFX-O2917834	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	-104,022.00	99.512	0.00	-105,094.09	-103,514.41	-0.97%
31/12/2023	SICIGTRF	FFX-O2922745	Bnp-Fr 31/01/2024 Buy Pln Sell Usd 4.010409		31-Jan-2024	0	PLN	Poland	FX FWRD -O	Local Currency	Not Rateable	5.95	0.0912	292,284.54	99.4571	0.00	72,685.00	73,926.59	0.69%
31/12/2023	SICIGTRF	FFX-O2922745	Bnp-Fr 31/01/2024 Buy Pln Sell Usd 4.010409		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0912	-72,881.48	99.512	0.00	-72,685.00	-72,525.84	-0.68%
31/12/2023	SICIGTRF	FFX-O2917683	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	606,406.79	99.4571	0.00	143,331.47	153,376.51	1.44%
31/12/2023	SICIGTRF	FFX-O2917683	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	-143,810.92	99.512	0.00	-143,331.47	-143,109.17	-1.34%
31/12/2023	SICIGTRF	FFX-O2921232	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	103,950,000.00	98.785	0.00	25,000.00	26,506.71	0.25%
31/12/2023	SICIGTRF	FFX-O2921232	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	-25,000.00	99.512	0.00	-25,000.00	-24,878.01	-0.23%
31/12/2023	SICIGTRF	FFX-O2922817	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	648,234.10	99.3853	0.00	29,000.00	28,826.01	0.27%
31/12/2023	SICIGTRF	FFX-O2922817	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	-29,000.00	99.512	0.00	-29,000.00	-28,858.49	-0.27%
31/12/2023	SICIGTRF	CMSICIGTRFDBUSO	Call Money Sicigrf Db Usd Otc			5.33	USD	Cash	CALL MONEY	Cash/Cash Management	Not Rateable	0.00		307.41	1	1.27	307.41	308.68	0.00%
31/12/2023	SICIGTRF	CMSICIGTRFHSBUSC	Call Money Sicigrf Hsb Usd Ccp				USD	Cash	CALL MONEY	Cash/Cash Management	Not Rateable	0.00		-9,584.59	1	0.00	-9,584.59	-9,584.59	-0.09%
31/12/2023	SICIGTRF	CMSICIGTRFHSBUSO	Call Money Sicigrf Hsb Usd Otc			5.33	USD	Cash	CALL MONEY	Cash/Cash Management	Not Rateable	0.00		-0.03	1	0.00	-0.03	-0.03	0.00%
31/12/2023	SICIGTRF	CMSICIGTRFMLSUSO	Call Money Sicigrf Ml Usd Otc			5.33	USD	Cash	CALL MONEY	Cash/Cash Management	Not Rateable	0.00		102.97	1	0.43	102.97	103.40	0.00%
31/12/2023	SICIGTRF	SWAP3606400	Cb-Hsbc 20250318 Pay Cnrr007 Fixed 2.582		18-Mar-2025	2.25	CNY	China	SWAP IRS	Local Currency	Not Rateable	2.04	1.1767	161,000.00	100.6784	17.66	23,074.50	22,872.66	0.21%
31/12/2023	SICIGTRF	SWAP3606400	Cb-Hsbc 20250318 Pay Cnrr007 Fixed 2.582		18-Mar-2025	2.25	CNY	China	SWAP IRS	Local Currency	Not Rateable	2.27	0	-161,000.00	100	-15.39	-23,074.50	-22,716.39	-0.21%
31/12/2023	SICIGTRF	SWAP3608074	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	49,290,000.00	101.0204	272.49	38,687.65	38,934.63	0.37%
31/12/2023	SICIGTRF	SWAP3608074	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	-49,290,000.00	100	-292.40	-38,687.65	-38,564.00	-0.36%
31/12/2023	SICIGTRF	SWAP3608095	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	49,020,000.00	100.9654	261.73	38,705.09	38,691.14	0.36%
31/12/2023	SICIGTRF	SWAP3608095	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	-49,020,000.00	100	-282.83	-38,705.09	-38,344.79	-0.36%
31/12/2023	SICIGTRF	SWAP3608116	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	49,288,00					

31/12/2023	SICIGTRF	SWAP3607225	Cb-Hsbc 20280621 Receive Tthoron Fixed 2.425		21-Jun-2028	2.48619	THB	Thailand	SWAP IRS	Local Currency	Not Rateable	2.25	4.2063	-2,380,000.00	100.7657	-13.80	-69,130.78	-69,800.68	-0.66%
31/12/2023	SICIGTRF	SWAP3607225	Cb-Hsbc 20280621 Receive Tthoron Fixed 2.425		21-Jun-2028	2.48619	THB	Thailand	SWAP IRS	Local Currency	Not Rateable	2.49	0	2,380,000.00	100	14.15	69,130.78	69,270.66	0.65%
31/12/2023	SICIGTRF	SWAP3608194	Cb-Hsbc 20280809 Pay Mxibitie Fixed 8.88		09-Aug-2028	11.5022	MXN	Mexico	SWAP IRS	Local Currency	Not Rateable	8.87	3.6263	2,000,000.00	101.0261	670.03	117,147.46	119,984.03	1.13%
31/12/2023	SICIGTRF	SWAP3608194	Cb-Hsbc 20280809 Pay Mxibitie Fixed 8.88		09-Aug-2028	11.5022	MXN	Mexico	SWAP IRS	Local Currency	Not Rateable	14.71	0	-2,000,000.00	100	-868.01	-117,147.46	-118,970.11	-1.12%
31/12/2023	SICIGTRF	SWAP3608227	Cb-Hsbc 20280822 Receive Cltna Fixed 5.55		22-Aug-2028		CLP	Chile	SWAP IRS	Local Currency	Not Rateable	4.98	3.4642	-40,000,000.00	102.6755	-898.45	-46,224.07	-47,928.01	-0.45%
31/12/2023	SICIGTRF	SWAP3608227	Cb-Hsbc 20280822 Receive Cltna Fixed 5.55		22-Aug-2028		CLP	Chile	SWAP IRS	Local Currency	Not Rateable	10.67	0	40,000,000.00	100	1,726.94	46,224.07	47,531.00	0.45%
31/12/2023	SICIGTRF	SWAP3606315	Cb-Hsbc 20290905 Receive Mxibitie Fixed 6.915		05-Sep-2029	11.5022	MXN	Mexico	SWAP IRS	Local Currency	Not Rateable	8.96	3.9295	-5,000,000.00	92.8784	-1,304.41	-249,678.54	-275,533.02	-2.59%
31/12/2023	SICIGTRF	SWAP3606315	Cb-Hsbc 20290905 Receive Mxibitie Fixed 6.915		05-Sep-2029	11.5022	MXN	Mexico	SWAP IRS	Local Currency	Not Rateable	11.92	0	5,000,000.00	100	2,170.02	249,678.54	297,425.27	2.79%
31/12/2023	SICIGTRF	SWAP3608179	Cb-Hsbc 20330817 Receive Cltna Fixed 5.43		17-Aug-2033		CLP	Chile	SWAP IRS	Local Currency	Not Rateable	5.02	5.7132	-17,500,000.00	103.688	-399.48	-20,565.73	-21,177.82	-0.20%
31/12/2023	SICIGTRF	SWAP3608179	Cb-Hsbc 20330817 Receive Cltna Fixed 5.43		17-Aug-2033		CLP	Chile	SWAP IRS	Local Currency	Not Rateable	10.66	0	17,500,000.00	100	784.82	20,565.73	20,824.10	0.20%
31/12/2023	SICIGTRF	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	260,000.00	102.5117	693.44	40,496.14	38,274.24	0.36%
31/12/2023	SICIGTRF	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	270,000.00	115.1698	301.81	42,037.32	44,146.96	0.41%
31/12/2023	SICIGTRF	FFX-O2921987	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	619,163.34	99.4369	0.00	86,746.11	86,464.24	0.81%
31/12/2023	SICIGTRF	FFX-O2921987	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	-87,549.35	98.9278	0.00	-86,746.11	-86,610.69	-0.81%
31/12/2023	SICIGTRF	FFX-O2920562	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	1,692,685.00	99.2468	0.00	3,590.00	3,684.96	0.03%
31/12/2023	SICIGTRF	FFX-O2920562	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	-3,590.00	99.2771	0.00	-3,590.00	-3,564.05	-0.03%
31/12/2023	SICIGTRF	FFX-O2920701	Cit-Us 20/02/2024 Sell Usd Buy Kzt 471.250003		20-Feb-2024	0	KZT	Kazakhstan	FX FWRD -O	Local Currency	Not Rateable	5.57	0.1461	846,317.88	99.1859	0.00	1,795.90	1,841.30	0.02%
31/12/2023	SICIGTRF	FFX-O2920701	Cit-Us 20/02/2024 Sell Usd Buy Kzt 471.250003		20-Feb-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.1461	-1,795.90	99.2185	0.00	-1,795.90	-1,781.87	-0.02%
31/12/2023	SICIGTRF	FFX-O2915949	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	-912,735.50	99.3728	0.00	-126,000.00	-127,378.54	-1.20%
31/12/2023	SICIGTRF	FFX-O2915949	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	126,000.00	98.7268	0.00	126,000.00	124,395.79	1.17%
31/12/2023	SICIGTRF	FFX-O2921399	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	2,078,000.00	99.6292	0.00	58,941.99	60,244.31	0.57%
31/12/2023	SICIGTRF	FFX-O2921399	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	-59,067.65	99.0871	0.00	-58,941.99	-58,528.48	-0.55%
31/12/2023	SICIGTRF	FFX-O2918874	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	-8,560,815.00	99.02	0.00	-23,500.00	-24,499.38	-0.23%
31/12/2023	SICIGTRF	FFX-O2918874	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	23,500.00	99.512	0.00	23,500.00	23,385.33	0.22%
31/12/2023	SICIGTRF	FFX-O2922695	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	-166,372.90	99.4571	0.00	-41,257.49	-42,080.16	-0.40%
31/12/2023	SICIGTRF	FFX-O2922695	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	41,344.26	99.512	0.00	41,257.49	41,142.51	0.39%
31/12/2023	SICIGTRF	FFX-O2922213	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	-16,237.69	99.4612	0.00	-3,540.17	-3,586.07	-0.03%
31/12/2023	SICIGTRF	FFX-O2922213	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	3,535.20	99.512	0.00	3,540.17	3,517.95	0.03%
31/12/2023	SICIGTRF	FFX-O2922275	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	-15,897.18	99.4612	0.00	-3,461.44	-3,510.86	-0.03%
31/12/2023	SICIGTRF	FFX-O2922275	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	3,460.14	99.512	0.00	3,461.44	3,443.26	0.03%
31/12/2023	SICIGTRF	FFX-O2917779	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	-171,441.10	99.4612	0.00	-36,432.26	-37,862.47	-0.36%
31/12/2023	SICIGTRF	FFX-O2917779	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	36,387.02	99.512	0.00	36,432.26	36,209.46	0.34%
31/12/2023	SICIGTRF	FFX-O2920782	Cit-Us 31/01/2024 Sell Usd Buy Clip 881.77		31-Jan-2024	0	CLP	Chile	FX FWRD -O	Local Currency	Not Rateable	7.49	0.0912	4,408,850.00	99.3181	0.00	5,000.00	5,014.16	0.05%
31/12/2023	SICIGTRF	FFX-O2920782	Cit-Us 31/01/2024 Sell Usd Buy Clip 881.77		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0912	-5,000.00	99.512	0.00	-5,000.00	-4,975.60	-0.05%
31/12/2023	SICIGTRF	FFX-O2920671	Cit-Us 31/01/2024 Sell Usd Buy Czk 22.58186		31-Jan-2024	0	CZK	Czech Republic	FX FWRD -O	Local Currency	Not Rateable	6.75	0.0912	338,727.90	99.3853	0.00	15,000.00	15,062.73	0.14%
31/12/2023	SICIGTRF	FFX-O2920671	Cit-Us 31/01/2024 Sell Usd Buy Czk 22.58186		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0912	-15,000.00	99.512	0.00	-15,000.00	-14,926.81	-0.14%
31/12/2023	SICIGTRF	FFX-O2920657	Cit-Us 31/01/2024 Sell Usd Buy Pln 4.039984		31-Jan-2024	0	PLN	Poland	FX FWRD -O	Local Currency	Not Rateable	5.95	0.0912	60,599.76	99.4571	0.00	15,000.00	15,327.30	0.14%
31/12/2023	SICIGTRF	FFX-O2920657	Cit-Us 31/01/2024 Sell Usd Buy Pln 4.039984		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0912	-15,000.00	99.512	0.00	-15,000.00	-14,926.81	-0.14%
31/12/2023	SICIGTRF	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	69,100,000.00	118.743	2,091.43	19,039.56	23,271.46	0.22%
31/12/2023	SICIGTRF	COCOLTES31F	Colombia Tes 7% 26/03/2031	COL17CT03771	26-Mar-2031	7	COP	Colombia	GOVERNMENT	Local Currency	Baa3/BBB-	9.50	5.2324	89,700,000.00	86.215	1,234.47	20,641.13	21,197.01	0.20%
31/12/2023	SICIGTRF	COGOV0632F	Colombia Tes 7% 30/6/2032	COL17CT03490	30-Jun-2032	7	COP	Colombia	GOVERNMENT	Local Currency	Baa3/BBB-	9.69	5.9649	50,500,000.00	83.645	455.00	9,892.91	11,358.64	0.11%
31/12/2023	SICIGTRF	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	520,400,000.00	90.8075	2,909.35	112,948.01	124,892.37	1.17%
31/12/2023	SICIGTRF	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	152,900,000.00	91.094	2,150.47	31,261.25	38,103.67	0.36%
31/12/2023	SICIGTRF	MXCOME0435RF	Cometa Energia Sa 6.375% 24/04/2035 (Regs)	USP29853AA99	24-Apr-2035	6.375	USD	Mexico	CORPORATE	Corporate Debt	Baa3/BBB-	6.86	5.4456	200,000.00	96.2	1,846.27	175,557.80	156,151.07	1.47%
31/12/2023	SICIGTRF	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	260,000.00	80.634	0.48	9,813.93	9,380.89	0.09%
31/12/2023	SICIGTRF	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	410,000.00	84.368	108.57	14,964.88	15,585.75	0.15%
31/12/2023	SICIGTRF	CZREP1033F	Czech Republic 2% 13/10/2033	CZ0001005243	13-Oct-2033	2	CZK	Czech Republic	GOVERNMENT	Local Currency	Aa3/AA-	3.76	8.702	100,000.00	85.563	18.83	4,292.11	3,847.22	0.04%
31/12/2023	SICIGTRF	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	620,000.00	94.66	238.88	27,782.76	26,498.50	0.25%
31/12/2023	SICIGTRF	CZREP0729F	Czech Republic 2.75% 23/07/2029	CZ0001005375	23-Jul-2029	2.75	CZK	Czech Republic	GOVERNMENT	Local Currency	Aa3/AA-	3.76	5.0708	1,020,000.00	94.844	545.23	46,685.90	43,830.51	0.41%
31/12/2023	SICIGTRF	CZREP1236F	Czech Republic 4.2% 04/12/2036 (Regs)	CZ0001001796	04-Dec-2036	4.2	CZK	Czech Republic	GOVERNMENT	Local Currency	Aa3/AA-	3.80	10.0727	60,000.00	103.659	7.83	3,602.37	2,790.67	0.03%
31/12/2023	SICIGTRF	CZREP0434F	Czech Republic 4.9% 04/14/2034	CZ0001006894	14-Apr-2034	4.9	CZK	Czech Republic	GOVERNMENT	Local Currency	Aa3/AA-	3.76	8.0173	610,000.00	109.25	946.40	30,634.78	30,764.61	0.29%
31/12/2023	SICIGTRF	CZREP0930F	Czech Republic 5.0% 30/09/2030	CZ0001006888	30-Sep-2030	5	CZK	Czech Republic	GOVERNMENT	Local Currency	Aa3/AA-	3.71	5.76	880,000.00	107.368	484.11	40,211.58	42,759.52	0.40%
31/12/2023	SICIGTRF	CZREP1228F	Czech Republic 5.5% 12/12/2028	CZ0001006696	12-Dec-2028	5.5	CZK	Czech Republic	GOVERNMENT	Local Currency	Aa3/AA-	3.62	4.4001	880,000.00	108.227	100.59	41,484.07	42,714.22	0.40%
31/12/2023	SICIGTRF	CZGOV0632F	Czech Republic Gov Bond 1.75% 23/06/2																

31/12/2023	SICIGTRF	FFX-O2912855	Db-Degb 12/02/2024 Buy Inr Sell Usd 83.360002		12-Feb-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.124	-166,770.63	99.3356	0.00	-167,898.55	-165,662.77	-1.56%
31/12/2023	SICIGTRF	FFX-O2922555	Db-Degb 29/02/2024 Buy Thb Sell Usd 35.042516		29-Feb-2024	0	THB	Thailand	FX FWRD -O	Local Currency	Not Rateable	2.16	0.1716	195,405.48	99.6292	0.00	5,540.27	5,665.10	0.05%
31/12/2023	SICIGTRF	FFX-O2922555	Db-Degb 29/02/2024 Buy Thb Sell Usd 35.042516		29-Feb-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.1716	-5,576.24	99.0871	0.00	-5,540.27	-5,525.34	-0.05%
31/12/2023	SICIGTRF	FFX-O2922586	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	1,724,474.85	99.8726	0.00	49,091.88	50,117.23	0.47%
31/12/2023	SICIGTRF	FFX-O2922586	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	-49,082.79	99.512	0.00	-49,091.88	-48,843.28	-0.46%
31/12/2023	SICIGTRF	FFX-O2922454	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	1,897,000.00	99.8726	0.00	54,030.19	55,131.21	0.52%
31/12/2023	SICIGTRF	FFX-O2922454	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	-53,965.63	99.512	0.00	-54,030.19	-53,702.30	-0.50%
31/12/2023	SICIGTRF	FFX-O2922324	Db-Degb 31/01/2024 Sell Mxn Buy Usd 17.611983		31-Jan-2024	0	MXN	Mexico	FX FWRD -O	Local Currency	Not Rateable	11.96	0.0907	-957,527.87	98.9159	0.00	-55,001.89	-55,930.08	-0.53%
31/12/2023	SICIGTRF	FFX-O2922324	Db-Degb 31/01/2024 Sell Mxn Buy Usd 17.611983		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0907	54,367.98	99.512	0.00	55,001.89	54,102.68	0.51%
31/12/2023	SICIGTRF	INEXIM0228RF	Export-Import Bk India 3.875% 01/02/2028 (Regs)	US30216KAC62	01-Feb-2028	3.875	USD	India	CORPORATE	External Debt	Baa3/BBB-	4.99	3.6446	200,000.00	95.901	3,186.11	183,098.00	194,988.11	1.83%
31/12/2023	SICIGTRF	FEE-USD-ADMIN	Fee-Usd-Admin				USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		-334.17	1	0.00	-334.17	-334.17	0.00%
31/12/2023	SICIGTRF	FEE-USD-ADMIN	Fee-Usd-Admin				USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		150.80	1	0.00	166.58	166.58	0.00%
31/12/2023	SICIGTRF	FEE-USD-AUDIT	Fee-Usd-Audit				USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		-841.16	1	0.00	-841.16	-841.16	-0.01%
31/12/2023	SICIGTRF	FEE-USD-CUST	Fee-Usd-Cust				USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		-261.06	1	0.00	-261.06	-261.06	0.00%
31/12/2023	SICIGTRF	FEE-USD-DIRECT	Fee-Usd-Direct				USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		-75.58	1	0.00	-75.58	-75.58	0.00%
31/12/2023	SICIGTRF	FEE-USD-DISTRI	Fee-Usd-Distri				USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		52.94	1	0.00	58.48	58.48	0.00%
31/12/2023	SICIGTRF	FEE-USD-DISTRI	Fee-Usd-Distri				USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		207.30	1	0.00	207.30	207.30	0.00%
31/12/2023	SICIGTRF	FEE-USD-KIIDPD	Fee-Usd-Kiidpd				USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		-185.96	1	0.00	-185.96	-185.96	0.00%
31/12/2023	SICIGTRF	FEE-USD-KIIDPD	Fee-Usd-Kiidpd				USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		30.94	1	0.00	39.44	39.44	0.00%
31/12/2023	SICIGTRF	FEE-USD-LEGAL	Fee-Usd-Legal				USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		-23.31	1	0.00	-23.31	-23.31	0.00%
31/12/2023	SICIGTRF	FEE-USD-MANCO	Fee-Usd-Manco				USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		-124.27	1	0.00	-124.27	-124.27	0.00%
31/12/2023	SICIGTRF	FEE-USD-OTHER	Fee-Usd-Other				USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		-20,448.72	1	0.00	-20,448.72	-20,448.72	-0.19%
31/12/2023	SICIGTRF	FEE-USD-OTHER	Fee-Usd-Other				USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		0.04	1	0.00	0.04	0.04	0.00%
31/12/2023	SICIGTRF	FEE-USD-REGUL	Fee-Usd-Regul				USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		-291.15	1	0.00	-291.15	-291.15	0.00%
31/12/2023	SICIGTRF	FEE-USD-SUBCUS	Fee-Usd-Subcus				USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		-407.24	1	0.00	-407.24	-407.24	0.00%
31/12/2023	SICIGTRF	FEE-USD-TAX	Fee-Usd-Tax				USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		-796.06	1	0.00	-796.06	-796.06	-0.01%
31/12/2023	SICIGTRF	FEE-USD-TAX-3	Fee-Usd-Tax-Withholding Tax				USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		-1,912.88	1	0.00	-1,912.88	-1,912.88	-0.02%
31/12/2023	SICIGTRF	FEE-USD-TRANS	Fee-Usd-Trans				USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		-2,820.06	1	0.00	-2,820.06	-2,820.06	-0.03%
31/12/2023	SICIGTRF	FEE-USD-TRANS	Fee-Usd-Trans				USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		1.65	1	0.00	2.10	2.10	0.00%
31/12/2023	SICIGTRF	PEMIVIV224RF	Fondo Mivivienda 7% 14/02/2024 (Regs)	USP42009AD50	14-Feb-2024	7	PEN	Peru	CORPORATE	Local Currency	Baa2/BBB	1.34	0.1183	53,000.00	99.489	373.03	16,160.21	14,614.15	0.14%
31/12/2023	SICIGTRF	FFX-O2919829	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	4,007,856.00	99.2805	0.00	48,000.00	47,816.89	0.45%
31/12/2023	SICIGTRF	FFX-O2919829	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	-48,000.00	99.4237	0.00	-48,000.00	-47,723.39	-0.45%
31/12/2023	SICIGTRF	FFX-O2923220	Hsb-Gb 11/03/2024 Buy Krw Sell Usd 1285.400178		11-Mar-2024	0	KRW	South Korea	FX FWRD -O	Local Currency	Not Rateable	3.38	0.2014	28,756,690.00	99.319	0.00	22,069.60	22,176.31	0.21%
31/12/2023	SICIGTRF	FFX-O2923220	Hsb-Gb 11/03/2024 Buy Krw Sell Usd 1285.400178		11-Mar-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.34	0.2014	-22,371.78	98.9278	0.00	-22,069.60	-22,131.92	-0.21%
31/12/2023	SICIGTRF	FFX-O2916561	Hsb-Gb 12/01/2024 Buy Idr Sell Usd 15510		12-Jan-2024	0	IDR	Indonesia	FX FWRD -O	Local Currency	Not Rateable	5.34	0.0388	993,971,428.00	99.7926	0.00	64,168.59	64,422.30	0.61%
31/12/2023	SICIGTRF	FFX-O2916561	Hsb-Gb 12/01/2024 Buy Idr Sell Usd 15510		12-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.34	0.0388	-64,085.84	99.7926	0.00	-64,168.59	-63,952.95	-0.60%
31/12/2023	SICIGTRF	FFX-O2916463	Hsb-Gb 12/01/2024 Buy Krw Sell Usd 1347.149951		12-Jan-2024	0	KRW	South Korea	FX FWRD -O	Local Currency	Not Rateable	3.42	0.0388	35,843,740.00	99.867	0.00	26,562.72	27,794.16	0.26%
31/12/2023	SICIGTRF	FFX-O2916463	Hsb-Gb 12/01/2024 Buy Krw Sell Usd 1347.149951		12-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.34	0.0388	-26,607.09	99.7926	0.00	-26,562.72	-26,551.92	-0.25%
31/12/2023	SICIGTRF	FFX-O2923214	Hsb-Gb 12/01/2024 Sell Krw Buy Usd 1289.579883		12-Jan-2024	0	KRW	South Korea	FX FWRD -O	Local Currency	Not Rateable	3.42	0.0388	-28,756,690.00	99.867	0.00	-22,069.60	-22,298.68	-0.21%
31/12/2023	SICIGTRF	FFX-O2923214	Hsb-Gb 12/01/2024 Sell Krw Buy Usd 1289.579883		12-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.34	0.0388	22,299.27	99.7926	0.00	22,069.60	22,253.03	0.21%
31/12/2023	SICIGTRF	FFX-O2922512	Hsb-Gb 12/01/2024 Sell Krw Buy Usd 1320.880545		12-Jan-2024	0	KRW	South Korea	FX FWRD -O	Local Currency	Not Rateable	3.42	0.0388	-6,940,831.00	99.867	0.00	-5,247.75	-5,382.10	-0.05%
31/12/2023	SICIGTRF	FFX-O2922512	Hsb-Gb 12/01/2024 Sell Krw Buy Usd 1320.880545		12-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.34	0.0388	5,254.70	99.7926	0.00	5,247.75	5,243.80	0.05%
31/12/2023	SICIGTRF	FFX-O2923252	Hsb-Gb 12/01/2024 Sell Sgd Buy Usd 1.3171		12-Jan-2024	0	SGD	Singapore	FX FWRD -O	Local Currency	Not Rateable	3.72	0.0388	-110,000.00	99.8554	0.00	-83,304.93	-83,269.68	-0.78%
31/12/2023	SICIGTRF	FFX-O2923252	Hsb-Gb 12/01/2024 Sell Sgd Buy Usd 1.3171		12-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.34	0.0388	83,516.82	99.7926	0.00	83,304.93	83,343.64	0.78%
31/12/2023	SICIGTRF	FFX-O2917643	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	407,732,000.00	99.7926	0.00	26,000.00	26,426.35	0.25%
31/12/2023	SICIGTRF	FFX-O2917643	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	-26,000.00	99.7926	0.00	-26,000.00	-25,946.09	-0.24%
31/12/2023	SICIGTRF	FFX-O2921781	Hsb-Gb 12/02/2024 Buy Inr Sell Usd 83.471985		12-Feb-2024	0	INR	India	FX FWRD -O	Local Currency	Not Rateable	6.67	0.124	1,102,642.38	99.1731	0.00	13,236.21	13,141.16	0.12%
31/12/2023	SICIGTRF	FFX-O2921781	Hsb-Gb 12/02/2024 Buy Inr Sell Usd 83.471985		12-Feb-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.124	-13,209.73	99.3356	0.00	-13,236.21	-13,121.98	-0.12%
31/12/2023	SICIGTRF	FFX-O2919411	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	-260,337,000.00	99.2768	0.00	-16,388.86	-16,786.03	-0.16%
31/12/2023	SICIGTRF	FFX-O2919411	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	16,363.62	99.3356	0.00	16,388.86	16,254.92	0.15%
31/12/2023	SICIGTRF	FFX-O2919304	Hsb-Gb 12/02/2024 Sell Inr Buy Usd 83.555507		12-Feb-2024	0	INR	India	FX FWRD -O	Local Currency	Not Rateable	6.67	0.124	-3,879,632.60	99.1731	0.00	-46,604.99	-46,236.99	-0.43%
31/12/2023	SICIGTRF	FFX-O2919304	Hsb-Gb 12/02/2024 Sell Inr Buy Usd 83.555507		12-Feb-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.124	46,431.80	99.3356	0.00	46,604.99	46,123.35	0.43%
31/12/2023	SICIGTRF	FFX-O2923257	Hsb-Gb 12/04/2024 Buy Sgd Sell Usd 1.3117		12-Apr-2024	0	SGD	Singapore	FX FWRD -O	Local Currency	Not Rateable	3.67	0.2886	110,000.00	98.9401	0.00	83,304.93	82,506.34	0.78%
31/12/2023	SICIGTRF	FFX-O2923257	Hsb-Gb 12/04/2024 Buy Sgd Sell Usd 1.3117		12-Apr-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.32	0.2886	-83,860.64	98.472	0.00	-83,304.93	-82,579.25	-0.78%
31/12/2023	SICIGTRF	FFX-O2921951	Hsb-Gb 13/03/2024 Sell Idr Buy Usd 15489.63		13-Mar-2024	0	IDR	Indonesia	FX FWRD -O	Local Currency	Not Rateable	5.76	0.2058	-12,760,669.00	98.8146	0.00	-824.33	-818.95	-0.01%
31/12/2023	SICIGTRF	FFX-O2921951	Hsb-Gb 13/03/2024 Sell Idr Buy Usd 15489.63		13-Mar-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.34	0.2058	823.82	98.899	0.00	824.33	814.75	0.01%
31/12/2023	SICIGTRF	FFX-O2919988	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	-469,910,200.00	97.9202	0.00	-29,899.09	-29,884.85	-0.28%
31/12/2023	SICIGTRF	FFX-O2919988	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	29,826.97	98.0471	0.00	29,899.09	29,244.48	0.27%
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31/12/2023	SICIGTRF	FFX-O2922845	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	-53,000.00	99.6891	0.00	-53,000.00	-52,835.23	-0.50%
31/12/2023	SICIGTRF	FFX-O2921725	Hsb-Gb 26/02/2024 Buy Twd Sell Usd 30.775		26-Feb-2024	0	TWD	Taiwan	FX FWRD -O	Local Currency	Not Rateable	-1.87	0.1644	5,137,569.00	100.3078	0.00	164,771.30	167,914.65	1.58%
31/12/2023	SICIGTRF	FFX-O2921725	Hsb-Gb 26/02/2024 Buy Twd Sell Usd 30.775		26-Feb-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.1644	-166,939.69	99.1309	0.00	-164,771.30	-165,488.91	-1.55%
31/12/2023	SICIGTRF	FFX-O2921302	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	822,219.30	99.4785	0.00	175,763.00	178,004.67	1.67%
31/12/2023	SICIGTRF	FFX-O2921302	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	-176,354.87	99.0871	0.00	-175,763.00	-174,745.10	-1.64%
31/12/2023	SICIGTRF	FFX-O2921091	Hsb-Gb 29/02/2024 Buy Php Sell Usd 55.229502		29-Feb-2024	0	PHP	Philippines	FX FWRD -O	Local Currency	Not Rateable	5.38	0.1705	2,949,675.16	99.0823	0.00	53,327.46	52,778.49	0.50%
31/12/2023	SICIGTRF	FFX-O2921091	Hsb-Gb 29/02/2024 Buy Php Sell Usd 55.229502		29-Feb-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.1705	-53,407.60	99.0871	0.00	-53,327.46	-52,920.09	-0.50%
31/12/2023	SICIGTRF	FFX-O2918898	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	-8,599,378.50	99.02	0.00	-23,500.00	-24,609.74	-0.23%
31/12/2023	SICIGTRF	FFX-O2918898	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	23,500.00	99.512	0.00	23,500.00	23,385.33	0.22%
31/12/2023	SICIGTRF	HUGOV0324F	Hungary Government 5.375% 25/03/2024	US445545AL04	25-Mar-2024	5.375	USD	Hungary	GOVERNMENT	External Debt	Baa2/BBB	1.27	0.2326	228,000.00	99.975	3,199.92	234,666.11	231,142.92	2.17%
31/12/2023	SICIGTRF	HUGOV0830F	Hungary Government Bond 3% 21/08/2030	HU0000403696	21-Aug-2030	3	HUF	Hungary	GOVERNMENT	Local Currency	Baa2/BBB	5.59	5.8387	5,720,000.00	85.535	176.16	20,432.60	14,316.40	0.13%
31/12/2023	SICIGTRF	HUGOV1027F	Hungary Government Bond 3% 27/10/2027	HU0000403118	27-Oct-2027	3	HUF	Hungary	GOVERNMENT	Local Currency	Baa3/BBB-	5.61	3.5469	3,870,000.00	90.961	57.76	14,757.66	10,231.56	0.10%
31/12/2023	SICIGTRF	HUGOV1038F	Hungary Government Bond 3% 27/10/2038	HU0000403555	27-Oct-2038	3	HUF	Hungary	GOVERNMENT	Local Currency	Baa2/BBB	6.07	11.1344	2,460,000.00	69.813	36.71	6,359.99	5,000.22	0.05%
31/12/2023	SICIGTRF	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	4,510,000.00	95.235	450.33	7,575.79	12,863.71	0.12%
31/12/2023	SICIGTRF	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	4,010,000.00	92.105	52.64	8,451.47	10,727.06	0.10%
31/12/2023	SICIGTRF	HUGOV1028F	Hungary Government Bond 6.75% 22/10/2028	HU0000402532	22-Oct-2028	6.75	HUF	Hungary	GOVERNMENT	Local Currency	Baa3/BBB-	5.75	4.1144	1,040,000.00	103.708	37.69	3,803.28	3,154.88	0.03%
31/12/2023	SICIGTRF	IDGOV0233F	Indonesia Government 7% 15/02/2033 (Fr96)	IDG000020801	15-Feb-2033	7	IDR	Indonesia	GOVERNMENT	Local Currency	Baa2/BBB	6.46	6.5621	947,000,000.00	103.7231	1,591.15	65,581.39	65,386.59	0.61%
31/12/2023	SICIGTRF	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	51,000,000.00	99.8217	79.57	3,435.65	3,386.00	0.03%
31/12/2023	SICIGTRF	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	245,000,000.00	100.8939	389.59	15,562.05	16,444.03	0.15%
31/12/2023	SICIGTRF	IDGOV930F	Indonesia Govt 7% 15/09/2030 Fr82	IDG000013806	15-Sep-2030	7	IDR	Indonesia	GOVERNMENT	Local Currency	Baa2/BBB	6.52	5.2132	753,000,000.00	102.5649	987.50	48,362.37	51,147.54	0.48%
31/12/2023	SICIGTRF	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	520,000,000.00	106.0642	936.08	38,341.12	36,756.94	0.35%
31/12/2023	SICIGTRF	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	507,000,000.00	106.8805	94.47	35,625.69	35,288.63	0.33%
31/12/2023	SICIGTRF	IDGOV0431F	Indonesia Govt 7.75% 15/04/2031 Fr85	IDG000014408	15-Apr-2031	7.75	IDR	Indonesia	GOVERNMENT	Local Currency	Baa2/BBB	6.66	5.4957	243,000,000.00	106.224	250.64	16,741.09	17,015.22	0.16%
31/12/2023	SICIGTRF	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	923,000,000.00	107.8918	597.85	60,595.61	65,275.49	0.61%
31/12/2023	SICIGTRF	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	185,000,000.00	112.8746	119.83	14,620.48	13,682.08	0.13%
31/12/2023	SICIGTRF	IDGOV0334F	Indonesia Govt 8.375% 15/03/2034 Fr68	IDG000010802	15-Mar-2034	8.375	IDR	Indonesia	GOVERNMENT	Local Currency	Baa2/BBB	6.58	6.8919	195,000,000.00	113.1972	305.97	15,128.80	14,642.18	0.14%
31/12/2023	SICIGTRF	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	622,000,000.00	115.0968	693.30	46,817.16	47,189.52	0.44%
31/12/2023	SICIGTRF	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	251,000,000.00	99.819	384.07	16,495.84	16,656.44	0.16%
31/12/2023	SICIGTRF	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	75,000,000.00	101.5828	68.62	4,809.01	5,016.80	0.05%
31/12/2023	SICIGTRF	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	508,000,000.00	104.7596	89.91	34,722.14	34,653.71	0.33%
31/12/2023	SICIGTRF	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	2,000,000.00	98.975	1,120.44	23,850.84	24,908.58	0.23%
31/12/2023	SICIGTRF	FFX-O2917565	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	424,332,000.00	99.7926	0.00	27,000.00	27,502.24	0.26%
31/12/2023	SICIGTRF	FFX-O2917565	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	-27,000.00	99.7926	0.00	-27,000.00	-26,944.01	-0.25%
31/12/2023	SICIGTRF	FFX-O2918522	Jpm-Usgb 31/01/2024 Buy Ils Sell Usd 4.036318		31-Jan-2024	0	ILS	Israel	FX FWRD -O	Local Currency	Not Rateable	4.66	0.0913	155,562.15	99.5743	0.00	38,322.88	43,017.00	0.40%
31/12/2023	SICIGTRF	FFX-O2918522	Jpm-Usgb 31/01/2024 Buy Ils Sell Usd 4.036318		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0913	-38,540.61	99.512	0.00	-38,322.88	-38,352.54	-0.36%
31/12/2023	SICIGTRF	FFX-O2920803	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	123,960,000.00	98.785	0.00	30,000.00	31,609.16	0.30%
31/12/2023	SICIGTRF	FFX-O2920803	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	-30,000.00	99.512	0.00	-30,000.00	-29,853.61	-0.28%
31/12/2023	SICIGTRF	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	137,250,000.00	108.1798	0.00	112,191.44	115,286.01	1.08%
31/12/2023	SICIGTRF	MYMGII0736F	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	22,000.00	94.844	74.89	4,920.02	4,615.85	0.04%
31/12/2023	SICIGTRF	MYGOV0624F	Malaysia Govt 3.478% 14/06/2024 (0319)	MYBMI1900030	14-Jun-2024	3.478	MYR	Malaysia	GOVERNMENT	Local Currency	A3/A-	1.47	0.451	297,000.00	100.112	92.13	70,246.41	64,800.00	0.61%
31/12/2023	SICIGTRF	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	241,000.00	98.387	852.56	53,563.50	52,454.88	0.49%
31/12/2023	SICIGTRF	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	67,000.00	95.738	55.68	17,212.78	14,015.31	0.13%
31/12/2023	SICIGTRF	MYGOV0433F	Malaysia Govt 3.844% 04/15/33 (0413)	MYBMX1300040	15-Apr-2033	3.844	MYR	Malaysia	GOVERNMENT	Local Currency	Baa1/BBB+	3.88	7.69	40,000.00	99.688	68.57	9,311.07	8,746.52	0.08%
31/12/2023	SICIGTRF	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	67,000.00	95.843	22.67	15,779.95	13,997.60	0.13%
31/12/2023	SICIGTRF	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	29,000.00	102.757	60.01	6,618.01	6,545.22	0.06%
31/12/2023	SICIGTRF	MYGOV0631F	Malaysia Govt 4.23% 30/06/2031 (0411)	MYBMX1100044	30-Jun-2031	4.232	MYR	Malaysia	GOVERNMENT	Local Currency	Baa1/BBB+	3.81	6.2722	92,000.00	102.773	419.06	23,014.10	20,996.02	0.20%
31/12/2023	SICIGTRF	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	18,000.00	104.124	36.11	4,449.15	4,114.96	0.04%
31/12/2023	SICIGTRF	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	132,000.00	104.048	209.72	32,642.62	30,099.46	0.28%
31/12/2023	SICIGTRF	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	81,000.00	107.106	116.90	20,347.32	18,997.39	0.18%
31/12/2023	SICIGTRF	MYGOV1042F	Malaysia Govt 4.696% 15/10/2042 (0222)	MYBMY2200023	15-Oct-2042	4.696	MYR	Malaysia	GOVERNMENT	Local Currency	A3/A-	4.10	12.5637	14,000.00	107.716	29.32	3,489.78	3,311.20	0.03%
31/12/2023	SICIGTRF	MYGOV0437F	Malaysia Govt 4.76% 07/04/2037 (0317)	MYBMX1700033	07-Apr-2037	4.762	MYR	Malaysia	GOVERNMENT	Local Currency	Baa1/BBB+	4.01	9.8306	59,000.00	107.724	138.66	15,018.42	13,970.47	0.13%
31/12/2023	SICIGTRF	MYGOV0638F	Malaysia Govt 4.893% 08/06/2038 (0418)	MYBMX1800049	08-Jun-2038	4.893	MYR	Malaysia	GOVERNMENT	Local Currency	A3/A-	3.99	10.4894</						

31/12/2023	SICIGTRF	MXBON0533F	Mexican Bonos 7.5% 26/05/2033	MX0MGO0001D6	26-May-2033	7.5	MXN	Mexico	GOVERNMENT	Local Currency	Baa2/BBB	9.04	6.4417	6,800.00	90.863	184.04	34,065.28	36,669.82	0.34%
31/12/2023	SICIGTRF	MXBON1142F	Mexican Bonos 7.75% 13/11/2042	MX0MGO0000R8	13-Nov-2042	7.75	MXN	Mexico	GOVERNMENT	Local Currency	Baa2/BBB	9.16	9.1427	6,000.00	88.1805	167.80	28,709.66	31,410.71	0.30%
31/12/2023	SICIGTRF	MXBONO31F	Mexican Bonos 7.75% 29/05/2031	MX0MGO0000P2	29-May-2031	7.75	MXN	Mexico	GOVERNMENT	Local Currency	Baa2/BBB	9.08	5.4334	19,900.00	93.374	556.55	106,147.83	110,281.82	1.04%
31/12/2023	SICIGTRF	MXBONO1147F	Mexican Bonos 8% 07/11/2047	MX0MGO000102	07-Nov-2047	8	MXN	Mexico	GOVERNMENT	Local Currency	Baa2/BBB	9.18	9.7742	5,600.00	89.473	161.67	28,318.94	29,749.13	0.28%
31/12/2023	SICIGTRF	MXBONO0753F	Mexican Bonos 8% 31/07/2053	MX0MGO0001E4	31-Jul-2053	8	MXN	Mexico	GOVERNMENT	Local Currency	Baa2/BBB	9.20	10.0011	5,200.00	89.014	764.25	26,078.92	28,097.38	0.26%
31/12/2023	SICIGTRF	MXBON1138F	Mexican Bonos 8.5% 18/11/2038	MX0MGO0000J5	18-Nov-2038	8.5	MXN	Mexico	GOVERNMENT	Local Currency	Baa2/BBB	9.15	8.1172	7,600.00	95.489	233.12	39,128.46	43,087.44	0.40%
31/12/2023	SICIGTRF	FFX-O2920712	MI-Gb 12/01/2024 Sell Usd Buy Krw 1289.2		12-Jan-2024	0	KRW	South Korea	FX FWRD -O	Local Currency	Not Rateable	3.42	0.0388	12,892,000.00	99.867	0.00	10,000.00	9,996.79	0.09%
31/12/2023	SICIGTRF	FFX-O2920712	MI-Gb 12/01/2024 Sell Usd Buy Krw 1289.2		12-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.34	0.0388	-10,000.00	99.7926	0.00	-10,000.00	-9,979.26	-0.09%
31/12/2023	SICIGTRF	FFX-O2920630	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	3,381,679.70	99.1859	0.00	7,183.60	7,357.37	0.07%
31/12/2023	SICIGTRF	FFX-O2920630	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	-7,183.60	99.2185	0.00	-7,183.60	-7,127.47	-0.07%
31/12/2023	SICIGTRF	FFX-O2920747	MI-Gb 20/02/2024 Sell Usd Buy Kzt 470.750002		20-Feb-2024	0	KZT	Kazakhstan	FX FWRD -O	Local Currency	Not Rateable	5.57	0.1461	1,054,715.38	99.1859	0.00	2,240.50	2,294.70	0.02%
31/12/2023	SICIGTRF	FFX-O2920747	MI-Gb 20/02/2024 Sell Usd Buy Kzt 470.750002		20-Feb-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.1461	-2,240.50	99.2185	0.00	-2,240.50	-2,222.99	-0.02%
31/12/2023	SICIGTRF	FFX-O2918401	MI-Gb 31/01/2024 Buy Clp Sell Usd 953.349974		31-Jan-2024	0	CLP	Chile	FX FWRD -O	Local Currency	Not Rateable	7.49	0.091	85,131,531.00	99.3181	0.00	90,564.98	96,819.54	0.91%
31/12/2023	SICIGTRF	FFX-O2918401	MI-Gb 31/01/2024 Buy Clp Sell Usd 953.349974		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.091	-89,297.25	99.512	0.00	-90,564.98	-88,861.51	-0.83%
31/12/2023	SICIGTRF	FFX-O2919722	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	-234,285.30	99.3853	0.00	-10,000.00	-10,418.32	-0.10%
31/12/2023	SICIGTRF	FFX-O2919722	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	10,000.00	99.512	0.00	10,000.00	9,951.20	0.09%
31/12/2023	SICIGTRF	FFX-O2918567	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	-165,423,313.00	98.785	0.00	-39,045.32	-42,182.09	-0.40%
31/12/2023	SICIGTRF	FFX-O2918567	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	38,272.50	99.512	0.00	39,045.32	38,085.74	0.36%
31/12/2023	SICIGTRF	FFX-O2918503	MI-Gb 31/01/2024 Sell Mxn Buy Usd 18.5885		31-Jan-2024	0	MXN	Mexico	FX FWRD -O	Local Currency	Not Rateable	11.96	0.0907	-4,447,660.35	98.9159	0.00	-243,181.08	-259,791.92	-2.44%
31/12/2023	SICIGTRF	FFX-O2918503	MI-Gb 31/01/2024 Sell Mxn Buy Usd 18.5885		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0907	239,269.46	99.512	0.00	243,181.08	238,101.91	2.24%
31/12/2023	SICIGTRF	FFX-O2920717	Ms-Gb 09/02/2024 Sell Usd Buy Sgd 1.343908		09-Feb-2024	0	SGD	Singapore	FX FWRD -O	Local Currency	Not Rateable	3.71	0.1159	20,158.62	99.5685	0.00	15,000.00	15,216.16	0.14%
31/12/2023	SICIGTRF	FFX-O2920717	Ms-Gb 09/02/2024 Sell Usd Buy Sgd 1.343908		09-Feb-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.1159	-15,000.00	99.3796	0.00	-15,000.00	-14,906.95	-0.14%
31/12/2023	SICIGTRF	FFX-O2922916	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	4,466,351.71	99.3728	0.00	626,658.49	623,310.23	5.86%
31/12/2023	SICIGTRF	FFX-O2922916	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	-629,586.80	98.7268	0.00	-626,658.49	-621,570.99	-5.84%
31/12/2023	SICIGTRF	FFX-O2921356	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	2,095,257.00	100.3078	0.00	67,340.00	68,480.71	0.64%
31/12/2023	SICIGTRF	FFX-O2921356	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	-67,340.00	99.1309	0.00	-67,340.00	-66,754.78	-0.63%
31/12/2023	SICIGTRF	FFX-O2917993	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	1,645,385.94	99.3853	0.00	70,567.90	73,167.87	0.69%
31/12/2023	SICIGTRF	FFX-O2917993	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	-70,304.34	99.512	0.00	-70,567.90	-69,961.28	-0.66%
31/12/2023	SICIGTRF	FFX-O2922616	Ms-Gb 31/01/2024 Buy Mxn Sell Usd 17.472243		31-Jan-2024	0	MXN	Mexico	FX FWRD -O	Local Currency	Not Rateable	11.96	0.0907	537,601.11	98.9159	0.00	30,828.40	31,401.77	0.29%
31/12/2023	SICIGTRF	FFX-O2922616	Ms-Gb 31/01/2024 Buy Mxn Sell Usd 17.472243		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0907	-30,768.87	99.512	0.00	-30,828.40	-30,618.73	-0.29%
31/12/2023	SICIGTRF	FFX-O2920125	Ms-Gb 31/01/2024 Buy Mxn Sell Usd 17.773062		31-Jan-2024	0	MXN	Mexico	FX FWRD -O	Local Currency	Not Rateable	11.96	0.0907	1,177,573.86	98.9159	0.00	67,774.04	68,783.17	0.65%
31/12/2023	SICIGTRF	FFX-O2920125	Ms-Gb 31/01/2024 Buy Mxn Sell Usd 17.773062		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0907	-66,256.10	99.512	0.00	-67,774.04	-65,932.79	-0.62%
31/12/2023	SICIGTRF	FFX-O2918623	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	-353,554.00	99.3969	0.00	-91,365.89	-94,912.15	-0.89%
31/12/2023	SICIGTRF	FFX-O2918623	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	90,787.56	99.512	0.00	91,365.89	90,344.55	0.85%
31/12/2023	SICIGTRF	FFX-O2921105	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	-91,720.90	99.4571	0.00	-23,047.48	-23,198.67	-0.22%
31/12/2023	SICIGTRF	FFX-O2921105	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	23,083.80	99.512	0.00	23,047.48	22,971.16	0.22%
31/12/2023	SICIGTRF	FFX-O2920665	Ms-Gb 31/01/2024 Sell Usd Buy Huf 349.952		31-Jan-2024	0	HUF	Hungary	FX FWRD -O	Local Currency	Not Rateable	10.80	0.0912	1,749,760.00	99.02	0.00	5,000.00	5,007.47	0.05%
31/12/2023	SICIGTRF	FFX-O2920665	Ms-Gb 31/01/2024 Sell Usd Buy Huf 349.952		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0912	-5,000.00	99.512	0.00	-5,000.00	-4,975.60	-0.05%
31/12/2023	SICIGTRF	FFX-O2920777	Ms-Gb 31/01/2024 Sell Usd Buy Mxn 17.449846		31-Jan-2024	0	MXN	Mexico	FX FWRD -O	Local Currency	Not Rateable	11.96	0.0912	610,744.61	98.9159	0.00	35,000.00	35,674.15	0.34%
31/12/2023	SICIGTRF	FFX-O2920777	Ms-Gb 31/01/2024 Sell Usd Buy Mxn 17.449846		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0912	-35,000.00	99.512	0.00	-35,000.00	-34,829.21	-0.33%
31/12/2023	SICIGTRF	KWNBKRP	Nbk Tier 1 Financing 2 Ltd Var Perp (Regs)	XS2010037922	27-May-2199	4.5	USD	Kuwait	CORPORATE	Corporate Debt	Baa3/BBB-	4.70	1.7366	200,000.00	95.6562	800.00	194,750.00	192,112.50	1.80%
31/12/2023	SICIGTRF	RONEPS0130RF	Ne Property Bv 2% 20/01/2030 (Regs)	XS2434763483	20-Jan-2030	2	EUR	Romania	CORPORATE	Corporate Debt	Baa2/BBB	5.95	5.4122	100,000.00	80	2,076.13	75,072.57	90,448.13	0.85%
31/12/2023	SICIGTRF	IDPERT544RF	Pertamina Persero Pt 6.45% 30/05/2044 (Regs)	US69370RAA59	30-May-2044	6.45	USD	Indonesia	CORPORATE	External Debt	Baa2/BBB	5.70	11.6096	200,000.00	109	1,039.17	205,630.00	219,039.17	2.06%
31/12/2023	SICIGTRF	PEREP0341RF	Peruvian Govt Bond 3.3% 11/03/2041	US715638DS81	11-Mar-2041	3.3	USD	Peru	GOVERNMENT	External Debt	Baa2/BBB	5.30	12.2697	22,000.00	77.5625	217.80	16,780.14	17,281.55	0.16%
31/12/2023	SICIGTRF	PEREP0351F	Peruvian Govt Intf Bond 3.55% 10/03/2051	US715638DT64	10-Mar-2051	3.55	USD	Peru	GOVERNMENT	External Debt	Baa2/BBB	5.24	15.5099	32,000.00	75.6562	343.96	21,582.82	24,553.96	0.23%
31/12/2023	SICIGTRF	MXPEMEX0160F	Petroleos Mexicanos 6.95% 28/01/2060	US71654QDF63	28-Jan-2060	6.95	USD	Mexico	CORPORATE	External Debt	B1/B+	10.70	9.0668	29,000.00	65.75	845.39	23,800.19	19,912.89	0.19%
31/12/2023	SICIGTRF	MXPEMEX0150F	Petroleos Mexicanos 7.69% 23/01/2050	US71654QDD16	23-Jan-2050	7.69	USD	Mexico	CORPORATE	External Debt	B1/B+	11.10	8.5469	11,000.00	71.125	366.56	10,546.25	8,190.31	0.08%
31/12/2023	SICIGTRF	MYPET0132RF	Petronas Capital Ltd 2.48% 28/01/2032 (Regs)	USY6886MAE04	28-Jan-2032	2.48	USD	Malaysia	CORPORATE	External Debt	A3/A-	4.68	7.0266	200,000.00	85.347	2,080.44	160,100.00	172,774.44	1.62%
31/12/2023	SICIGTRF	MYPET0450RF	Petronas Capital Ltd 4.55% 21/04/2050 (Regs)	USY6886AV83	21-Apr-2050	4.55	USD	Malaysia	CORPORATE	External Debt	A3/A-	5.11	14.6868	200,000.00	91.976	1,718.89	162,883.00	185,670.89	1.74%
31/12/2023	SICIGTRF	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	182,000.00	96.34	1,033.98	36,262.06	45,623.93	0.43%
31/12/2023	SICIGTRF	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	19,000.00	92.343	51.80	3,821.45	4,513.66	0.04%
31/12/2023	SICIGTRF	PLGOV1033F	Poland Govt 6% 25/10/2033	PL0000115291	25-Oct-2033	6	PLN	Poland	GOVERNMENT	Local Currency	A3/A-	5.14	7.5033	332,000.00	105.979	900.02	86,484.01	90,378.13	0.85%
31/12/2023	SICIGTRF	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	316,000.00	109.994	2,585.22	81,274.07	90,977.62	0

31/12/2023	SICIGTRF	PAREP0927F	Republic Of Panama 8.875% 30/09/2027	US698299AD63	30-Sep-2027	8.875	USD	Panama	GOVERNMENT	External Debt	Baa3/BBB-	6.22	3.1255	125,000.00	108.75	2,742.62	170,189.90	138,680.12	1.30%
31/12/2023	SICIGTRF	PAREP0429F	Republic Of Panama 9.375% 01/04/2029	US698299AK07	01-Apr-2029	9.375	USD	Panama	GOVERNMENT	External Debt	Baa3/BBB-	6.38	4.1033	78,000.00	113.1562	1,787.50	109,815.11	90,049.38	0.85%
31/12/2023	SICIGTRF	PEREP01260F	Republic Of Peru 2.78% 01/12/2060	US715638DQ26	01-Dec-2060	2.78	USD	Peru	GOVERNMENT	External Debt	Baa2/BBB	5.05	18.7879	25,000.00	62.2187	54.06	24,713.75	15,608.75	0.15%
31/12/2023	SICIGTRF	PEREP0131F	Republic Of Peru 2.78% 23/01/2031	US715638DF60	23-Jan-2031	2.783	USD	Peru	GOVERNMENT	External Debt	Baa2/BBB	5.01	6.1495	40,000.00	86.9062	482.39	32,600.01	35,244.89	0.33%
31/12/2023	SICIGTRF	PEREP0721F	Republic Of Peru 3.23% 28/07/2121	US715638DR09	28-Jul-2121	3.23	USD	Peru	GOVERNMENT	External Debt	Baa2/BBB	5.22	19.143	10,000.00	62.1562	135.48	9,858.60	6,351.11	0.06%
31/12/2023	SICIGTRF	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	101,000.00	90.1116	556.38	31,184.47	25,137.14	0.24%
31/12/2023	SICIGTRF	PEREP1150F	Republic Of Peru 5.63% 18/11/2050	US715638BM30	18-Nov-2050	5.625	USD	Peru	GOVERNMENT	External Debt	Baa2/BBB	5.33	13.8766	36,000.00	104.1875	230.63	43,209.16	37,738.13	0.35%
31/12/2023	SICIGTRF	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	293,000.00	99.8044	1,775.47	70,772.16	80,754.27	0.76%
31/12/2023	SICIGTRF	PEREP832F	Republic Of Peru 6.15% 12/08/2032 (Lc-E/C)	PEP01000C5E9	12-Aug-2032	6.15	PEN	Peru	GOVERNMENT	Local Currency	Baa1/BBB+	6.54	6.4219	199,000.00	97.4487	1,248.50	52,127.13	53,623.29	0.50%
31/12/2023	SICIGTRF	PEBON0833F	Republic Of Peru 7.30% 12/08/2033 (Lc-E/C)	PEP01000C5I0	12-Aug-2033	9.7333	PEN	Peru	GOVERNMENT	Local Currency	Baa1/BBB+	9.03	5.9499	76,000.00	104.479	1,091.29	21,763.45	22,536.77	0.21%
31/12/2023	SICIGTRF	PEREP33F	Republic Of Peru 8.75% 21/11/2033	US715638AP79	21-Nov-2033	8.75	USD	Peru	GOVERNMENT	External Debt	Baa2/BBB	5.40	6.9207	134,000.00	125.4375	1,237.64	197,638.58	169,323.89	1.59%
31/12/2023	SICIGTRF	PHREP25F	Republic Of Philippines 10.625% 16/03/2025	US718286AP29	16-Mar-2025	10.625	USD	Philippines	GOVERNMENT	External Debt	Baa2/BBB	5.12	1.114	36,000.00	106.386	1,094.38	52,619.69	39,393.34	0.37%
31/12/2023	SICIGTRF	PHREP1034F	Republic Of Philippines 6.375% 23/10/2034	US718286BG11	23-Oct-2034	6.375	USD	Philippines	GOVERNMENT	External Debt	Baa2/BBB	4.84	7.8689	210,000.00	112.8437	2,454.38	252,956.81	239,426.26	2.25%
31/12/2023	SICIGTRF	PLREP1030F	Republic Of Poland 1.25% 25/10/2030	PL0000112736	25-Oct-2030	1.25	PLN	Poland	GOVERNMENT	Local Currency	A2/A	4.86	6.3733	84,000.00	79.172	47.42	14,938.64	16,960.00	0.16%
31/12/2023	SICIGTRF	PLREP426F	Republic Of Poland 3.25% 06/04/2026	US731011AU68	06-Apr-2026	3.25	USD	Poland	GOVERNMENT	External Debt	A3/A-	4.76	2.1372	28,000.00	96.785	209.81	26,786.51	27,309.61	0.26%
31/12/2023	SICIGTRF	PLGOV0124F	Republic Of Poland 4.0% 22/01/2024	US857524AC63	22-Jan-2024	4	USD	Poland	GOVERNMENT	External Debt	A3/A-	0.49	0.0614	52,000.00	99.747	907.11	54,200.48	52,775.55	0.50%
31/12/2023	SICIGTRF	PLREP0433F	Republic Of Poland 4.875% 04/10/2033	US731011AV42	04-Oct-2033	4.875	USD	Poland	GOVERNMENT	External Debt	A3/A-	4.73	7.6174	8,000.00	101.075	92.08	7,939.68	8,178.08	0.08%
31/12/2023	SICIGTRF	PLREP0453F	Republic Of Poland 5.5% 04/04/2053	US731011AW25	04-Apr-2053	5.5	USD	Poland	GOVERNMENT	External Debt	A3/A-	5.23	14.5847	3,000.00	104.041	38.96	2,963.10	3,160.19	0.03%
31/12/2023	SICIGTRF	PLGOV1127F	Republic Of Poland 5.5% 16/11/2027	US857524AD47	16-Nov-2027	5.5	USD	Poland	GOVERNMENT	External Debt	A3/A-	4.44	3.4313	45,000.00	103.726	295.63	45,464.86	46,972.33	0.44%
31/12/2023	SICIGTRF	PLGOV1026F	Republic Of Poland Govt Bond 0.25% 25/10/2026	PL0000113460	25-Oct-2026	0.25	PLN	Poland	GOVERNMENT	Local Currency	A2/A	4.90	2.7468	25,000.00	87.866	2.80	4,335.36	5,589.04	0.05%
31/12/2023	SICIGTRF	UYREP33V	Republic Of Uruguay 7.875% 15/01/2033	US917288BA96	15-Jan-2033	7.875	USD	Uruguay	GOVERNMENT	External Debt	Baa2/BBB	4.83	6.5183	26,000.00	122.0625	932.75	36,532.00	32,669.00	0.31%
31/12/2023	SICIGTRF	UYREP0455F	Republica Orient Uruguay 4.975% 20/04/2055	US760942BD38	20-Apr-2055	4.975	USD	Uruguay	GOVERNMENT	External Debt	Baa2/BBB	5.13	15.3237	41,597.00	97.55	396.64	39,715.59	40,974.51	0.38%
31/12/2023	SICIGTRF	UYREP0650F	Republica Orient Uruguay 5.1% 18/06/2050	US760942BA98	18-Jun-2050	5.1	USD	Uruguay	GOVERNMENT	External Debt	Baa2/BBB	5.08	14.3346	83,000.00	100.2187	129.34	82,608.90	83,310.90	0.78%
31/12/2023	SICIGTRF	UYREP1034F	Republica Orient Uruguay 5.75% 28/10/2034	US760942BE11	28-Oct-2034	5.75	USD	Uruguay	GOVERNMENT	External Debt	Baa2/BBB	4.77	7.4787	31,000.00	108.25	302.03	31,269.84	33,859.53	0.32%
31/12/2023	SICIGTRF	UYREP36F	Republica Orient Uruguay 7.625% 21/03/2036	US760942AS16	21-Mar-2036	7.625	USD	Uruguay	GOVERNMENT	External Debt	Baa2/BBB	4.96	8.2556	23,000.00	124.25	477.41	30,669.35	29,054.91	0.27%
31/12/2023	SICIGTRF	UYREP0531F	Republica Orient Uruguay 8.25% 21/05/2031	US917288BM35	21-May-2031	8.25	UYU	Uruguay	GOVERNMENT	Local Currency	Baa2/BBB	9.58	5.3037	879,893.00	93.0568	196.27	20,074.31	21,169.65	0.20%
31/12/2023	SICIGTRF	UYREP0733F	Republica Orient Uruguay 9.75% 20/07/2033	US760942BF85	20-Jul-2033	9.75	UYU	Uruguay	GOVERNMENT	Local Currency	Baa2/BBB	9.54	5.9024	507,760.00	101.2779	560.08	13,403.76	13,732.43	0.13%
31/12/2023	SICIGTRF	ROGOV0231RF	Romania 3% 14/02/2031 (Regs)	XS2201851172	14-Feb-2031	3	USD	Romania	GOVERNMENT	External Debt	Baa3/BBB-	5.58	6.1108	6,000.00	85.017	67.50	5,975.58	5,168.52	0.05%
31/12/2023	SICIGTRF	ROGOV0227RF	Romania 3% 27/02/2027 (Regs)	XS2434895988	27-Feb-2027	3	USD	Romania	GOVERNMENT	External Debt	Baa3/BBB-	5.44	2.9152	72,000.00	93	732.00	68,942.22	67,692.00	0.64%
31/12/2023	SICIGTRF	ROGOV0332RF	Romania 3.625% 27/03/2032 (Regs)	XS2434896010	27-Mar-2032	3.625	USD	Romania	GOVERNMENT	External Debt	Baa3/BBB-	5.73	6.7993	88,000.00	86.328	815.22	75,945.23	76,783.86	0.72%
31/12/2023	SICIGTRF	ROGOV0251RF	Romania 4% 14/02/2051 (Regs)	XS2201851685	14-Feb-2051	4	USD	Romania	GOVERNMENT	External Debt	Baa3/BBB-	6.13	13.9907	32,000.00	72.044	480.00	32,042.39	23,534.08	0.22%
31/12/2023	SICIGTRF	ROGOV0648RF	Romania 5.125% 15/06/2048 (Regs)	XS1837994794	15-Jun-2048	5.125	USD	Romania	GOVERNMENT	External Debt	Baa3/BBB-	6.29	12.8558	28,000.00	85.54	55.81	24,709.23	24,007.01	0.23%
31/12/2023	SICIGTRF	ROGOV1030F	Romania Government Bond 4.15% 10/24/2030	ROINPAL298G4	24-Oct-2030	4.15	RON	Romania	GOVERNMENT	Local Currency	Baa3/BBB-	6.11	5.8011	40,000.00	88.825	66.47	11,152.18	7,955.71	0.07%
31/12/2023	SICIGTRF	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	260,000.00	92.978	2,212.07	50,227.49	55,889.75	0.53%
31/12/2023	SICIGTRF	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	45,000.00	88.185	102.44	7,396.11	8,913.90	0.08%
31/12/2023	SICIGTRF	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	50,000.00	102.432	625.65	10,267.62	11,997.88	0.11%
31/12/2023	SICIGTRF	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	35,000.00	105.72	382.37	7,940.12	8,598.46	0.08%
31/12/2023	SICIGTRF	ROGOV0430F	Romania Government Bond 8% 29/04/2030	ROXL7LT7QZ66	29-Apr-2030	8	RON	Romania	GOVERNMENT	Local Currency	Baa3/BBB-	6.19	4.873	120,000.00	108.694	1,421.09	27,340.29	30,382.98	0.29%
31/12/2023	SICIGTRF	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	185,000.00	113.179	842.61	42,484.95	47,334.56	0.44%
31/12/2023	SICIGTRF	ROROMG225F	Romania Govt 4.75% 24/02/2025	RO1425DBN029	24-Feb-2025	4.75	RON	Romania	GOVERNMENT	Local Currency	Baa3/BBB-	5.94	1.075	25,000.00	98.618	222.50	6,711.91	5,896.90	0.05%
31/12/2023	SICIGTRF	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	180,000.00	98.822	988.06	47,944.20	40,485.27	0.38%
31/12/2023	SICIGTRF	SAKSA0150RF	Saudi International Bond 5.25% 16/01/2050 (Regs)	XS1936302949	16-Jan-2050	5.25	USD	Saudi Arabia	GOVERNMENT	External Debt	A1/A+	5.41	13.5579	430,000.00	97.7812	10,221.46	465,052.52	430,680.84	4.05%
31/12/2023	SICIGTRF	SICIGTRFCOPCARR	Sicigtrf Cop Current Account				COP	Cash	BANK ACCNT	Cash/Cash Management	Not Rateable	0.00		9,820,407.81	1	0.00	-8,843.84	2,534.95	0.02%
31/12/2023	SICIGTRF	SICIGTRFCZKCARR	Sicigtrf Czk Current Account				CZK	Cash	BANK ACCNT	Cash/Cash Management	Not Rateable	0.00		105,213.98	1	0.00	4,664.23	4,707.64	0.04%
31/12/2023	SICIGTRF	SICIGTRFEURCARR	Sicigtrf Eur Current Account				EUR	Cash	BANK ACCNT	Cash/Cash Management	Not Rateable	0.00		4,787.86	1	0.00	-30,710.64	5,288.91	0.05%
31/12/2023	SICIGTRF	SICIGTRFHUFARR	Sicigtrf Huf Current Account				HUF	Cash	BANK ACCNT	Cash/Cash Management	Not Rateable	0.00		633,781.34	1	0.00	1,972.06	1,831.71	0.02%
31/12/2023	SICIGTRF	SICIGTRFIDRCARR	Sicigtrf Idr Current Account				IDR	Cash	BANK ACCNT	Cash/Cash Management	Not Rateable	0.00		4,222,797.00	1	0.00	2,041.86	274.26	0.00%
31/12/2023	SICIGTRF	SICIGTRFPLNCARR	Sicigtrf Pln Current Account				PLN	Cash	BANK ACCNT	Cash/Cash Management	Not Rateable	0.00		1,998.31	1	0.00	-3,242.10	508.18	0.00%
31/12/2023	SICIGTRF	SICIGTRFRONCARR	Sicigtrf Ron Current Account				RON	Cash	BANK ACCNT	Cash/Cash Management	Not Rateable	0.00		19,632.51	1	0.00	5,923.55	4,359.29	0.04%
31/12/2023	SICIGTRF	SICIGTRFSGDCARR	Sicigtrf Sgd Current Account				SGD	Cash	BANK ACCNT	Cash/Cash Management	Not Rateable	0.00		0.01	1	0.00	0.41	0.01	0.00%
31/12/2023	SICIGTRF	SICIGTRFUSDCARR	Sicigtrf Usd Current Account				USD	Cash	BANK ACCNT	Cash/Cash Management	Not Rateable	0.00		137,043.07	1	0.00	137,043.07	137,043.07	1.29%
31/12/2023	SICIGTRF	FFX-O2919776	Soc-Fr 31/01/2024 Buy Usd Sell Cop 4222.98		31-Jan-2024	0	COP	Colombia	FX FWRD -O	Local Currency	Not Rateable	13.42	0.0912	-29,560,860.00	98.785	0.00	-7,000.00	-7,537.87	-0.07%
31/12/2023	SICIGTRF	FFX-O2919776	Soc-Fr 31/01/2024 Buy Usd Sell Cop 4222.98		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	0.07%
31/12/2023	SICIGTRF	FFX-O2920367	Soc-Fr 31/01/2024 Sell Usd Buy Clip 904		31-Jan-2024	0	CLP	Chile	FX FWRD -O	Local Currency	Not Rateable	7.49	0.0912	22,600,000.00	99.3181	0.00	25,000.00	25,702.83	0.24%
31/12/2023	SICIGTRF	FFX-O2920367	Soc-Fr 31/01/2024 Sell Usd Buy Clip 904		31-Jan-2024	0													

31/12/2023	SICIGTRF	FFX-O2920683	Stc-Gb 31/01/2024 Sell Usd Buy Ron 4.581189		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0912	-10,000.00	99.512	0.00	-10,000.00	-9,951.20	-0.09%
31/12/2023	SICIGTRF	THGOV0626F	Thailand Government Bond 2.35% 17/06/2026	TH0623036603	17-Jun-2026	2.35	THB	Thailand	GOVERNMENT	Local Currency	Baa1/BBB+	2.45	2.38	1,614,000.00	99.772	36.29	49,928.13	46,895.59	0.44%
31/12/2023	SICIGTRF	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	950,000.00	100.75	24.08	29,485.30	27,875.82	0.26%
31/12/2023	SICIGTRF	THGOV0924F	Thailand Govt 0.75% 17/09/2024	TH0623034905	17-Sep-2024	0.75	THB	Thailand	GOVERNMENT	Local Currency	Baa1/BBB+	1.84	0.7057	801,000.00	98.718	49.33	22,805.00	23,059.11	0.22%
31/12/2023	SICIGTRF	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	1,578,000.00	88.26	23.93	42,554.37	40,551.87	0.38%
31/12/2023	SICIGTRF	THGOV1231F	Thailand Govt 2% 17/12/2031	TH0623X3BC03	17-Dec-2031	2	THB	Thailand	GOVERNMENT	Local Currency	Baa1/BBB+	2.67	7.2838	630,000.00	95.244	12.05	17,025.29	17,472.76	0.16%
31/12/2023	SICIGTRF	THGOV0638F	Thailand Govt 3.3% 17/06/2038	TH062303I602	17-Jun-2038	3.3	THB	Thailand	GOVERNMENT	Local Currency	Baa1/BBB+	3.04	11.4818	774,000.00	103.096	24.44	24,825.78	23,244.66	0.22%
31/12/2023	SICIGTRF	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	179,000.00	96.32	6.16	5,521.23	5,023.27	0.05%
31/12/2023	SICIGTRF	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	367,000.00	108.497	4.42	12,432.11	11,591.32	0.11%
31/12/2023	SICIGTRF	MXFUNOT130RF	Trust F/1401 4.869% 15/01/2030 (Regs)	USP9401CAA01	15-Jan-2030	4.869	USD	Mexico	CORPORATE	Corporate Debt	Baa3/BBB-	6.90	4.9466	200,000.00	90.0625	4.436.20	197,860.01	184,561.20	1.73%
31/12/2023	SICIGTRF	FFX-O2921442	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	2,309,000.00	99.6292	0.00	65,327.49	66,941.34	0.63%
31/12/2023	SICIGTRF	FFX-O2921442	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	-66,061.46	99.0871	0.00	-65,327.49	-65,458.45	-0.61%
31/12/2023	SICIGTRF	FFX-O2919705	Ubs-Ch 31/01/2024 Buy Usd Sell Ron 4.716654		31-Jan-2024	0	RON	Romania	FX FWRD -O	Local Currency	Not Rateable	5.91	0.0912	-33,016.58	99.4612	0.00	-7,000.00	-7,291.65	-0.07%
31/12/2023	SICIGTRF	FFX-O2919705	Ubs-Ch 31/01/2024 Buy Usd Sell Ron 4.716654		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	0.07%
31/12/2023	SICIGTRF	MXGOV0561F	United Mexican States 3.771% 24/05/2061	US91087BAN01	24-May-2061	3.771	USD	Mexico	GOVERNMENT	External Debt	Baa2/BBB	5.94	16.1861	200,000.00	67.5937	733.25	199,996.00	135,920.75	1.28%
31/12/2023	SICIGTRF	MXUMS44F	United Mexican States 4.75% 08/03/2044	US91086QBB32	08-Mar-2044	4.75	USD	Mexico	GOVERNMENT	External Debt	Baa2/BBB	5.98	12.0054	100,000.00	85.7187	1,464.58	79,530.84	87,183.33	0.82%
31/12/2023	SICIGTRF	MXUMS0145F	United Mexican States 5.55 21/01/2045	US91086QBE70	21-Jan-2045	5.55	USD	Mexico	GOVERNMENT	External Debt	Baa2/BBB	5.95	11.773	83,000.00	95.2187	2,021.74	82,234.99	81,053.30	0.76%
31/12/2023	SICIGTRF	MXUMS110F	United Mexican States 5.75% 12/10/2110	US91086QAZ19	12-Oct-2110	5.75	USD	Mexico	GOVERNMENT	External Debt	Baa2/BBB	6.45	15.3233	48,000.00	89.2187	590.33	41,793.23	43,415.33	0.41%
31/12/2023	SICIGTRF	UYREP1145F	Uruguay 4.125% 20/11/2045	US760942AY83	20-Nov-2045	4.125	USD	Uruguay	GOVERNMENT	External Debt	Baa2/BBB	4.82	13.7676	10,793.00	90.6562	48.23	9,605.77	9,832.76	0.09%
31/12/2023	SICIGTRF	UYUTB0924Z	Uruguay Monetary Bill 0% 06/09/2024	UYLR13568UY5	06-Sep-2024	0	UYU	Uruguay	GOVERNMENT	Local Currency	Baa2/BBB	6.63	0.654	558,000.00	93.641	0.00	12,970.05	13,384.14	0.13%
31/12/2023	SICIGTRF	UYUTB0824Z	Uruguay Monetary Bill 0% 09/08/2024	UYLR13562UY8	09-Aug-2024	0	UYU	Uruguay	GOVERNMENT	Local Currency	Baa2/BBB	5.88	0.5826	971,000.00	94.3233	0.00	22,781.47	23,460.03	0.22%
31/12/2023	SICIGTRF	UYUTB0524Z	Uruguay Monetary Bill 0% 31/05/2024	UYLR13546UY1	31-May-2024	0	UYU	Uruguay	GOVERNMENT	Local Currency	Baa2/BBB	4.00	0.3999	593,000.00	96.0687	0.00	14,171.73	14,592.40	0.14%
31/12/2023	SICIGTRF	USTBIL0124Z	Us Treasury Bill 0% 16/01/2024	US912797HZ39	16-Jan-2024	0	USD	G7	GOVERNMENT	Cash/Cash Management	Aa1/AA+	0.20	0.0462	953,400.00	99.7953	0.00	941,109.80	951,449.25	8.94%
31/12/2023	SICIGTRF	MXUMS40F	Utd Mexican States 6.05% 11/01/2040	US91086QAV05	11-Jan-2040	6.05	USD	Mexico	GOVERNMENT	External Debt	Baa2/BBB	5.97	9.9103	32,000.00	100.8437	903.47	31,335.04	33,173.47	0.31%

IMPORTANT INFORMATION

Please note that the above report (the "Report") of the Fund/Account (the "Account") has been prepared by Ashmore Investment Management Limited ("Ashmore") in good faith based upon information held on our own records. Our records do not represent the official value or accounting record of the Account, which is the responsibility of the Account's Administrator and/or Custodian (referred to herein as the "Administrator"). Please note that our records may differ from the Administrator due, for example, to different price sources and the exclusion of certain accounting data data that forms part of the full official valuation.

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