

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	SICLCBF	FFX-O2893666	Bar-Gb 12/01/2024 Buy Huf Sell Usd 400.35		12-Jan-2024	0	HUF	Hungary	FX FWRD -O	Local Currency	Not Rateable	10.81	0.0387	3,406,066,132.00	99.5813	0.00	9,242,931.83	9,802,750.94	0.54%
31/12/2023	SICLCBF	FFX-O2893666	Bar-Gb 12/01/2024 Buy Huf Sell Usd 400.35		12-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.34	0.0387	-8,507,721.07	99.7926	0.00	-9,242,931.83	-8,490,079.32	-0.47%
31/12/2023	SICLCBF	FFX-O2919455	Bar-Gb 12/01/2024 Sell Krw Buy Usd 1342.99		12-Jan-2024	0	KRW	South Korea	FX FWRD -O	Local Currency	Not Rateable	3.42	0.0388	-5,401,218,674.00	99.867	0.00	-4,006,838.78	-4,188,244.33	-0.23%
31/12/2023	SICLCBF	FFX-O2919455	Bar-Gb 12/01/2024 Sell Krw Buy Usd 1342.99		12-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.34	0.0388	4,021,786.22	99.7926	0.00	4,006,838.78	4,013,446.58	0.22%
31/12/2023	SICLCBF	FFX-O2921130	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	-25,319,993.97	99.4571	0.00	-6,362,367.03	-6,404,104.43	-0.35%
31/12/2023	SICLCBF	FFX-O2921130	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	6,335,397.84	99.512	0.00	6,362,367.03	6,304,483.24	0.35%
31/12/2023	SICLCBF	FFX-O2922407	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	-13,158,135.61	99.4612	0.00	-2,864,730.22	-2,905,951.39	-0.16%
31/12/2023	SICLCBF	FFX-O2922407	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	2,856,100.64	99.512	0.00	2,864,730.22	2,842,163.84	0.16%
31/12/2023	SICLCBF	FFX-O2920133	Bar-Gb 31/01/2024 Sell Usd Buy Czk 23.07521		31-Jan-2024	0	CZK	Czech Republic	FX FWRD -O	Local Currency	Not Rateable	6.75	0.0912	26,614,254.96	99.3853	0.00	1,153,370.00	1,183,496.38	0.07%
31/12/2023	SICLCBF	FFX-O2920133	Bar-Gb 31/01/2024 Sell Usd Buy Czk 23.07521		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0912	-1,153,370.00	99.512	0.00	-1,153,370.00	-1,147,741.95	-0.06%
31/12/2023	SICLCBF	FFX-O2920040	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	5,707,444,520.00	99.02	0.00	15,940,000.00	16,333,591.95	0.90%
31/12/2023	SICLCBF	FFX-O2920040	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	-15,940,000.00	99.512	0.00	-15,940,000.00	-15,862,218.20	-0.87%
31/12/2023	SICLCBF	FFX-O2920137	Bar-Gb 31/01/2024 Sell Usd Buy Huf 358.2889		31-Jan-2024	0	HUF	Hungary	FX FWRD -O	Local Currency	Not Rateable	10.80	0.0912	209,502,268.50	99.02	0.00	584,730.00	599,554.59	0.03%
31/12/2023	SICLCBF	FFX-O2920137	Bar-Gb 31/01/2024 Sell Usd Buy Huf 358.2889		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0912	-584,730.00	99.512	0.00	-584,730.00	-581,876.72	-0.03%
31/12/2023	SICLCBF	FFX-O2920389	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	136,093,665.00	98.9159	0.00	7,685,000.00	7,949,355.79	0.44%
31/12/2023	SICLCBF	FFX-O2920389	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	-7,685,000.00	99.512	0.00	-7,685,000.00	-7,647,499.80	-0.42%
31/12/2023	SICLCBF	FFX-O2921908	Bnp-Fr 11/03/2024 Buy Krw Sell Usd 1280.83		11-Mar-2024	0	KRW	South Korea	FX FWRD -O	Local Currency	Not Rateable	3.38	0.2014	12,806,363,953.00	99.319	0.00	9,946,304.18	9,875,890.44	0.54%
31/12/2023	SICLCBF	FFX-O2921908	Bnp-Fr 11/03/2024 Buy Krw Sell Usd 1280.83		11-Mar-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.34	0.2014	-9,998,488.44	98.9278	0.00	-9,946,304.18	-9,891,290.11	-0.55%
31/12/2023	SICLCBF	FFX-O2921324	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	272,886,487.00	100.3078	0.00	8,751,130.00	8,918,934.26	0.49%
31/12/2023	SICLCBF	FFX-O2921324	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	-8,751,130.00	99.1309	0.00	-8,751,130.00	-8,675,078.67	-0.48%
31/12/2023	SICLCBF	FFX-O2922768	Bnp-Fr 29/02/2024 Buy Myr Sell Usd 4.643		29-Feb-2024	0	MYR	Malaysia	FX FWRD -O	Local Currency	Not Rateable	3.04	0.1713	5,583,137.56	99.4785	0.00	1,197,070.66	1,208,709.86	0.07%
31/12/2023	SICLCBF	FFX-O2922768	Bnp-Fr 29/02/2024 Buy Myr Sell Usd 4.643		29-Feb-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.1713	-1,202,484.94	99.0871	0.00	-1,197,070.66	-1,191,508.64	-0.07%
31/12/2023	SICLCBF	FFX-O2922533	Bnp-Fr 29/02/2024 Buy Thb Sell Usd 34.986		29-Feb-2024	0	THB	Thailand	FX FWRD -O	Local Currency	Not Rateable	2.16	0.1716	55,891,108.19	99.6292	0.00	1,587,590.06	1,620,366.25	0.09%
31/12/2023	SICLCBF	FFX-O2922533	Bnp-Fr 29/02/2024 Buy Thb Sell Usd 34.986		29-Feb-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.1716	-1,597,527.82	99.0871	0.00	-1,587,590.06	-1,582,945.56	-0.09%
31/12/2023	SICLCBF	FFX-O2917835	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	3,570,171,945.45	99.02	0.00	9,747,920.39	10,217,135.10	0.56%
31/12/2023	SICLCBF	FFX-O2917835	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	-9,648,479.70	99.512	0.00	-9,747,920.39	-9,601,398.39	-0.53%
31/12/2023	SICLCBF	FFX-O2922747	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	57,343,690.36	99.4571	0.00	14,260,165.46	14,503,754.71	0.80%
31/12/2023	SICLCBF	FFX-O2922747	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	-14,298,713.76	99.512	0.00	-14,260,165.46	-14,228,940.88	-0.78%
31/12/2023	SICLCBF	FFX-O2917685	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	16,256,213.72	99.4571	0.00	3,842,349.84	4,111,631.72	0.23%
31/12/2023	SICLCBF	FFX-O2917685	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	-3,855,202.65	99.512	0.00	-3,842,349.84	-3,836,390.57	-0.21%
31/12/2023	SICLCBF	FFX-O2919771	Bnp-Fr 31/01/2024 Buy Usd Sell Cop 4218.3401		31-Jan-2024	0	COP	Colombia	FX FWRD -O	Local Currency	Not Rateable	13.42	0.0912	-25,963,883,316.00	98.785	0.00	-6,155,000.00	-6,620,656.60	-0.37%
31/12/2023	SICLCBF	FFX-O2919771	Bnp-Fr 31/01/2024 Buy Usd Sell Cop 4218.3401		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0912	6,155,000.00	99.512	0.00	6,155,000.00	6,124,965.69	0.34%
31/12/2023	SICLCBF	FFX-O2921233	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	37,006,200,000.00	98.785	0.00	8,900,000.00	9,436,390.52	0.52%
31/12/2023	SICLCBF	FFX-O2921233	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	-8,900,000.00	99.512	0.00	-8,900,000.00	-8,856,571.02	-0.49%
31/12/2023	SICLCBF	FFX-O2922818	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	183,494,956.10	99.3853	0.00	8,209,000.00	8,159,748.10	0.45%
31/12/2023	SICLCBF	FFX-O2922818	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	-8,209,000.00	99.512	0.00	-8,209,000.00	-8,168,942.86	-0.45%
31/12/2023	SICLCBF	CLBONOS0534F	Bonos Tesoreria Pesos 7% 01/05/2034	CL0002798016	01-May-2034	7	CLP	Chile	GOVERNMENT	Local Currency	A3/A-	5.40	7.4346	5,520,000,000.00	113.6834	0.00	5,960,431.31	7,185,884.09	0.40%
31/12/2023	SICLCBF	BRBLTN0126F	Brazil Bln 0% 01/01/2026	BRSTNCLTN7U7	01-Jan-2026	0	BRL	Brazil	GOVERNMENT	Local Currency	Ba2/BB	9.44	1.9152	138,746.00	831.1672	0.00	22,085,592.08	23,740,351.46	1.31%
31/12/2023	SICLCBF	BRBLTN0726Z	Brazil Bln 0% 01/07/2026	BRSTNCLTN848	01-Jul-2026	0	BRL	Brazil	GOVERNMENT	Local Currency	Ba2/BB	9.46	2.3924	164,555.00	793.275	0.00	23,267,600.71	26,872,811.19	1.48%
31/12/2023	SICLCBF	BRBLTN0727F	Brazil Bln 0% 01/07/2027	BRSTNCLTN871	01-Jul-2027	0	BRL	Brazil	GOVERNMENT	Local Currency	Ba2/BB	9.63	3.3445	636,091.00	719.0335	0.00	89,516,597.47	94,155,702.00	5.19%
31/12/2023	SICLCBF	BRGOV27F	Brazil Ntnf 10% 01/01/2027 - Lc	BRSTNCLTNF1P8	01-Jan-2027	10	BRL	Brazil	GOVERNMENT	Local Currency	Ba2/BB	9.57	2.556	285,567.00	1004.2665	0.00	58,270,665.47	59,038,490.53	3.26%
31/12/2023	SICLCBF	BRGOV29F	Brazil Ntnf 10% 01/01/2029 - Lc	BRSTNCLTNF1Q6	01-Jan-2029	10	BRL	Brazil	GOVERNMENT	Local Currency	Ba2/BB	9.84	3.8856	261,672.00	996.4605	0.00	47,709,823.78	53,677,909.25	2.96%
31/12/2023	SICLCBF	CMSICLCBFBARUSO	Call Money Siclcbf Bar Usd Otc			5.33	USD	Cash	CALL MONEY	Cash/Cash Management	Not Rateable	0.00		-1,950,000.04	1	-6,245.53	-1,950,000.04	-1,956,245.57	-0.11%
31/12/2023	SICLCBF	CMSICLCBFBNPUSO	Call Money Siclcbf Bnp Usd Otc			5.33	USD	Cash	CALL MONEY	Cash/Cash Management	Not Rateable	0.00		-1,790,000.00	1	-3,444.17	-1,790,000.00	-1,793,444.17	-0.10%
31/12/2023	SICLCBF	CMSICLCBFCTUSO	Call Money Siclcbf Cit Usd Otc			5.33	USD	Cash	CALL MONEY	Cash/Cash Management	Not Rateable	0.00		1,220,692.20	1	4,854.38	1,220,692.20	1,225,546.58	0.07%
31/12/2023	SICLCBF	CMSICLCBFCTUSO	Call Money Siclcbf Citi Usd Cop				USD	Cash	CALL MONEY	Cash/Cash Management	Not Rateable	0.00		14,370.27	1	0.00	14,370.27	14,370.27	0.00%
31/12/2023	SICLCBF	CMSICLCBFDBUSO	Call Money Siclcbf Db Usd Otc			5.33	USD	Cash	CALL MONEY	Cash/Cash Management	Not Rateable	0.00		-596,839.97	1	47.31	-596,839.97	-596,792.66	-0.03%
31/12/2023	SICLCBF	CMSICLCBFHBSUSO	Call																

31/12/2023	SICLCBF	CMSICLCBFSTUSO	Call Money Sicicbf Sst Usd Otc		5.33	USD	Cash	CALL MONEY	Cash/Cash Management	Not Rateable	0.00	10,000.00	1	41.52	10,000.00	10,041.52	0.00%	
31/12/2023	SICLCBF	CMSICLCBFSTCUSO	Call Money Sicicbf Stc Usd Otc		5.33	USD	Cash	CALL MONEY	Cash/Cash Management	Not Rateable	0.00	0.00	1	830.09	0.00	830.09	0.00%	
31/12/2023	SICLCBF	CMSICLCBFUBSUSO	Call Money Sicicbf Ubs Usd Otc		5.33	USD	Cash	CALL MONEY	Cash/Cash Management	Not Rateable	0.00	-350,956.04	1	315.51	-350,956.04	-350,640.53	-0.02%	
31/12/2023	SICLCBF	SWAP3608397	Cb-Hsbc 20260320 Receive Jiba3m Fixed 7.695	20-Mar-2026		ZAR	South Africa	SWAP IRS	Local Currency	Not Rateable	0.00	0	100	0.00	39,395,959.99	41,192,071.09	2.27%	
31/12/2023	SICLCBF	SWAP3608397	Cb-Hsbc 20260320 Receive Jiba3m Fixed 7.695	20-Mar-2026		ZAR	South Africa	SWAP IRS	Local Currency	Not Rateable	7.04	2.2556	100.0218	0.00	-39,395,959.99	-41,201,075.26	-2.27%	
31/12/2023	SICLCBF	SWAP3608386	Cb-Hsbc 20260320 Receive Jiba3m Fixed 7.755	20-Mar-2026		ZAR	South Africa	SWAP IRS	Local Currency	Not Rateable	0.00	0	100	0.00	56,809,566.70	58,799,726.59	3.24%	
31/12/2023	SICLCBF	SWAP3608386	Cb-Hsbc 20260320 Receive Jiba3m Fixed 7.755	20-Mar-2026		ZAR	South Africa	SWAP IRS	Local Currency	Not Rateable	7.04	2.2556	100.1295	0.00	-56,809,566.70	-58,875,896.93	-3.25%	
31/12/2023	SICLCBF	SWAP3608075	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	101.0204	97,005.81	13,772,520.70	13,860,442.92	0.76%	
31/12/2023	SICLCBF	SWAP3608075	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	100	-104,090.51	-13,772,520.70	-13,728,502.34	-0.76%	
31/12/2023	SICLCBF	SWAP3608096	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	100.9654	93,176.90	13,779,399.92	13,774,433.30	0.76%	
31/12/2023	SICLCBF	SWAP3608096	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	100	-100,689.04	-13,779,399.92	-13,651,127.74	-0.75%	
31/12/2023	SICLCBF	SWAP3608117	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	100.8549	91,190.25	13,921,125.00	13,832,091.96	0.76%	
31/12/2023	SICLCBF	SWAP3608117	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	100	-99,812.83	-13,921,125.00	-13,724,226.21	-0.76%	
31/12/2023	SICLCBF	SWAP3608138	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	100.98	89,013.28	13,940,310.54	13,921,660.54	0.77%	
31/12/2023	SICLCBF	SWAP3608138	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	100	-96,053.88	-13,940,310.54	-13,794,446.61	-0.76%	
31/12/2023	SICLCBF	SWAP3608153	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	101.0549	87,435.71	13,820,125.44	14,005,100.86	0.77%	
31/12/2023	SICLCBF	SWAP3608153	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	100	-93,689.87	-13,820,125.44	-13,866,063.50	-0.76%	
31/12/2023	SICLCBF	SWAP3607226	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	100.7657	-3,127.41	-15,663,931.45	-15,815,718.79	-0.87%	
31/12/2023	SICLCBF	SWAP3607226	Cb-Hsbc 20280621 Receive Thoron Fixed 2.425	21-Jun-2028	2.48619	THB	Thailand	SWAP IRS	Local Currency	Not Rateable	2.49	0	100	3,206.66	15,663,931.45	15,695,626.27	0.87%	
31/12/2023	SICLCBF	SWAP3608195	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	101.0261	121,476.91	21,238,834.38	21,753,104.75	1.20%	
31/12/2023	SICLCBF	SWAP3608195	Cb-Hsbc 20280809 Pay Mxibitie Fixed 8.88	09-Aug-2028	11.5022	MXN	Mexico	SWAP IRS	Local Currency	Not Rateable	14.71	0	100	-157,370.05	-21,238,834.38	-21,569,280.65	-1.19%	
31/12/2023	SICLCBF	SWAP3608219	Cb-Hsbc 20280814 Pay Mxibitie Fixed 9.015	14-Aug-2028	11.506	MXN	Mexico	SWAP IRS	Local Currency	Not Rateable	8.87	3.6314	101.5517	105,776.99	23,191,281.39	23,936,821.86	1.32%	
31/12/2023	SICLCBF	SWAP3608219	Cb-Hsbc 20280814 Pay Mxibitie Fixed 9.015	14-Aug-2028	11.506	MXN	Mexico	SWAP IRS	Local Currency	Not Rateable	14.73	0	100	-135,005.00	-23,191,281.39	-23,601,892.13	-1.30%	
31/12/2023	SICLCBF	SWAP3608228	Cb-Hsbc 20280822 Receive Ctina Fixed 5.55	22-Aug-2028		CLP	Chile	SWAP IRS	Local Currency	Not Rateable	4.98	3.4642	102.6755	-239,886.10	-12,341,827.01	-12,796,778.10	-0.71%	
31/12/2023	SICLCBF	SWAP3608228	Cb-Hsbc 20280822 Receive Ctina Fixed 5.55	22-Aug-2028		CLP	Chile	SWAP IRS	Local Currency	Not Rateable	10.67	0	100	461,093.28	12,341,827.01	12,690,777.74	0.70%	
31/12/2023	SICLCBF	SWAP3608374	Cb-Hsbc 20281213 Pay Mxibitie Fixed 8.864	13-Dec-2028	11.5025	MXN	Mexico	SWAP IRS	Local Currency	Not Rateable	8.82	3.8588	101.227	49,725.71	21,827,790.22	22,764,475.07	1.26%	
31/12/2023	SICLCBF	SWAP3608374	Cb-Hsbc 20281213 Pay Mxibitie Fixed 8.864	13-Dec-2028	11.5025	MXN	Mexico	SWAP IRS	Local Currency	Not Rateable	14.96	0	100	-64,527.30	-21,827,790.22	-22,503,926.16	-1.24%	
31/12/2023	SICLCBF	SWAP3608365	Cb-Hsbc 20290320 Pay Prib06m Fixed 3.844	20-Mar-2029		CZK	Czech Republic	SWAP IRS	Local Currency	Not Rateable	0.00	0	100	0.00	-53,719,473.01	-53,855,997.42	-2.97%	
31/12/2023	SICLCBF	SWAP3608365	Cb-Hsbc 20290320 Pay Prib06m Fixed 3.844	20-Mar-2029		CZK	Czech Republic	SWAP IRS	Local Currency	Not Rateable	3.28	4.7117	102.0699	0.00	53,719,473.01	54,970,769.18	3.03%	
31/12/2023	SICLCBF	SWAP3608180	Cb-Hsbc 20330817 Receive Ctina Fixed 5.43	17-Aug-2033		CLP	Chile	SWAP IRS	Local Currency	Not Rateable	5.02	5.7132	103.688	-143,337.58	-7,379,220.38	-7,598,842.85	-0.42%	
31/12/2023	SICLCBF	SWAP3608180	Cb-Hsbc 20330817 Receive Ctina Fixed 5.43	17-Aug-2033		CLP	Chile	SWAP IRS	Local Currency	Not Rateable	10.66	0	100	281,602.78	7,379,220.38	7,471,924.38	0.41%	
31/12/2023	SICLCBF	SWAP3608258	Cb-Hsbc 20331220 Receive Jiba3m Fixed 9.605	20-Dec-2033		ZAR	South Africa	SWAP IRS	Local Currency	Not Rateable	9.44	3.5546	103.1997	-33,295.86	-13,492,521.65	-14,541,931.85	-0.80%	
31/12/2023	SICLCBF	SWAP3608258	Cb-Hsbc 20331220 Receive Jiba3m Fixed 9.605	20-Dec-2033		ZAR	South Africa	SWAP IRS	Local Currency	Not Rateable	11.77	0	100	28,973.42	13,492,521.65	14,087,756.74	0.78%	
31/12/2023	SICLCBF	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	102.5117	170,905.00	10,002,326.17	9,433,128.60	0.52%
31/12/2023	SICLCBF	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	115.1698	72,015.03	10,035,140.10	10,533,791.53	0.58%
31/12/2023	SICLCBF	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	101.0426	317,483.31	34,288,072.67	32,353,321.31	1.78%
31/12/2023	SICLCBF	CNGOV1132F	China Government Bond 2.8% 15/11/2032 (220025)	CND10005TZ01	15-Nov-2032	2.8	CNY	China	GOVERNMENT	Local Currency	A1/A+	2.61	7.8029	101.5104	10,355.91	3,093,837.98	3,116,271.44	0.17%
31/12/2023	SICLCBF	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	101.364	565,853.78	26,372,410.26	27,438,275.99	1.51%
31/12/2023	SICLCBF	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	101.5441	173,655.38	10,759,823.35	11,060,851.41	0.61%
31/12/2023	SICLCBF	CNGOV0453F	China Govt Bond 3.19% 15/04/2053 (230009)	CND100069PK9	15-Apr-2053	3.19	CNY	China	GOVERNMENT	Local Currency	A1/A+	2.87	19.1934	106.3983	28,959.83	4,579,433.25	4,742,639.43	0.26%
31/12/2023	SICLCBF	FFX-O2921988	Cit-Us 11/03/2024 Buy Cnh Sell Usd 7.072164		0	CNH	China	FX FWRD -O	Local Currency	Not Rateable	2.83	0.1989	99.4369	0.00	33,657,488.94	33,548,126.75	1.85%	
31/12/2023	SICLCBF	FFX-O2921988	Cit-Us 11/03/2024 Buy Cnh Sell Usd 7.072164		0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.34	0.1989	98.9278	0.00	-33,657,488.94	-33,604,947.99	-1.85%	
31/12/2023	SICLCBF	FFX-O2920563	Cit-Us 16/02/2024 Sell Usd Buy Kzt 471.5		0	KZT	Kazakhstan	FX FWRD -O	Local Currency	Not Rateable	5.58	0.1351	99.2468	0.00	1,229,590.00	1,262,114.37	0.07%	
31/12/2023	SICLCBF	FFX-O2920563	Cit-Us 16/02/2024 Sell Usd Buy Kzt 471.5		0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.1351	99.2771	0.00	-1,229,590.00	-1,220,701.38	-0.07%	
31/12/2023	SICLCBF	FFX-O2920702	Cit-Us 20/02/2024 Sell Usd Buy Kzt 471.25		0	KZT	Kazakhstan	FX FWRD -O	Local Currency	Not Rateable	5.57	0.1461	99.1859	0.00	614,796.82	630,337.32	0.03%	
31/12/2023	SICLCBF	FFX-O2920702	Cit-Us 20/02/2024 Sell Usd Buy Kzt 471.25		0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.1461	99.2185	0.00	-614,796.82	-609,992.74	-0.03%	
31/12/2023	SICLCBF	FFX-O2915950	Cit-Us 25/03/2024 Buy Usd Sell Cnh 7.243933		0	CNH	China	FX FWRD -O	Local Currency	Not Rateable	2.65	0.2386	99.3728	0.00	-42,346,000.00	-42,809,299.51	-2.36%	
31/12/2023	SICLCBF	FFX-O2915950	Cit-Us 25/03/2024 Buy Usd Sell Cnh 7.243933		0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.34	0.2386	98.7268	0.00	42,346,000.00	41,806,856.90	2.31%	
31/12/2023	SICLCBF	FFX-O2921400	Cit-Us 29/02/2024 Buy Thb Sell Usd 35.18		0	THB	Thailand	FX FWRD -O	Local Currency	Not Rateable	2.16	0.1716	99.6292	0.00	17,400,737.48	17,785,203.61	0.98%	
31/12/2023	SICLCBF	FFX-O2921400	Cit-Us 29/02/2024 Buy Thb Sell Usd 35.18		0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.1716	99.0871	0.00	-17,400,737.48	-17,278,661.20	-0.95%	
31/12/2023	SICLCBF	FFX-O2922739	Cit-Us 31/01/2024 Buy Clp Sell Usd 880.300001		0	CLP	Chile	FX FWRD -O	Local Currency	Not Rateable	7.49	0.091	99.3181	0.00	2,262,020.67	2,256,874.26	0.12%	
31/12/2023	SICLCBF	FFX-O2922739	Cit-Us 31/01/2024 Buy Clp Sell Usd 880.300001		0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.091	99.512	0.00	-2,262,020.67	-2,243,260.44	-0.12%	
31/12/2023	SICLCBF	FFX-O2918875	Cit-Us 31/01/2024 Buy Usd Sell Huf 364.29		0	HUF	Hungary	FX FWRD -O	Local Currency	Not Rateable	10.80	0.0912	99.02	0.00	-7,733,500.00	-8,062,381.47	-0.44%	
31/12/2023	SICLCBF	FFX-O2918875	Cit-Us 31/01/2024 Buy Usd Sell Huf 364.29		0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0912	99.512	0.00	7,733,500.00	7,695,763.14	0.42%	
31/12/2023	SICLCBF	FFX-O2919870	Cit-Us 31/01/2024 Buy Zar Sell Usd 18.491297		0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0909	99.512	0.00	-219,559.42	-220,333.69	-0.01%	
31/12/2023	SICLCBF	FFX-O2919870	Cit-Us 31/01/2024 Buy Zar Sell Usd 18.491297		0	ZAR	South Africa	FX FWRD -O	Local Currency	Not Rateable	8.66	0.0909	99.2128	0.00	219,559.42	222,119.26	0.01%	
31/12/2023	SICLCBF	FFX-O2921268	Cit-Us 31/01/2024 Buy Zar Sell Usd 18.942187		0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0909	99.512	0.00	-366,911.31	-356,404.76	-0.02%	
31/12/2023	SICLCBF	FFX-O2921268	Cit-Us 31/01/2024 Buy Zar Sell Usd 18.942187		0	ZAR	South Africa	FX FWRD -O	Local Currency	Not Rateable	8.66	0.0909	99.2128	0.00	366,911.31	368,053.99	0.02%	
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31/12/2023	SICLCBF	FFX-O2922696	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	-48,657,185.20	99.4571	0.00	-12,066,108.34	-12,306,704.97	-0.68%
31/12/2023	SICLCBF	FFX-O2922696	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	12,091,484.40	99.512	0.00	12,066,108.34	12,032,482.05	0.66%
31/12/2023	SICLCBF	FFX-O2922214	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	-10,413,774.41	99.4612	0.00	-2,270,428.50	-2,299,863.98	-0.13%
31/12/2023	SICLCBF	FFX-O2922214	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	2,267,240.22	99.512	0.00	2,270,428.50	2,256,176.86	0.12%
31/12/2023	SICLCBF	FFX-O2922276	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	-9,612,495.39	99.4612	0.00	-2,093,017.19	-2,122,902.90	-0.12%
31/12/2023	SICLCBF	FFX-O2922276	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	2,092,231.80	99.512	0.00	2,093,017.19	2,082,022.42	0.11%
31/12/2023	SICLCBF	FFX-O2917780	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	-82,975,443.24	99.4612	0.00	-17,632,777.61	-18,324,982.46	-1.01%
31/12/2023	SICLCBF	FFX-O2917780	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	17,610,884.46	99.512	0.00	17,632,777.61	17,524,949.31	0.97%
31/12/2023	SICLCBF	FFX-O2919242	Cit-Us 31/01/2024 Sell Usd Buy Mxn 18.339475		31-Jan-2024	0	MXN	Mexico	FX FWRD -O	Local Currency	Not Rateable	11.96	0.0912	101,508,994.12	98.9159	0.00	5,535,000.00	5,929,233.44	0.33%
31/12/2023	SICLCBF	FFX-O2919242	Cit-Us 31/01/2024 Sell Usd Buy Mxn 18.339475		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0912	-5,535,000.00	99.512	0.00	-5,535,000.00	-5,507,991.08	-0.30%
31/12/2023	SICLCBF	FFX-O2920134	Cit-Us 31/01/2024 Sell Usd Buy Pln 4.176091		31-Jan-2024	0	PLN	Poland	FX FWRD -O	Local Currency	Not Rateable	5.95	0.0912	5,764,968.34	99.4571	0.00	1,380,470.00	1,458,114.86	0.08%
31/12/2023	SICLCBF	FFX-O2920134	Cit-Us 31/01/2024 Sell Usd Buy Pln 4.176091		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0912	-1,380,470.00	99.512	0.00	-1,380,470.00	-1,373,733.77	-0.08%
31/12/2023	SICLCBF	FFX-O2922794	Cit-Us 31/01/2024 Sell Zar Buy Usd 18.561083		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0909	688,344.59	99.512	0.00	670,590.26	684,985.70	0.04%
31/12/2023	SICLCBF	FFX-O2922794	Cit-Us 31/01/2024 Sell Zar Buy Usd 18.561083		31-Jan-2024	0	ZAR	South Africa	FX FWRD -O	Local Currency	Not Rateable	8.66	0.0909	-12,776,420.99	99.2128	0.00	-670,590.26	-693,142.84	-0.04%
31/12/2023	SICLCBF	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	67,618,100,000.00	118.743	2,046,580.74	19,016,161.47	22,772,383.65	1.26%
31/12/2023	SICLCBF	COTES1127F	Colombia Tes 5.75% 03/11/2027 (B Class)	COL17CT03672	03-Nov-2027	5.75	COP	Colombia	GOVERNMENT	Local Currency	Baa3/BBB-	9.24	3.352	118,953,400,000.00	88.4765	270,884.59	25,858,151.20	27,438,103.21	1.51%
31/12/2023	SICLCBF	COCOLTES0428	Colombia Tes 6% 28/04/28	COL17CT02914	28-Apr-2028	6	COP	Colombia	GOVERNMENT	Local Currency	Baa3/BBB-	9.26	3.5846	63,519,300,000.00	88.0467	660,344.94	14,983,176.29	15,096,761.89	0.83%
31/12/2023	SICLCBF	COCOLTES31F	Colombia Tes 7% 26/03/2031	COL17CT03771	26-Mar-2031	7	COP	Colombia	GOVERNMENT	Local Currency	Baa3/BBB-	9.50	5.2324	57,022,100,000.00	86.215	784,753.04	11,463,697.74	13,474,893.33	0.74%
31/12/2023	SICLCBF	COGOV0632F	Colombia Tes 7% 30/6/2032	COL17CT03490	30-Jun-2032	7	COP	Colombia	GOVERNMENT	Local Currency	Baa3/BBB-	9.69	5.9649	27,388,900,000.00	83.645	246,768.76	5,365,461.25	6,160,409.80	0.34%
31/12/2023	SICLCBF	COCOLTES34F	Colombia Tes 7.25% 18/10/2034	COL17CT03615	18-Oct-2034	7.25	COP	Colombia	GOVERNMENT	Local Currency	Baa3/BBB-	9.78	7.0524	36,020,600,000.00	82.158	132,971.24	4,871,311.99	7,772,053.47	0.43%
31/12/2023	SICLCBF	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	64,356,300,000.00	90.8075	359,790.59	14,316,383.36	15,445,063.47	0.85%
31/12/2023	SICLCBF	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	41,252,300,000.00	91.094	580,194.33	8,401,605.07	10,280,341.50	0.57%
31/12/2023	SICLCBF	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	100,780,000.00	80.634	184.81	3,804,030.03	3,636,175.84	0.20%
31/12/2023	SICLCBF	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	351,790,000.00	84.368	93,151.77	13,713,138.53	13,372,950.39	0.74%
31/12/2023	SICLCBF	CZREP1033F	Czech Republic 2% 13/10/2033	CZ0001005243	13-Oct-2033	2	CZK	Czech Republic	GOVERNMENT	Local Currency	Aa3/AA-	3.76	8.702	236,250,000.00	85.563	44,477.64	10,767,205.05	9,089,050.58	0.50%
31/12/2023	SICLCBF	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	206,850,000.00	94.66	79,697.55	9,267,499.42	8,840,669.11	0.49%
31/12/2023	SICLCBF	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	346,560,000.00	94.844	185,249.66	15,869,500.51	14,892,061.70	0.82%
31/12/2023	SICLCBF	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	37,190,000.00	103.659	4,853.37	2,232,870.58	1,729,751.45	0.10%
31/12/2023	SICLCBF	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	234,590,000.00	109.25	363,960.71	11,781,334.55	11,831,261.02	0.65%
31/12/2023	SICLCBF	CZGOV0632F	Czech Republic Gov Bond 1.75% 23/06/2032	CZ0001006233	23-Jun-2032	1.75	CZK	Czech Republic	GOVERNMENT	Local Currency	Aa3/AA-	3.70	7.6844	72,090,000.00	85.821	29,149.03	2,934,614.18	2,797,357.80	0.15%
31/12/2023	SICLCBF	FFX-O2923277	Db-Degb 12/01/2024 Sell Huf Buy Usd 344.91008		12-Jan-2024	0	HUF	Hungary	FX FWRD -O	Local Currency	Not Rateable	10.81	0.0387	-3,406,066,132.00	99.5813	0.00	-9,890,016.02	-9,802,750.94	-0.54%
31/12/2023	SICLCBF	FFX-O2923277	Db-Degb 12/01/2024 Sell Huf Buy Usd 344.91008		12-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.34	0.0387	9,875,229.31	99.7926	0.00	9,890,016.02	9,854,751.87	0.54%
31/12/2023	SICLCBF	FFX-O2917592	Db-Degb 12/01/2024 Sell Usd Buy Idr 15714		12-Jan-2024	0	IDR	Indonesia	FX FWRD -O	Local Currency	Not Rateable	5.34	0.0388	5,751,324,000.00	99.7926	0.00	366,000.00	372,760.76	0.02%
31/12/2023	SICLCBF	FFX-O2917592	Db-Degb 12/01/2024 Sell Usd Buy Idr 15714		12-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.34	0.0388	-366,000.00	99.7926	0.00	-366,000.00	-365,241.06	-0.02%
31/12/2023	SICLCBF	FFX-O2912890	Db-Degb 12/02/2024 Buy Inr Sell Usd 83.358		12-Feb-2024	0	INR	India	FX FWRD -O	Local Currency	Not Rateable	6.67	0.124	642,950,151.33	99.1731	0.00	7,765,098.45	7,662,601.82	0.42%
31/12/2023	SICLCBF	FFX-O2912890	Db-Degb 12/02/2024 Buy Inr Sell Usd 83.358		12-Feb-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.124	-7,713,118.73	99.3356	0.00	-7,765,098.45	-7,661,880.35	-0.42%
31/12/2023	SICLCBF	FFX-O2912856	Db-Degb 12/02/2024 Buy Inr Sell Usd 83.36		12-Feb-2024	0	INR	India	FX FWRD -O	Local Currency	Not Rateable	6.67	0.124	852,283,000.00	99.1731	0.00	10,293,272.95	10,157,405.29	0.56%
31/12/2023	SICLCBF	FFX-O2912856	Db-Degb 12/02/2024 Buy Inr Sell Usd 83.36		12-Feb-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.124	-10,224,124.28	99.3356	0.00	-10,293,272.95	-10,156,205.25	-0.56%
31/12/2023	SICLCBF	FFX-O2922556	Db-Degb 29/02/2024 Buy Thb Sell Usd 35.0425		29-Feb-2024	0	THB	Thailand	FX FWRD -O	Local Currency	Not Rateable	2.16	0.1716	71,200,612.95	99.6292	0.00	2,018,730.17	2,064,211.53	0.11%
31/12/2023	SICLCBF	FFX-O2922556	Db-Degb 29/02/2024 Buy Thb Sell Usd 35.0425		29-Feb-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.1716	-2,031,836.00	99.0871	0.00	-2,018,730.17	-2,013,289.37	-0.11%
31/12/2023	SICLCBF	FFX-O2923286	Db-Degb 31/01/2024 Buy Huf Sell Usd 345.75008		31-Jan-2024	0	HUF	Hungary	FX FWRD -O	Local Currency	Not Rateable	10.80	0.0908	3,406,066,132.00	99.02	0.00	9,890,016.02	9,747,496.30	0.54%
31/12/2023	SICLCBF	FFX-O2923286	Db-Degb 31/01/2024 Buy Huf Sell Usd 345.75008		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0908	-9,851,237.44	99.512	0.00	-9,890,016.02	-9,803,166.74	-0.54%
31/12/2023	SICLCBF	FFX-O2922587	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	293,628,389.38	99.8726	0.00	8,358,932.16	8,533,521.03	0.47%
31/12/2023	SICLCBF	FFX-O2922587	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	-8,357,385.71	99.512	0.00	-8,358,932.16	-8,316,604.50	-0.46%
31/12/2023	SICLCBF	FFX-O2922455	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	458,574,000.00	99.8726	0.00	13,061,065.22	13,327,222.48	0.73%
31/12/2023	SICLCBF	FFX-O2922455	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	-13,045,459.72	99.512	0.00	-13,061,065.22	-12,981,802.30	-0.72%
31/12/2023	SICLCBF	FFX-O2922138	Db-Degb 31/01/2024 Buy Usd Sell Huf 350.94285		31-Jan-2024	0	HUF	Hungary	FX FWRD -O	Local Currency	Not Rateable	10.80	0.0912	-490,618,104.30	99.02	0.00	-1,398,000.00	-1,404,053.23	-0.08%
31/12/2023	SICLCBF	FFX-O2922138	Db-Degb 31/01/2024 Buy Usd Sell Huf 350.94285		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0912	1,398,000.00	99.512	0.00	1,398,000.00	1,391,178.23	0.08%
31/12/2023	SICLCBF	DODRCB0126RF	Dom Rep Cb Notes 13% 30/01/2026 (Regs) (Gdn)	XS2584621499	30-Jan-2026	13	DOP	Dominican Republic	GOVERNMENT	Local Currency	Not Rated	10.73	1.7146	174,780,000.00	104.088	162,970.42	2,885,301.82	3,296,367.01	0.18%
31/12/2023	SICLCBF	DOREP935RF	Dominican Republic 11.25% 15/09/2035 (Regs)	USP3579ECS48	15-Sep-2035	11.25	DOP	Dominican Republic	GOVERNMENT	Local Currency	Ba3/BB-	10.19	6.4432	252,800,000.00	107.118	141,508.78	4,458,467.30	4,805,551.22	0.26%
31/12/2023	SICLCBF	DORPE0233RF	Dominican Republic 13.625% 03/02/2033 (Regs)	USP3579ECQ81	03-Feb-2033	13.625	DOP	Dominican Republic	GOVERNMENT	Local Currency	Ba3/BB-	10.10	5.2983	119,600,000					

31/12/2023	SICLCBF	FEE-USD-KIIDPD	Fee-Usd-Kiidpd		USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		-31,985.15	1	0.00	-31,985.15	-31,985.15	0.00%	
31/12/2023	SICLCBF	FEE-USD-KIIDPD	Fee-Usd-Kiidpd		USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		5,294.43	1	0.00	6,749.34	6,749.34	0.00%	
31/12/2023	SICLCBF	FEE-USD-LEGAL	Fee-Usd-Legal		USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		-15,726.80	1	0.00	-15,726.80	-15,726.80	0.00%	
31/12/2023	SICLCBF	FEE-USD-MANCO	Fee-Usd-Manco		USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		-21,135.87	1	0.00	-21,135.87	-21,135.87	0.00%	
31/12/2023	SICLCBF	FEE-USD-OTHER	Fee-Usd-Other		USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		-723,341.78	1	0.00	-723,341.78	-723,341.78	-0.04%	
31/12/2023	SICLCBF	FEE-USD-OTHER	Fee-Usd-Other		USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		31.49	1	0.00	34.79	34.79	0.00%	
31/12/2023	SICLCBF	FEE-USD-REGUL	Fee-Usd-Regul		USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		-52,744.52	1	0.00	-52,744.52	-52,744.52	0.00%	
31/12/2023	SICLCBF	FEE-USD-SUBCUS	Fee-Usd-Subcus		USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		-213,350.17	1	0.00	-213,350.17	-213,350.17	-0.01%	
31/12/2023	SICLCBF	FEE-USD-TAX	Fee-Usd-Tax		USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		-41,809.68	1	0.00	-41,809.68	-41,809.68	0.00%	
31/12/2023	SICLCBF	FEE-USD-TAX-3	Fee-Usd-Tax-Withholding Tax		USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		-1,031,547.59	1	0.00	-1,031,547.59	-1,031,547.59	-0.06%	
31/12/2023	SICLCBF	FEE-USD-TRANS	Fee-Usd-Trans		USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		-64,100.32	1	0.00	-64,100.32	-64,100.32	0.00%	
31/12/2023	SICLCBF	FEE-USD-TRANS	Fee-Usd-Trans		USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		281.85	1	0.00	359.30	359.30	0.00%	
31/12/2023	SICLCBF	FEE-USD-TRANS	Fee-Usd-Trans		USD	Cash	ALM	Cash/Cash Management	Not Rateable	0.00		1,508.78	1	0.00	1,666.67	1,666.67	0.00%	
31/12/2023	SICLCBF	FFX-O2923024	Hsb-Gb 02/02/2024 Sell Bri Buy Usd 4.8908	02-Feb-2024	0	BRL	Brazil	FX FWRD -O	Local Currency	Not Rateable	9.17	0.0965	-265,201,769.43	99.1161	0.00	-53,625,949.25	-54,112,696.98	-2.98%
31/12/2023	SICLCBF	FFX-O2923024	Hsb-Gb 02/02/2024 Sell Bri Buy Usd 4.8908	02-Feb-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0965	54,224,619.58	99.4825	0.00	53,625,949.25	53,944,048.02	2.97%
31/12/2023	SICLCBF	FFX-O2922995	Hsb-Gb 03/01/2024 Buy Bri Sell Usd 4.87	03-Jan-2024	0	BRL	Brazil	FX FWRD -O	Local Currency	Not Rateable	11.10	0.0139	265,201,769.43	99.846	0.00	53,625,949.25	54,511,153.49	3.01%
31/12/2023	SICLCBF	FFX-O2922995	Hsb-Gb 03/01/2024 Buy Bri Sell Usd 4.87	03-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.34	0.0139	-54,456,215.49	99.9258	0.00	-53,625,949.25	-54,415,859.27	-3.00%
31/12/2023	SICLCBF	FFX-O2921591	Hsb-Gb 03/01/2024 Sell Bri Buy Usd 4.8928	03-Jan-2024	0	BRL	Brazil	FX FWRD -O	Local Currency	Not Rateable	11.10	0.0139	-265,201,769.43	99.846	0.00	-54,086,936.10	-54,511,153.49	-3.01%
31/12/2023	SICLCBF	FFX-O2921591	Hsb-Gb 03/01/2024 Sell Bri Buy Usd 4.8928	03-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.34	0.0139	54,202,454.51	99.9258	0.00	54,086,936.10	54,162,286.34	2.99%
31/12/2023	SICLCBF	FFX-O2919830	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	1,358,579,687.00	99.2805	0.00	16,271,000.00	16,208,927.84	0.89%
31/12/2023	SICLCBF	FFX-O2919830	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	-16,271,000.00	99.4237	0.00	-16,271,000.00	-16,177,234.25	-0.89%
31/12/2023	SICLCBF	FFX-O2923221	Hsb-Gb 11/03/2024 Buy Krw Sell Usd 1285.400001	11-Mar-2024	0	KRW	South Korea	FX FWRD -O	Local Currency	Not Rateable	3.38	0.2014	4,857,247,799.00	99.319	0.00	3,727,741.98	3,745,766.34	0.21%
31/12/2023	SICLCBF	FFX-O2923221	Hsb-Gb 11/03/2024 Buy Krw Sell Usd 1285.400001	11-Mar-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.34	0.2014	-3,778,783.10	98.9278	0.00	-3,727,741.98	-3,738,269.05	-0.21%
31/12/2023	SICLCBF	FFX-O2922479	Hsb-Gb 12/01/2024 Buy Krw Sell Usd 1320.879975	12-Jan-2024	0	KRW	South Korea	FX FWRD -O	Local Currency	Not Rateable	3.42	0.0388	286,916,093.00	99.867	0.00	216,928.46	222,482.14	0.01%
31/12/2023	SICLCBF	FFX-O2922479	Hsb-Gb 12/01/2024 Buy Krw Sell Usd 1320.879975	12-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.34	0.0388	-217,215.87	99.7926	0.00	-216,928.46	-216,765.45	-0.01%
31/12/2023	SICLCBF	FFX-O2916464	Hsb-Gb 12/01/2024 Buy Krw Sell Usd 1347.150001	12-Jan-2024	0	KRW	South Korea	FX FWRD -O	Local Currency	Not Rateable	3.42	0.0388	9,971,550,380.00	99.867	0.00	7,389,617.89	7,732,197.47	0.43%
31/12/2023	SICLCBF	FFX-O2916464	Hsb-Gb 12/01/2024 Buy Krw Sell Usd 1347.150001	12-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.34	0.0388	-7,401,959.97	99.7926	0.00	-7,389,617.89	-7,386,611.14	-0.41%
31/12/2023	SICLCBF	FFX-O2916579	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	-155,874,664,524.00	99.7926	0.00	-10,062,922.18	-10,102,710.06	-0.56%
31/12/2023	SICLCBF	FFX-O2916579	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	10,049,946.13	99.7926	0.00	10,062,922.18	10,029,106.40	0.55%
31/12/2023	SICLCBF	FFX-O2923215	Hsb-Gb 12/01/2024 Sell Krw Buy Usd 1289.579998	12-Jan-2024	0	KRW	South Korea	FX FWRD -O	Local Currency	Not Rateable	3.42	0.0388	-4,857,247,799.00	99.867	0.00	-3,727,741.98	-3,766,435.28	-0.21%
31/12/2023	SICLCBF	FFX-O2923215	Hsb-Gb 12/01/2024 Sell Krw Buy Usd 1289.579998	12-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.34	0.0388	3,766,534.69	99.7926	0.00	3,727,741.98	3,758,724.34	0.21%
31/12/2023	SICLCBF	FFX-O2917644	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	115,215,654,000.00	99.7926	0.00	7,347,000.00	7,467,476.19	0.41%
31/12/2023	SICLCBF	FFX-O2917644	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	-7,347,000.00	99.7926	0.00	-7,347,000.00	-7,331,765.14	-0.40%
31/12/2023	SICLCBF	FFX-O2919412	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	-98,191,854,000.00	99.2768	0.00	-6,181,419.83	-6,331,220.48	-0.35%
31/12/2023	SICLCBF	FFX-O2919412	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	6,171,900.69	99.3356	0.00	6,181,419.83	6,130,900.65	0.34%
31/12/2023	SICLCBF	FFX-O2921759	Hsb-Gb 12/02/2024 Sell Inr Buy Usd 83.472	12-Feb-2024	0	INR	India	FX FWRD -O	Local Currency	Not Rateable	6.67	0.124	-71,808,183.75	99.1731	0.00	-861,991.28	-855,801.21	-0.05%
31/12/2023	SICLCBF	FFX-O2921759	Hsb-Gb 12/02/2024 Sell Inr Buy Usd 83.472	12-Feb-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.124	860,266.72	99.3356	0.00	861,991.28	854,551.95	0.05%
31/12/2023	SICLCBF	FFX-O2919305	Hsb-Gb 12/02/2024 Sell Inr Buy Usd 83.5555	12-Feb-2024	0	INR	India	FX FWRD -O	Local Currency	Not Rateable	6.67	0.124	-1,382,647,732.00	99.1731	0.00	-16,609,378.73	-16,478,227.76	-0.91%
31/12/2023	SICLCBF	FFX-O2919305	Hsb-Gb 12/02/2024 Sell Inr Buy Usd 83.5555	12-Feb-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.124	16,547,656.73	99.3356	0.00	16,609,378.73	16,437,730.37	0.91%
31/12/2023	SICLCBF	FFX-O2921952	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	-52,430,426,714.00	98.8146	0.00	-3,386,978.47	-3,364,874.06	-0.19%
31/12/2023	SICLCBF	FFX-O2921952	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	3,384,879.32	98.899	0.00	3,386,978.47	3,347,613.33	0.18%
31/12/2023	SICLCBF	FFX-O2919989	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	-203,045,623,788.00	97.9202	0.00	-12,919,231.83	-12,913,081.13	-0.71%
31/12/2023	SICLCBF	FFX-O2919989	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	12,888,070.60	98.0471	0.00	12,919,231.83	12,636,380.17	0.70%
31/12/2023	SICLCBF	FFX-O2915885	Hsb-Gb 16/01/2024 Sell Egg Buy Usd 33.5	16-Jan-2024	0	EGP	Egypt	FX FWRD -O	Local Currency	Not Rateable	334.46	0.0487	-31,630,340.02	85.6729	0.00	-982,919.21	-876,269.37	-0.05%
31/12/2023	SICLCBF	FFX-O2915885	Hsb-Gb 16/01/2024 Sell Egg Buy Usd 33.5	16-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.34	0.0487	944,189.25	99.7334	0.00	982,919.21	941,672.75	0.05%
31/12/2023	SICLCBF	FFX-O2922846	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	1,608,595,906.20	99.611	0.00	19,367,000.00	19,255,698.39	1.06%
31/12/2023	SICLCBF	FFX-O2922846	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	-19,367,000.00	99.6891	0.00	-19,367,000.00	-19,306,792.38	-1.06%
31/12/2023	SICLCBF	FFX-O2922723	Hsb-Gb 25/03/2024 Buy Cnh Sell Usd 7.15165	25-Mar-2024	0	CNH	China	FX FWRD -O	Local Currency	Not Rateable	2.65	0.2369	91,858,581.22	99.3728	0.00	12,763,454.39	12,819,499.41	0.71%
31/12/2023	SICLCBF	FFX-O2922723	Hsb-Gb 25/03/2024 Buy Cnh Sell Usd 7.15165	25-Mar-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.34	0.2369	-12,844,389.93	98.7268	0.00	-12,763,454.39	-12,680,857.03	-0.70%
31/12/2023	SICLCBF	FFX-O2921737	Hsb-Gb 26/02/2024 Sell Twd Buy Usd 30.775	26-Feb-2024	0	TWD	Taiwan	FX FWRD -O	Local Currency	Not Rateable	-1.87	0.1644	-263,809,672.00	100.3078	0.00	-8,460,861.83	-8,622,270.55	-0.48%
31/12/2023	SICLCBF	FFX-O2921737	Hsb-Gb 26/02/2024 Sell Twd Buy Usd 30.775	26-Feb-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.1644	8,572,207.05	99.1309	0.00	8,460,861.83	8,497,710.64	0.47%
31/12/2023	SICLCBF	FFX-O2921303	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	121,973,433.81	99.4785	0.00	26,073,842.20	26,406,387.12	1.46%
31/12/2023	SICLCBF	FFX-O2921303	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	-26,161,644.20	99.0871	0.00	-26,073,842.20	-25,922,840.35	-1.43%
31/12/2023	SICLCBF	FFX-O2921101	Hsb-Gb 29/02/2024 Sell Php Buy Usd 55.2295	29-Feb-2024	0	PHP	Philippines	FX FWRD -O	Local Currency	Not Rateable	5.38	0.1705	-127,399,045.60	99.0823	0.00	-2,303,259.58	-2,279,548.97	-0.13%
31/12/2023	SICLCBF	FFX-O2921101	Hsb-Gb 29/02/2024 Sell Php Buy Usd 55.2295	29-Feb-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.1705	2,306,720.97	99.0871	0.00	2,303,259.58	2,285,665.19	0.13%
31/12/2023	SICLCBF	FFX-O2922657	Hsb-Gb 29/02/2024 Sell Usd Buy Try 30.988	29-Feb-2024	0	TRY	Turkey	FX FWRD -O	Local Currency	Not Rateable	40.37	0.1707	217,101,928.00	93.4993	0.00	7,006,000.00	6,873,057.51	0.38%
31/12																		

31/12/2023	SICLCBF	FFX-O2918899	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	7,733,500.00	99.512	0.00	7,733,500.00	7,695,763.14	0.42%
31/12/2023	SICLCBF	HUGOV0830F	Hungary Government Bond 3% 21/08/2030	HU0000403696	21-Aug-2030	3	HUF	Hungary	GOVERNMENT	Local Currency	Baa2/BBB	5.59	5.8387	3,428,820,000.00	85.535	105,598.03	12,259,086.48	8,581,881.69	0.47%
31/12/2023	SICLCBF	HUGOV1027F	Hungary Government Bond 3% 27/10/2027	HU0000403118	27-Oct-2027	3	HUF	Hungary	GOVERNMENT	Local Currency	Baa3/BBB-	5.61	3.5469	1,014,180,000.00	90.961	15,136.25	3,866,283.71	2,681,302.35	0.15%
31/12/2023	SICLCBF	HUGOV1038F	Hungary Government Bond 3% 27/10/2038	HU0000403555	27-Oct-2038	3	HUF	Hungary	GOVERNMENT	Local Currency	Baa2/BBB	6.07	11.1344	993,920,000.00	69.813	14,833.87	2,569,641.44	2,020,250.75	0.11%
31/12/2023	SICLCBF	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	1,123,170,000.00	95.235	112,149.65	1,886,667.78	3,203,576.79	0.18%
31/12/2023	SICLCBF	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	1,225,650,000.00	92.105	16,089.05	2,839,178.34	3,278,709.94	0.18%
31/12/2023	SICLCBF	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	854,300,000.00	103.708	30,964.17	3,656,800.61	2,591,551.55	0.14%
31/12/2023	SICLCBF	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	4,088,400,000.00	108.292	211,624.48	12,241,823.67	13,007,402.26	0.72%
31/12/2023	SICLCBF	INGOV0132F	India Government Bond 6.54% 17/01/2032 (Far)	IN0020210244	17-Jan-2032	6.54	INR	India	GOVERNMENT	Local Currency	Baa3/BBB-	7.22	5.9412	10,000,000.00	95.926	3,536.68	120,289.74	118,813.30	0.01%
31/12/2023	SICLCBF	IDGOV0233F	Indonesia Government 7% 15/02/2033 (Fr96)	IDG000020801	15-Feb-2033	7	IDR	Indonesia	GOVERNMENT	Local Currency	Baa2/BBB	6.46	6.5621	429,995,000,000.00	103.7231	722,476.50	29,167,485.42	29,689,448.12	1.64%
31/12/2023	SICLCBF	IDGOV30F	Indonesia Govt 10.5% 15/08/2030 Fr52	IDG000009002	15-Aug-2030	10.5	IDR	Indonesia	GOVERNMENT	Local Currency	Baa2/BBB	6.52	4.7963	43,618,000,000.00	121.1506	109,927.45	3,912,397.79	3,541,991.38	0.20%
31/12/2023	SICLCBF	IDGOV528F	Indonesia Govt 6.125% 15/05/2028 Fr64	IDG000010307	15-May-2028	6.125	IDR	Indonesia	GOVERNMENT	Local Currency	Baa2/BBB	6.43	3.7542	109,698,000,000.00	98.8605	52,750.80	7,499,858.82	7,096,200.25	0.39%
31/12/2023	SICLCBF	IDGOV231F	Indonesia Govt 6.5% 15/02/2031 Fr87	IDG0000015207	15-Feb-2031	6.5	IDR	Indonesia	GOVERNMENT	Local Currency	Baa2/BBB	6.53	5.4995	179,870,000,000.00	99.8217	271,267.46	11,791,572.26	11,543,592.80	0.64%
31/12/2023	SICLCBF	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	239,016,000,000.00	100.8939	380,078.44	15,034,030.85	16,042,389.74	0.88%
31/12/2023	SICLCBF	IDGOV27F	Indonesia Govt 7% 15/05/2027 Fr59	IDG000009804	15-May-2027	7	IDR	Indonesia	GOVERNMENT	Local Currency	Baa2/BBB	6.39	2.9514	51,566,000,000.00	101.8173	28,340.03	3,062,698.88	3,438,298.37	0.19%
31/12/2023	SICLCBF	IDGOV930F	Indonesia Govt 7% 15/09/2030 Fr82	IDG000013806	15-Sep-2030	7	IDR	Indonesia	GOVERNMENT	Local Currency	Baa2/BBB	6.52	5.2132	90,942,000,000.00	102.5649	119,263.55	5,806,673.75	6,177,237.09	0.34%
31/12/2023	SICLCBF	IDGOV0832F	Indonesia Govt 7.5% 08/15/2032 Fr74	IDG000012204	15-Aug-2032	7.5	IDR	Indonesia	GOVERNMENT	Local Currency	Baa2/BBB	6.57	6.2047	195,806,000,000.00	106.0642	352,481.32	14,631,024.55	13,840,827.59	0.76%
31/12/2023	SICLCBF	IDGOV440F	Indonesia Govt 7.5% 15/04/2040 Fr83	IDG000014101	15-Apr-2040	7.5	IDR	Indonesia	GOVERNMENT	Local Currency	Baa2/BBB	6.77	9.4442	50,996,000,000.00	107.1545	50,903.26	3,671,233.96	3,599,940.85	0.20%
31/12/2023	SICLCBF	IDGOV0635F	Indonesia Govt 7.5% 15/06/2035 Fr80	IDG000013509	15-Jun-2035	7.5	IDR	Indonesia	GOVERNMENT	Local Currency	Baa2/BBB	6.63	7.7367	42,435,000,000.00	106.8805	7,907.13	3,015,657.12	2,955,595.70	0.16%
31/12/2023	SICLCBF	IDGOV0431F	Indonesia Govt 7.75% 15/04/2031 Fr85	IDG000014408	15-Apr-2031	7.75	IDR	Indonesia	GOVERNMENT	Local Currency	Baa2/BBB	6.66	5.4957	141,389,000,000.00	106.224	145,833.52	10,868,167.60	9,900,269.54	0.55%
31/12/2023	SICLCBF	IDGOV0529F	Indonesia Govt 8.25% 15/05/2029 Fr78	IDG000012907	15-May-2029	8.25	IDR	Indonesia	GOVERNMENT	Local Currency	Baa2/BBB	6.49	4.3111	180,447,000,000.00	107.8918	116,879.78	12,414,092.68	12,761,393.38	0.70%
31/12/2023	SICLCBF	IDGOV536F	Indonesia Govt 8.25% 15/05/2036 Fr72	IDG000011602	15-May-2036	8.25	IDR	Indonesia	GOVERNMENT	Local Currency	Baa2/BBB	6.70	7.9236	167,523,000,000.00	112.8746	108,508.60	12,305,813.73	12,389,531.92	0.68%
31/12/2023	SICLCBF	IDGOV0334F	Indonesia Govt 8.375% 15/03/2034 Fr68	IDG000010802	15-Mar-2034	8.375	IDR	Indonesia	GOVERNMENT	Local Currency	Baa2/BBB	6.58	6.8919	204,391,000,000.00	113.1972	320,704.17	15,857,768.08	15,347,329.38	0.85%
31/12/2023	SICLCBF	IDGOV0439F	Indonesia Govt 8.375% 15/04/2039 Fr79	IDG000013202	15-Apr-2039	8.375	IDR	Indonesia	GOVERNMENT	Local Currency	Baa2/BBB	6.77	8.9063	154,142,000,000.00	115.0968	171,811.72	11,639,907.18	11,694,352.49	0.64%
31/12/2023	SICLCBF	IDGOV531F	Indonesia Govt 8.75% 15/05/2031 Fr73	IDG000011701	15-May-2031	8.75	IDR	Indonesia	GOVERNMENT	Local Currency	Baa2/BBB	6.62	5.4693	127,737,000,000.00	112.281	87,749.19	10,093,929.28	9,402,835.31	0.52%
31/12/2023	SICLCBF	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	99,912,000,000.00	99.819	152,882.17	6,566,253.28	6,630,193.28	0.37%
31/12/2023	SICLCBF	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	30,345,000,000.00	101.5828	27,765.17	1,945,725.28	2,029,798.87	0.11%
31/12/2023	SICLCBF	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	232,154,000,000.00	104.7596	41,087.20	15,937,523.22	15,836,608.49	0.87%
31/12/2023	SICLCBF	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	697,000,000.00	98.975	390,473.75	8,312,016.59	8,680,639.13	0.48%
31/12/2023	SICLCBF	FFX-O2917566	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	126,985,280,000.00	99.7926	0.00	8,080,000.00	8,230,301.37	0.45%
31/12/2023	SICLCBF	FFX-O2917566	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	-8,080,000.00	99.7926	0.00	-8,080,000.00	-8,063,245.18	-0.44%
31/12/2023	SICLCBF	FFX-O2922617	Jpm-Usgb 31/01/2024 Buy Mxn Sell Usd 17.484499		31-Jan-2024	0	MXN	Mexico	FX FWRD -O	Local Currency	Not Rateable	11.96	0.0907	107,047,928.13	98.9159	0.00	6,138,597.25	6,252,767.66	0.34%
31/12/2023	SICLCBF	FFX-O2922617	Jpm-Usgb 31/01/2024 Buy Mxn Sell Usd 17.484499		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0907	-6,122,447.69	99.512	0.00	-6,138,597.25	-6,092,572.22	-0.34%
31/12/2023	SICLCBF	FFX-O2920804	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	35,101,340,000.00	98.785	0.00	8,495,000.00	8,950,661.02	0.49%
31/12/2023	SICLCBF	FFX-O2920804	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	-8,495,000.00	99.512	0.00	-8,495,000.00	-8,453,547.28	-0.47%
31/12/2023	SICLCBF	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	27,660,390,000.00	108.1798	0.00	22,350,184.59	23,233,924.36	1.28%
31/12/2023	SICLCBF	MYMG10736F	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	13,847,000.00	94.844	47,138.97	3,096,707.19	2,905,256.20	0.16%
31/12/2023	SICLCBF	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	28,482,000.00	97.871	44,011.72	6,757,028.51	6,110,522.76	0.34%
31/12/2023	SICLCBF	MYGOV0732F	Malaysia Govt 3.582% 15/07/2032 (0122)	MYBMO2200016	15-Jul-2032	3.582	MYR	Malaysia	GOVERNMENT	Local Currency	A3/A-	3.81	7.1676	84,824,000.00	98.387	300,073.38	18,966,602.91	18,462,377.81	1.02%
31/12/2023	SICLCBF	MYGOV1528F	Malaysia Govt 3.733% 15/06/2028 (0513)	MYBMS1300057	15-Jun-2028	3.733	MYR	Malaysia	GOVERNMENT	Local Currency	Baa1/BBB+	3.63	4.072	34,759,000.00	100.44	10,801.56	8,296,555.31	7,608,612.14	0.42%
31/12/2023	SICLCBF	MYGOV0540F	Malaysia Govt 3.757% 22/05/2040 (0519)	MYBMY1900052	22-May-2040	3.757	MYR	Malaysia	GOVERNMENT	Local Currency	A3/A-	4.12	11.989	16,081,000.00	95.738	13,365.00	4,131,332.12	3,363,882.47	0.19%
31/12/2023	SICLCBF	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	28,830,000.00	99.527	115,519.82	7,055,158.49	6,360,053.90	0.35%
31/12/2023	SICLCBF	MYGOV0433F	Malaysia Govt 3.844% 04/15/33 (0413)	MYBMX1300040	15-Apr-2033	3.844	MYR	Malaysia	GOVERNMENT	Local Currency	Baa1/BBB+	3.88	7.69	40,160,000.00	99.688	68,844.90	9,505,413.93	8,781,511.01	0.48%
31/12/2023	SICLCBF	MYGOV0829F	Malaysia Govt 3.885% 15/08/2029 (0219)	MYBMO1900020	15-Aug-2029	3.885	MYR	Malaysia	GOVERNMENT	Local Currency	A3/A-	3.68	4.9501	25,560,000.00	101.045	79,865.18	6,302,327.89	5,700,562.02	0.31%
31/12/2023	SICLCBF	MYGOV1127F	Malaysia Govt 3.9% 16/11/2027 (0417)	MYBMO1700040	16-Nov-2027	3.899	MYR	Malaysia	GOVERNMENT	Local Currency	Baa1/BBB+	3.55	3.5617	43,693,000.00	101.262	43,797.23	10,737,980.67	9,672,612.39	0.53%
31/12/2023	SICLCBF	MYGOV1126F	Malaysia Govt 3.9% 30/11/2026 (0316)	MYBMO1600034	30-Nov-2026	3.9	MYR	Malaysia	GOVERNMENT	Local Currency	Baa1/BBB+	3.46	2.7333	84,592,000.00	101.213	56,888.61	20,709,358.18	18,689,772.39	1.03%
31/12/2023	SICLCBF	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	22,955,000.00	95.843	7,767.82	5,347,115.25	4,795,746.20	0.26%
31/12/2023	SICLCBF	MYGOV150430F	Malaysia Govt 4.498% 15/04/2030 (0310)	MYBMX1000038	15-Apr-2030	4.498	MYR	Malaysia	GOVERNMENT	Local Currency	Baa1/BBB+	3.76	5.4201	3,926,000.00	104.124	7,875.25	970,408.45	897,517.96	0.05%
31/12/2023	SICLCBF	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	91,567,000.00	104.048	145,479.73	22,506,465.02	20,879,676.06</	

31/12/2023	SICLCBF	MXBON053F	Mexican Bonos 7.5% 26/05/2033	MX0MGO001D6	26-May-2033	7.5	MXN	Mexico	GOVERNMENT	Local Currency	Baa2/BBB	9.04	6.4417	2,802,400.00	90.863	75,847.14	14,038,899.14	15,112,279.93	0.83%
31/12/2023	SICLCBF	MXBON1142F	Mexican Bonos 7.75% 13/11/2042	MX0MGO000R8	13-Nov-2042	7.75	MXN	Mexico	GOVERNMENT	Local Currency	Baa2/BBB	9.16	9.1427	5,359,900.00	88.1805	149,901.57	25,419,726.19	28,059,710.66	1.55%
31/12/2023	SICLCBF	MXBONO31F	Mexican Bonos 7.75% 29/05/2031	MX0MGO000P2	29-May-2031	7.75	MXN	Mexico	GOVERNMENT	Local Currency	Baa2/BBB	9.08	5.4334	1,019,900.00	93.374	28,523.78	4,621,679.00	5,652,081.76	0.31%
31/12/2023	SICLCBF	MXBON1138F	Mexican Bonos 8.5% 18/11/2038	MX0MGO000J5	18-Nov-2038	8.5	MXN	Mexico	GOVERNMENT	Local Currency	Baa2/BBB	9.15	8.1172	3,598,700.00	95.489	110,385.59	18,611,985.36	20,402,467.69	1.13%
31/12/2023	SICLCBF	FFX-O2920631	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	1,157,662,407.35	99.1859	0.00	2,459,187.27	2,518,674.10	0.14%
31/12/2023	SICLCBF	FFX-O2920631	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	-2,459,187.27	99.2185	0.00	-2,459,187.27	-2,439,970.94	-0.13%
31/12/2023	SICLCBF	FFX-O2920748	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	361,063,324.63	99.1859	0.00	766,995.91	785,549.26	0.04%
31/12/2023	SICLCBF	FFX-O2920748	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	-766,995.91	99.2185	0.00	-766,995.91	-761,002.53	-0.04%
31/12/2023	SICLCBF	FFX-O2918402	MI-Gb 31/01/2024 Buy Clip Sell Usd 953.35		31-Jan-2024	0	CLP	Chile	FX FWRD -O	Local Currency	Not Rateable	7.49	0.091	12,262,705,478.00	99.3181	0.00	13,045,361.97	13,946,295.50	0.77%
31/12/2023	SICLCBF	FFX-O2918402	MI-Gb 31/01/2024 Buy Clip Sell Usd 953.35		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.091	-12,862,752.90	99.512	0.00	-13,045,361.97	-12,799,987.02	-0.71%
31/12/2023	SICLCBF	FFX-O2918490	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	257,360,176.75	98.9159	0.00	14,071,471.43	15,032,643.96	0.83%
31/12/2023	SICLCBF	FFX-O2918490	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	-13,845,128.80	99.512	0.00	-14,071,471.43	-13,777,569.26	-0.76%
31/12/2023	SICLCBF	FFX-O2919714	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	-92,144,408.49	99.3853	0.00	-3,933,000.00	-4,097,524.96	-0.23%
31/12/2023	SICLCBF	FFX-O2919714	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	3,933,000.00	99.512	0.00	3,933,000.00	3,913,808.29	0.22%
31/12/2023	SICLCBF	FFX-O2922157	MI-Gb 31/01/2024 Buy Usd Sell Mxn 17.398138		31-Jan-2024	0	MXN	Mexico	FX FWRD -O	Local Currency	Not Rateable	11.96	0.0912	-77,073,751.34	98.9159	0.00	-4,430,000.00	-4,501,948.50	-0.25%
31/12/2023	SICLCBF	FFX-O2922157	MI-Gb 31/01/2024 Buy Usd Sell Mxn 17.398138		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0912	4,430,000.00	99.512	0.00	4,430,000.00	4,408,383.10	0.24%
31/12/2023	SICLCBF	FFX-O2918568	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	-117,121,871,709.00	98.785	0.00	-27,644,598.79	-29,865,474.42	-1.65%
31/12/2023	SICLCBF	FFX-O2918568	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	27,097,431.13	99.512	0.00	27,644,598.79	26,965,204.85	1.49%
31/12/2023	SICLCBF	FFX-O2920142	MI-Gb 31/01/2024 Sell Usd Buy Mxn 17.73421		31-Jan-2024	0	MXN	Mexico	FX FWRD -O	Local Currency	Not Rateable	11.96	0.0912	40,209,306.36	98.9159	0.00	2,267,330.00	2,348,662.46	0.13%
31/12/2023	SICLCBF	FFX-O2920142	MI-Gb 31/01/2024 Sell Usd Buy Mxn 17.73421		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0912	-2,267,330.00	99.512	0.00	-2,267,330.00	-2,256,266.20	-0.12%
31/12/2023	SICLCBF	FFX-O2920575	MI-Gb 31/01/2024 Sell Usd Buy Pln 4.058016		31-Jan-2024	0	PLN	Poland	FX FWRD -O	Local Currency	Not Rateable	5.95	0.0912	4,877,735.23	99.4571	0.00	1,202,000.00	1,233,709.85	0.07%
31/12/2023	SICLCBF	FFX-O2920575	MI-Gb 31/01/2024 Sell Usd Buy Pln 4.058016		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0912	-1,202,000.00	99.512	0.00	-1,202,000.00	-1,196,134.65	-0.07%
31/12/2023	SICLCBF	FFX-O2920136	MI-Gb 31/01/2024 Sell Usd Buy Zar 18.506168		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0912	-1,612,730.00	99.512	0.00	-1,612,730.00	-1,604,860.42	-0.09%
31/12/2023	SICLCBF	FFX-O2920136	MI-Gb 31/01/2024 Sell Usd Buy Zar 18.506168		31-Jan-2024	0	ZAR	South Africa	FX FWRD -O	Local Currency	Not Rateable	8.66	0.0912	29,845,452.32	99.2128	0.00	1,612,730.00	1,619,167.17	0.09%
31/12/2023	SICLCBF	SPOT367791	Ms-Gb 03/01/2024 Buy Mxn Sell Usd 16.91185				MXN	Mexico	FX SPOT	Cash/Cash Management	Not Rateable	0.00		739,911.37	100	0.00	0.00	43,692.54	0.00%
31/12/2023	SICLCBF	SPOT367791	Ms-Gb 03/01/2024 Buy Mxn Sell Usd 16.91185				USD	G7	FX SPOT	Cash/Cash Management	Not Rateable	0.00		-43,751.06	100	0.00	0.00	-43,751.06	0.00%
31/12/2023	SICLCBF	FFX-O2895128	Ms-Gb 16/01/2024 Sell Usd Buy Egp 33.58		16-Jan-2024	0	EGP	Egypt	FX FWRD -O	Local Currency	Not Rateable	334.46	0.0499	72,306,002.36	85.6729	0.00	2,153,246.05	2,003,125.32	0.11%
31/12/2023	SICLCBF	FFX-O2895128	Ms-Gb 16/01/2024 Sell Usd Buy Egp 33.58		16-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.34	0.0499	-2,153,246.05	99.7334	0.00	-2,153,246.05	-2,147,507.11	-0.12%
31/12/2023	SICLCBF	FFX-O2922917	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	537,489,677.70	99.3728	0.00	75,413,333.01	75,010,396.59	4.14%
31/12/2023	SICLCBF	FFX-O2922917	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	-75,765,731.77	98.7268	0.00	-75,413,333.01	-74,801,093.52	-4.12%
31/12/2023	SICLCBF	FFX-O2921357	Ms-Gb 26/02/2024 Sell Usd Buy Twd 31.1146		26-Feb-2024	0	TWD	Taiwan	FX FWRD -O	Local Currency	Not Rateable	-1.87	0.1625	544,657,028.00	100.3078	0.00	17,504,870.00	17,801,395.30	0.98%
31/12/2023	SICLCBF	FFX-O2921357	Ms-Gb 26/02/2024 Sell Usd Buy Twd 31.1146		26-Feb-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.1625	-17,504,870.00	99.1309	0.00	-17,504,870.00	-17,352,744.65	-0.96%
31/12/2023	SICLCBF	FFX-O2918624	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	-113,843,549.38	99.3969	0.00	-29,419,598.51	-30,561,486.65	-1.69%
31/12/2023	SICLCBF	FFX-O2918624	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	29,233,379.40	99.512	0.00	29,419,598.51	29,090,730.41	1.60%
31/12/2023	SICLCBF	FFX-O2921110	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	-31,073,583.08	99.4571	0.00	-7,808,119.58	-7,859,341.18	-0.43%
31/12/2023	SICLCBF	FFX-O2921110	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	7,820,425.06	99.512	0.00	7,808,119.58	7,782,264.04	0.43%
31/12/2023	SICLCBF	FFX-O2920141	Ms-Gb 31/01/2024 Sell Usd Buy Clip 889.809999		31-Jan-2024	0	CLP	Chile	FX FWRD -O	Local Currency	Not Rateable	7.49	0.0912	317,786,743.00	99.3181	0.00	357,140.00	361,416.80	0.02%
31/12/2023	SICLCBF	FFX-O2920141	Ms-Gb 31/01/2024 Sell Usd Buy Clip 889.809999		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0912	-357,140.00	99.512	0.00	-357,140.00	-355,397.28	-0.02%
31/12/2023	SICLCBF	FFX-O2920144	Ms-Gb 31/01/2024 Sell Usd Buy Cop 4076.15		31-Jan-2024	0	COP	Colombia	FX FWRD -O	Local Currency	Not Rateable	13.42	0.0912	3,498,559,545.00	98.785	0.00	858,300.00	892,114.68	0.05%
31/12/2023	SICLCBF	FFX-O2920144	Ms-Gb 31/01/2024 Sell Usd Buy Cop 4076.15		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0912	-858,300.00	99.512	0.00	-858,300.00	-854,111.79	-0.05%
31/12/2023	SICLCBF	FFX-O2920576	Ms-Gb 31/01/2024 Sell Usd Buy Huf 350.6843		31-Jan-2024	0	HUF	Hungary	FX FWRD -O	Local Currency	Not Rateable	10.80	0.0912	421,522,528.60	99.02	0.00	1,202,000.00	1,206,315.18	0.07%
31/12/2023	SICLCBF	FFX-O2920576	Ms-Gb 31/01/2024 Sell Usd Buy Huf 350.6843		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0912	-1,202,000.00	99.512	0.00	-1,202,000.00	-1,196,134.65	-0.07%
31/12/2023	SICLCBF	FFX-O2919201	Ms-Gb 31/01/2024 Sell Zar Buy Usd 19.216457		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0909	14,384,941.05	99.512	0.00	14,494,466.86	14,314,747.41	0.79%
31/12/2023	SICLCBF	FFX-O2919201	Ms-Gb 31/01/2024 Sell Zar Buy Usd 19.216457		31-Jan-2024	0	ZAR	South Africa	FX FWRD -O	Local Currency	Not Rateable	8.66	0.0909	-276,427,601.17	99.2128	0.00	-14,494,466.86	-14,996,673.28	-0.83%
31/12/2023	SICLCBF	FFX-O2919131	Ms-Gb 31/01/2024 Sell Zar Buy Usd 19.398367		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0909	7,271,888.90	99.512	0.00	7,396,618.98	7,236,404.55	0.40%
31/12/2023	SICLCBF	FFX-O2919131	Ms-Gb 31/01/2024 Sell Zar Buy Usd 19.398367		31-Jan-2024	0	ZAR	South Africa	FX FWRD -O	Local Currency	Not Rateable	8.66	0.0909	-141,062,769.72	99.2128	0.00	-7,396,618.98	-7,652,898.12	-0.42%
31/12/2023	SICLCBF	FFX-O2917977	Nom-Gb 31/01/2024 Buy Czk Sell Usd 23.431244		31-Jan-2024	0	CZK	Czech Republic	FX FWRD -O	Local Currency	Not Rateable	6.75	0.0911	1,036,520,581.09	99.3853	0.00	44,454,667.27	46,092,530.40	2.54%
31/12/2023	SICLCBF	FFX-O2917977	Nom-Gb 31/01/2024 Buy Czk Sell Usd 23.431244		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0911	-44,236,685.90	99.512	0.00	-44,454,667.27	-44,020,825.86	-2.43%
31/12/2023	SICLCBF	PLGOV0432F	Poland Government Bond 1.75% 25/04/2032	PL0000113783	25-Apr-2032	1.75	PLN	Poland	GOVERNMENT	Local Currency	A3/A-	5.03	7.4329	35,707,000.00	77.787	107,695.34	4,874,736.52	7,171,184.21	0.40%
31/12/2023	SICLCBF	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	110,521,000.00	96.34	627,894.75	21,496,128.05	27,705,504.62	1.53%
31/12/2023	SICLCBF	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	7,256,000.00	92.343	19,781.12	1,459,392.97	1,723,744.01	0.10%
31/12/2023	SICLCBF	PLGOV1029F	Poland Govt 2.75% 25/10/2029	PL0000111498	25-Oct-2029	2.75	PLN	Poland	GOVERNMENT	Local Currency	A3/A								

31/12/2023	SICLCBF	ZAREP0130F	Rep Of South Africa 8% 31/01/2030 R2030	ZAG000106998	31-Jan-2030	8	ZAR	South Africa	GOVERNMENT	Local Currency	Ba2/BB	9.77	4.4908	688,990,847.00	91.9978	1,246,904.83	39,936,207.37	35,907,550.59	1.98%
31/12/2023	SICLCBF	ZAREPSA0332F	Rep Of South Africa 8.25% 31/03/2032 R2032	ZAG000107004	31-Mar-2032	8.25	ZAR	South Africa	GOVERNMENT	Local Currency	Ba2/BB	10.59	5.5501	355,107,236.00	87.3198	393,931.65	20,412,962.76	17,349,732.73	0.96%
31/12/2023	SICLCBF	ZASAF0123F	Rep Of South Africa 8.50% 31/01/2037 R2037	ZAG000107012	31-Jan-2037	8.5	ZAR	South Africa	GOVERNMENT	Local Currency	Ba2/BB	11.85	6.732	275,033,054.00	77.9658	528,851.53	14,291,167.91	12,254,454.72	0.68%
31/12/2023	SICLCBF	ZAREP248F	Rep Of South Africa 8.75% 28/02/2048	ZAG000096173	28-Feb-2048	8.75	ZAR	South Africa	GOVERNMENT	Local Currency	Ba2/BB	12.15	7.7811	173,880,058.00	73.6109	273,521.53	9,914,275.15	7,272,551.61	0.40%
31/12/2023	SICLCBF	ZAREPSA0144F	Rep Of South Africa 8.75% 31/01/2044 R2044	ZAG000106972	31-Jan-2044	8.75	ZAR	South Africa	GOVERNMENT	Local Currency	Ba2/BB	12.24	7.4655	636,163,582.00	74.1011	1,259,233.41	29,652,525.10	27,036,644.37	1.49%
31/12/2023	SICLCBF	ZAREP0235F	Rep Of South Africa 8.875% 28/02/2035 R2035	ZAG000125972	28-Feb-2035	8.875	ZAR	South Africa	GOVERNMENT	Local Currency	Ba2/BB	11.38	6.3451	559,030,734.00	84.3707	891,945.57	24,440,742.19	26,683,249.96	1.47%
31/12/2023	SICLCBF	ZAREPSA0140F	Rep Of South Africa 9% 31/01/2040	ZAG000125980	31-Jan-2040	9	ZAR	South Africa	GOVERNMENT	Local Currency	Ba2/BB	12.15	7.0684	454,758,846.00	77.9252	925,877.82	22,949,497.15	20,303,694.97	1.12%
31/12/2023	SICLCBF	PEBON0840RF	Republic Of Peru 5.35% 12/08/2040 (Lc-E/C)	PEP01000C5H2	12-Aug-2040	5.35	PEN	Peru	GOVERNMENT	Local Currency	Baa1/BBB+	6.84	10.1193	19,637,000.00	85.3288	107,173.92	5,793,645.95	4,632,646.95	0.26%
31/12/2023	SICLCBF	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	26,203,000.00	90.1116	144,346.07	8,090,363.97	6,521,470.94	0.36%
31/12/2023	SICLCBF	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	26,119,000.00	99.8044	158,271.67	5,831,074.94	7,198,705.75	0.40%
31/12/2023	SICLCBF	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	131,524,000.00	97.4487	825,164.07	35,590,434.00	35,440,955.19	1.95%
31/12/2023	SICLCBF	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	69,826,000.00	104.479	1,002,634.37	19,891,865.65	20,705,952.73	1.14%
31/12/2023	SICLCBF	PHREP36F	Republic Of Philippines 6.25% 14/01/2036	US718286BM88	14-Jan-2036	6.25	PHP	Philippines	GOVERNMENT	Local Currency	Baa2/BBB	7.04	7.9738	172,000,000.00	93.6159	88,976.67	4,201,425.34	2,996,777.15	0.17%
31/12/2023	SICLCBF	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	34,805,000.00	79.172	19,649.59	6,189,754.04	7,027,295.24	0.39%
31/12/2023	SICLCBF	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	5,576,000.00	87.866	623.93	966,958.34	1,246,579.34	0.07%
31/12/2023	SICLCBF	UYREP0531F	Republica Orient Uruguay 8.25% 21/05/2031	US917288BM35	21-May-2031	8.25	UYU	Uruguay	GOVERNMENT	Local Currency	Baa2/BBB	9.58	5.3037	127,311,027.00	93.0568	28,398.23	2,891,723.68	3,063,019.61	0.17%
31/12/2023	SICLCBF	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	301,501,715.00	101.2779	332,567.05	7,958,991.37	8,154,151.72	0.45%
31/12/2023	SICLCBF	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	22,780,000.00	88.825	37,853.40	6,354,067.34	4,530,777.95	0.25%
31/12/2023	SICLCBF	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	58,610,000.00	92.978	498,651.40	13,799,247.80	12,598,839.21	0.69%
31/12/2023	SICLCBF	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	27,455,000.00	88.185	62,503.06	4,625,950.25	5,438,467.12	0.30%
31/12/2023	SICLCBF	ROGOV0729F	Romania Government Bond 4.85% 25/07/2029	RO3B41D8EX14	25-Jul-2029	4.85	RON	Romania	GOVERNMENT	Local Currency	Baa3/BBB-	6.14	4.7472	37,430,000.00	93.625	172,910.09	6,673,367.96	7,954,204.49	0.44%
31/12/2023	SICLCBF	ROGOV0232F	Romania Government Bond 6.7% 25/02/2032	ROO7A2H5YIN8	25-Feb-2032	6.7	RON	Romania	GOVERNMENT	Local Currency	Baa3/BBB-	6.21	6.0376	16,870,000.00	102.432	211,093.85	3,543,669.45	4,048,086.12	0.22%
31/12/2023	SICLCBF	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	45,605,000.00	105.72	498,224.39	10,262,568.54	11,203,794.60	0.62%
31/12/2023	SICLCBF	ROGOV0430F	Romania Government Bond 8% 29/04/2030	ROXL7L7QZ66	29-Apr-2030	8	RON	Romania	GOVERNMENT	Local Currency	Baa3/BBB-	6.19	4.873	41,655,000.00	108.694	493,294.25	9,390,531.86	10,546,692.80	0.58%
31/12/2023	SICLCBF	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	95,935,000.00	113.179	436,949.78	22,832,595.21	24,546,167.66	1.35%
31/12/2023	SICLCBF	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	65,710,000.00	98.822	360,697.53	16,947,650.06	14,779,370.63	0.81%
31/12/2023	SICLCBF	FFX-O2920597	San-Es 31/01/2024 Buy Cop Sell Usd 4017.5		31-Jan-2024	0	COP	Colombia	FX FWRD -O	Local Currency	Not Rateable	13.42	0.0906	13,000,000,000.00	98.785	0.00	3,290,514.46	3,314,933.08	0.18%
31/12/2023	SICLCBF	FFX-O2920597	San-Es 31/01/2024 Buy Cop Sell Usd 4017.5		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0906	-3,235,843.19	99.512	0.00	-3,290,514.46	-3,220,053.37	-0.18%
31/12/2023	SICLCBF	FFX-O2920346	San-Es 31/01/2024 Sell Usd Buy Clip 904.77		31-Jan-2024	0	CLP	Chile	FX FWRD -O	Local Currency	Not Rateable	7.49	0.0912	8,097,691,500.00	99.3181	0.00	8,950,000.00	9,209,452.09	0.51%
31/12/2023	SICLCBF	FFX-O2920346	San-Es 31/01/2024 Sell Usd Buy Clip 904.77		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0912	-8,950,000.00	99.512	0.00	-8,950,000.00	-8,906,327.03	-0.49%
31/12/2023	SICLCBF	SICLCBFARSCURR	Sicicbf Ars Current Account				ARS	Cash	BANK ACCNT	Cash/Cash Management	Not Rateable	0.00	62.01	1	0.00	621,493.28	0.08	0.00%	
31/12/2023	SICLCBF	SICLCBFAUDCURR	Sicicbf Aud Current Account				AUD	Cash	BANK ACCNT	Cash/Cash Management	Not Rateable	0.00	190.93	1	0.00	1,694.86	130.28	0.00%	
31/12/2023	SICLCBF	SICLCBFBRLCURR	Sicicbf Brl Current Account				BRL	Cash	BANK ACCNT	Cash/Cash Management	Not Rateable	0.00	26,710,106.10	1	0.00	6,974,017.28	5,498,621.97	0.30%	
31/12/2023	SICLCBF	SICLCBFCHECURR	Sicicbf Chf Current Account				CHF	Cash	BANK ACCNT	Cash/Cash Management	Not Rateable	0.00	38,553.77	1	0.00	49,332.27	45,807.37	0.00%	
31/12/2023	SICLCBF	SICLCBFCNHCURR	Sicicbf Cnh Current Account				CNH	Cash	BANK ACCNT	Cash/Cash Management	Not Rateable	0.00	0.04	1	0.00	-519,678.21	0.01	0.00%	
31/12/2023	SICLCBF	SICLCBFCNYCURR	Sicicbf Cny Current Account				CNY	Cash	BANK ACCNT	Cash/Cash Management	Not Rateable	0.00	311,101.20	1	0.00	1,232,312.73	43,865.26	0.00%	
31/12/2023	SICLCBF	SICLCBFCOPCURR	Sicicbf Cop Current Account				COP	Cash	BANK ACCNT	Cash/Cash Management	Not Rateable	0.00	3,058,430,480.47	1	0.00	997,828.79	789,476.12	0.04%	
31/12/2023	SICLCBF	SICLCBFCZKCURR	Sicicbf Czk Current Account				CZK	Cash	BANK ACCNT	Cash/Cash Management	Not Rateable	0.00	12,277,902.65	1	0.00	329,505.54	549,356.71	0.03%	
31/12/2023	SICLCBF	SICLCBFDKKCURR	Sicicbf Dkk Current Account				DKK	Cash	BANK ACCNT	Cash/Cash Management	Not Rateable	0.00	0	0.01	1	0.00	-20.02	0.00	0.00%
31/12/2023	SICLCBF	SICLCBFEURCURR	Sicicbf Eur Current Account				EUR	Cash	BANK ACCNT	Cash/Cash Management	Not Rateable	0.00	3,848.49	1	0.00	-722,734.41	4,251.23	0.00%	
31/12/2023	SICLCBF	SICLCBFBGPCURR	Sicicbf Gbp Current Account				GBP	Cash	BANK ACCNT	Cash/Cash Management	Not Rateable	0.00	678,907.50	1	0.00	1,622,566.43	865,471.28	0.05%	
31/12/2023	SICLCBF	SICLCBFHUFCURR	Sicicbf Huf Current Account				HUF	Cash	BANK ACCNT	Cash/Cash Management	Not Rateable	0.00	119,673,911.32	1	0.00	776,174.35	345,872.81	0.02%	
31/12/2023	SICLCBF	SICLCBFDRCURR	Sicicbf Idr Current Account				IDR	Cash	BANK ACCNT	Cash/Cash Management	Not Rateable	0.00	1,793,583,388.00	1	0.00	4,644,903.64	116,489.15	0.01%	
31/12/2023	SICLCBF	SICLCBFINRCURR	Sicicbf Inr Current Account				INR	Cash	BANK ACCNT	Cash/Cash Management	Not Rateable	0.00	1.86	1	0.00	-594,278.25	0.02	0.00%	
31/12/2023	SICLCBF	SICLCBFKRWCURR	Sicicbf Krw Current Account				KRW	Cash	BANK ACCNT	Cash/Cash Management	Not Rateable	0.00	386,240.00	1	0.00	-41,657.46	299.90	0.00%	
31/12/2023	SICLCBF	SICLCBFMXNCURR	Sicicbf Mxn Current Account				MXN	Cash	BANK ACCNT	Cash/Cash Management	Not Rateable	0.00	58.54	1	0.00	3,931,898.83	3.46	0.00%	
31/12/2023	SICLCBF	SICLCBFONUSDCURR	Sicicbf Onshore Usd Current Account				USD	Cash	BANK ACCNT	Cash/Cash Management	Not Rateable	0.00	1,232.42	1	0.00	1,232.42	1,232.42	0.00%	
31/12/2023	SICLCBF	SICLCBFPENCURR	Sicicbf Pen Current Account				PEN	Cash	BANK ACCNT	Cash/Cash Management	Not Rateable	0.00	0	0.01	1	0.00	86,206.34	0.00	0.00%
31/12/2023	SICLCBF	SICLCBFPLNCURR	Sicicbf Pln Current Account				PLN	Cash	BANK ACCNT	Cash/Cash Management	Not Rateable	0.00	34,681.27	1	0.00	-859,152.25	8,819.70	0.00%	
31/12/2023	SICLCBF	SICLCBFRONCURR	Sicicbf Ron Current Account				RON	Cash	BANK ACCNT	Cash/Cash Management	Not Rateable	0.00	76,250.17	1	0.00	766,101.31	16,930.94	0.00%	
31/12/2023	SICLCBF	SICLCBFSGDCURR	Sicicbf Sgd Current Account				SGD	Cash	BANK ACCNT	Cash/Cash Management	Not Rateable	0.00	65.37	1	0.00	991.61	49.56	0.00%	
31/12/2023	SICLCBF	SICLCBFTHBCURR	Sicicbf Thb Current Account				THB	Cash	BANK ACCNT	Cash/Cash Management	Not Rateable	0.00	1.59	1	0.00	74,209.69	0.05	0.00%	
31/12/2023	SICLCBF	SICLCBFUSDCURR	Sicicbf Usd Current Account				USD	Cash	BANK ACCNT	Cash/Cash Management	Not Rateable	0.00	22,123,170.90	1	0.00	22,123,170.90	22,123,170.90	1.22%	
31/12/2023	SICLCBF	SICLCBFZARCURR	Sicicbf Zar Current Account				ZAR	Cash	BANK ACCNT	Cash/Cash Management	Not Rateable	0.00	19,477,859.83	1	0.00	6,970,833.89	1,065,091.45	0.06%	
31/12/2023	SICLCBF	SPOT368029	Soc-Fr 04/01/2024 Buy Eur Sell Usd 1.105142				EUR	G7	FX SPOT	Cash/Cash Management	Not Rateable	0.00	73,641.60	100	0.00	0.00	81,348.19	0.00%	
31/12/2023	SICLCBF	SPOT368029	Soc-Fr 04/01/2024 Buy Eur Sell Usd 1.105142				USD	G7	FX SPOT	Cash/Cash Management	Not Rateable	0.00	-81,384.45	100	0.00	0.00	-81,384.45	0.00%	
31/12/2023	SICLCBF	FFX-O2922305	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	207,367,478.50	99.3853	0.00			

31/12/2023	SICLCBF	FFX-O2921824	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	29,200,107.30	99.4785	0.00	6,329,000.00	6,321,617.04	0.35%
31/12/2023	SICLCBF	FFX-O2921824	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	-6,329,000.00	99.0871	0.00	-6,329,000.00	-6,271,228.80	-0.35%
31/12/2023	SICLCBF	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	256,082,000.00	94.882	31,057.20	7,773,853.91	7,998,242.83	0.44%
31/12/2023	SICLCBF	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	502,168,000.00	99.772	11,289.83	15,515,753.66	14,590,747.33	0.80%
31/12/2023	SICLCBF	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	475,379,000.00	100.75	12,051.93	14,507,180.47	13,949,032.65	0.77%
31/12/2023	SICLCBF	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	343,648,000.00	105.286	11,013.64	10,094,568.31	10,539,552.36	0.58%
31/12/2023	SICLCBF	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	565,839,000.00	88.26	8,580.20	15,273,664.34	14,541,084.25	0.80%
31/12/2023	SICLCBF	THGOV0635F	Thailand Govt 1.6% 17/06/2035	TH062303F608	17-Jun-2035	1.6	THB	Thailand	GOVERNMENT	Local Currency	Baa1/BBB+	2.74	10.3001	97,117,000.00	88.835	1,486.58	3,083,755.38	2,512,002.72	0.14%
31/12/2023	SICLCBF	THGOV0642F	Thailand Govt 2% 17/06/2042	TH062303M604	17-Jun-2042	2	THB	Thailand	GOVERNMENT	Local Currency	Baa1/BBB+	3.14	14.9517	178,500,000.00	84.159	3,415.37	5,816,845.50	4,374,834.40	0.24%
31/12/2023	SICLCBF	THGOV1231F	Thailand Govt 2% 17/12/2031	TH0623X3BC03	17-Dec-2031	2	THB	Thailand	GOVERNMENT	Local Currency	Baa1/BBB+	2.67	7.2838	204,417,000.00	95.244	3,911.26	5,524,227.25	5,669,411.84	0.31%
31/12/2023	SICLCBF	THGOV0646F	Thailand Govt 2.875% 17/06/2046	TH062303G605	17-Jun-2046	2.875	THB	Thailand	GOVERNMENT	Local Currency	Baa1/BBB+	3.44	16.0865	158,642,000.00	91.224	4,363.45	4,565,023.91	4,215,612.63	0.23%
31/12/2023	SICLCBF	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	268,457,000.00	103.096	8,475.40	9,949,545.90	8,062,263.52	0.44%
31/12/2023	SICLCBF	THGOV0637F	Thailand Govt 3.39% 17/06/2037	TH0623A3H605	17-Jun-2037	3.39	THB	Thailand	GOVERNMENT	Local Currency	Baa1/BBB+	2.89	10.8346	169,643,000.00	105.598	5,501.83	5,173,986.37	5,218,352.56	0.29%
31/12/2023	SICLCBF	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	71,514,000.00	105.135	2,326.18	2,386,124.85	2,190,198.83	0.12%
31/12/2023	SICLCBF	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	126,462,000.00	96.32	4,355.46	3,973,259.16	3,548,897.83	0.20%
31/12/2023	SICLCBF	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	350,846,000.00	108.497	4,223.63	12,100,560.68	11,081,115.37	0.61%
31/12/2023	SICLCBF	TRGOV1025F	Turkey Government Bond 12.6% 01/10/2025	TRT011025T16	01-Oct-2025	12.6	TRY	Turkey	GOVERNMENT	Local Currency	B2/B	36.36	1.3124	158,594,000.00	70.8	159,857.16	3,799,354.77	3,961,731.34	0.22%
31/12/2023	SICLCBF	TRGOV1128F	Turkey Government Bond 31.08% 08/11/2028	TRT081128T15	08-Nov-2028	31.08	TRY	Turkey	GOVERNMENT	Local Currency	B2/B	26.97	2.4808	169,112,000.00	110.65	215,121.82	6,182,190.67	6,550,952.66	0.36%
31/12/2023	SICLCBF	FFX-O2921443	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	681,915,000.00	99.6292	0.00	19,293,110.77	19,769,728.77	1.09%
31/12/2023	SICLCBF	FFX-O2921443	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	-19,509,874.89	99.0871	0.00	-19,293,110.77	-19,331,788.48	-1.07%
31/12/2023	SICLCBF	FFX-O2919700	Ubs-Ch 31/01/2024 Buy Usd Sell Ron 4.716655		31-Jan-2024	0	RON	Romania	FX FWRD -O	Local Currency	Not Rateable	5.91	0.0912	-8,136,229.88	99.4612	0.00	-1,725,000.00	-1,796,872.23	-0.10%
31/12/2023	SICLCBF	FFX-O2919700	Ubs-Ch 31/01/2024 Buy Usd Sell Ron 4.716655		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0912	1,725,000.00	99.512	0.00	1,725,000.00	1,716,582.58	0.09%
31/12/2023	SICLCBF	FFX-O2919726	Ubs-Ch 31/01/2024 Buy Usd Sell Zar 18.862663		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0912	2,365,000.00	99.512	0.00	2,365,000.00	2,353,459.60	0.13%
31/12/2023	SICLCBF	FFX-O2919726	Ubs-Ch 31/01/2024 Buy Usd Sell Zar 18.862663		31-Jan-2024	0	ZAR	South Africa	FX FWRD -O	Local Currency	Not Rateable	8.66	0.0912	-44,610,198.00	99.2128	0.00	-2,365,000.00	-2,420,180.05	-0.13%
31/12/2023	SICLCBF	FFX-O2922126	Ubs-Ch 31/01/2024 Sell Usd Buy Czk 22.39912		31-Jan-2024	0	CZK	Czech Republic	FX FWRD -O	Local Currency	Not Rateable	6.75	0.0912	39,131,262.64	99.3853	0.00	1,747,000.00	1,740,109.12	0.10%
31/12/2023	SICLCBF	FFX-O2922126	Ubs-Ch 31/01/2024 Sell Usd Buy Czk 22.39912		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0912	-1,747,000.00	99.512	0.00	-1,747,000.00	-1,738,475.23	-0.10%
31/12/2023	SICLCBF	FFX-O2922131	Ubs-Ch 31/01/2024 Sell Usd Buy Ron 4.570959		31-Jan-2024	0	RON	Romania	FX FWRD -O	Local Currency	Not Rateable	5.91	0.0912	3,995,018.17	99.4612	0.00	874,000.00	882,292.82	0.05%
31/12/2023	SICLCBF	FFX-O2922131	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	-874,000.00	99.512	0.00	-874,000.00	-869,735.18	-0.05%
31/12/2023	SICLCBF	FFX-O2920135	Ubs-Ch 31/01/2024 Sell Usd Buy Ron 4.655071		31-Jan-2024	0	RON	Romania	FX FWRD -O	Local Currency	Not Rateable	5.91	0.0912	3,298,210.90	99.4612	0.00	708,520.00	728,404.15	0.04%
31/12/2023	SICLCBF	FFX-O2920135	Ubs-Ch 31/01/2024 Sell Usd Buy Ron 4.655071		31-Jan-2024	0	USD	G7	FX FWRD -O	Local Currency	Not Rateable	5.35	0.0912	-708,520.00	99.512	0.00	-708,520.00	-705,062.66	-0.04%
31/12/2023	SICLCBF	UYREP40FX	Uruguay 3.875% 02/07/2040 - Glb Inf	US917288BL51	02-Jul-2040	3.875	UYU	Uruguay	INDEX BOND	Local Currency	Baa2/BBB	3.48	12.0303	35,256,410.00	104.9429	21,682.52	823,440.07	1,216,001.84	0.07%
31/12/2023	SICLCBF	UYREP28FX	Uruguay Linker 4.375% 15/12/2028	US917288BD36	15-Dec-2028	4.375	UYU	Uruguay	INDEX BOND	Local Currency	Baa2/BBB	3.33	4.4446	29,164,007.00	104.7308	3,228.12	1,534,591.12	1,990,333.15	0.11%
31/12/2023	SICLCBF	UYUTB0924Z	Uruguay Monetary Bill 0% 06/09/2024	UYLR13568UY5	06-Sep-2024	0	UYU	Uruguay	GOVERNMENT	Local Currency	Baa2/BBB	6.63	0.654	95,516,000.00	93.641	0.00	2,220,157.02	2,291,039.36	0.13%
31/12/2023	SICLCBF	UYUTB0824Z	Uruguay Monetary Bill 0% 09/08/2024	UYLR13562UY8	09-Aug-2024	0	UYU	Uruguay	GOVERNMENT	Local Currency	Baa2/BBB	5.88	0.5826	166,434,000.00	94.3233	0.00	3,904,851.46	4,021,159.91	0.22%
31/12/2023	SICLCBF	UYUTB0524Z	Uruguay Monetary Bill 0% 31/05/2024	UYLR13546UY1	31-May-2024	0	UYU	Uruguay	GOVERNMENT	Local Currency	Baa2/BBB	4.00	0.3999	101,632,000.00	96.0687	0.00	2,428,837.98	2,500,936.12	0.14%

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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