

Summary of Composition of the Underlying Fund

BY ASSET TYPE		TOP 25 HOLDINGS	
	% of Net Asset Value		% of Net Asset Value
Government Bonds	57.5	Cash and cash equivalents	42.0
Cash and cash equivalents	42.0	Thailand Government Bond 3.88% 06-13-2019	4.0
Other	0.5	Korea Treasury Bond 1.75% 12-10-2020	4.0
Total	100.0	Government of Indonesia 7.00% 05-15-2022	3.9
REGIONAL ALLOCATION		Bank of Thailand Bond 1.49% 08-28-2019 Series 2	3.9
Latin America	28.0	Republic of Colombia 7.00% 05-04-2022 Series B	3.1
Pacific ex Japan	27.8	Mexico Cetes 0% 07-19-2018 Series BI	3.1
Middle East and Africa	1.7	Korea Treasury Bond 1.75% 06-10-2020	3.0
Canada	0.5	Mexico Cetes 0% 10-11-2018 Series BI	3.0
Cash and cash equivalents	42.0	Government of Mexico 6.50% 06-10-2021	2.8
	100.0	Government of Indonesia 7.88% 04-15-2019	2.8
FIXED INCOME BY CREDIT RATING		Federative Republic of Brazil 0% 07-01-2021 Series LTN	2.7
AA	9.3	Government of Indonesia 7.00% 05-15-2027	2.6
A	11.0	Federative Republic of Brazil 10.00% 01-01-2023	2.4
BBB	18.7	Korea Monetary Stabilization Bond 2.06% 12-02-2019	2.4
less than BBB	14.6	Republic of Colombia 10.00% 07-24-2024 Series B	2.2
Unrated	3.9	Brazil Notas do Tesouro Nacional 10.00% 01-01-2027	2.2
	57.5	Interest Rate SWAP 12-21-2027	1.9
CURRENCY EXPOSURE		Federative Republic of Brazil 0% 01-01-2022	1.4
United States dollars	25.5	Thailand Government Bond 5.50% 08-13-2019	1.3
Mexican peso	20.5	Ghana Government Bond 16.50% 03-22-2021 Series 3Y	1.1
Brazilian real	11.1	Argentine Bonos del Tesoro 16.00% 10-17-2023	0.9
Indian rupee	10.5	Argentine Bonos del Tesoro 15.50% 10-17-2026	0.9
Indonesian rupiah	9.3	Mexico Cetes 0% 09-13-2018 Series BI	0.8
Thailand baht	9.2	Letras del Banco Central de la Republic Argentina 0% 09-19-2018	0.6
Colombian peso	5.4		99.0
Argentina peso	4.1		
Philippine peso	2.0		
Ghana cedi	1.7		
Canadian dollars	0.5		
South Korean won	0.4		
	100.0	Total Net Asset Value (\$000)	140,119

The investments and percentages may have changed by the time you purchased securities of this Fund. The Summary of Investment Portfolio is made available quarterly, 60 days after quarter-end, except for March 31, which is the fiscal year-end for the Fund, when it is available after 90 days.