Summary of Composition of the Underlying Fund

BY ASSET TYPE	% of Net Asset Value
Government Bonds	49.4
Cash and cash equivalents	46.3
Other	4.3
Total	**100.0**

REGIONAL ALLOCATION	
Latin America	25.0
Pacific ex Japan	22.8
Canada	4.3
Middle East and Africa	1.6
Cash and cash equivalents	46.3
	100.0

FIXED INCOME BY CREDIT RATING	
AA	7.8
A	2.1
BBB	25.8
less than BBB	13.7
	49.4

CURRENCY EXPOSURE	
Canadian dollars	51.3
South Korean won	7.8
Mexican peso	7.7
Thailand baht	7.6
Indonesian rupiah	7.5
Brazilian real	7.3
Colombian peso	5.2
Argentina peso	3.8
Philippine peso	2.2
United States dollars	(0.3)
	100.0

TOP 25 HOLDINGS	% of Net Asset Value
Cash and cash equivalents	46.3
Korea Treasury Bond 1.75% 12-10-2020	4.3
Bank of Thailand Bond 1.49% 08-28-2019 Series 2	3.6
Brazil Notas do Tesouro Nacional 10.00% 01-01-2027	3.5
Korea Treasury Bond 1.75% 06-10-2020	3.2
Republic of Colombia 7.00% 05-04-2022 Series B	3.0
Government of Mexico 6.50% 06-10-2021	3.0
Government of Indonesia 7.88% 04-15-2019	3.0
Federative Republic of Brazil 10.00% 01-01-2023	2.8
Government of Indonesia 7.00% 05-15-2027	2.7
Republic of Colombia 10.00% 07-24-2024 Series B	2.1
Thailand Government Bond 3.88% 06-13-2019	2.1
Government of Indonesia 7.00% 05-15-2022	1.8
Government of Mexico 0% 09-12-2019	1.5
Thailand Government Bond 5.50% 08-13-2019	1.4
Republic of Argentina 0% 09-30-2019	1.3
Ghana Government Bond 16.50% 03-22-2021 Series 3Y	1.2
Federative Republic of Brazil 0% 01-01-2022	1.1
Mexico Cetes 0% 07-18-2019 Series BI	1.0
Mexico Cetes 0% 05-23-2019 Series BI	1.0
Argentine Bonos del Tesoro 16.00% 10-17-2023	0.7
Mexico Cetes 0% 03-28-2019 Series BI	0.7
Argentine Bonos del Tesoro 15.50% 10-17-2026	0.6
Republic of Argentina 0% 10-31-2019	0.5
Mexico Cetes 0% 07-04-2019 Series BI	0.5
	92.9

Total Net Asset Value ($000)	**135,760**

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.