

Summary of Composition of the Underlying Fund

BY ASSET TYPE	% of Net Asset Value	TOP 25 HOLDINGS	% of Net Asset Value
Government Bonds	45.2	Cash and cash equivalents	54.8
Cash and cash equivalents	54.8	Thailand Government Bond 3.88% 06-13-2019	5.1
Total	100.0	Federative Republic of Brazil 0% 07-01-2021 Series LTN	5.1
		Government of Indonesia 7.00% 05-15-2027	5.0
		Federative Republic of Brazil 10.00% 01-01-2023	4.9
		Government of Indonesia 7.00% 05-15-2022	4.9
REGIONAL ALLOCATION		Mexico Cetes 0% 10-11-2018 Series BI	4.7
Latin America	29.4	Government of Mexico 6.50% 06-10-2021 Series M	4.6
Pacific ex Japan	15.0	Republic of Colombia 10.00% 07-24-2024 Series B	3.7
Middle East and Africa	0.7	Republic of Colombia 7.00% 05-04-2022 Series B	1.9
Canada	0.1	Argentine Bonos del Tesoro 16.00% 10-17-2023	1.5
Cash and cash equivalents	54.8	Argentine Bonos del Tesoro 18.20% 10-03-2021	1.5
	100.0	Argentine Bonos del Tesoro 15.50% 10-17-2026	1.5
		Ghana Government Bond 17.60% 11-28-2022 Series 5YR	0.4
FIXED INCOME BY CREDIT RATING		Ghana Government Bond 18.25% 07-25-2022 Series 5Y	0.2
A	9.9	Ghana Government Bond 24.50% 10-22-2018 Series 3YR	0.2
BBB	15.5		
less than BBB	9.4		
Unrated	10.4		
	45.2		100.0
CURRENCY EXPOSURE			
Canadian dollars	26.9		
Mexican peso	21.3		
Brazilian real	12.8		
Indian rupee	10.1		
Indonesian rupiah	9.9		
United States dollars	8.8		
Colombian peso	5.6		
Argentina peso	4.5		
	100.0	Total Net Asset Value (\$000)	81,592

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.