

Summary of Composition of the Underlying Fund

BY ASSET TYPE	% of Net Asset Value	TOP 25 HOLDINGS	% of Net Asset Value
Government Bonds	57.9	Cash and cash equivalents	42.3
Cash and cash equivalents	42.3	Government of Indonesia 7.00% 05-15-2022	4.8
Other	(0.2)	Government of Korea 1.38% 09-10-2024	4.4
Total	100.0	Government of Mexico 6.50% 06-09-2022	4.4
		Government of Korea 2.25% 09-10-2023	4.3
		Government of Brazil 0% 07-01-2024	3.3
		Government of Norway 2.00% 05-24-2023	3.0
		Government of Norway 3.00% 03-14-2024	3.0
		Government of Indonesia 6.50% 06-15-2025	2.7
		Argentine Treasury Boncer 1.20% 03-18-2022	2.5
		Mexican Bonos 8.00% 12-07-2023	2.3
		Argentine Treasury Boncer 1.40% 03-25-2023	2.1
		Government of Japan Treasury Bill 0% 11-09-2021	2.0
		Government of Colombia 7.00% 05-04-2022	2.0
		Argentine Treasury Boncer 1.50% 03-25-24	1.8
		Government of Indonesia 5.50% 04-15-2026	1.7
		Government of Mexico 0% 06-02-2022	1.6
		Government of Singapore 0.00% 08-24-2021	1.4
		Government of Ghana 17.60% 02-20-2023	1.4
		Government of Colombia 10.00% 07-24-2024	1.1
		Government of Norway 1.75% 03-13-2025 Series 477	1.0
		Government of Japan Treasury Bill 0% 12-10-2021	0.9
		Government of Norway 1.50% 02-19-2026	0.7
		Government of Mexico 7.25% 12-09-2021	0.6
		Ghana Government Bond 17.60% 11-28-2022 Series 5YR	0.5
			95.8
		Total Net Asset Value (\$000)	44,783

EFFECTIVE REGIONAL ALLOCATION

Latin America	25.2
Pacific ex Japan	19.6
Europe ex U.K.	7.7
Japan	2.8
Middle East and Africa	2.4
Cash and cash equivalents	42.3
Total	100.0

FIXED INCOME BY CREDIT RATING

AAA	12.3
AA	8.7
BBB	22.2
less than BBB	14.7
Total	57.9

CURRENCY EXPOSURE

South Korean won	13.6
Chinese yuan	11.2
Japanese yen	9.9
Indonesian rupiah	9.4
Norwegian krona	9.3
Indian rupee	8.8
Argentina peso	7.6
Swedish krona	7.2
Canadian dollar	6.4
Brazilian real	4.7
Singapore dollars	4.7
Colombian peso	4.0
Other	3.2
Total	100.0

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.