

Summary of Composition of the Underlying Fund

BY ASSET TYPE	% of Net Asset Value	TOP 25 HOLDINGS	% of Net Asset Value
Government Bonds	45.3	Cash and cash equivalents	56.2
Cash and cash equivalents	56.2	Government of Korea 1.38% 12-10-2029	9.4
Other	(1.5)	Government of Indonesia 7.00% 05-15-2022	4.1
Total	100.0	Government of Mexico 6.50% 06-09-2022	3.4
		Government of Mexico 6.50% 06-10-2021	3.0
		Government of Norway 2.00% 05-24-2023	3.0
		Norwegian Government 3.75% 05-25-2021	2.9
		Government of Norway 3.00% 03-14-2024	2.3
		Mexican Bonos 8.00% 12-07-2023	1.8
		Argentine Treasury Boncer 1.20% 03-18-2022	1.7
		Government of Colombia 7.00% 05-04-2022	1.7
		Argentine Treasury Boncer 1.40% 03-25-2023	1.2
		Argentine Treasury Boncer 1.50% 03-25-24	1.1
		Government of Brazil 0% 01-01-2022	1.0
		Ghana Government Bond 16.50% 03-22-2021 Series 3Y	1.0
		Government of Colombia 10.00% 07-24-2024	1.0
		Government of Indonesia 6.50% 06-15-2025	0.8
		Government of Norway 1.75% 03-13-2025 Series 477	0.8
		Brazil Notas do Tesouro Nacional 10.00% 01-01-2021 Series F	0.6
		Government of Norway 1.50% 02-19-2026	0.5
		Government of Mexico 7.25% 12-09-2021	0.4
		Ghana Government Bond 17.60% 11-28-2022 Series 5YR	0.4
		Government of Mexico 0% 02-25-2021	0.3
		Government of Argentina 1.10% 04-17-2021	0.3
		Government of Argentina 0.00% 05-21-2021	0.2
			99.1
		Total Net Asset Value (\$000)	61,502
EFFECTIVE REGIONAL ALLOCATION			
Latin America	18.4		
Pacific ex Japan	14.5		
Europe ex U.K.	9.4		
Middle East and Africa	1.8		
Canada	(0.3)		
Cash and cash equivalents	56.2		
	100.0		
FIXED INCOME BY CREDIT RATING			
AAA	9.4		
AA	9.4		
BBB	16.8		
less than BBB	9.7		
	45.3		
CURRENCY EXPOSURE			
Japanese yen	44.1		
Norwegian krona	9.4		
South Korean won	9.4		
Swedish krona	6.4		
United States dollars	5.9		
Indonesian rupiah	5.1		
Indian rupee	5.0		
Argentina peso	5.0		
Chinese yuan	4.5		
Colombian peso	2.7		
Canadian dollar	1.3		
Other	1.0		
	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.