Form N-Q October 24, 2014

# **UNITED STATES**

#### SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

# **FORM N-Q**

# QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED

#### MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number 811-21337

# Western Asset Global High Income Fund Inc.

(Exact name of registrant as specified in charter)

620 Eighth Avenue, 49th Floor, New York, NY 10018

(Address of principal executive offices) (Zip code)

Robert I. Frenkel, Esq.

Legg Mason & Co., LLC

100 First Stamford Place

Stamford, CT 06902

(Name and address of agent for service)

Registrant s telephone number, including area code: 1-(888) 721-0102

Date of fiscal year end: May 31

Date of reporting period: August 31, 2014

# ITEM 1. SCHEDULE OF INVESTMENTS.

FORM N-Q

AUGUST 31, 2014

### Schedule of investments (unaudited)

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
CORPORATE BONDS & NOTES - 99.6% CONSUMER DISCRETIONARY - 15.7%				
Auto Components - 0.4%			FUD	±(1)
Europear Groupe SA, Senior Notes	11.500%	5/15/17	200,000 <sup>EUR</sup>	\$ 303,785 <sup>(a)</sup>
Europear Groupe SA, Senior Notes	9.375%	4/15/18	1,075,000 <sup>EUR</sup>	1,504,422 <sup>(a)</sup>
Total Auto Components				1,808,207
Automobiles - 0.2%				
Chrysler Group LLC/CG CoIssuer Inc., Secured Notes	8.250%	6/15/21	690,000	774,525 <sup>(b)</sup>
Diversified Consumer Services - 0.6%				
Ceridian LLC/Comdata Inc., Senior Notes	8.125%	11/15/17	620,000	629,920 <sup>(a)</sup>
Co-operative Group Holdings 2011 Ltd., Senior Notes	6.875%	7/8/20	$100,000^{\text{GBP}}$	178,259 <sup>(c)</sup>
Co-operative Group Holdings 2011 Ltd., Senior Notes	7.500%	7/8/26	$260,000^{\text{GBP}}$	465,091
Service Corp. International, Senior Notes	7.625%	10/1/18	185,000	214,137 <sup>(b)</sup>
Service Corp. International, Senior Notes	7.500%	4/1/27	480,000	531,600 <sup>(b)</sup>
StoneMor Partners LP/Cornerstone Family Services of WV, Senior				
Notes	7.875%	6/1/21	500,000	530,000 <sup>(a)</sup>
Total Diversified Consumer Services				2,549,007
Hotels, Restaurants & Leisure - 4.0%				
24 Hour Holdings III LLC, Senior Notes	8.000%	6/1/22	510,000	497,250 <sup>(a)</sup>
Bossier Casino Venture Holdco Inc.	11.000%	2/9/18	207,515	$203,108^{(a)(d)(e)}$
Bossier Casino Venture Holdco Inc., Senior Secured Bonds	14.000%	2/9/18	840,746	812,323 <sup>(a)(d)(e)(f)</sup>
Boyd Gaming Corp., Senior Notes	9.125%	12/1/18	410,000	433,575 <sup>(b)</sup>
Burger King Capital Holdings LLC/Burger King Capital Finance				
Inc., Senior Notes, Step Bond	0.000%	4/15/19	230,000	215,050 <sup>(a)</sup>
Caesars Entertainment Operating Co. Inc., Senior Secured Notes	11.250%	6/1/17	770,000	637,175 <sup>(b)</sup>
Caesars Entertainment Operating Co. Inc., Senior Secured Notes	9.000%	2/15/20	3,070,000	2,477,106
Caesars Entertainment Resort Properties LLC, Secured Notes	11.000%	10/1/21	260,000	264,875 <sup>(a)</sup>
Carlson Travel Holdings Inc., Senior Notes	7.500%	8/15/19	270,000	278,100 <sup>(a)(f)</sup>
Carrols Restaurant Group Inc., Senior Secured Notes	11.250%	5/15/18	770,000	847,000 <sup>(b)</sup>
CCM Merger Inc., Senior Notes	9.125%	5/1/19	940,000	1,005,800 <sup>(a)</sup>
CEC Entertainment Inc., Senior Notes	8.000%	2/15/22	400,000	408,000 <sup>(a)</sup>
Choctaw Resort Development Enterprise, Senior Notes	7.250%	11/15/19	503,000	501,743 <sup>(a)</sup>
Downstream Development Quapaw, Senior Secured Notes	10.500%	7/1/19	700,000	$745,500^{(a)(b)}$
Enterprise Inns PLC, Senior Secured Bonds	6.500%	12/6/18	1,095,000 <sup>GBP</sup>	1,950,387
Greektown Holdings LLC/Greektown Mothership Corp., Senior				
Secured Notes	8.875%	3/15/19	430,000	442,900 <sup>(a)</sup>
Landry s Holdings II Inc., Senior Notes	10.250%	1/1/18	420,000	439,950 <sup>(a)</sup>
Landry s Inc., Senior Notes	9.375%	5/1/20	1,934,000	2,088,720 <sup>(a)</sup>
Mohegan Tribal Gaming Authority, Senior Notes	9.750%	9/1/21	270,000	291,600
Paris Las Vegas Holding LLC/Harrah s Las Vegas LLC/Flamingo				
Las Vegas Holding LLC, Senior Secured Notes	8.000%	10/1/20	890,000	887,775 <sup>(a)</sup>
	9.500%	6/15/19	141,000	152,280 <sup>(a)</sup>

Rivers Pittsburgh Borrower LP/Rivers Pittsburgh Finance Corp., Senior Secured Notes				
Seven Seas Cruises S de RL LLC, Senior Secured Notes	9.125%	5/15/19	1,070,000	1,160,950
Total Hotels, Restaurants & Leisure				16,741,167
Household Durables - 1.0%				
Century Intermediate Holding Co. 2, Senior Notes	9.750%	2/15/19	1,020,000	1,091,400 <sup>(a)(b)(f)</sup>
Standard Pacific Corp., Senior Notes	6.250%	12/15/21	690,000	734,850

### Schedule of investments (unaudited) (cont d)

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
Household Durables - (continued)	KATE	DATE	AMOUNT	VALUE
William Lyon Homes Inc., Senior Notes	8.500%	11/15/20	830,000	\$ 921,300 <sup>(b)</sup>
William Lyon Homes PNW Finance Corp., Senior Notes	7.000%	8/15/22	630,000	650,475 <sup>(a)</sup>
Woodside Homes Co. LLC/Woodside Homes Finance Inc., Senior	7.000 /6	0/13/22	050,000	030,473
Notes	6.750%	12/15/21	940,000	951,750 <sup>(a)(b)</sup>
Notes	0.730%	12/13/21	940,000	951,750
Total Household Durables				4,349,775
Media - 6.6%				
Altice SA, Senior Secured Notes	7.750%	5/15/22	1,300,000	1,384,500 <sup>(a)</sup>
Carmike Cinemas Inc., Secured Notes	7.375%	5/15/19	290,000	313,563
CCO Holdings LLC/CCO Holdings Capital Corp., Senior Notes	8.125%	4/30/20	3,990,000	4,289,250 <sup>(b)</sup>
CCO Holdings LLC/CCO Holdings Capital Corp., Senior Notes	7.375%	6/1/20	260,000	281,450
Cerved Group SpA, Senior Secured Notes	6.375%	1/15/20	$100,000^{EUR}$	140,921 <sup>(a)</sup>
Cerved Group SpA, Senior Subordinated Notes	8.000%	1/15/21	$150,000^{\text{EUR}}$	218,970 <sup>(a)</sup>
Clear Channel Worldwide Holdings Inc., Senior Notes	6.500%	11/15/22	250,000	267,500
Clear Channel Worldwide Holdings Inc., Senior Subordinated Notes	7.625%	3/15/20	70,000	75,075
CSC Holdings Inc., Senior Debentures	7.875%	2/15/18	1,500,000	1,719,375 <sup>(b)</sup>
DISH DBS Corp., Senior Notes	7.875%	9/1/19	920,000	1,069,500 <sup>(b)</sup>
DISH DBS Corp., Senior Notes	6.750%	6/1/21	190,000	213,028
Gibson Brands Inc., Senior Secured Notes	8.875%	8/1/18	710,000	720,650 <sup>(a)</sup>
Grupo Televisa SAB, Senior Bonds	6.625%	1/15/40	20,000	25,000
iHeartCommunications Inc., Senior Notes	10.000%	1/15/18	580,000	543,025
MDC Partners Inc., Senior Notes	6.750%	4/1/20	500,000	525,000 <sup>(a)</sup>
Myriad International Holdings BV, Senior Notes	6.000%	7/18/20	330,000	363,066 <sup>(a)</sup>
Nara Cable Funding Ltd., Senior Secured Notes	8.875%	12/1/18	$1,500,000^{\text{EUR}}$	2,092,689 <sup>(c)</sup>
New Cotai LLC/New Cotai Capital Corp., Senior Secured Notes	10.625%	5/1/19	925,272	1,082,568 <sup>(a)(f)</sup>
Numericable Group SA, Senior Secured Bonds	6.000%	5/15/22	1,210,000	1,247,812 <sup>(a)</sup>
Ono Finance II PLC, Senior Bonds	10.875%	7/15/19	1,195,000	1,298,009 <sup>(a)</sup>
Polish Television Holding BV, Senior Secured Bonds	11.000%	1/15/21	200,000 <sup>EUR</sup>	316,136 <sup>(a)(f)</sup>
Time Warner Cable Inc., Senior Notes	8.750%	2/14/19	922,000	1,175,979 <sup>(b)</sup>
Time Warner Cable Inc., Senior Notes	8.250%	4/1/19	352,000	443,263
TVN Finance Corp. III AB, Senior Bonds	7.375%	12/15/20	$231,000^{EUR}$	337,669 <sup>(a)</sup>
TVN Finance Corp. III AB, Senior Notes	7.875%	11/15/18	180,000 <sup>EUR</sup>	248,041 <sup>(a)</sup>
UBM PLC, Notes	5.750%	11/3/20	1,500,000	1,614,546 <sup>(a)(b)</sup>
Univision Communications Inc., Senior Notes	8.500%	5/15/21	710,000	781,000 <sup>(a)</sup>
Univision Communications Inc., Senior Secured Notes	6.875%	5/15/19	840,000	892,500 <sup>(a)(b)</sup>
Univision Communications Inc., Senior Secured Notes	7.875%	11/1/20	300,000	328,500 <sup>(a)(b)</sup>
Univision Communications Inc., Senior Secured Notes	6.750%	9/15/22	81,000	89,303 <sup>(a)</sup>
UPCB Finance II Ltd., Senior Notes	6.375%	7/1/20	$750,000^{EUR}$	1,046,827 <sup>(c)</sup>
Virgin Media Finance PLC, Senior Notes	6.375%	4/15/23	1,510,000	1,615,700 <sup>(a)(b)</sup>
WMG Acquisition Corp., Senior Notes	6.750%	4/15/22	840,000	835,800 <sup>(a)</sup>
Total Media				27,596,215
Multiline Retail - 0.2%				
Neiman Marcus Group LLC, Senior Notes	8.000%	10/15/21	500,000	541,875 <sup>(a)</sup>
Neiman Marcus Group LLC, Senior Secured Notes	7.125%	6/1/28	180,000	182,700 <sup>(b)</sup>
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Total Multiline Retail				724,575
Specialty Retail - 2.4%				
AA Bond Co., Ltd., Secured Notes	9.500%	7/31/19	$260,000^{\text{GBP}}$	481,170 <sup>(a)</sup>
American Greetings Corp., Senior Notes	7.375%	12/1/21	700,000	747,250 <sup>(b)</sup>
Edcon Holdings Pty Ltd., Senior Secured Subordinated Bonds	13.375%	6/30/19	$210,000^{EUR}$	208,327 <sup>(a)</sup>
Edcon Pty Ltd., Senior Secured Notes	9.500%	3/1/18	$1,825,000^{EUR}$	2,260,076 <sup>(a)</sup>
Edcon Pty Ltd., Senior Secured Notes	9.500%	3/1/18	$1,000,000^{\text{EUR}}$	1,238,398 <sup>(c)</sup>

### Schedule of investments (unaudited) (cont d)

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
Specialty Retail - (continued)				
Gap Inc., Senior Notes	5.950%	4/12/21	1,750,000	\$ 2,031,062 <sup>(b)</sup>
Guitar Center Inc., Senior Bonds	9.625%	4/15/20	1,830,000	1,537,200 <sup>(a)</sup>
Hot Topic Inc., Senior Secured Notes	9.250%	6/15/21	430,000	473,000 <sup>(a)</sup>
New Academy Finance Co. LLC/New Academy Finance Corp., Senior				
Notes	8.000%	6/15/18	150,000	153,000 <sup>(a)(f)</sup>
Spencer Spirit Holdings Inc., Senior Notes	9.000%	5/1/18	925,000	941,187 <sup>(a)(f)</sup>
Total Specialty Retail				10,070,670
Textiles, Apparel & Luxury Goods - 0.3%				
Chinos Intermediate Holdings A Inc., Senior Notes	7.750%	5/1/19	570,000	558,600 <sup>(a)(f)</sup>
Empire Today LLC/Empire Today Finance Corp., Senior Secured Notes	11.375%	2/1/17	650,000	661,375 <sup>(a)(b)</sup>
Total Textiles, Apparel & Luxury Goods				1,219,975
TOTAL CONSUMER DISCRETIONARY				65,834,116
CONSUMER STAPLES - 3.3%				
Beverages - 0.3%				
Carolina Beverage Group LLC/Carolina Beverage Group Finance Inc.,				
Secured Notes	10.625%	8/1/18	600,000	$615,000^{(a)}$
Crestview DS Merger Subordinated II Inc., Secured Notes	10.000%	9/1/21	630,000	715,050
Total Beverages				1,330,050
Food & Staples Retailing - 0.2%				
Beverages & More Inc., Senior Secured Notes	10.000%	11/15/18	850,000	814,937 <sup>(a)</sup>
Food Products - 2.3%				
Alicorp SAA, Senior Notes	3.875%	3/20/23	320,000	316,064 <sup>(a)</sup>
BRF SA, Senior Notes	4.750%	5/22/24	951,000	962,887 <sup>(a)</sup>
Chiquita Brands International Inc./Chiquita Brands LLC, Senior Secured				
Notes	7.875%	2/1/21	930,000	1,020,675 <sup>(b)</sup>
Dole Food Co. Inc., Senior Secured Notes	7.250%	5/1/19	820,000	827,175 <sup>(a)</sup>
Hearthside Group Holdings LLC/Hearthside Finance Co., Senior Notes	6.500%	5/1/22	780,000	781,950 <sup>(a)</sup>
JBS Investment GmbH, Senior Notes	7.250%	4/3/24	480,000	505,200 <sup>(a)</sup>
Marfrig Holding Europe BV, Senior Notes	8.375%	5/9/18	440,000	469,700 <sup>(c)</sup>
Marfrig Holding Europe BV, Senior Notes	6.875%	6/24/19	610,000	622,017 <sup>(a)</sup>
Marfrig Overseas Ltd., Senior Notes	9.500%	5/4/20	420,000	454,650 <sup>(a)</sup>
Simmons Foods Inc., Senior Secured Notes	10.500%	11/1/17	1,300,000	1,387,750 <sup>(a)</sup>
Virgolino de Oliveira Finance SA, Senior Secured Notes  Wells Enterprises Inc. Senior Secured Notes	10.875%	1/13/20	1,990,000	1,915,375 <sup>(a)(b)</sup> 310,060 <sup>(a)</sup>
Wells Enterprises Inc., Senior Secured Notes	6.750%	2/1/20	296,000	310,060(**)
Total Food Products				9,573,503
Household Products - 0.1%				
Spectrum Brands Inc., Senior Notes	6.625%	11/15/22	350,000	380,188

Media - 0.1% SiTV LLC/SiTV Finance Inc., Senior Secured Notes	10.375%	7/1/19	170,000	171,275 <sup>(a)</sup>
Personal Products - 0.1% Hypermarcas SA, Notes	6.500%	4/20/21	480,000	522,720 <sup>(a)(b)</sup>
<b>Tobacco - 0.2%</b> Alliance One International Inc., Secured Notes	9.875%	7/15/21	790,000	793,950
TOTAL CONSUMER STAPLES				13,586,623
ENERGY - 16.2% Energy Equipment & Services - 1.7%				
	6.500%	2/1/20	420,000	447,300 <sup>(b)</sup>
Energy Equipment & Services - 1.7%	6.500% 10.250%	2/1/20 4/1/19	420,000 490,000	447,300 <sup>(b)</sup> 534,100 <sup>(a)</sup>
Energy Equipment & Services - 1.7% Atwood Oceanics Inc., Senior Notes	0.000	_, _, _ ,	- ,	,
Energy Equipment & Services - 1.7% Atwood Oceanics Inc., Senior Notes Hercules Offshore Inc., Senior Notes	10.250%	4/1/19	490,000	534,100 <sup>(a)</sup>

### Schedule of investments (unaudited) (cont d)

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
Energy Equipment & Services - (continued)				
Offshore Drilling Holding SA, Senior Secured Notes	8.375%	9/20/20	500,000	\$ 545,000 <sup>(a)</sup>
Parker Drilling Co., Senior Notes	6.750%	7/15/22	660,000	688,050 <sup>(a)</sup>
Petroleum Geo-Services ASA, Senior Notes	7.375%	12/15/18	570,000	604,200 <sup>(a)(b)</sup>
SESI LLC, Senior Notes	7.125%	12/15/21	780,000	883,350
Sierra Hamilton LLC/Sierra Hamilton Finance Inc., Senior Secured Notes	12.250%	12/15/18	730,000	761,938 <sup>(a)</sup>
TMK OAO Via TMK Capital SA, Senior Notes	6.750%	4/3/20	460,000	418,025 <sup>(a)</sup>
Total Energy Equipment & Services				7,130,513
Oil, Gas & Consumable Fuels - 14.5%				
Afren PLC, Senior Secured Notes	6.625%	12/9/20	1,970,000	1,886,669 <sup>(a)</sup>
Anadarko Petroleum Corp., Senior Notes	6.450%	9/15/36	50,000	64,339
Apache Corp., Senior Notes	6.000%	1/15/37	280,000	345,480 <sup>(b)</sup>
Arch Coal Inc., Senior Notes	7.000%	6/15/19	1,010,000	723,412
Calumet Specialty Products Partners LP/Calumet Finance Corp., Senior				
Notes	9.625%	8/1/20	430,000	488,050
Calumet Specialty Products Partners LP/Calumet Finance Corp., Senior				
Notes	6.500%	4/15/21	200,000	200,500 <sup>(a)</sup>
Calumet Specialty Products Partners LP/Calumet Finance Corp., Senior				
Notes	7.625%	1/15/22	520,000	546,000
Carrizo Oil & Gas Inc., Senior Notes	7.500%	9/15/20	620,000	666,500
Chesapeake Energy Corp., Senior Notes	6.875%	11/15/20	840,000	978,600 <sup>(b)</sup>
Chesapeake Energy Corp., Senior Notes	6.125%	2/15/21	730,000	830,375 <sup>(b)</sup>
Colorado Interstate Gas Co., Senior Notes	6.800%	11/15/15	160,000	171,271 <sup>(b)</sup>
Comstock Resources Inc., Senior Notes	9.500%	6/15/20	600,000	678,000 <sup>(b)</sup>
CONSOL Energy Inc., Senior Notes	8.250%	4/1/20	790,000	844,312
Corral Petroleum Holdings AB, Senior Notes	15.000%	12/31/17	633,019	559,035 <sup>(a)(f)</sup>
Devon Energy Corp., Debentures	7.950%	4/15/32	230,000	333,187 <sup>(b)</sup>
Dolphin Energy Ltd., Senior Secured Bonds	5.888%	6/15/19	808,925	902,963 <sup>(c)</sup>
Ecopetrol SA, Senior Notes	7.625%	7/23/19	900,000	1,100,880 <sup>(b)</sup>
Ecopetrol SA, Senior Notes	5.875%	9/18/23	227,000	260,483
Ecopetrol SA, Senior Notes	5.875%	5/28/45	260,000	281,700
EDC Finance Ltd., Senior Notes	4.875%	4/17/20	900,000	822,375 <sup>(a)</sup>
El Paso Corp., Medium-Term Notes	7.750%	1/15/32	1,260,000	1,584,450 <sup>(b)</sup>
El Paso Natural Gas Co., Bonds	8.375%	6/15/32	70,000	96,145
Enterprise Products Operating LLC, Senior Bonds	6.300%	9/15/17	550,000	629,269 <sup>(b)</sup>
EXCO Resources Inc., Senior Notes	8.500%	4/15/22	510,000	519,537
GeoPark Latin America Ltd. Agencia en Chile, Senior Secured Notes	7.500%	2/11/20	420,000	457,800 <sup>(a)</sup>
Globe Luxembourg SCA, Senior Secured Notes	9.625%	5/1/18	970,000	1,071,850 <sup>(a)</sup>
GNL Quintero SA, Senior Notes	4.634%	7/31/29	644,000	661,043 <sup>(a)</sup>
Halcon Resources Corp., Senior Notes	9.750%	7/15/20	490,000	530,425
Halcon Resources Corp., Senior Notes	8.875%	5/15/21	1,110,000	1,173,825
Kerr-McGee Corp., Notes	6.950%	7/1/24	920,000	1,179,279 <sup>(b)</sup>
Kodiak Oil & Gas Corp., Senior Notes	8.125%	12/1/19	770,000	850,850
Lonestar Resources America Inc., Senior Notes	8.750%	4/15/19	290,000	295,800 <sup>(a)</sup>
LUKOIL International Finance BV, Bonds	6.356%	6/7/17	1,542,000	1,622,955 <sup>(a)(b)</sup>
LUKOIL International Finance BV, Bonds	6.656%	6/7/22	496,000	510,880 <sup>(c)</sup>
DOTOTE International Finance D 1, Donus	0.03070	0/1/22	770,000	310,000

Magnum Hunter Resources Corp., Senior Notes	9.750%	5/15/20	1,240,000	1,357,800
MarkWest Energy Partners LP/MarkWest Energy Finance Corp., Senior				
Notes	6.500%	8/15/21	143,000	153,010
Milagro Oil & Gas Inc., Secured Notes	10.500%	5/15/16	900,000	720,000 <sup>(g)</sup>
Murray Energy Corp., Senior Secured Notes	9.500%	12/5/20	550,000	607,750 <sup>(a)</sup>
Murray Energy Corp., Senior Secured Notes	8.625%	6/15/21	490,000	521,850 <sup>(a)</sup>
Natural Resource Partners LP/Natural Resource Partners Finance Corp.,				
Senior Notes	9.125%	10/1/18	600,000	631,500
New Gulf Resources LLC/NGR Finance Corp., Senior Secured Notes	11.750%	5/15/19	780,000	804,375
Oleoducto Central SA, Senior Notes	4.000%	5/7/21	480,000	486,960 <sup>(a)</sup>
Pacific Rubiales Energy Corp., Senior Notes	5.375%	1/26/19	870,000	906,975 <sup>(a)</sup>
Pacific Rubiales Energy Corp., Senior Notes	7.250%	12/12/21	780,000	869,700 <sup>(c)</sup>
Pacific Rubiales Energy Corp., Senior Notes	5.125%	3/28/23	900,000	913,500 <sup>(a)</sup>
Pan American Energy LLC, Senior Notes	7.875%	5/7/21	382,000	402,055 <sup>(c)</sup>
Pan American Energy LLC, Senior Notes	7.875%	5/7/21	283,000	297,857 <sup>(a)</sup>

### Schedule of investments (unaudited) (cont d)

Oil, Gas & Consumable Fuels - (continued)           Pernex Project Funding Master Trust, Senior Bonds         6.625%         6/15/35         3,387,000         \$ 4,191,412%           Petrobras International Finance Co., Senior Notes         6.875%         1/27/21         410,000         4,34,313%           Petrolosa Mexicanos, Notes         8.000%         5/37/9         1,650,000         2,050,125%           Petrolosa Mexicanos, Notes         6.375%         1/22/12         970,000         1,006,100%           Petroleso Mexicanos, Senior Notes         5,500%         6/27/44         1,202,000         1,006,100%           Petroleso Mexicanos, Senior Notes         5,500%         6/27/44         1,202,000         1,006,100%           Petroleso Mexicanos, Senior Notes         5,500%         8/14/19         870,000         1,006,100%           Petroleso Mexicanos, Senior Notes         5,250%         8/12/19         1,485,000         1,008,002/10%           Petroleso Mexicanos, Senior Notes         8,625%         10/15/19         1,485,000         1,309,495/10           Petroleso Mexicanos, Senior Notes         8,625%         10/15/19         1,485,000         1,002,895/10           Petroleso Mexicanos, Senior Notes         5,250%         8/12/19         1,485,000         1,688,002/10	SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
Petrobas International Finance Co., Senior Notes					
Petroless International Finance Co., Senior Notes   6.875%   1/20/40   1,620,000   2,050,125%     Petroleos Mexicanos, Notes   6.375%   1/23/45   644,000   780,850/a)     Petroleos Mexicanos, Notes   6.375%   1/23/45   644,000   1,096,100/b)     Petroleos Mexicanos, Senior Notes   5.500%   1/21/21   970,000   1,096,100/b)     Petroleos Mexicanos, Senior Notes   5.500%   8/14/19   870,000   1,109,850/a)     Petroleos Mexicanos, Senior Notes   5.500%   8/14/19   870,000   1,109,985/a/b)     Petroleoum Co. of Trinidad & Tobago Ltd., Senior Notes   5.250%   8/14/19   870,000   1,109,985/a/b)     Petronas Capital Ltd., Senior Notes   5.250%   8/14/19   870,000   1,109,985/a/b)     Petronas Capital Ltd., Senior Notes   5.250%   5/23/21   1,040,000   1,098,500/a)     Pinis Exploration & Production Co., Senior Notes   4.300%   5/20/23   560,000   542,681   6/20/20     Pir Petramina Persero, Notes   4.300%   5/20/23   560,000   551,880/a)     Puma International Financing SA, Senior Bonds   6.750%   2/1/21   1,980,000   2,054,646/a)     Quicksilver Resources Inc., Senior Notes   11,000%   7/1/21   1,160,000   1,105,000     Rus Laffan Liquefied Natural Gas Co., Ltd. III, Senior Secured   8.500%   10/19/20   970,000   1,025,863/a/b)     Rosa Rock Robin Studies and Prince Corp., Senior Notes   4.500%   10/19/20   970,000   1,025,863/a/b)     Rosa Rock Robin Studies and Lique Studies and Prince Corp., Senior Notes   6.625%   3/20/17   300,000   307,500/c)     Rosand Finance SA, Senior Notes   6.625%   3/20/17   300,000   307,500/c)     Rosand Finance SA, Senior Notes   9.750%   2/1520   1,840,000   1,860,000   307,500/c)     Rosand Finance SA, Senior Notes   9.750%   2/1520   1,840,000   1,860				3,387,000	
Petroleos Mexicanos, Notes	Petrobras International Finance Co., Senior Notes	5.375%	1/27/21	410,000	
Petroleos Mexicanos, Notes	Petrobras International Finance Co., Senior Notes	6.875%	1/20/40	1,620,000	1,839,510 <sup>(b)</sup>
Petroleos Mexicanos, Senior Notes	Petroleos Mexicanos, Notes	8.000%	5/3/19	1,650,000	2,050,125 <sup>(h)</sup>
Petroleos Mexicanos, Senior Notes   5.500%   6/27/44   1,220,000   1,329,495%   Petroleum Co. of Trinidad & Tobago Ltd., Senior Notes   9,750%   8/14/19   870,000   1,009,85(off)   Petronas Capital Ltd., Senior Notes   5.250%   8/12/19   1,485,000   1,680,402(a)(b)   Plains Exploration & Production Co., Senior Notes   8.625%   10/15/19   515,000   542,6811%   PTP Petramina Persero, Notes   4.300%   5/23/21   1,040,000   1,098,500(a)   PT Petramina Persero, Senior Notes   4.300%   5/23/23   560,000   551,880(a)   PT Petramina Persero, Senior Notes   11,000%   7/1/21   1,980,000   2,054,646(a)   Quicksilver Resources Inc., Senior Notes   11,000%   7/1/21   1,980,000   1,015,000   Ras Laffan Liquefied Natural Cas Co., Ltd. III, Senior Secured Bonds   6.750%   9/30/19   407,000   492,979(a)   Reliance Holdings USA Inc., Senior Notes   4.500%   10/19/20   970,000   1,025,863(a)(a)(a)   Rosaneth Finance SA, Senior Notes   6.625%   3/20/17   300,000   307,500(a)   Rosaneth Finance SA, Senior Notes   7,875%   3/13/18   650,000   687,375(a)(b)   Rosaneth Finance SA, Senior Notes   7,875%   3/13/18   650,000   687,375(a)(b)   Samson Investment Co., Senior Notes   7,500%   2/15/20   1,840,000   1,886,000   SandRidge Energy Inc., Senior Notes   9,750%   2/15/20   1,840,000   454,500(a)   Sidewinder Drilling Inc., Senior Notes   9,750%   2/15/20   1,340,000   454,500(a)   Sidewinder Drilling Inc., Senior Notes   9,750%   11/15/19   450,000   454,500(a)   Summit Midstream Holdings LLC/Summit Midstream Finance   Corp., Senior Notes   7,500%   7/1/21   370,000   408,850   Transportadora de Gas del Peru SA, Senior Notes   4,250%   4/30/28   560,000   542,472(a)   Triangle USA Petroleum Corp., Senior Notes   4,250%   4/30/28   560,000   542,472(a)   Westmoreland Coal Co/Westmoreland Partners, Senior Secured Notes   8,750%   3/15/32   486,000   632,354(b)    Total Oil, Gas & Consumable Fuels   Corp., Senior Notes   4,750%   11/15/18   500,000   308,250(a)    FINANCIALS - 14,7%   Banks - 8,87%   6/1/19   1,480,000   1,813,503(b)	Petroleos Mexicanos, Notes	6.375%	1/23/45	644,000	780,850 <sup>(a)</sup>
Petrolaum Co. of Trinidad & Tohago Ltd., Senior Notes	Petroleos Mexicanos, Senior Notes	5.500%	1/21/21	970,000	1,096,100 <sup>(b)</sup>
Petronas Capital Ltd., Senior Notes   5.25%   81/21/9   1.485,000   1.680,402:40b   Plains Exploration & Production Co., Senior Notes   8.625%   10/15/19   515,000   542,681   b)   P1   P1   P1   P1   P1   P1   P1   P	Petroleos Mexicanos, Senior Notes	5.500%	6/27/44	1,220,000	1,329,495 <sup>(b)</sup>
Plains Exploration & Production Co., Senior Notes   S.625%   10/15/19   515,000   542,681%   10/15/19   515,000   1,098,500%   10/15/19   5723/21   1,040,000   1,098,500%   10/15/19   1,040,000   1,098,500%   10/15/19   1,040,000   1,098,500%   10/15/19   1,040,000   2,054,646%   1,000%	Petroleum Co. of Trinidad & Tobago Ltd., Senior Notes	9.750%	8/14/19	870,000	1,100,985 <sup>(a)(b)</sup>
PT Pertamina Persero, Notes PT Pertamina Persero, Senior Notes PT Pertamina Persero, Senior Notes PT Pertamina Persero, Senior Notes Puma International Financing SA, Senior Bonds O,750% Puma International Financing SA, Senior Bonds O,750% Puma International Financing SA, Senior Bonds O,750% Puma International Financing SA, Senior Notes Puma International Financia SA, Senior Notes Puma International Fina	Petronas Capital Ltd., Senior Notes	5.250%	8/12/19	1,485,000	1,680,402 <sup>(a)(b)</sup>
PT Petramina Persero, Senior Notes	Plains Exploration & Production Co., Senior Notes	8.625%	10/15/19	515,000	542,681 <sup>(b)</sup>
Puma International Financing SA, Senior Bonds   0.750%   21/12   1,980,000   2,054,646%   Quicksilver Resources Inc., Senior Notes   11,000%   7/1/21   1,160,000   1,015,000   Ras Laffan Liquefied Natural Gas Co., Ltd. III, Senior Secured Bonds   6.750%   9/30/19   407,000   492,979(c)   Reliance Holdings USA Inc., Senior Notes   4.500%   10/19/20   970,000   1,025,863(a)(b)   Rose Rock Midstream LP/Rose Rock Finance Corp., Senior Notes   5.625%   7/15/22   500,000   511,250(a)   511,250(a)   7.875%   3/13/18   650,000   637,375(a)(b)   688,375(a)(a)(b)   688,375(a)(a)(b)   688,375(a)(a)(b)   688,375(a)(a)(a)(a)(a)(a)(a)(a)(a)(a)(a)(a)(a)(	PT Pertamina Persero, Notes	5.250%	5/23/21	1,040,000	1,098,500 <sup>(a)</sup>
Quicksilver Resources Inc., Senior Notes   11.000%   71/121   1,160,000   1,015,000   Ras Laffan Liqueffed Natural Gas Co., Ltd. III, Senior Secured Bonds   6.750%   9/30/19   407,000   492,979(c)   Reliance Holdings USA Inc., Senior Notes   4.500%   10/19/20   970,000   1,025,863(d)(b)   Rose Rock Midstream LP/Rose Rock Finance Corp., Senior Notes   5.625%   7/15/22   500,000   511,250(d)   511,250(d)   511,250(d)   500,000   50	PT Pertamina Persero, Senior Notes	4.300%	5/20/23	560,000	551,880 <sup>(a)</sup>
Quicksilver Resources Inc., Senior Notes   11.000%   7/1/21   1,160,000   1,015,000   Ras Laffan Liquefied Natural Gas Co., Ltd. III, Senior Secured Bonds   6,750%   9/30/19   407,000   492,979/c)   Reliance Holdings USA Inc., Senior Notes   4,500%   10/19/20   970,000   1,025,863 <sup>(0)(b)</sup>   Rose Rock Midstream LP/Rose Rock Finance Corp., Senior Notes   5,625%   7/15/22   500,000   511,250 <sup>(a)</sup>   Rosneft Finance SA, Senior Notes   6,625%   3/20/17   300,000   307,500 <sup>(c)</sup>   Rosneft Finance SA, Senior Notes   7,875%   3/13/18   650,000   687,375 <sup>(a)(b)</sup>   Samson Investment Co., Senior Notes   9,750%   2/15/20   1,840,000   1,886,000   SandRidge Energy Inc., Senior Notes   9,750%   2/15/23   250,000   261,250   Shelf Drilling Holdings Ltd., Senior Secured Notes   9,750%   11/15/19   450,000   454,500 <sup>(a)</sup>   Summit Midstream Holdings Ltd. Senior Secured Notes   7,500%   7/1/21   370,000   454,500 <sup>(a)</sup>   Summit Midstream Holdings Ltd. Senior Notes   7,500%   7/1/21   370,000   408,850   Transportadora de Gas del Peru SA, Senior Notes   4,250%   4/30/28   560,000   542,472 <sup>(a)</sup>   Triangle USA Petroleum Corp., Senior Notes   6,750%   7/15/22   300,000   308,250 <sup>(a)</sup>   Westmoreland Coal Co./Westmoreland Partners, Senior Secured Notes   10,750%   2/1/18   440,000   470,250 <sup>(a)</sup>   Williams Cos. Inc., Senior Notes   8,750%   3/15/32   486,000   632,354 <sup>(b)</sup>   TOTAL ENERGY   67,972,576   FINANCIALS - 14.7%   Banks - 8.8%   Banco Espirito Santo SA, Senior Notes   5,875%   11/9/15   500,0000 <sup>EUR</sup>   664,132 <sup>(c)</sup>   Bank of America Corp., Senior Notes   7,625%   6/1/19   1,480,000   1,813,503 <sup>(b)</sup>   Bank of America Corp., Senior Notes   7,625%   6/1/19   1,480,000   1,813,503 <sup>(b)</sup>   Bank of America Corp., Senior Notes   7,625%   6/1/19   1,480,000   2,335,938 <sup>(b)</sup>   Credit Agricole SA, Subordinated Notes   10,179%   6/12/1   2,050,000   2,635,000   Credit Agricole SA, Subordinated Notes   8,305%   5/22/19   2,000,000   2,335,938 <sup>(b)</sup>   Credit Agricole SA, Subordinated Notes   8,305%   5/22/19   2,000,000   2,335,938 <sup>(b)</sup>   Cr	Puma International Financing SA, Senior Bonds	6.750%	2/1/21	1,980,000	2,054,646 <sup>(a)</sup>
Ras Laffan Liquefied Natural Gas Co., Ltd. III, Senior Secured Bonds  Roliance Holdings USA Inc., Senior Notes  4.500% 10/19/20 970,000 1,025,863(90/6b)  Rose Rock Midstream LP/Rose Rock Finance Corp., Senior Notes  8.625% 7/15/22 500,000 511,250(9)  Rose Rock Midstream LP/Rose Rock Finance Corp., Senior Notes  8.625% 3/20/17 300,000 307,500(9)  Rosneft Finance SA, Senior Notes  8.625% 3/20/17 300,000 307,500(9)  Rosneft Finance SA, Senior Notes  8.785% 3/13/18 650,000 687,375(90/6b)  Samson Investment Co., Senior Notes  9.750% 2/15/20 1,840,000 1,886,000  SandRidge Energy Inc., Senior Notes  8.625% 11/1/18 510,000 261,250  Shelf Drilling Holdings Ltd., Senior Secured Notes  8.625% 11/1/18 510,000 3454,700(9)  Sidewinder Drilling Inc., Senior Notes  8.625% 11/1/18 510,000 4545,700(9)  Sidewinder Drilling Inc., Senior Notes  8.750% 7/1/21 370,000 4545,700(9)  Summit Midstream Holdings LLC/Summit Midstream Finance  Corp., Senior Notes  7.500% 7/1/21 370,000 408,850  Transportadora de Gas del Peru SA, Senior Notes  4.250% 4/30/28 560,000 542,472(9)  Triangle USA Petroleum Corp., Senior Notes  8.750% 7/15/22 300,000 308,250(9)  Westmoreland Coal Co./Westmoreland Partners, Senior Secured  Notes  Westmoreland Coal Co./Westmoreland Partners, Senior Secured  Notes  Total Oil, Gas & Consumable Fuels  TOTAL ENERGY  FINANCIALS - 14.7%  Banks - 8.8%  Banco Espirito Santo SA, Senior Notes  5.875% 11/9/15 200,000 EuR 266,223(c)  Bank of America Corp., Senior Notes  4.750% 1/15/18 500,000 EuR 664,132(c)  Bank of America Corp., Senior Notes  8.7625% 6/1/19 1,480,000 1,813,503(p)  Barclays Bank PLC, Subordinated Notes  10.179% 6/12/1 2,050,000 2,335,315(p)  Credit Agricole SA, Subordinated Notes  8.500% 5/22/19 2,050,000 2,335,338(p)  Credit Agricole SA, Subordinated Notes  8.375% 10/13/19 870,000 1,014,638(e)600(p)		11.000%	7/1/21	1,160,000	1,015,000
Reliance Holdings USA Inc., Senior Notes					
Rose Rock Midstream LP/Rose Rock Finance Corp., Senior Notes	-	6.750%	9/30/19	407,000	492,979 <sup>(c)</sup>
Rose Rock Midstream LP/Rose Rock Finance Corp., Senior Notes	Reliance Holdings USA Inc., Senior Notes		10/19/20	970,000	
Rosneft Finance SA, Senior Notes		5.625%			
Rosneft Finance SA, Senior Notes   7.875%   3/13/18   650,000   687,375(a)(b)   Samson Investment Co., Senior Notes   9.750%   2/15/20   1,840,000   1,886,000   261,250   Shelf Drilling Holdings Ltd., Senior Notes   7.500%   2/15/23   250,000   261,250   Shelf Drilling Holdings Ltd., Senior Secured Notes   8.625%   111/1/18   510,000   545,700(a)   Sidewinder Drilling Inc., Senior Notes   9.750%   11/15/19   450,000   454,500(a)   Summit Midstream Holdings Lt.C/Summit Midstream Finance   Corp., Senior Notes   7.500%   7/1/21   370,000   408,850   Transportadora de Gas del Peru SA, Senior Notes   4.250%   4/30/28   560,000   542,472(a)   Triangle USA Petroleum Corp., Senior Notes   6.750%   7/15/22   300,000   308,250(a)   Westmoreland Coal Co./Westmoreland Partners, Senior Secured Notes   10.750%   2/1/18   440,000   470,250(a)   Williams Cos. Inc., Senior Notes   8.750%   3/15/32   486,000   632,354(b)   TOTAL ENERGY   67,972,576    FINANCIALS - 14.7%   Banks - 8.8%   Banco Espirito Santo SA, Senior Notes   5.875%   11/9/15   200,000 <sup>EUR</sup>   266,223(c)   664,132(c)		6.625%			
Samson Investment Co., Senior Notes   9.750%   2/15/20   1,840,000   1,886,000   SandRidge Energy Inc., Senior Notes   7.500%   2/15/23   250,000   261,250   Shelf Drilling Holdings Ltd., Senior Secured Notes   8.625%   11/1/18   510,000   545,700 <sup>(a)</sup>   Sidewinder Drilling Inc., Senior Notes   9.750%   11/15/19   450,000   454,500 <sup>(a)</sup>   Summit Midstream Holdings LLC/Summit Midstream Finance   Corp., Senior Notes   7.500%   7/1/21   370,000   408,850   Transportadora de Gas del Peru SA, Senior Notes   4.250%   4/30/28   560,000   542,472 <sup>(a)</sup>   Triangle USA Petroleum Corp., Senior Notes   6.750%   7/15/22   300,000   308,250 <sup>(a)</sup>   Westmoreland Coal Co./Westmoreland Partners, Senior Secured Notes   10.750%   2/1/18   440,000   470,250 <sup>(a)</sup>   Williams Cos. Inc., Senior Notes   8.750%   3/15/32   486,000   632,354 <sup>(b)</sup>   Total Oil, Gas & Consumable Fuels   60,842,063    TOTAL ENERGY   67,972,576   TOTAL ENERGY   5.875%   11/9/15   200,000 <sup>EUR</sup>   266,223 <sup>(c)</sup>   Banco Espirito Santo SA, Senior Notes   4.750%   1/15/18   500,000 <sup>EUR</sup>   664,132 <sup>(c)</sup>   Bank of America Corp., Senior Notes   5.650%   5/1/18   490,000   551,516 <sup>(b)</sup>   Bank of America Corp., Senior Notes   7.625%   6/17/19   1,480,000   1,813,503 <sup>(b)</sup>   Barclays Bank PLC, Subordinated Notes   7.625%   6/12/21   2,050,000   2,835,173 <sup>(a)(b)</sup>   Barclays Bank PLC, Subordinated Notes   7.625%   11/21/22   5,000,000   2,635,938 <sup>(b)</sup>   Credit Agricole SA, Subordinated Notes   8.375%   10/13/19   870,000   1,014,638 <sup>(a)(b)(b)(i)(i)</sup>   1,014,638 <sup>(a)(b)(i)(i)(i)</sup>   1,014,638 <sup>(a)(b)(i)(i)(i)(i)</sup>   1,014,638 <sup>(a)(b)(i)(i)(i)(i)(i)(i)(i)(i)(i)(i)(i)(i)(i)</sup>	Rosneft Finance SA. Senior Notes	7.875%	3/13/18		
SandRidge Energy Inc., Senior Notes   7.500%   2/15/23   250,000   261,250					,
Shelf Drilling Holdings Ltd., Senior Secured Notes   8.625%   11/1/18   510,000   545,700 <sup>(a)</sup>   Sidewinder Drilling Inc., Senior Notes   9.750%   11/15/19   450,000   454,500 <sup>(a)</sup>   Summit Midstream Holdings LLC/Summit Midstream Finance   Corp., Senior Notes   7.500%   7/1/21   370,000   408,850   Transportadora de Gas del Peru SA, Senior Notes   4.250%   4/30/28   560,000   542,472 <sup>(a)</sup>   Triangle USA Petroleum Corp., Senior Notes   6.750%   7/15/22   300,000   308,250 <sup>(a)</sup>   Westmoreland Coal Co./Westmoreland Partners, Senior Secured Notes   10.750%   2/1/18   440,000   470,250 <sup>(a)</sup>   Williams Cos. Inc., Senior Notes   8.750%   3/15/32   486,000   632,354 <sup>(b)</sup>   Total Oil, Gas & Consumable Fuels   60,842,063   TOTAL ENERGY   67,972,576    FINANCIALS - 14.7%   Banco Espirito Santo SA, Senior Notes   5.875%   11/9/15   200,000E <sup>UR</sup>   266,223 <sup>(c)</sup>   664,132 <sup>(c)</sup>   Banco Espirito Santo SA, Senior Notes   4.750%   11/9/18   500,000E <sup>UR</sup>   664,132 <sup>(c)</sup>   Bank of America Corp., Senior Notes   5.650%   5/1/18   490,000   551,516 <sup>(b)</sup>   Bank of America Corp., Senior Notes   7.625%   6/1/19   1,480,000   1,813,503 <sup>(b)</sup>   Barclays Bank PLC, Subordinated Notes   10.179%   6/12/21   2,050,000   2,835,173 <sup>(a)(b)</sup>   Barclays Bank PLC, Subordinated Notes   7.625%   11/21/22   5,000,000   2,535,938 <sup>(b)</sup>   Credit Agricole SA, Subordinated Notes   8.375%   10/13/19   870,000   1,1014,638 <sup>(a)(b)(i)(i)</sup>   Credit Agricole SA, Subordinated Notes   8.375%   10/13/19   870,000   1,1014,638 <sup>(a)(b)(i)(i)</sup>   Credit Agricole SA, Subordinated Notes   8.375%   10/13/19   870,000   1,1014,638 <sup>(a)(b)(i)(i)</sup>   Credit Agricole SA, Subordinated Notes   8.375%   10/13/19   870,000   1,1014,638 <sup>(a)(b)(i)(i)</sup>   Credit Agricole SA, Subordinated Notes   8.375%   10/13/19   870,000   1,1014,638 <sup>(a)(b)(i)(i)</sup>   Credit Agricole SA, Subordinated Notes   8.375%   10/13/19   870,000   1,1014,638 <sup>(a)(b)(i)(i)</sup>   Credit Agricole SA, Subordinated Notes   8.375%   10/13/19   870,000   1,1014,638 <sup>(a)(b)(i)(i)</sup>   Credit Agricole SA, Subordinated Notes   8.37					
Sidewinder Drilling Inc., Senior Notes   9.750%   11/15/19   450,000   454,500(a)				,	
Summit Midstream Holdings LLC/Summit Midstream Finance   Corp., Senior Notes   7.500%   7/1/21   370,000   408,850     Transportadora de Gas del Peru SA, Senior Notes   4.250%   4/30/28   560,000   542,472(a)     Transportadora de Gas del Peru SA, Senior Notes   6.750%   7/15/22   300,000   308,250(a)     Westmoreland Coal Co./Westmoreland Partners, Senior Secured Notes   10.750%   2/1/18   440,000   470,250(a)     Williams Cos. Inc., Senior Notes   8.750%   3/15/32   486,000   632,354(b)      Total Oil, Gas & Consumable Fuels   60,842,063      TOTAL ENERGY   67,972,576      FINANCIALS - 14.7%   Banks - 8.8%     Banco Espirito Santo SA, Senior Notes   5.875%   11/9/15   200,000 <sup>EUR</sup>   266,223(c)     Banco Espirito Santo SA, Senior Notes   4.750%   1/15/18   500,000 <sup>EUR</sup>   664,132(c)     Bank of America Corp., Senior Notes   5.650%   5/1/18   490,000   551,516(b)     Bank of America Corp., Senior Notes   7.625%   6/1/19   1,480,000   1,813,503(b)     Barclays Bank PLC, Subordinated Notes   10.179%   6/12/21   2,050,000   2,835,173(a)(b)     Barclays Bank PLC, Subordinated Notes   7.625%   11/21/22   5,000,000   2,835,173(a)(b)     Barclays Bank PLC, Subordinated Notes   8.500%   5/22/19   2,000,000   2,535,938(b)     Credit Agricole SA, Subordinated Notes   8.375%   10/13/19   870,000   1,014,638(a)(b)(i)(i)     Credit Agricole SA, Subordinated Notes   8.375%   10/13/19   870,000   1,014,638(a)(b)(i)(i)     Credit Agricole SA, Subordinated Notes   8.375%   10/13/19   870,000   1,014,638(a)(b)(i)(i)     Credit Agricole SA, Subordinated Notes   8.375%   10/13/19   870,000   1,014,638(a)(b)(i)(i)					
Corp., Senior Notes   7.500%   7/1/21   370,000   408,850     Transportadora de Gas del Peru SA, Senior Notes   4.250%   4/30/28   560,000   542,472(a)     Triangle USA Petroleum Corp., Senior Notes   6.750%   7/15/22   300,000   308,250(a)     Westmoreland Coal Co./Westmoreland Partners, Senior Secured Notes   10.750%   2/1/18   440,000   470,250(a)     Williams Cos. Inc., Senior Notes   8.750%   3/15/32   486,000   632,354(b)     Total Oil, Gas & Consumable Fuels   60,842,063    TOTAL ENERGY   67,972,576    FINANCIALS - 14.7%   Banks - 8.8%   Banco Espirito Santo SA, Senior Notes   4.750%   1/15/18   500,000   500,				,	,
Transportadora de Gas del Peru SA, Senior Notes  Triangle USA Petroleum Corp., Senior Notes  Kestmoreland Coal Co./Westmoreland Partners, Senior Secured Notes  10.750%  10.750%  10.750%  2/1/18  440,000  470,250 <sup>(a)</sup> Williams Cos. Inc., Senior Notes  8.750%  10.750%  2/1/18  440,000  470,250 <sup>(a)</sup> 470,250 <sup>(a)</sup> Williams Cos. Inc., Senior Notes  8.750%  10.750%  2/1/18  440,000  470,250 <sup>(a)</sup> 486,000  632,354 <sup>(b)</sup> TOTAL ENERGY  67,972,576  FINANCIALS - 14.7%  Banks - 8.8%  Banco Espirito Santo SA, Senior Notes  5.875%  11/9/15  200,000 <sup>EUR</sup> 266,223 <sup>(c)</sup> Bank of America Corp., Senior Notes  4.750%  1/15/18  500,000 <sup>EUR</sup> 664,132 <sup>(c)</sup> Bank of America Corp., Senior Notes  5.650%  5/1/18  490,000  551,516 <sup>(b)</sup> Bank of America Corp., Senior Notes  10.179%  6/12/12  2,050,000  2,835,173 <sup>(a)(b)</sup> Barclays Bank PLC, Subordinated Notes  7.625%  11/21/22  5,000,000  2,835,173 <sup>(a)(b)</sup> Barclays Bank PLC, Subordinated Notes  8.500%  5/22/19  2,000,000  2,535,938 <sup>(b)</sup> Credit Agricole SA, Subordinated Notes  8.375%  10/13/19  870,000  1,014,638 <sup>(a)(b)(i)(i)</sup>		7.500%	7/1/21	370,000	408,850
Triangle USA Petroleum Corp., Senior Notes  Westmoreland Coal Co./Westmoreland Partners, Senior Secured Notes  10.750%  Williams Cos. Inc., Senior Notes  8.750%  7/15/22  300,000  470,250 <sup>(a)</sup> 470,250 <sup>(a)</sup> 470,250 <sup>(a)</sup> Williams Cos. Inc., Senior Notes  8.750%  3/15/32  486,000  632,354 <sup>(b)</sup> 70tal Oil, Gas & Consumable Fuels  60,842,063  TOTAL ENERGY  67,972,576  FINANCIALS - 14.7%  Banks - 8.8%  Banco Espirito Santo SA, Senior Notes  5.875%  11/9/15  200,000 <sup>EUR</sup> 266,223 <sup>(c)</sup> Bank of America Corp., Senior Notes  5.650%  1/15/18  490,000  551,516 <sup>(b)</sup> Bank of America Corp., Senior Notes  5.650%  5/1/18  490,000  551,516 <sup>(b)</sup> Barclays Bank PLC, Subordinated Notes  10.179%  6/12/21  2,050,000  2,835,173 <sup>(a)</sup> Barclays Bank PLC, Subordinated Notes  7.625%  11/21/22  5,000,000  5,625,000  Citigroup Inc., Senior Notes  8.500%  5/22/19  2,000,000  2,535,938 <sup>(b)</sup> Credit Agricole SA, Subordinated Notes  8.375%  10/13/19  870,000  1,014,638 <sup>(a)(b)(i)(i)</sup>				,	,
Westmoreland Coal Co./Westmoreland Partners, Senior Secured           Notes         10.750%         2/1/18         440,000         470,250 <sup>(a)</sup> Williams Cos. Inc., Senior Notes         8.750%         3/15/32         486,000         632,354 <sup>(b)</sup> Total Oil, Gas & Consumable Fuels         60,842,063           TOTAL ENERGY         67,972,576           FINANCIALS - 14.7%           Banks - 8.8%           Banco Espirito Santo SA, Senior Notes         5.875%         11/9/15         200,000 <sup>EUR</sup> 266,223 <sup>(c)</sup> Banco Espirito Santo SA, Senior Notes         4.750%         1/15/18         500,000 <sup>EUR</sup> 664,132 <sup>(c)</sup> Bank of America Corp., Senior Notes         5.650%         5/1/18         490,000         551,516 <sup>(b)</sup> Bank of America Corp., Senior Notes         7.625%         6/1/19         1,480,000         1,813,503 <sup>(b)</sup> Barclays Bank PLC, Subordinated Notes         10.179%         6/12/21         2,050,000         2,835,173 <sup>(a)</sup> (b)           Barclays Bank PLC, Subordinated Notes         7.625%         11/21/22         5,000,000         2,835,173 <sup>(a)</sup> (b)           Barclays Bank PLC, Senior Notes         8.500%         5/22/19         2,000,000         2,535,938 <sup>(b)</sup> <td></td> <td></td> <td></td> <td></td> <td></td>					
Notes   10.750%   2/1/18   440,000   470,250(a)	-	0.70070	,,,,,,,,,	200,000	200,220
Williams Cos. Inc., Senior Notes       8.750%       3/15/32       486,000       632,354(b)         Total Oil, Gas & Consumable Fuels       60,842,063         TOTAL ENERGY         FINANCIALS - 14.7%       67,972,576         Banks - 8.8%       8       8         Banco Espirito Santo SA, Senior Notes       5.875%       11/9/15       200,000 EUR       266,223(c)         Bank of America Corp., Senior Notes       4.750%       1/15/18       500,000 EUR       664,132(c)         Bank of America Corp., Senior Notes       5.650%       5/1/18       490,000       551,516(b)         Barclays Bank PLC, Subordinated Notes       7.625%       6/1/19       1,480,000       1,813,503(b)         Barclays Bank PLC, Subordinated Notes       10.179%       6/12/21       2,050,000       2,835,173(a)(b)         Barclays Bank PLC, Subordinated Notes       7.625%       11/21/22       5,000,000       5,625,000         Citigroup Inc., Senior Notes       8.500%       5/22/19       2,000,000       2,535,938(b)         Credit Agricole SA, Subordinated Notes       8.375%       10/13/19       870,000       1,014,638(a)(b)(i)(i)		10.750%	2/1/18	440.000	470.250 <sup>(a)</sup>
Total Oil, Gas & Consumable Fuels       60,842,063         TOTAL ENERGY       67,972,576         FINANCIALS - 14.7%       Banks - 8.8%         Banco Espirito Santo SA, Senior Notes       5.875%       11/9/15       200,000 EUR       266,223 (c)         Banco Espirito Santo SA, Senior Notes       4.750%       1/15/18       500,000 EUR       664,132 (c)         Bank of America Corp., Senior Notes       5.650%       5/1/18       490,000       551,516 (b)         Bank of America Corp., Senior Notes       7.625%       6/1/19       1,480,000       1,813,503 (b)         Barclays Bank PLC, Subordinated Notes       10.179%       6/12/21       2,050,000       2,835,173 (a) (b)         Barclays Bank PLC, Subordinated Notes       7.625%       11/21/22       5,000,000       5,625,000         Citigroup Inc., Senior Notes       8.500%       5/22/19       2,000,000       2,535,938 (b)         Credit Agricole SA, Subordinated Notes       8.375%       10/13/19       870,000       1,014,638 (a) (b) (i) (i)					
TOTAL ENERGY  FINANCIALS - 14.7%  Banks - 8.8%  Banco Espirito Santo SA, Senior Notes  Bank of America Corp., Senior Notes  Barclays Bank PLC, Subordinated Notes  Barclays Bank PLC, Subordinated Notes  Total Plant State	7	0.70070	2,10,02	.00,000	002,00
FINANCIALS - 14.7%  Banks - 8.8%  Banco Espirito Santo SA, Senior Notes  Banco Espirito Santo SA, Senior Notes  Bank of America Corp., Senior Notes  Barclays Bank PLC, Subordinated Notes  T.625%  T.6	Total Oil, Gas & Consumable Fuels				60,842,063
Banks - 8.8%         Banco Espirito Santo SA, Senior Notes       5.875%       11/9/15       200,000 <sup>EUR</sup> 266,223(c)         Banco Espirito Santo SA, Senior Notes       4.750%       1/15/18       500,000 <sup>EUR</sup> 664,132(c)         Bank of America Corp., Senior Notes       5.650%       5/1/18       490,000       551,516(b)         Bank of America Corp., Senior Notes       7.625%       6/1/19       1,480,000       1,813,503(b)         Barclays Bank PLC, Subordinated Notes       10.179%       6/12/21       2,050,000       2,835,173(a)(b)         Barclays Bank PLC, Subordinated Notes       7.625%       11/21/22       5,000,000       5,625,000         Citigroup Inc., Senior Notes       8.500%       5/22/19       2,000,000       2,535,938(b)         Credit Agricole SA, Subordinated Notes       8.375%       10/13/19       870,000       1,014,638(a)(b)(i)(i)	TOTAL ENERGY				67,972,576
Banks - 8.8%         Banco Espirito Santo SA, Senior Notes       5.875%       11/9/15       200,000 <sup>EUR</sup> 266,223(c)         Banco Espirito Santo SA, Senior Notes       4.750%       1/15/18       500,000 <sup>EUR</sup> 664,132(c)         Bank of America Corp., Senior Notes       5.650%       5/1/18       490,000       551,516(b)         Bank of America Corp., Senior Notes       7.625%       6/1/19       1,480,000       1,813,503(b)         Barclays Bank PLC, Subordinated Notes       10.179%       6/12/21       2,050,000       2,835,173(a)(b)         Barclays Bank PLC, Subordinated Notes       7.625%       11/21/22       5,000,000       5,625,000         Citigroup Inc., Senior Notes       8.500%       5/22/19       2,000,000       2,535,938(b)         Credit Agricole SA, Subordinated Notes       8.375%       10/13/19       870,000       1,014,638(a)(b)(i)(i)	FINANCIALS - 14.7%				
Banco Espirito Santo SA, Senior Notes         5.875%         11/9/15         200,000 EUR         266,223 (c)           Banco Espirito Santo SA, Senior Notes         4.750%         1/15/18         500,000 EUR         664,132 (c)           Bank of America Corp., Senior Notes         5.650%         5/1/18         490,000         551,516 (b)           Bank of America Corp., Senior Notes         7.625%         6/1/19         1,480,000         1,813,503 (b)           Barclays Bank PLC, Subordinated Notes         10.179%         6/12/21         2,050,000         2,835,173 (a) (b)           Barclays Bank PLC, Subordinated Notes         7.625%         11/21/22         5,000,000         5,625,000           Citigroup Inc., Senior Notes         8.500%         5/22/19         2,000,000         2,535,938 (b)           Credit Agricole SA, Subordinated Notes         8.375%         10/13/19         870,000         1,014,638 (a) (b) (i) (i)					
Banco Espirito Santo SA, Senior Notes       4.750%       1/15/18       500,000 <sup>EUR</sup> 664,132 <sup>(c)</sup> Bank of America Corp., Senior Notes       5.650%       5/1/18       490,000       551,516 <sup>(b)</sup> Bank of America Corp., Senior Notes       7.625%       6/1/19       1,480,000       1,813,503 <sup>(b)</sup> Barclays Bank PLC, Subordinated Notes       10.179%       6/12/21       2,050,000       2,835,173 <sup>(a)(b)</sup> Barclays Bank PLC, Subordinated Notes       7.625%       11/21/22       5,000,000       5,625,000         Citigroup Inc., Senior Notes       8.500%       5/22/19       2,000,000       2,535,938 <sup>(b)</sup> Credit Agricole SA, Subordinated Notes       8.375%       10/13/19       870,000       1,014,638 <sup>(a)(b)(i)(j)</sup>		5.875%	11/9/15	$200.000^{EUR}$	266,223 <sup>(c)</sup>
Bank of America Corp., Senior Notes         5.650%         5/1/18         490,000         551,516(b)           Bank of America Corp., Senior Notes         7.625%         6/1/19         1,480,000         1,813,503(b)           Barclays Bank PLC, Subordinated Notes         10.179%         6/12/21         2,050,000         2,835,173(a)(b)           Barclays Bank PLC, Subordinated Notes         7.625%         11/21/22         5,000,000         5,625,000           Citigroup Inc., Senior Notes         8.500%         5/22/19         2,000,000         2,535,938(b)           Credit Agricole SA, Subordinated Notes         8.375%         10/13/19         870,000         1,014,638(a)(b)(i)(j)					
Bank of America Corp., Senior Notes       7.625%       6/1/19       1,480,000       1,813,503(b)         Barclays Bank PLC, Subordinated Notes       10.179%       6/12/21       2,050,000       2,835,173(a)(b)         Barclays Bank PLC, Subordinated Notes       7.625%       11/21/22       5,000,000       5,625,000         Citigroup Inc., Senior Notes       8.500%       5/22/19       2,000,000       2,535,938(b)         Credit Agricole SA, Subordinated Notes       8.375%       10/13/19       870,000       1,014,638(a)(b)(i)(j)					
Barclays Bank PLC, Subordinated Notes       10.179%       6/12/21       2,050,000       2,835,173 <sup>(a)(b)</sup> Barclays Bank PLC, Subordinated Notes       7.625%       11/21/22       5,000,000       5,625,000         Citigroup Inc., Senior Notes       8.500%       5/22/19       2,000,000       2,535,938 <sup>(b)</sup> Credit Agricole SA, Subordinated Notes       8.375%       10/13/19       870,000       1,014,638 <sup>(a)(b)(i)(j)</sup>	*				
Barclays Bank PLC, Subordinated Notes       7.625%       11/21/22       5,000,000       5,625,000         Citigroup Inc., Senior Notes       8.500%       5/22/19       2,000,000       2,535,938(b)         Credit Agricole SA, Subordinated Notes       8.375%       10/13/19       870,000       1,014,638(a)(b)(i)(j)					
Citigroup Inc., Senior Notes         8.500%         5/22/19         2,000,000         2,535,938(b)           Credit Agricole SA, Subordinated Notes         8.375%         10/13/19         870,000         1,014,638(a)(b)(i)(j)	· · · · · · · · · · · · · · · · · · ·				
Credit Agricole SA, Subordinated Notes 8.375% 10/13/19 870,000 1,014,638 <sup>(a)(b)(i)(j)</sup>	· · · · · · · · · · · · · · · · · · ·				
Intesa Sanpaolo SpA, Senior Notes 3.625% 8/12/15 2,600,000 2,656,971 <sup>(a)(b)</sup>				, ,	
					2,656,971 <sup>(a)(b)</sup>

Intesa Sanpaolo SpA, Subordinated Bonds	5.017%	6/26/24	2,260,000	2,285,536 <sup>(a)</sup>
JPMorgan Chase & Co., Junior Subordinated Bonds	6.000%	8/1/23	4,280,000	$4,410,540^{(i)(j)}$
M&T Bank Corp., Junior Subordinated Bonds	6.875%	6/15/16	1,880,000	$1,928,780^{(b)(j)}$
Royal Bank of Scotland Group PLC, Junior Subordinated Bonds	7.648%	9/30/31	460,000	$545,100^{(b)(i)(j)}$
Royal Bank of Scotland Group PLC, Subordinated Notes	6.100%	6/10/23	2,920,000	3,193,186 <sup>(b)</sup>
Royal Bank of Scotland NV, Subordinated Notes	7.750%	5/15/23	340,000	396,292
Royal Bank of Scotland PLC, Subordinated Notes	13.125%	3/19/22	$1,280,000^{\mathrm{AUD}}$	1,420,984 <sup>(c)(i)</sup>
Santander Issuances SAU, Notes	5.911%	6/20/16	600,000	639,220 <sup>(a)</sup>
Societe Generale SA, Junior Subordinated Notes	6.000%	1/27/20	3,040,000	2,910,800 <sup>(a)(i)(j)</sup>
Wells Fargo & Co., Junior Subordinated Bonds	5.900%	6/15/24	1,170,000	$1,224,112^{(b)(i)(j)}$

Total Banks 36,917,644

### Schedule of investments (unaudited) (cont d)

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
Capital Markets - 1.5%				
Goldman Sachs Group Inc., Senior Notes	6.150%	4/1/18	330,000	\$ 376,181 <sup>(b)</sup>
Goldman Sachs Group Inc., Senior Notes	7.500%	2/15/19	1,430,000	1,729,931 <sup>(b)</sup>
Goldman Sachs Group Inc., Subordinated Notes	6.750%	10/1/37	2,500,000	3,089,735 <sup>(b)</sup>
Merrill Lynch & Co. Inc., Notes	6.875%	4/25/18	390,000	455,123 <sup>(b)</sup>
Morgan Stanley, Medium-Term Notes	6.625%	4/1/18	470,000	544,660 <sup>(b)</sup>
Total Capital Markets				6,195,630
Consumer Finance - 1.0%				
American Express Co., Notes	7.000%	3/19/18	260,000	$306,398^{(b)}$
GMAC International Finance BV, Senior Bonds	7.500%	4/21/15	$910,000^{EUR}$	1,242,774 <sup>(c)</sup>
HSBC Finance Corp., Senior Notes	6.676%	1/15/21	970,000	$1,165,800^{(b)}$
SLM Corp., Medium-Term Notes, Senior Notes	8.450%	6/15/18	590,000	688,058
Stearns Holdings Inc., Senior Secured Notes	9.375%	8/15/20	340,000	357,000 <sup>(a)</sup>
TMX Finance LLC/TitleMax Finance Corp., Senior Secured Notes	8.500%	9/15/18	300,000	318,750 <sup>(a)</sup>
Total Consumer Finance				4,078,780
Diversified Financial Services - 1.6%				
General Electric Capital Corp., Senior Notes	5.625%	5/1/18	650,000	$740,147^{(b)}$
International Lease Finance Corp., Senior Notes	5.750%	5/15/16	500,000	530,938
International Lease Finance Corp., Senior Notes	8.750%	3/15/17	1,620,000	1,857,937 <sup>(b)</sup>
International Lease Finance Corp., Senior Notes	8.250%	12/15/20	2,530,000	$3,099,250^{(b)}$
ZFS Finance USA Trust II, Bonds	6.450%	12/15/65	500,000	538,750 <sup>(a)(b)(i)</sup>
Total Diversified Financial Services				6,767,022
Insurance - 1.4%				
American International Group Inc., Senior Notes	8.250%	8/15/18	4,000,000	4,935,980 <sup>(b)</sup>
Fidelity & Guaranty Life Holdings Inc., Senior Notes	6.375%	4/1/21	460,000	494,500 <sup>(a)</sup>
Liberty Mutual Group Inc., Junior Subordinated Bonds	7.800%	3/15/37	490,000	580,650 <sup>(a)</sup>
Total Insurance				6,011,130
Real Estate Management & Development - 0.4%				
Country Garden Holdings Co., Ltd., Senior Notes	11.125%	2/23/18	380,000	413,250 <sup>(c)</sup>
Howard Hughes Corp., Senior Notes	6.875%	10/1/21	1,110,000	1,180,763 <sup>(a)</sup>
Total Real Estate Management & Development				1,594,013
TOTAL FINANCIALS				61,564,219
HEALTH CARE - 4.4%				
Health Care Equipment & Supplies - 1.0%				
Alere Inc., Senior Subordinated Notes	6.500%	6/15/20	750,000	762,187

ConvaTec Finance International SA, Senior Notes Lantheus Medical Imaging Inc., Senior Notes	8.250% 9.750%	1/15/19 5/15/17	550,000 1,280,000	566,844 <sup>(a)(f)</sup> 1,300,800
Ontex IV SA, Senior Notes	9.000%	4/15/19	640,000 <sup>EUR</sup>	906,714 <sup>(a)</sup>
Ontex IV SA, Senior Notes	9.000%	4/15/19	400,000 <sup>EUR</sup>	566,696 <sup>(c)</sup>
Total Health Care Equipment & Supplies				4,103,241
Health Care Providers & Services - 2.6%				
Acadia Healthcare Co. Inc., Senior Notes	12.875%	11/1/18	670,000	785,575 <sup>(b)</sup>
CHS/Community Health Systems Inc., Senior Notes	8.000%	11/15/19	980,000	1,068,200 <sup>(b)</sup>
Crown Newco 3 PLC, Senior Subordinated Notes	8.875%	2/15/19	$750,000^{GBP}$	1,319,820 <sup>(c)</sup>
DJO Finance LLC/DJO Finance Corp., Senior Notes	9.875%	4/15/18	730,000	783,837
ExamWorks Group Inc., Senior Notes	9.000%	7/15/19	1,340,000	1,453,900 <sup>(b)</sup>
Fresenius U.S. Finance II Inc., Senior Notes	9.000%	7/15/15	110,000	$117,150^{(a)(b)}$
Humana Inc., Senior Notes	7.200%	6/15/18	2,000,000	2,375,316 <sup>(b)</sup>
IASIS Healthcare LLC/IASIS Capital Corp., Senior Notes	8.375%	5/15/19	950,000	1,009,375
Jaguar Holding Co. II/Jaguar Merger Sub Inc., Senior Notes	9.500%	12/1/19	290,000	316,463 <sup>(a)</sup>
Labco SAS, Senior Secured Notes	8.500%	1/15/18	$146,000^{EUR}$	204,306 <sup>(a)</sup>
Tenet Healthcare Corp., Senior Notes	8.125%	4/1/22	760,000	876,850
Universal Hospital Services Inc., Secured Notes	7.625%	8/15/20	610,000	613,050
Total Health Care Providers & Services				10,923,842

### Schedule of investments (unaudited) (cont d)

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
Pharmaceuticals - 0.8%	WIII.	Dill	711100111	VILLEE
ConvaTec Healthcare E SA, Senior Notes	10.875%	12/15/18	$1,460,000^{EUR}$	\$ 2,070,877 <sup>(a)</sup>
JLL/Delta Dutch Newco BV, Senior Notes	7.500%	2/1/22	750,000	767,812 <sup>(a)</sup>
Salix Pharmaceuticals Ltd., Senior Notes	6.000%	1/15/21	420,000	456,750 <sup>(a)</sup>
			-,	,
Total Pharmaceuticals				3,295,439
TOTAL HEALTH CARE				18,322,522
INDUSTRIALS - 13.0%				
Aerospace & Defense - 1.2%				
CBC Ammo LLC/CBC FinCo Inc., Senior Notes	7.250%	11/15/21	1,090,000	1,098,175 <sup>(a)(b)</sup>
Ducommun Inc., Senior Notes	9.750%	7/15/18	550,000	603,625 <sup>(b)</sup>
Erickson Inc., Secured Notes	8.250%	5/1/20	1,291,000	1,287,773 <sup>(b)</sup>
GenCorp Inc., Secured Notes	7.125%	3/15/21	420,000	454,650
LMI Aerospace Inc., Secured Notes	7.375%	7/15/19	370,000	376,475 <sup>(a)</sup>
TransDigm Inc., Senior Subordinated Notes	6.000%	7/15/22	1,290,000	1,314,187 <sup>(a)</sup>
Transbigin mei, benier bubbranacea riotes	0.00070	7713722	1,270,000	1,311,107
Total Aerospace & Defense				5,134,885
Air Freight & Logistics - 0.1%				
XPO Logistics Inc., Senior Notes	7.875%	9/1/19	550,000	574,750 <sup>(a)</sup>
Airlines - 0.8%				
Air Canada, Pass-Through Trust, Secured Notes	6.625%	5/15/18	310,000	324,121 <sup>(a)</sup>
American Airlines, Pass-Through Trust, Secured Notes	7.000%	1/31/18	311,897	337,628 <sup>(a)(b)</sup>
Delta Air Lines Inc., Pass-Through Certificates, Secured Notes	8.021%	8/10/22	326,417	379,884 <sup>(b)</sup>
Delta Air Lines Inc., Fass-Finough Certificates, Secured Notes  Delta Air Lines Inc., Secured Notes	6.375%	1/2/16	260,000	275,600 <sup>(a)(b)</sup>
Heathrow Finance PLC, Senior Secured Notes	7.125%	3/1/17	900,000 <sup>GBP</sup>	1,615,821 <sup>(c)</sup>
United Airlines Inc., Pass-Through Certificates	7.373%	12/15/15	143,599	152,215 <sup>(b)</sup>
United Airlines Inc., Pass-Through Certificates, Senior Secured Notes	6.125%	4/29/18	270,000	286,200
Officed Affilines file., 1 ass-1 mough Certificates, Semon Secured Notes	0.123 /6	4/2//10	270,000	200,200
Total Airlines				3,371,469
<b>Building Products - 0.6%</b>				
Ashton Woods USA LLC/Ashton Woods Finance Co., Senior Notes	6.875%	2/15/21	760,000	752,400 <sup>(a)</sup>
GTL Trade Finance Inc., Senior Notes	7.250%	4/16/44	550,000	580,250 <sup>(a)</sup>
Rearden G Holdings EINS GmbH, Senior Notes	7.875%	3/30/20	360,000	383,760 <sup>(a)(b)</sup>
Spie BondCo 3 SCA, Secured Notes	11.000%	8/15/19	613,000 <sup>EUR</sup>	902,154 <sup>(a)</sup>
Sp. Donado d Borr, Scource Potes	11.00076	0/10/15	010,000	y 0 <b>2</b> ,10 .
Total Building Products				2,618,564
Commercial Services & Supplies - 1.8%				
Garda World Security Corp., Senior Notes	7.250%	11/15/21	200,000	205,750 <sup>(a)</sup>
JM Huber Corp., Senior Notes	9.875%	11/1/19	460,000	519,800 <sup>(a)(b)</sup>
Monitronics International Inc., Senior Notes	9.125%	4/1/20	1,620,000	1,741,500
	7.123 /0	1/1/20	1,020,000	1,7 11,500

RSC Equipment Rental Inc./RSC Holdings III LLC, Senior Notes	8.250%	2/1/21	430,000	475,150 <sup>(b)</sup>
Taylor Morrison Communities Inc./Monarch Communities Inc., Senior Notes	7.750%	4/15/20	1,786,000	1,942,275 <sup>(a)(b)</sup>
Taylor Morrison Communities Inc./Monarch Communities Inc., Senior				
Notes	7.750%	4/15/20	309,000	336,037 <sup>(a)</sup>
Taylor Morrison Communities Inc./Monarch Communities Inc., Senior				
Notes	5.250%	4/15/21	700,000	710,500 <sup>(a)</sup>
United Rentals North America Inc., Senior Notes	7.625%	4/15/22	948,000	1,068,870 <sup>(b)</sup>
United Rentals North America Inc., Senior Subordinated Notes	8.375%	9/15/20	270,000	295,650
Total Commercial Services & Supplies				7,295,532
Construction & Engineering - 2.2%				
Astaldi SpA, Senior Bonds	7.125%	12/1/20	$540,000^{\text{EUR}}$	767,019 <sup>(a)</sup>
Ausdrill Finance Pty Ltd., Senior Notes	6.875%	11/1/19	630,000	579,600 <sup>(a)</sup>

### Schedule of investments (unaudited) (cont d)

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
Construction & Engineering - (continued)				
Brundage-Bone Concrete Pumping Inc., Senior Secured Notes	10.375%	9/1/21	550,000	\$ 563,063 <sup>(a)</sup>
Empresas ICA SAB de CV, Senior Notes	8.875%	5/29/24	1,477,000	1,525,764 <sup>(a)</sup>
Michael Baker Holdings LLC/Micahel Baker Finance Corp., Senior Notes	8.875%	4/15/19	830,000	825,850 <sup>(a)(f)</sup>
Michael Baker International LLC/CDL Acquisition Co. Inc., Senior				(.)(h)
Secured Notes	8.250%	10/15/18	970,000	1,003,950 <sup>(a)(b)</sup>
Modular Space Corp., Secured Notes	10.250%	1/31/19	800,000	832,000 <sup>(a)</sup>
OAS Finance Ltd., Senior Notes	8.000%	7/2/21	470,000	474,700 <sup>(a)</sup>
OAS Investments GmbH, Senior Notes	8.250%	10/19/19	480,000	498,000 <sup>(a)</sup>
Odebrecht Finance Ltd., Senior Notes	4.375%	4/25/25	1,660,000	1,628,377 <sup>(a)</sup>
Odebrecht Finance Ltd., Senior Notes	5.250%	6/27/29	411,000	420,761 <sup>(a)</sup>
Odebrecht Offshore Drilling Finance Ltd., Senior Secured Notes	6.625%	10/1/22	197,780	211,775 <sup>(a)</sup>
Total Construction & Engineering				9,330,859
Electrical Equipment - 0.3%				
International Wire Group Holdings Inc., Senior Secured Notes	8.500%	10/15/17	560,000	606,200 <sup>(a)</sup>
NES Rentals Holdings Inc., Senior Secured Notes	7.875%	5/1/18	490,000	523,075 <sup>(a)</sup>
Trionista Holdco GmbH, Senior Secured Notes	5.000%	4/30/20	$100,000^{\text{EUR}}$	136,917 <sup>(a)</sup>
Trionista TopCo GmbH, Senior Subordinated Notes	6.875%	4/30/21	$100,000^{\text{EUR}}$	141,249 <sup>(a)</sup>
Total Electrical Equipment				1,407,441
Industrial Conglomerates - 0.3%				
Alfa SAB de CV, Senior Notes	5.250%	3/25/24	200,000	216,500 <sup>(a)</sup>
Alfa SAB de CV, Senior Notes	6.875%	3/25/44	200,000	226,000 <sup>(a)</sup>
Leucadia National Corp., Senior Notes	8.125%	9/15/15	540,000	577,125
Sinochem Overseas Capital Co., Ltd., Senior Notes	4.500%	11/12/20	380,000	407,009 <sup>(a)(b)</sup>
Total Industrial Conglomerates				1,426,634
Machinery - 1.7%				
CTP Transportation Products LLC/CTP Finance Inc., Senior Secured				
Notes	8.250%	12/15/19	320,000	345,600 <sup>(a)</sup>
Dematic SA/DH Services Luxembourg Sarl, Senior Notes	7.750%	12/15/20	1,490,000	1,594,300 <sup>(a)</sup>
Gardner Denver Inc., Senior Notes	6.875%	8/15/21	280,000	297,500 <sup>(a)</sup>
Global Brass and Copper Inc., Senior Secured Notes	9.500%	6/1/19	680,000	767,550
KION Finance SA, Senior Secured Notes	6.750%	2/15/20	$1,620,000^{\text{EUR}}$	2,329,752 <sup>(a)</sup>
KraussMaffei Group GmbH, Senior Secured Notes	8.750%	12/15/20	$380,000^{EUR}$	560,715 <sup>(a)</sup>
KraussMaffei Group GmbH, Senior Secured Notes	8.750%	12/15/20	$340,000^{EUR}$	501,692 <sup>(c)</sup>
SPL Logistics Escrow LLC/SPL Logistics Finance Corp., Senior Secured				
Notes	8.875%	8/1/20	480,000	534,000 <sup>(a)</sup>
Total Machinery				6,931,109
Marine - 0.7%				
Horizon Lines LLC, Secured Notes	13.000%	10/15/16	980,009	850,278 <sup>(f)</sup>

Horizon Lines LLC, Senior Secured Notes	11.000%	10/15/16	505,000	507,525
Navios Maritime Acquisition Corp./Navios Acquisition Finance U.S. Inc., Senior Secured Notes	8.125%	11/15/21	790.000	825,550 <sup>(a)</sup>
Ultrapetrol Bahamas Ltd., Senior Secured Notes	8.875%	6/15/21	570,000	610,613
Total Marine				2,793,966
Road & Rail - 1.7%				
Flexi-Van Leasing Inc., Senior Notes	7.875%	8/15/18	670,000	710,200 <sup>(a)</sup>
Florida East Coast Holdings Corp., Senior Notes	9.750%	5/1/20	1,000,000	1,062,500 <sup>(a)</sup>
Florida East Coast Holdings Corp., Senior Secured Notes	6.750%	5/1/19	490,000	518,175 <sup>(a)</sup>
Gategroup Finance Luxembourg SA, Senior Notes	6.750%	3/1/19	$1,200,000^{\text{EUR}}$	1,673,079 <sup>(c)</sup>
Gategroup Finance Luxembourg SA, Senior Notes	6.750%	3/1/19	$210,000^{EUR}$	292,789 <sup>(a)</sup>
Jack Cooper Holdings Corp., Senior Secured Notes	9.250%	6/1/20	1,460,000	1,593,225 <sup>(a)(b)</sup>
Jurassic Holdings III Inc., Secured Notes	6.875%	2/15/21	440,000	451,000 <sup>(a)</sup>

### Schedule of investments (unaudited) (cont d)

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
Road & Rail - (continued) Quality Distribution LLC/QD Capital Corp., Secured Notes	9.875%	11/1/18	872,000	\$ 928,680 <sup>(b)</sup>
Total Road & Rail				7,229,648
Trading Companies & Distributors - 0.3%				
H&E Equipment Services Inc., Senior Notes	7.000%	9/1/22	980,000	$1,075,550^{(b)}$
Transportation - 1.1%	0.500%	44545	710.000	721 200(s)
CMA CGM, Senior Notes	8.500%	4/15/17	710,000	731,300 <sup>(a)</sup>
Hapag-Lloyd AG, Senior Notes	9.750%	10/15/17	910,000	964,600 <sup>(a)(b)</sup>
Neovia Logistics Intermediate Holdings LLC/Logistics Intermediate Finance Corp., Senior Notes	10.000%	2/15/18	1 000 000	1,125,425 <sup>(a)(f)</sup>
Syncreon Group BV/Syncreon Global Finance US Inc., Senior Notes	8.625%	11/1/21	1,090,000 910,000	905,450 <sup>(a)</sup>
Watco Cos., LLC/Watco Finance Corp., Senior Notes	6.375%	4/1/23	710,000	729,525 <sup>(a)</sup>
water Cos., ELC/water Phance Corp., Senior Notes	0.37370	4/1/23	710,000	129,323
Total Transportation				4,456,300
Transportation Infrastructure - 0.2%				
Aguila 3 SA, Senior Secured Notes	7.875%	1/31/18	450,000	469,125 <sup>(a)</sup>
Mersin Uluslararasi Liman Isletmeciligi AS, Notes	5.875%	8/12/20	220,000	235,972 <sup>(a)</sup>
Weishi Oldsha'dasi Eliman Isletineenigi 186, 186es	3.67370	0/12/20	220,000	233,772
Total Transportation Infrastructure				705,097
TOTAL INDUSTRIALS				54,351,804
INFORMATION TECHNOLOGY - 2.0% Electronic Equipment, Instruments &				
Components - 0.3%				
Interface Security Systems Holdings Inc./Interface Security Systems				
LLC, Senior Secured Notes	9.250%	1/15/18	680,000	703,800
Techem GmbH, Senior Secured Notes	6.125%	10/1/19	$350,000^{\text{EUR}}$	498,282 <sup>(a)</sup>
Total Electronic Equipment, Instruments & Components				1,202,082
Internet Software & Services - 0.4%				
Ancestry.com Inc., Senior Notes	9.625%	10/15/18	350,000	359,625 <sup>(a)(f)</sup>
Ancestry.com Inc., Senior Notes	11.000%	12/15/20	590,000	682,925
Zayo Group LLC/Zayo Capital Inc., Senior Secured Notes	8.125%	1/1/20	540,000	584,550
January Conferment, Samur Secure 1.000	2.120,0	1, 1, 20	, 0 0 0	1,000
Total Internet Software & Services				1,627,100
IT Services - 0.9%				
Compiler Finance Subordinated Inc., Senior Notes	7.000%	5/1/21	730,000	700,800 <sup>(a)</sup>
First Data Corp., Secured Notes	8.250%	1/15/21	380,000	416,100 <sup>(a)</sup>
	0.20070	1,15/21	200,000	,100

First Data Corp., Senior Notes First Data Corp., Senior Secured Notes First Data Corp., Senior Subordinated Notes	12.625% 6.750% 11.750%	1/15/21 11/1/20 8/15/21	840,000 663,000 654,000	1,029,000 719,355 <sup>(a)(b)</sup> 776,625
Total IT Services				3,641,880
Software - 0.4%				
Audatex North America Inc., Senior Notes	6.000%	6/15/21	550,000	585,750 <sup>(a)</sup>
Oberthur Technologies Holding SAS, Senior Secured Notes	9.250%	4/30/20	890,000 <sup>EUR</sup>	1,274,663 <sup>(a)</sup>
Total Software				1,860,413
TOTAL INFORMATION TECHNOLOGY				8,331,475
MATERIALS - 12.8%				
Chemicals - 1.4%				
Alpek SA de CV, Senior Notes	4.500%	11/20/22	382,000	391,550 <sup>(a)</sup>
HIG BBC Intermediate Holdings LLC/HIG BBC Holdings Corp.,				
Senior Notes	10.500%	9/15/18	390,000	398,775 <sup>(a)</sup>
Kerling PLC, Senior Secured Notes	10.625%	2/1/17	$792,000^{EUR}$	1,097,884 <sup>(a)</sup>
KP Germany Erste GmbH, Senior Secured Notes	11.625%	7/15/17	$370,000^{\text{EUR}}$	540,932 <sup>(a)</sup>
KP Germany Erste GmbH, Senior Secured Notes	11.625%	7/15/17	$290,000^{\text{EUR}}$	423,974 <sup>(c)</sup>
Mexichem SAB de CV, Senior Notes	4.875%	9/19/22	549,000	586,058 <sup>(c)</sup>

### Schedule of investments (unaudited) (cont d)

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
Chemicals - (continued)				
Mexichem SAB de CV, Senior Notes	4.875%	9/19/22	250,000	\$ 266,875 <sup>(a)</sup>
Momentive Performance Materials Inc., Senior Secured Notes	8.875%	10/15/20	150,000	141,000
OCP SA, Senior Notes	5.625%	4/25/24	800,000	848,000 <sup>(a)</sup>
Styrolution GmbH, Senior Secured Notes	7.625%	5/15/16	$360,000^{\text{EUR}}$	488,253 <sup>(a)</sup>
Styrolution Group GmbH, Senior Secured Notes	7.625%	5/15/16	$370,000^{\text{EUR}}$	501,816 <sup>(c)</sup>
Total Chemicals				5,685,117
Construction Materials - 1.1%				
Cementos Pacasmayo SAA, Senior Notes	4.500%	2/8/23	360,000	344,700 <sup>(a)</sup>
Cementos Pacasmayo SAA, Senior Notes	4.500%	2/8/23	140,000	134,050 <sup>(c)</sup>
Cemex Finance LLC, Senior Secured Notes	9.375%	10/12/22	550,000	651,750 <sup>(a)</sup>
Cemex Finance LLC, Senior Secured Notes	9.375%	10/12/22	450,000	533,250 <sup>(c)</sup>
Cemex SAB de CV, Senior Secured Notes	9.000%	1/11/18	1,370,000	1,465,900 <sup>(c)</sup>
Cimpor Financial Operations BV, Senior Notes	5.750%	7/17/24	780,000	770,250 <sup>(a)</sup>
Hardwoods Acquisition Inc., Senior Secured Notes	7.500%	8/1/21	680,000	693,600 <sup>(a)</sup>
Total Construction Materials				4,593,500
Containers & Packaging - 2.3%				
Ardagh Finance Holdings SA, Senior Notes	8.625%	6/15/19	650,000	676,813 <sup>(a)(f)</sup>
Ardagh Packaging Finance PLC, Senior Notes	9.250%	10/15/20	$1,700,000^{\text{EUR}}$	2,455,411 <sup>(a)</sup>
Ardagh Packaging Finance PLC/Ardagh MP Holdings USA Inc.,				
Senior Notes	9.125%	10/15/20	1,080,000	1,182,600 <sup>(a)</sup>
Ardagh Packaging Finance PLC/Ardagh MP Holdings USA Inc.,				
Senior Notes	7.000%	11/15/20	176,471	180,441 <sup>(a)</sup>
Ardagh Packaging Finance PLC/Ardagh MP Holdings USA Inc.,				
Senior Notes	6.750%	1/31/21	790,000	807,775 <sup>(a)</sup>
BWAY Holding Co., Senior Notes	9.125%	8/15/21	850,000	875,500 <sup>(a)</sup>
Coveris Holdings SA, Senior Notes	7.875%	11/1/19	840,000	896,700 <sup>(a)</sup>
Pactiv LLC, Senior Bonds	8.375%	4/15/27	150,000	163,125
Pactiv LLC, Senior Notes	7.950%	12/15/25	1,890,000	2,045,925
PaperWorks Industries Inc., Senior Secured Notes	9.500%	8/15/19	540,000	558,225 <sup>(a)</sup>
Total Containers & Packaging				9,842,515
Metals & Mining - 6.5%				
ArcelorMittal, Senior Notes	6.750%	2/25/22	50,000	56,060
AuRico Gold Inc., Secured Notes	7.750%	4/1/20	510,000	526,575 <sup>(a)</sup>
Barminco Finance Pty Ltd., Senior Notes	9.000%	6/1/18	670,000	610,538 <sup>(a)</sup>
Coeur Mining Inc., Senior Notes	7.875%	2/1/21	1,500,000	1,510,312 <sup>(b)</sup>
Corporacion Nacional del Cobre de Chile, Senior Notes	3.875%	11/3/21	600,000	630,116 <sup>(c)</sup>
CSN Resources SA, Senior Bonds	6.500%	7/21/20	452,000	475,052 <sup>(c)</sup>
CSN Resources SA, Senior Bonds	6.500%	7/21/20	450,000	472,950 <sup>(a)</sup>
Essar Steel Minnesota LLC, Senior Secured Notes	11.500%	5/15/20	800,000	823,000 <sup>(a)</sup>
Evraz Group SA, Notes	8.250%	11/10/15	230,000	234,313 <sup>(c)</sup>

Evraz Group SA, Senior Notes	9.500%	4/24/18	940,000	973,915 <sup>(c)</sup>
Evraz Group SA, Senior Notes	6.500%	4/22/20	810,000	724,950 <sup>(c)</sup>
FMG Resources (August 2006) Pty Ltd., Senior Notes	8.250%	11/1/19	1,120,000	1,230,600 <sup>(a)(b)</sup>
FMG Resources (August 2006) Pty Ltd., Senior Notes	6.875%	4/1/22	1,500,000	1,639,687 <sup>(a)(b)</sup>
Gerdau Trade Inc., Senior Notes	4.750%	4/15/23	440,000	438,350 <sup>(a)</sup>
Midwest Vanadium Pty Ltd., Senior Secured Notes	11.500%	2/15/18	810,000	157,950 <sup>(a)(d)(g)</sup>
Molycorp Inc., Senior Secured Notes	10.000%	6/1/20	260,000	217,750
Prince Mineral Holding Corp., Senior Secured Notes	12.000%	12/15/19	420,000	472,500 <sup>(a)</sup>
Rain CII Carbon LLC/CII Carbon Corp., Senior Secured Notes	8.250%	1/15/21	1,250,000	1,318,750 <sup>(a)(b)</sup>
Ryerson Inc./Joseph T. Ryerson & Son Inc., Senior Notes	11.250%	10/15/18	227,000	253,105
Ryerson Inc./Joseph T. Ryerson & Son Inc., Senior Secured Notes	9.000%	10/15/17	540,000	576,450
Samarco Mineracao SA, Senior Notes	4.125%	11/1/22	670,000	646,215 <sup>(a)</sup>

### Schedule of investments (unaudited) (cont d)

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
Metals & Mining - (continued)				
Schaeffler Holding Finance BV, Senior Secured Bonds	6.875%	8/15/18	470,000	\$ 497,613 <sup>(a)(f)</sup>
Schaeffler Holding Finance BV, Senior Secured Notes	6.875%	8/15/18	$550,000^{\text{EUR}}$	763,503 <sup>(a)(f)</sup>
Severstal OAO Via Steel Capital SA, Senior Notes	4.450%	3/19/18	500,000	482,500 <sup>(a)</sup>
Southern Copper Corp., Senior Notes	5.250%	11/8/42	2,410,000	2,359,028 <sup>(b)</sup>
St. Barbara Ltd., Senior Secured Notes	8.875%	4/15/18	1,020,000	836,400 <sup>(a)</sup>
Steel Dynamics Inc., Senior Notes	6.125%	8/15/19	370,000	397,750
SunCoke Energy Partners LP/SunCoke Energy Partners Finance				
Corp., Senior Notes	7.375%	2/1/20	340,000	365,500 <sup>(a)</sup>
SunCoke Energy Partners LP/SunCoke Energy Partners Finance				
Corp., Senior Notes	7.375%	2/1/20	130,000	139,750 <sup>(a)</sup>
Thompson Creek Metals Co. Inc., Senior Notes	12.500%	5/1/19	550,000	624,250
Thompson Creek Metals Co. Inc., Senior Secured Notes	9.750%	12/1/17	560,000	632,100
Tupy Overseas SA, Senior Bonds	6.625%	7/17/24	560,000	582,680 <sup>(a)</sup>
Vale Overseas Ltd., Notes	8.250%	1/17/34	2,983,000	3,971,954 <sup>(h)</sup>
Vedanta Resources PLC, Senior Notes	6.750%	6/7/16	830,000	874,405 <sup>(a)(b)</sup>
Vedanta Resources PLC, Senior Notes	9.500%	7/18/18	160,000	187,200 <sup>(c)</sup>
Vedanta Resources PLC, Senior Notes	6.000%	1/31/19	460,000	480,700 <sup>(a)</sup>
Total Metals & Mining				27,184,471
Paper & Forest Products - 1.5%				
Appvion Inc., Secured Notes	9.000%	6/1/20	1,800,000	1,617,750 <sup>(a)</sup>
Celulosa Arauco y Constitucion SA, Senior Notes	7.250%	7/29/19	202,000	238,707 <sup>(b)</sup>
Celulosa Arauco y Constitucion SA, Senior Notes	4.750%	1/11/22	245,000	254,361
Fibria Overseas Finance Ltd., Senior Notes	6.750%	3/3/21	280,000	311,500 <sup>(a)(b)</sup>
Fibria Overseas Finance Ltd., Senior Notes	5.250%	5/12/24	200,000	200,000
Inversiones CMPC SA, Notes	4.750%	1/19/18	460,000	489,065 <sup>(a)(b)</sup>
Inversiones CMPC SA, Notes	4.375%	5/15/23	260,000	259,612 <sup>(a)</sup>
Inversiones CMPC SA, Senior Notes	4.500%	4/25/22	310,000	312,144 <sup>(a)</sup>
Klabin Finance SA, Senior Notes	5.250%	7/16/24	660,000	655,215 <sup>(a)</sup>
Resolute Forest Products Inc., Senior Notes	5.875%	5/15/23	1,200,000	1,161,000 <sup>(b)</sup>
Verso Paper Holdings LLC/Verso Paper Inc., Senior Secured Notes	11.750%	1/15/19	640,000	675,200
Verso Paper Holdings LLC/Verso Paper Inc., Senior Secured Notes	11.750%	1/15/19	117,000	110,273
Total Paper & Forest Products				6,284,827
TOTAL MATERIALS				53,590,430
TELECOMMUNICATION SERVICES - 13.9%				
Diversified Telecommunication Services - 10.2%				
Axtel SAB de CV, Senior Secured Notes, Step Bond	8.000%	1/31/20	2,233,000	2,322,320 <sup>(a)</sup>
Bharti Airtel International Netherlands BV, Senior Bonds	5.350%	5/20/24	630,000	679,594 <sup>(a)</sup>
British Telecommunications PLC, Bonds	9.625%	12/15/30	240,000	388,379 <sup>(b)</sup>
CenturyLink Inc., Senior Notes	5.800%	3/15/22	3,840,000	4,070,400 <sup>(b)</sup>
Cogent Communications Holdings Inc., Senior Secured Notes	8.375%	2/15/18	900,000	954,000 <sup>(a)(b)</sup>
Empresa Nacional de Telecomunicaciones S.A., Senior Notes	4.875%	10/30/24	270,000	280,781 <sup>(a)</sup>
Intelsat Jackson Holdings SA, Senior Bonds	5.500%	8/1/23	3,670,000	3,670,000 <sup>(b)</sup>
Intelsat Jackson Holdings SA, Senior Notes	7.500%	4/1/21	1,920,000	2,085,600 <sup>(b)</sup>
Koninklijke KPN NV, Senior Notes	8.375%	10/1/30	190,000	273,693 <sup>(b)</sup>

Level 3 Financing Inc., Senior Notes	7.000%	6/1/20	375,000	405,937
Level 3 Financing Inc., Senior Notes	8.625%	7/15/20	1,945,000	2,163,812 <sup>(b)</sup>
Ooredoo International Finance Ltd., Senior Notes	4.750%	2/16/21	400,000	439,000 <sup>(a)(b)</sup>
Telefonica Emisiones SAU, Senior Notes	5.134%	4/27/20	3,000,000	3,346,152 <sup>(b)</sup>
Telemar Norte Leste SA, Senior Notes	5.500%	10/23/20	690,000	683,100 <sup>(a)(b)</sup>
Turk Telekomunikasyon AS, Senior Bonds	3.750%	6/19/19	590,000	590,723 <sup>(a)</sup>
Turk Telekomunikasyon AS, Senior Notes	4.875%	6/19/24	420,000	416,850 <sup>(a)</sup>
TW Telecom Holdings Inc., Senior Notes	5.375%	10/1/22	640,000	698,400

### Schedule of investments (unaudited) (cont d)

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
Diversified Telecommunication Services - (continued)				
TW Telecom Holdings Inc., Senior Notes	6.375%	9/1/23	1,110,000	\$ 1,257,075 <sup>(b)</sup>
UBS Luxembourg SA for OJSC Vimpel Communications, Loan				
Participation Notes	8.250%	5/23/16	358,000	374,557 <sup>(c)</sup>
Unitymedia GmbH, Senior Subordinated Notes	9.625%	12/1/19	913,000 <sup>EUR</sup>	1,280,816 <sup>(a)</sup>
Unitymedia KabelBW GmbH, Senior Secured Notes	9.500%	3/15/21	1,250,000 <sup>EUR</sup>	1,858,007 <sup>(a)</sup>
Unitymedia KabelBW GmbH, Senior Secured Notes	9.500%	3/15/21	400,000 <sup>EUR</sup>	594,562 <sup>(c)</sup>
Verizon Communications Inc., Senior Notes	5.150%	9/15/23	7,940,000	8,996,179 <sup>(b)</sup>
Windstream Corp., Senior Notes	7.500%	4/1/23	4,370,000	4,675,900 <sup>(b)</sup>
Total Diversified Telecommunication Services				42,505,837
Wireless Telecommunication Services - 3.7%				
America Movil SAB de CV, Senior Notes	5.625%	11/15/17	504,000	566,546 <sup>(b)</sup>
Indosat Palapa Co. BV, Senior Notes	7.375%	7/29/20	900,000	973,125 <sup>(a)(b)</sup>
Matterhorn Midco & Cy SCA, Senior Notes	7.750%	2/15/20	$760,000^{\text{EUR}}$	1,062,552 <sup>(a)</sup>
Phones4u Finance PLC, Senior Secured Notes	9.500%	4/1/18	$740,000^{\text{GBP}}$	1,260,760 <sup>(a)</sup>
Sprint Capital Corp., Senior Notes	6.875%	11/15/28	1,190,000	1,166,200 <sup>(b)</sup>
Sprint Capital Corp., Senior Notes	8.750%	3/15/32	2,580,000	2,889,600 <sup>(b)</sup>
Sprint Communications Inc., Senior Notes	9.000%	11/15/18	1,780,000	2,120,425 <sup>(a)(b)</sup>
Sprint Corp., Senior Notes	7.875%	9/15/23	1,440,000	1,548,000 <sup>(a)(b)</sup>
Sprint Corp., Senior Notes	7.125%	6/15/24	2,680,000	2,743,650 <sup>(a)(b)</sup>
Syniverse Holdings Inc., Senior Notes	9.125%	1/15/19	755,000	801,244
VimpelCom Holdings BV, Senior Notes	5.950%	2/13/23	460,000	416,806 <sup>(a)</sup>
Total Wireless Telecommunication Services				15,548,908
TOTAL TELECOMMUNICATION SERVICES				58,054,745
UTILITIES - 3.6%				
Electric Utilities - 1.1%				4.5
AES Red Oak LLC, Secured Notes	9.200%	11/30/29	1,180,000	1,321,600 <sup>(b)</sup>
Centrais Eletricas Brasileiras SA, Senior Notes	6.875%	7/30/19	380,000	424,650 <sup>(a)</sup>
Comision Federal de Electricidad, Senior Notes	4.875%	1/15/24	370,000	398,675 <sup>(a)</sup>
GenOn REMA LLC, Pass-Through Certificates	9.237%	7/2/17	326,791	348,850 <sup>(b)</sup>
GenOn REMA LLC, Pass-Through Certificates	9.681%	7/2/26	1,150,000	1,253,500 <sup>(b)</sup>
Majapahit Holding BV, Senior Notes	7.750%	1/20/20	370,000	437,988 <sup>(c)</sup>
Midwest Generation LLC, Pass-Through Certificates	8.560%	1/2/16	206,095	213,566 <sup>(g)</sup>
State Grid Overseas Investment 2013 Ltd., Senior Bonds	3.125%	5/22/23	300,000	295,343 <sup>(a)</sup>
Total Electric Utilities				4,694,172
Gas Utilities - 0.3%				
Gas Natural de Lima y Callao SA, Senior Notes	4.375%	4/1/23	320,000	320,000 <sup>(a)</sup>
Transportadora de Gas del Peru SA, Senior Notes	4.250%	4/30/28	200,000	193,740 <sup>(c)</sup>
Transportadora de Gas Internacional SA ESP, Senior Notes	5.700%	3/20/22		