

ALLIANCEBERNSTEIN GLOBAL HIGH INCOME FUND INC
Form N-Q
February 26, 2018

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION

WASHINGTON, D.C. 20549

FORM N-Q

**QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED
MANAGEMENT INVESTMENT COMPANIES**

Investment Company Act file number: 811-07732

ALLIANCEBERNSTEIN GLOBAL HIGH INCOME FUND, INC.

(Exact name of registrant as specified in charter)

1345 Avenue of the Americas, New York, New York 10105

(Address of principal executive offices) (Zip code)

Joseph J. Mantineo

AllianceBernstein L.P.

1345 Avenue of the Americas

New York, New York 10105

(Name and address of agent for service)

Registrant's telephone number, including area code: (800) 221-5672

Date of fiscal year end: March 31, 2018

Date of reporting period: December 31, 2017

ITEM 1. SCHEDULE OF INVESTMENTS.

AB Global High Income Fund**Portfolio of Investments****December 31, 2017 (unaudited)**

	Principal Amount (000)	U.S. \$ Value
CORPORATES - NON-INVESTMENT GRADE - 42.4%		
Industrial - 33.8%		
Basic - 3.9%		
AK Steel Corp.		
7.00%, 3/15/27	U.S.\$ 1,164	\$ 1,185,694
7.625%, 10/01/21	278	289,120
Aleris International, Inc.		
7.875%, 11/01/20	517	513,240
ArcelorMittal		
7.25%, 3/01/41	734	921,859
7.50%, 10/15/39	1,938	2,481,875
Artsonig Pty Ltd.		
11.50% (11.50% Cash or 12.00% PIK), 4/01/19 (a)(b)(c)	3,025	0
Ashland LLC		
4.75%, 8/15/22	501	522,639
Axalta Coating Systems LLC		
4.875%, 8/15/24 (d)	516	542,454
Berry Global, Inc.		
5.50%, 5/15/22	409	421,535
CF Industries, Inc.		
4.95%, 6/01/43	595	565,197
5.375%, 3/15/44	545	535,772
Cleveland-Cliffs, Inc.		
5.75%, 3/01/25 (d)(e)	1,628	1,549,560
Constellium NV		
5.75%, 5/15/24 (d)	400	407,239
5.875%, 2/15/26 (d)	1,310	1,333,533
ERP Iron Ore, LLC		
9.039%, 12/31/19 (a)(b)(f)(g)	427	427,206
Freeport-McMoRan, Inc.		
5.45%, 3/15/43	3,414	3,401,017
6.75%, 2/01/22	1,197	1,238,895
Grinding Media, Inc./Moly-Cop AltaSteel Ltd.		
7.375%, 12/15/23 (d)	1,296	1,392,324
INEOS Finance PLC		
4.00%, 5/01/23 (d)	EUR 790	973,445
Joseph T Ryerson & Son, Inc.		
11.00%, 5/15/22 (d)	U.S.\$ 3,215	3,603,359
Lecta SA		
6.50%, 8/01/23 (d)	EUR 227	281,386
Lundin Mining Corp.		
7.875%, 11/01/22 (d)	U.S.\$ 837	897,811
Magnetation LLC/Mag Finance Corp.		
11.00%, 5/15/18 (a)(c)(h)(i)	2,857	29
Momentive Performance Materials, Inc.		
3.88%, 10/24/21	3,472	3,622,768
8.875%, 10/15/20 (a)(f)(i)(j)	3,472	0
Multi-Color Corp.		
4.875%, 11/01/25 (d)	980	983,778

NOVA Chemicals Corp.
5.25%, 8/01/23 (d)

207

213,182

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	Principal Amount (000)	U.S. \$ Value
Novelis Corp.		
5.875%, 9/30/26 (d)	U.S.\$ 1,573	\$ 1,608,759
Pactiv LLC		
7.95%, 12/15/25	1,110	1,259,469
Peabody Energy Corp.		
6.00%, 11/15/18 (a)(f)(g)(i)	4,310	0
6.00%, 3/31/22 (d)	295	306,203
6.375%, 3/31/25 (d)	400	416,011
Plastipak Holdings, Inc.		
6.25%, 10/15/25 (d)	674	694,215
PQ Corp.		
5.75%, 12/15/25 (d)	277	281,539
Reynolds Group Issuer, Inc./Reynolds Group Issuer Lu		
5.125%, 7/15/23 (d)	781	808,829
Sealed Air Corp.		
6.875%, 7/15/33 (d)	1,295	1,509,909
SIG Combibloc Holdings SCA		
7.75%, 2/15/23 (d)	EUR 682	854,872
Smurfit Kappa Acquisitions ULC		
4.875%, 9/15/18 (d)	U.S.\$ 2,064	2,084,793
Smurfit Kappa Treasury Funding Ltd.		
7.50%, 11/20/25	238	287,202
SPCM SA		
4.875%, 9/15/25 (d)	975	982,525
Teck Resources Ltd.		
5.20%, 3/01/42	2,374	2,366,619
5.40%, 2/01/43	1,454	1,467,641
6.00%, 8/15/40	470	521,993
6.25%, 7/15/41	238	270,988
United States Steel Corp.		
6.875%, 8/15/25	1,070	1,112,894
8.375%, 7/01/21 (d)	742	805,359
Valvoline, Inc.		
5.50%, 7/15/24	278	295,274
W.R. Grace & Co.-Conn		
5.625%, 10/01/24 (d)	386	415,984
		46,655,995
Capital Goods - 1.8%		
Apex Tool Group LLC		
7.00%, 2/01/21 (d)	1,174	1,128,787
ARD Finance SA		
6.625% (6.625% Cash or 7.375% PIK), 9/15/23 (b)	EUR 1,126	1,442,388
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.		
6.75%, 5/15/24 (d)	2,004	2,647,561
B456 Systems, Inc.		
3.75%, 12/31/49 (a)(g)(i)(k)	U.S.\$ 955	74,013

	Principal Amount (000)	U.S. \$ Value
Bombardier, Inc.		
5.75%, 3/15/22 (d)	U.S.\$ 975	\$ 958,123
6.00%, 10/15/22 (d)	261	255,749
6.125%, 1/15/23 (d)	738	723,639
7.50%, 3/15/25 (d)	418	421,255
8.75%, 12/01/21 (d)	546	599,392
BWAY Holding Co.		
5.50%, 4/15/24 (d)	1,073	1,117,176
Cleaver-Brooks, Inc.		
7.875%, 3/01/23 (d)	505	519,174
Energizer Holdings, Inc.		
5.50%, 6/15/25 (d)	1,311	1,363,854
EnPro Industries, Inc.		
5.875%, 9/15/22	970	1,012,020
Gates Global LLC/Gates Global Co.		
5.75%, 7/15/22 (d)	EUR 125	153,006
6.00%, 7/15/22 (d)	U.S.\$ 1,096	1,121,015
GFL Environmental, Inc.		
5.625%, 5/01/22 (d)	497	511,237
9.875%, 2/01/21 (d)	852	900,741
Jeld-Wen, Inc.		
4.625%, 12/15/25 (d)	128	128,950
4.875%, 12/15/27 (d)	182	183,820
KLX, Inc.		
5.875%, 12/01/22 (d)	877	917,936
Liberty Tire Recycling LLC		
11.00%, 3/31/21 (a)(b)(c)	1,624	901,450
Textron Financial Corp.		
3.151% (LIBOR 3 Month + 1.74%), 2/15/42 (d)(l)	575	499,172
TransDigm, Inc.		
6.375%, 6/15/26	2,335	2,354,721
6.50%, 7/15/24	1,572	1,610,953
		21,546,132

Communications - Media - 4.5%

Altice Financing SA		
6.625%, 2/15/23 (d)	2,892	3,016,460
7.50%, 5/15/26 (d)	1,582	1,683,935
Altice Luxembourg SA		
7.25%, 5/15/22 (d)	EUR 1,332	1,618,823
7.75%, 5/15/22 (d)(e)	U.S.\$ 1,570	1,546,651
CCO Holdings LLC/CCO Holdings Capital Corp.		
5.125%, 5/01/27 (d)	160	157,549
5.375%, 5/01/25 (d)	128	130,608
5.75%, 1/15/24-2/15/26	566	585,722
5.875%, 5/01/27 (d)	499	513,350
Cequel Communications Holdings I LLC/Cequel Capital Corp.		
6.375%, 9/15/20 (d)	298	302,225
7.75%, 7/15/25 (d)	861	916,031
Clear Channel Worldwide Holdings, Inc. Series A		

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	Principal Amount (000)	U.S. \$ Value
6.50%, 11/15/22	U.S.\$ 555	\$ 560,147
Series B		
6.50%, 11/15/22	2,654	2,698,600
CSC Holdings LLC		
6.625%, 10/15/25 (d)	274	296,947
10.125%, 1/15/23 (d)	765	861,581
DISH DBS Corp.		
5.875%, 11/15/24	2,185	2,127,355
6.75%, 6/01/21	660	697,882
Gray Television, Inc.		
5.125%, 10/15/24 (d)	1,037	1,033,050
iHeartCommunications, Inc.		
6.875%, 6/15/18	2,016	945,000
9.00%, 12/15/19-3/01/21	1,630	1,186,282
10.625%, 3/15/23	142	102,330
11.25%, 3/01/21 (d)	254	177,545
Liberty Interactive LLC		
3.75%, 2/15/30 (k)	881	608,012
McClatchy Co. (The)		
9.00%, 12/15/22 (e)	958	998,817
McGraw-Hill Global Education Holdings LLC/McGraw-Hill Global Education Finance		
7.875%, 5/15/24 (d)	1,444	1,427,469
Mediacom Broadband LLC/Mediacom Broadband Corp.		
6.375%, 4/01/23	2,168	2,229,968
Netflix, Inc.		
4.375%, 11/15/26 (e)	1,552	1,521,959
4.875%, 4/15/28 (d)	1,221	1,193,629
Outfront Media Capital LLC/Outfront Media Capital Corp.		
5.25%, 2/15/22	648	664,776
Radiate Holdco LLC/Radiate Finance, Inc.		
6.625%, 2/15/25 (d)	1,057	1,011,453
SFR Group SA		
5.375%, 5/15/22 (d)	EUR 264	326,309
5.625%, 5/15/24 (d)	386	481,986
6.00%, 5/15/22 (d)	U.S.\$ 507	513,486
7.375%, 5/01/26 (d)	2,723	2,786,675
Sinclair Television Group, Inc.		
6.125%, 10/01/22	1,487	1,532,614
TEGNA, Inc.		
4.875%, 9/15/21 (d)	284	289,965
5.50%, 9/15/24 (d)	162	170,707
6.375%, 10/15/23	718	749,382
Time, Inc.		
5.75%, 4/15/22 (d)	198	206,628
Townsquare Media, Inc.		
6.50%, 4/01/23 (d)	976	960,891
Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH		
5.00%, 1/15/25 (d)	1,078	1,107,929
6.25%, 1/15/29 (d)	EUR 496	668,626

	Principal Amount (000)	U.S. \$ Value
Univision Communications, Inc.		
5.125%, 2/15/25 (d)	U.S.\$ 1,064	\$ 1,038,484
UPC Holding BV		
5.50%, 1/15/28 (d)	1,306	1,275,962
Urban One, Inc.		
7.375%, 4/15/22 (d)	1,400	1,393,000
9.25%, 2/15/20 (d)(e)	1,761	1,655,270
Virgin Media Finance PLC		
4.875%, 2/15/22	1,347	1,321,414
5.25%, 2/15/22	900	874,602
Virgin Media Receivables Financing Notes I DAC		
5.50%, 9/15/24 (d)	GBP 128	174,138
Virgin Media Secured Finance PLC		
5.50%, 1/15/25 (d)	423	593,261
Wave Holdco LLC/Wave Holdco Corp.		
8.25% (8.25% Cash or 9.00% PIK), 7/15/19 (b)(d)	U.S.\$ 262	262,890
WaveDivision Escrow LLC/WaveDivision Escrow Corp.		
8.125%, 9/01/20 (d)	1,084	1,108,156
Ziggo Bond Co. BV		
7.125%, 5/15/24 (d)	EUR 968	1,275,419
Ziggo Bond Finance BV		
5.875%, 1/15/25 (d)	U.S.\$ 1,034	1,020,770
6.00%, 1/15/27 (d)	150	146,496
Ziggo Secured Finance BV		
5.50%, 1/15/27 (d)	1,163	1,157,972
		53,907,188
Communications - Telecommunications - 2.8%		
Arqiva Broadcast Finance PLC		
9.50%, 3/31/20 (d)	GBP 1,086	1,524,688
C&W Senior Financing Designated Activity Co.		
6.875%, 9/15/27 (d)	U.S.\$ 847	886,868
CenturyLink, Inc.		
Series W		
6.75%, 12/01/23	437	428,908
Cincinnati Bell, Inc.		
7.00%, 7/15/24 (d)	1,151	1,130,251
Clear Channel Communications, Inc.		
12.00%, 8/01/21 (a)(f)(g)(i)	607	1,092
Embarq Corp.		
7.995%, 6/01/36	805	784,313
Frontier Communications Corp.		
6.25%, 9/15/21	307	213,625
6.875%, 1/15/25	45	29,071
7.125%, 1/15/23	154	100,870
7.625%, 4/15/24	1,118	736,514
7.875%, 1/15/27	834	536,707
10.50%, 9/15/22	511	386,753
11.00%, 9/15/25	267	196,381

	Principal Amount (000)	U.S. \$ Value
Hughes Satellite Systems Corp.		
7.625%, 6/15/21	U.S.\$ 1,437	\$ 1,583,988
Intelsat Jackson Holdings SA		
5.50%, 8/01/23	1,675	1,362,125
7.25%, 10/15/20	443	414,791
7.50%, 4/01/21	980	892,454
8.00%, 2/15/24 (d)	216	227,640
9.50%, 9/30/22 (d)	516	595,014
9.75%, 7/15/25 (d)	1,262	1,211,183
Level 3 Financing, Inc.		
5.25%, 3/15/26	86	84,123
5.375%, 8/15/22-1/15/24	1,278	1,282,091
6.125%, 1/15/21	596	605,190
Level 3 Parent LLC		
5.75%, 12/01/22	160	160,890
Qwest Corp.		
6.875%, 9/15/33	1,335	1,280,890
Sable International Finance Ltd.		
6.875%, 8/01/22 (d)	454	483,326
Sprint Corp.		
7.625%, 2/15/25	1,736	1,814,207
7.875%, 9/15/23	937	996,928
T-Mobile USA, Inc.		
6.00%, 3/01/23	743	777,307
6.375%, 3/01/25	655	700,847
6.836%, 4/28/23	543	568,362
Telecom Italia Capital SA		
7.20%, 7/18/36	483	601,250
7.721%, 6/04/38	1,759	2,279,316
Telecom Italia SpA/Milano		
5.303%, 5/30/24 (d)	1,002	1,074,235
Uniti Group LP/Uniti Group Finance, Inc./CSL Capital LLC		
6.00%, 4/15/23 (d)	1,113	1,085,423
Wind Tre SpA		
5.00%, 1/20/26 (d)	2,092	2,001,703
Windstream Services LLC/Windstream Finance Corp.		
6.375%, 8/01/23	982	602,924
8.75%, 12/15/24 (d)	1,860	1,299,638
Zayo Group LLC/Zayo Capital, Inc.		
5.75%, 1/15/27 (d)	300	307,296
6.00%, 4/01/23	488	508,818
6.375%, 5/15/25	1,187	1,257,552
		33,015,552

Consumer Cyclical - Automotive - 1.5%

Adient Global Holdings Ltd.		
4.875%, 8/15/26 (d)	1,323	1,357,059
BCD Acquisition, Inc.		
9.625%, 9/15/23 (d)	2,184	2,403,739
Cooper-Standard Automotive, Inc.		
5.625%, 11/15/26 (d)	1,101	1,129,734
Dana Financing Luxembourg SARL		
5.75%, 4/15/25 (d)	215	226,753

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	Principal Amount (000)	U.S. \$ Value
6.50%, 6/01/26 (d)	U.S.\$ 1,379	\$ 1,494,090
Exide Technologies		
7.00%, 4/30/25 (a)(b)(c)(k)	162	99,829
11.00%, 4/30/22 (a)(b)(c)	4,154	3,738,627
Series AI		
7.00%, 4/30/25 (a)(b)(g)(k)	4,406	2,709,804
Goodyear Tire & Rubber Co. (The)		
7.00%, 3/15/28	400	449,991
8.75%, 8/15/20	112	127,799
IHO Verwaltungs GmbH		
4.125% (4.125% Cash or 4.875% PIK), 9/15/21 (b)(d)	889	904,542
Meritor, Inc.		
6.25%, 2/15/24	305	321,066
Navistar International Corp.		
6.625%, 11/01/25 (d)	1,190	1,241,412
Titan International, Inc.		
6.50%, 11/30/23 (d)	1,093	1,111,663
ZF North America Capital, Inc.		
4.75%, 4/29/25 (d)	1,153	1,221,555
		18,537,663
Consumer Cyclical - Entertainment - 0.3%		
AMC Entertainment Holdings, Inc.		
5.875%, 11/15/26 (e)	1,580	1,561,002
Silversea Cruise Finance Ltd.		
7.25%, 2/01/25 (d)	1,409	1,515,412
		3,076,414
Consumer Cyclical - Other - 2.8%		
Beazer Homes USA, Inc.		
5.875%, 10/15/27 (d)	682	684,521
6.75%, 3/15/25 (e)	1,400	1,473,126
8.75%, 3/15/22	99	109,062
Caesars Entertainment Corp.		
5.00%, 10/01/24 (a)(k)	121	231,218
CalAtlantic Group, Inc.		
6.625%, 5/01/20	1,332	1,438,346
8.375%, 5/15/18	2,362	2,413,820
Cirsa Funding Luxembourg SA		
5.75%, 5/15/21 (d)	EUR 396	496,308
Cooperativa Muratori & Cementisti-CMC di Ravenna SC		
6.00%, 2/15/23 (d)	276	328,927
Diamond Resorts International, Inc.		
7.75%, 9/01/23 (d)(e)	U.S.\$ 1,139	1,235,423
Five Point Operating Co. LP/Five Point Capital Corp.		
7.875%, 11/15/25 (d)	1,304	1,326,707
GLP Capital LP/GLP Financing II, Inc.		
5.375%, 4/15/26	674	721,690
International Game Technology PLC		
6.25%, 2/15/22 (d)	977	1,053,290

	Principal Amount (000)	U.S. \$ Value
James Hardie International Finance DAC		
4.75%, 1/15/25 (d)	U.S.\$ 285	\$ 287,000
5.00%, 1/15/28 (d)	273	275,192
K. Hovnanian Enterprises, Inc.		
5.00%, 11/01/21	2,257	2,083,313
10.00%, 7/15/22 (d)	389	423,566
10.50%, 7/15/24 (d)	389	447,365
KB Home		
7.00%, 12/15/21	536	594,601
7.50%, 9/15/22	494	563,323
MDC Holdings, Inc.		
5.50%, 1/15/24	150	158,304
6.00%, 1/15/43	2,908	2,849,703
Meritage Homes Corp.		
6.00%, 6/01/25	1,895	2,041,080
Pinnacle Entertainment, Inc.		
5.625%, 5/01/24	829	889,863
PulteGroup, Inc.		
5.00%, 1/15/27	115	120,430
6.00%, 2/15/35	500	533,187
7.875%, 6/15/32	1,400	1,759,979
RSI Home Products, Inc.		
6.50%, 3/15/23 (d)	2,212	2,320,817
Safari Holding Verwaltungs GmbH		
8.25%, 2/15/21 (d)	EUR 243	299,953
Shea Homes LP/Shea Homes Funding Corp.		
5.875%, 4/01/23 (d)	U.S.\$ 420	434,934
6.125%, 4/01/25 (d)	830	864,448
Standard Industries, Inc./NJ		
6.00%, 10/15/25 (d)	977	1,042,947
Sugarhouse HSP Gaming Prop Mezz LP/Sugarhouse HSP Gaming Finance Corp.		
5.875%, 5/15/25 (d)	1,785	1,697,621
Taylor Morrison Communities, Inc./Taylor Morrison Holdings II, Inc.		
5.875%, 4/15/23 (d)	875	922,031
Toll Brothers Finance Corp.		
4.875%, 3/15/27	1,124	1,161,482
Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp.		
5.50%, 3/01/25 (d)	785	814,264
		34,097,841
Consumer Cyclical - Restaurants - 0.1%		
Golden Nugget, Inc.		
6.75%, 10/15/24 (d)	933	950,962
Consumer Cyclical - Retailers - 0.9%		
Dufry Finance SCA		
4.50%, 8/01/23 (d)	EUR 1,208	1,520,503
FirstCash, Inc.		
5.375%, 6/01/24 (d)	U.S.\$ 1,312	1,366,763
JC Penney Corp., Inc.		
6.375%, 10/15/36	421	254,832

	Principal Amount (000)	U.S. \$ Value
7.40%, 4/01/37	U.S.\$ 600	\$ 389,098
L Brands, Inc.		
6.875%, 11/01/35	230	232,680
6.95%, 3/01/33	500	498,774
7.60%, 7/15/37	1,000	1,025,194
Levi Strauss & Co.		
5.00%, 5/01/25	1,150	1,199,284
Neiman Marcus Group Ltd. LLC		
8.00%, 10/15/21 (d)	2,115	1,218,769
8.75% (8.75% Cash or 9.50% PIK), 10/15/21 (b)(d)	404	217,330
Penske Automotive Group, Inc.		
5.50%, 5/15/26	1,037	1,052,328
PetSmart, Inc.		
7.125%, 3/15/23 (d)	1,140	675,198
Sonic Automotive, Inc.		
5.00%, 5/15/23	534	519,273
6.125%, 3/15/27	817	812,940
		10,982,966
Consumer Non-Cyclical - 4.1%		
Acadia Healthcare Co., Inc.		
6.50%, 3/01/24	684	711,360
Air Medical Group Holdings, Inc.		
6.375%, 5/15/23 (d)	820	787,200
Albertsons Cos. LLC/Safeway, Inc./New Albertsons, Inc./Albertsons LLC		
5.75%, 3/15/25	274	247,369
6.625%, 6/15/24 (e)	1,712	1,627,612
Aveta, Inc.		
10.50%, 3/01/21 (a)(d)(i)	13,116	0
BI-LO LLC/BI-LO Finance Corp.		
8.625% (8.625% Cash or 9.375% PIK), 9/15/18 (b)(c)	1,894	596,546
9.25%, 2/15/19 (c)	1,553	1,482,862
Catalent Pharma Solutions, Inc.		
4.75%, 12/15/24 (d)	EUR 400	511,751
4.875%, 1/15/26 (d)	U.S.\$ 416	417,109
CHS/Community Health Systems, Inc.		
6.875%, 2/01/22	3,223	1,852,007
7.125%, 7/15/20 (e)	828	617,909
8.00%, 11/15/19	408	344,275
DaVita, Inc.		
5.00%, 5/01/25	1,314	1,313,187
Diamond BC BV		
5.625%, 8/15/25 (d)	EUR 362	436,479
Eagle Holding Co. II LLC		
7.625% (7.625% Cash or 8.375% PIK), 5/15/22 (b)(d)	U.S.\$ 179	181,226
Endo Dac/Endo Finance LLC/Endo Finco, Inc.		
6.00%, 7/15/23-2/01/25 (d)	4,260	3,308,700
Endo Finance LLC		
5.75%, 1/15/22 (d)	1,228	1,023,560

	Principal Amount (000)	U.S. \$ Value
Endo Finance LLC/Endo Finco, Inc.		
5.375%, 1/15/23 (d)	U.S.\$ 200	\$ 155,294
Envision Healthcare Corp.		
5.125%, 7/01/22 (d)	95	92,553
5.625%, 7/15/22	1,009	1,022,651
6.25%, 12/01/24 (d)	694	717,984
First Quality Finance Co., Inc.		
4.625%, 5/15/21 (d)	3,247	3,266,336
HCA, Inc.		
4.25%, 10/15/19	1,475	1,507,550
4.50%, 2/15/27	135	136,689
5.00%, 3/15/24	400	418,349
5.25%, 6/15/26	235	249,871
5.875%, 2/15/26	180	190,420
Hill-Rom Holdings, Inc.		
5.75%, 9/01/23 (d)	265	278,006
Kinetic Concepts, Inc./KCI USA, Inc.		
7.875%, 2/15/21 (d)	506	528,272
Lamb Weston Holdings, Inc.		
4.625%, 11/01/24 (d)	439	451,320
LifePoint Health, Inc.		
5.375%, 5/01/24	1,518	1,503,386
5.875%, 12/01/23	1,448	1,464,820
Mallinckrodt International Finance SA		
4.75%, 4/15/23	2,670	2,088,687
Mallinckrodt International Finance SA/Mallinckrodt CB LLC		
5.50%, 4/15/25 (d)	772	631,372
5.625%, 10/15/23 (d)	394	336,096
5.75%, 8/01/22 (d)	1,181	1,076,236
MEDNAX, Inc.		
5.25%, 12/01/23 (d)	422	430,248
MPH Acquisition Holdings LLC		
7.125%, 6/01/24 (d)	1,563	1,670,455
Post Holdings, Inc.		
5.00%, 8/15/26 (d)	442	435,563
5.50%, 3/01/25 (d)	642	666,417
5.625%, 1/15/28 (d)	830	833,643
5.75%, 3/01/27 (d)	90	91,602
Revlon Consumer Products Corp.		
6.25%, 8/01/24	568	350,141
Spectrum Brands, Inc.		
4.00%, 10/01/26 (d)	EUR 530	674,165
6.125%, 12/15/24	U.S.\$ 361	382,529
6.625%, 11/15/22	560	581,064
Synlab Bondco PLC		
6.25%, 7/01/22 (d)	EUR 798	1,008,852
Synlab Unsecured Bondco PLC		
8.25%, 7/01/23 (d)	700	911,711
Tenet Healthcare Corp.		
6.00%, 10/01/20	U.S.\$ 95	100,283
6.75%, 6/15/23 (e)	1,308	1,262,998
6.875%, 11/15/31	1,174	964,651
8.125%, 4/01/22	752	767,982

	Principal Amount (000)	U.S. \$ Value
Valeant Pharmaceuticals International		
7.25%, 7/15/22 (d)	U.S.\$ 635	\$ 642,231
Valeant Pharmaceuticals International, Inc.		
5.375%, 3/15/20 (d)	550	551,351
5.50%, 3/01/23 (d)	230	211,687
5.625%, 12/01/21 (d)	26	25,489
5.875%, 5/15/23 (d)	904	838,189
6.125%, 4/15/25 (d)	1,176	1,080,369
6.50%, 3/15/22 (d)	287	301,971
7.50%, 7/15/21 (d)	1,146	1,170,107
Vizient, Inc.		
10.375%, 3/01/24 (d)	584	655,255
Voyage Care BondCo PLC		
5.875%, 5/01/23 (d)	GBP 891	1,223,397
		49,407,394
Energy - 6.0%		
Alta Mesa Holdings LP/Alta Mesa Finance Services Corp.		
7.875%, 12/15/24	U.S.\$ 897	984,700
Antero Resources Corp.		
5.125%, 12/01/22	789	805,965
Berry Petroleum Co. LLC		
6.375%, 9/15/22 (a)(f)(g)(i)	2,383	0
Bill Barrett Corp.		
7.00%, 10/15/22	534	543,345
8.75%, 6/15/25	637	702,586
California Resources Corp.		
5.50%, 9/15/21	299	245,554
6.00%, 11/15/24	232	160,370
8.00%, 12/15/22 (d)	3,539	2,928,522
Carrizo Oil & Gas, Inc.		
6.25%, 4/15/23	347	358,391
7.50%, 9/15/20	186	189,720
8.25%, 7/15/25	301	331,104
Cheniere Corpus Christi Holdings LLC		
7.00%, 6/30/24	783	890,699
Cheniere Energy Partners LP		
5.25%, 10/01/25 (d)	1,055	1,076,273
Cheniere Energy, Inc.		
4.875%, 5/28/21 (a)(b)(d)(k)	1,039	1,023,527
Chesapeake Energy Corp.		
4.875%, 4/15/22 (e)	2,138	2,015,734
6.125%, 2/15/21	505	512,336
8.00%, 1/15/25-6/15/27 (d)	392	381,904
Continental Resources, Inc./OK		
3.80%, 6/01/24	96	94,783
4.90%, 6/01/44	212	203,916
5.00%, 9/15/22	1,119	1,137,297
Denbury Resources, Inc.		
3.50%, 3/31/24 (a)(d)(k)	134	137,632
9.25%, 3/31/22 (a)(d)	604	612,281

	Principal Amount (000)	U.S. \$ Value
Diamond Offshore Drilling, Inc.		
7.875%, 8/15/25 (e)	U.S.\$ 2,575	\$ 2,695,191
Energy Transfer Equity LP		
4.25%, 3/15/23	2,203	2,182,911
7.50%, 10/15/20	309	340,313
EnSCO PLC		
4.50%, 10/01/24	290	244,251
5.20%, 3/15/25 (e)	1,066	907,043
EP Energy LLC/Everest Acquisition Finance, Inc.		
6.375%, 6/15/23	467	251,596
7.75%, 9/01/22	449	257,614
8.00%, 2/15/25 (d)	1,792	1,316,065
9.375%, 5/01/20	1,614	1,363,428
Genesis Energy LP/Genesis Energy Finance Corp.		
6.25%, 5/15/26	856	850,859
6.75%, 8/01/22	173	179,072
Golden Energy Offshore Services AS		
5.00%, 12/31/17 (a)(c)	NOK 9,162	502,150
Gulfport Energy Corp.		
6.00%, 10/15/24	U.S.\$ 325	325,333
6.375%, 5/15/25-1/15/26	2,772	2,783,414
Hess Infrastructure Partners LP/Hess Infrastructure Partners Finance Corp.		
5.625%, 2/15/26 (d)	711	734,107
Hilcorp Energy I LP/Hilcorp Finance Co.		
5.00%, 12/01/24 (d)	593	586,972
5.75%, 10/01/25 (d)	1,610	1,652,126
Murphy Oil Corp.		
6.875%, 8/15/24	852	911,842
Murphy Oil USA, Inc.		
5.625%, 5/01/27	69	72,465
6.00%, 8/15/23	716	745,206
Nabors Industries, Inc.		
4.625%, 9/15/21	996	949,162
5.50%, 1/15/23 (e)	1,784	1,732,521
Noble Holding International Ltd.		
5.25%, 3/15/42	191	120,091
6.20%, 8/01/40	276	189,405
7.70%, 4/01/25 (m)	375	314,425
7.75%, 1/15/24 (e)	2,024	1,739,650
Oasis Petroleum, Inc.		
6.50%, 11/01/21	226	230,980
6.875%, 3/15/22	376	386,340
PDC Energy, Inc.		
5.75%, 5/15/26 (d)	1,447	1,481,858
6.125%, 9/15/24	490	506,463
PHI, Inc.		
5.25%, 3/15/19	1,567	1,564,963
Precision Drilling Corp.		
7.125%, 1/15/26 (d)	725	738,760
QEP Resources, Inc.		
5.25%, 5/01/23	1,248	1,262,568
5.625%, 3/01/26	31	31,399
6.875%, 3/01/21 (e)	1,225	1,325,084

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	Principal Amount (000)	U.S. \$ Value
Range Resources Corp.		
4.875%, 5/15/25	U.S.\$ 948	\$ 927,465
5.00%, 8/15/22-3/15/23	1,391	1,382,111
5.875%, 7/01/22	97	99,899
Rowan Cos., Inc.		
5.40%, 12/01/42	536	397,019
7.375%, 6/15/25 (e)	905	923,226
Sanchez Energy Corp.		
6.125%, 1/15/23 (e)	1,815	1,529,137
SandRidge Energy, Inc.		
7.50%, 2/15/23 (a)(f)(g)(i)	865	0
8.125%, 10/15/22 (a)(f)(g)(i)	2,076	0
Seitel, Inc.		
9.50%, 4/15/19	597	597,430
SemGroup Corp.		
6.375%, 3/15/25 (d)	594	583,015
7.25%, 3/15/26 (d)	540	549,595
SemGroup Corp./Rose Rock Finance Corp.		
5.625%, 11/15/23	438	428,866
SM Energy Co.		
5.00%, 1/15/24	860	829,486
5.625%, 6/01/25 (e)	1,150	1,117,929
6.50%, 1/01/23 (e)	1,000	1,019,674
Southern Star Central Corp.		
5.125%, 7/15/22 (d)	1,200	1,248,937
SRC Energy, Inc.		
6.25%, 12/01/25 (d)	800	820,049
Targa Resources Partners LP/Targa Resources Partners Finance Corp.		
5.125%, 2/01/25	215	220,053
Transocean Phoenix 2 Ltd.		
7.75%, 10/15/24 (d)	1,094	1,191,251
Transocean, Inc.		
5.80%, 10/15/22	1,092	1,079,715
6.80%, 3/15/38	2,443	1,957,454
7.50%, 1/15/26 (d)	631	644,312
9.00%, 7/15/23 (d)	652	704,410
Vantage Drilling International		
7.125%, 4/01/23 (a)(f)(g)(i)	1,283	0
7.50%, 11/01/19 (a)(f)(g)(i)	2,176	0
10.00%, 12/31/20 (a)(c)	87	85,260
10.00%, 12/31/20 (a)(g)	105	102,900
Vine Oil & Gas LP/Vine Oil & Gas Finance Corp.		
8.75%, 4/15/23 (d)	1,089	1,055,191
Weatherford International Ltd.		
5.875%, 7/01/21 (k)	154	164,858
6.50%, 8/01/36	752	626,567
6.75%, 9/15/40	849	703,708
7.00%, 3/15/38	600	509,116
7.75%, 6/15/21	297	302,112
9.875%, 2/15/24	901	955,992

	Principal Amount (000)	U.S. \$ Value
Whiting Petroleum Corp.		
1.25%, 4/01/20 (k)	U.S.\$ 542	\$ 498,640
5.00%, 3/15/19	593	607,049
6.25%, 4/01/23	483	496,060
6.625%, 1/15/26 (d)	771	786,428
WPX Energy, Inc.		
8.25%, 8/01/23	187	212,460
		72,169,640
Other Industrial - 0.8%		
American Tire Distributors, Inc.		
10.25%, 3/01/22 (d)	2,205	2,273,062
Global Partners LP/GLP Finance Corp.		
6.25%, 7/15/22	2,976	3,056,307
H&E Equipment Services, Inc.		
5.625%, 9/01/25 (d)	437	457,759
HRG Group, Inc.		
7.875%, 7/15/19	2,084	2,087,499
Laureate Education, Inc.		
8.25%, 5/01/25 (d)	1,085	1,145,786
		9,020,413
Services - 1.5%		
APTIM Corp.		
7.75%, 6/15/25 (d)	1,311	1,281,601
APX Group, Inc.		
7.875%, 12/01/22	1,746	1,868,194
8.75%, 12/01/20	1,328	1,353,589
Aramark Services, Inc.		
5.125%, 1/15/24	274	287,661
Carlson Travel, Inc.		
6.75%, 12/15/23 (d)	716	653,379
Ceridian HCM Holding, Inc.		
11.00%, 3/15/21 (d)	715	746,020
eDreams ODIGEO SA		
8.50%, 8/01/21 (d)	EUR 1,560	2,000,931
Gartner, Inc.		
5.125%, 4/01/25 (d)	U.S.\$ 482	502,056
GEO Group, Inc. (The)		
5.125%, 4/01/23	162	161,985
5.875%, 1/15/22-10/15/24	670	688,417
6.00%, 4/15/26	677	695,030
KAR Auction Services, Inc.		
5.125%, 6/01/25 (d)	458	469,474
Nielsen Finance LLC/Nielsen Finance Co.		
5.00%, 4/15/22 (d)	599	616,878
Prime Security Services Borrower LLC/Prime Finance, Inc.		
9.25%, 5/15/23 (d)	2,871	3,180,916
Ritchie Bros Auctioneers, Inc.		
5.375%, 1/15/25 (d)	366	376,627
Sabre GLBL, Inc.		
5.25%, 11/15/23 (d)	607	620,486
5.375%, 4/15/23 (d)	720	741,383

	Principal Amount (000)	U.S. \$ Value
Service Corp. International/US 7.50%, 4/01/27	U.S.\$ 1,209	\$ 1,441,146
Team Health Holdings, Inc. 6.375%, 2/01/25 (d)	861	765,830
		18,451,603
Technology - 1.6%		
Amkor Technology, Inc. 6.375%, 10/01/22	2,681	2,766,044
Ascend Learning LLC 6.875%, 8/01/25 (d)	302	311,424
BMC Software Finance, Inc. 8.125%, 7/15/21 (d)	2,349	2,356,909
BMC Software, Inc. 7.25%, 6/01/18	44	44,276
Boxer Parent Co., Inc. 9.00% (9.00% Cash or 9.75% PIK), 10/15/19 (b)(d)	493	494,247
Conduent Finance, Inc./Conduent Business Services LLC 10.50%, 12/15/24 (d)	1,610	1,881,182
CURO Financial Technologies Corp. 12.00%, 3/01/22 (d)	939	1,029,455
Dell International LLC/EMC Corp. 7.125%, 6/15/24 (d)	251	274,008
Dell, Inc. 6.50%, 4/15/38	1,671	1,699,163
Goodman Networks, Inc. 8.00%, 5/11/22 (a)	699	478,289
Infor Software Parent LLC/Infor Software Parent, Inc. 7.125% (7.125% Cash or 7.875% PIK), 5/01/21 (b)(d)	160	163,324
Infor US, Inc. 6.50%, 5/15/22	1,286	1,334,287
Micron Technology, Inc. 5.50%, 2/01/25	686	718,461
Nokia Oyj 6.625%, 5/15/39	527	582,285
Quintiles IMS, Inc. 3.25%, 3/15/25 (d)	EUR 782	969,269
Solera LLC/Solera Finance, Inc. 10.50%, 3/01/24 (d)	U.S.\$ 2,005	2,262,654
Symantec Corp. 5.00%, 4/15/25 (d)	687	715,204
Western Digital Corp. 10.50%, 4/01/24	860	996,800
		19,077,281
Transportation - Airlines - 0.1%		
UAL Pass-Through Trust Series 2007-1A 6.636%, 7/02/22	1,075	1,165,838

	Principal Amount (000)	U.S. \$ Value
Transportation - Services - 1.1%		
Avis Budget Car Rental LLC/Avis Budget Finance, Inc.		
5.25%, 3/15/25 (d)	U.S.\$ 264	\$ 261,459
5.50%, 4/01/23 (e)	524	538,721
CEVA Group PLC		
9.00%, 9/01/21 (d)	1,836	1,673,944
Europcar Groupe SA		
5.75%, 6/15/22 (d)	EUR 670	839,975
Herc Rentals, Inc.		
7.75%, 6/01/24 (d)	U.S.\$ 1,521	1,674,419
Hertz Corp. (The)		
5.50%, 10/15/24 (d)(e)	2,807	2,535,139
5.875%, 10/15/20	1,514	1,514,230
7.625%, 6/01/22 (d)(e)	436	459,266
Loxam SAS		
3.50%, 4/15/22 (d)	EUR 186	233,035
4.25%, 4/15/24 (d)	138	176,768
United Rentals North America, Inc.		
5.50%, 5/15/27	U.S.\$ 477	502,143
5.75%, 11/15/24	1,005	1,055,300
XPO CNW, Inc.		
6.70%, 5/01/34	1,371	1,392,164
XPO Logistics, Inc.		
6.125%, 9/01/23 (d)	522	552,868
		13,409,431
		405,472,313
Financial Institutions - 7.1%		
Banking - 4.8%		
Allied Irish Banks PLC		
Series E		
7.375%, 12/03/20 (d)(n)	EUR 871	1,179,522
Ally Financial, Inc.		
8.00%, 11/01/31	U.S.\$ 2,251	2,934,561
Banco Bilbao Vizcaya Argentaria SA		
5.875%, 5/24/22 (d)(n)	EUR 200	259,914
6.125%, 11/16/27 (n)	U.S.\$ 800	828,334
6.75%, 2/18/20 (d)(n)	EUR 800	1,037,888
8.875%, 4/14/21(d)(n)	2,000	2,845,982
Banco Santander SA		
6.25%, 3/12/19-9/11/21(d)(n)	1,200	1,553,931
6.75%, 4/25/22 (d)(n)	900	1,227,142
Bank of Ireland		
7.375%, 6/18/20 (d)(n)	1,455	1,958,154
Barclays Bank PLC		
6.86%, 6/15/32 (d)(n)	U.S.\$ 166	199,966
7.70%, 4/25/18 (d)(n)	1,815	1,843,630
Barclays PLC		
7.25%, 3/15/23 (d)(n)	GBP 219	322,794
8.00%, 12/15/20 (n)	EUR 1,732	2,388,843

		Principal Amount (000)	U.S. \$ Value
Citigroup, Inc.			
5.95%, 1/30/23 (n)	U.S.\$	2,689	\$ 2,859,571
Credit Agricole SA			
7.589%, 1/30/20 (d)(n)	GBP	1,000	1,497,293
8.125%, 12/23/25 (d)(n)	U.S.\$	1,909	2,288,930
Credit Suisse Group AG			
6.25%, 12/18/24 (d)(n)		1,404	1,522,078
7.50%, 12/11/23 (d)(n)		3,043	3,472,824
Goldman Sachs Group, Inc. (The)			
Series P			
5.00%, 11/10/22 (n)		1,599	1,581,755
Intesa Sanpaolo SpA			
3.928%, 9/15/26 (d)	EUR	434	571,368
5.71%, 1/15/26 (d)	U.S.\$	2,078	2,192,440
Lloyds Banking Group PLC			
6.413%, 10/01/35 (d)(n)		235	271,929
6.657%, 5/21/37 (d)(n)		98	114,959
7.50%, 6/27/24 (n)		528	597,997
7.625%, 6/27/23 (d)(n)	GBP	1,760	2,734,593
Macquarie Bank Ltd./London			
6.125%, 3/08/27 (d)(n)	U.S.\$	200	208,028
Royal Bank of Scotland Group PLC			
2.001% (EURIBOR 3 Month + 2.33%), 3/31/18 (d)(l)(n)	EUR	150	177,962
8.625%, 8/15/21 (n)	U.S.\$	3,518	3,956,177
Series U			
4.015% (LIBOR 3 Month + 2.32%), 9/30/27 (l)(n)		1,100	1,092,259
SNS Bank NV			
Series E			
11.25%, 12/31/49 (a)(g)(i)	EUR	620	3,209
Societe Generale SA			
7.375%, 9/13/21 (d)(n)	U.S.\$	1,485	1,603,800
7.875%, 12/18/23 (d)		778	875,250
8.00%, 9/29/25 (d)(e)(n)		1,124	1,305,245
Standard Chartered PLC			
7.50%, 4/02/22 (d)(n)		1,269	1,370,913
7.75%, 4/02/23 (d)(n)		440	481,819
SunTrust Banks, Inc.			
Series G			
5.05%, 6/15/22 (n)		853	864,295
Series H			
5.125%, 12/15/27 (n)		1,016	996,086
UBS Group AG			
6.875%, 3/22/21 (d)(n)		200	214,348
7.00%, 2/19/25 (d)(n)		2,492	2,823,139
UniCredit SpA			
9.25%, 6/03/22 (d)(n)	EUR	1,554	2,259,443
Zions Bancorporation			
5.65%, 11/15/23	U.S.\$	508	523,392
			57,041,763

	Principal Amount (000)	U.S. \$ Value
Brokerage - 0.1%		
Lehman Brothers Holdings, Inc. 6.875%, 5/02/18 (a)(i)	U.S.\$ 1,690	\$ 79,815
LPL Holdings, Inc. 5.75%, 9/15/25 (d)	1,517	1,545,966
		1,625,781
Finance - 1.0%		
Enova International, Inc. 8.50%, 9/01/24 (d)	770	790,490
9.75%, 6/01/21	1,122	1,185,737
goeasy Ltd. 7.875%, 11/01/22 (d)	466	485,706
ILFC E-Capital Trust II 4.62% (H15T 30 Year + 1.80%), 12/21/65 (d)(l)	2,000	1,942,500
Lincoln Finance Ltd. 6.875%, 4/15/21 (d)	EUR 1,139	1,432,585
Navient Corp. 5.50%, 1/15/19	U.S.\$ 2,496	2,545,169
5.875%, 3/25/21	324	335,525
6.50%, 6/15/22	406	426,371
6.625%, 7/26/21	231	243,979
7.25%, 1/25/22	377	400,726
8.00%, 3/25/20	233	251,478
SLM Corp. 5.125%, 4/05/22	605	625,969
TMX Finance LLC/TitleMax Finance Corp. 8.50%, 9/15/18 (d)	1,801	1,643,742
		12,309,977
Insurance - 0.6%		
Galaxy Bidco Ltd. 6.375%, 11/15/20 (d)	GBP 133	181,106
Genworth Holdings, Inc. 3.418% (LIBOR 3 Month + 2.00%), 11/15/66 (l)	U.S.\$ 240	105,600
7.625%, 9/24/21	1,616	1,575,876
Liberty Mutual Group, Inc. 7.80%, 3/15/37 (d)	2,559	3,251,798
Polaris Intermediate Corp. 8.50%, 12/01/22 (b)(d)	2,008	2,079,173
		7,193,553
Other Finance - 0.4%		
Creditcorp 12.00%, 7/15/18 (c)	1,300	1,183,000
Intrum Justitia AB 2.75%, 7/15/22 (d)	EUR 977	1,179,004
3.125%, 7/15/24 (d)	489	588,777
LHC3 PLC 4.125%, 8/15/24 (b)(d)	239	293,578

	Principal Amount (000)	U.S. \$ Value
Oxford Finance LLC/Oxford Finance Co-Issuer II, Inc. 6.375%, 12/15/22 (d)	U.S.\$ 199	\$ 205,301
Tempo Acquisition LLC/Tempo Acquisition Finance Corp. 6.75%, 6/01/25 (d)	1,680	1,697,941
VFH Parent LLC/Orchestra Co-Issuer, Inc. 6.75%, 6/15/22 (d)	107	112,453
		5,260,054
REITS - 0.2%		
Iron Mountain, Inc. 5.25%, 3/15/28 (d)	1,640	1,636,043
MPT Operating Partnership LP/MPT Finance Corp. 5.00%, 10/15/27	218	222,581
5.25%, 8/01/26	155	162,001
5.50%, 5/01/24	264	274,140
		2,294,765
		85,725,893
Utility - 1.5%		
Electric - 1.4%		
AES Corp./VA 4.875%, 5/15/23	1,013	1,036,158
7.375%, 7/01/21	634	708,608
Calpine Corp. 5.375%, 1/15/23 (e)	1,918	1,872,810
5.50%, 2/01/24	1,145	1,089,320
5.75%, 1/15/25	68	64,430
ContourGlobal Power Holdings SA 5.125%, 6/15/21 (d)	EUR 1,501	1,877,966
DPL, Inc. 6.75%, 10/01/19	U.S.\$ 343	358,114
Dynegy, Inc. 7.375%, 11/01/22	1,604	1,693,858
7.625%, 11/01/24	981	1,056,045
NRG Energy, Inc. 5.75%, 1/15/28 (d)	740	747,557
7.25%, 5/15/26	1,791	1,949,878
NRG Yield Operating LLC 5.375%, 8/15/24	843	872,181
Talen Energy Supply LLC 4.60%, 12/15/21 (e)	1,785	1,642,200
6.50%, 6/01/25	694	558,209
10.50%, 1/15/26 (d)	1,389	1,374,832
Texas Competitive/TCEH 11.50%, 10/01/20 (a)(c)(f)(i)	626	0
		16,902,166

	Principal Amount (000)	U.S. \$ Value
Natural Gas - 0.1%		
NGL Energy Partners LP/NGL Energy Finance Corp. 7.50%, 11/01/23	U.S.\$ 1,094	\$ 1,125,064
		18,027,230
Total Corporates - Non-Investment Grade (cost \$500,225,591)		509,225,436
GOVERNMENTS - TREASURIES - 12.7%		
Colombia 0.4%		
Colombian TES		
Series B		
7.00%, 5/04/22	COP 3,621,500	1,270,774
10.00%, 7/24/24	8,000,000	3,226,098
		4,496,872
Indonesia - 1.2%		
Indonesia Treasury Bond		
Series FR53		
8.25%, 7/15/21	IDR 15,727,000	1,240,889
Series FR56		
8.375%, 9/15/26	18,652,000	1,549,350
Series FR59		
7.00%, 5/15/27	70,459,000	5,423,175
Series FR70		
8.375%, 3/15/24	42,459,000	3,470,575
Series FR73		
8.75%, 5/15/31	37,753,000	3,229,909
		14,913,898
Malaysia - 0.5%		
Malaysia Government Bond		
Series 511		
3.58%, 9/28/18	MYR 23,700	5,882,625
Mexico - 2.8%		
Mexican Bonos		
Series M		
6.50%, 6/10/21	MXN 192,634	9,442,068
8.00%, 6/11/20	106,613	5,458,562
Series M 20		
7.50%, 6/03/27	91,533	4,584,788
10.00%, 12/05/24	250,876	14,339,736
		33,825,154
Russia - 0.8%		
Russian Federal Bond - OFZ		
Series 6209		
7.60%, 7/20/22	RUB 37,074	659,283
Series 6212		
7.05%, 1/19/28	185,020	3,121,950

Series 6217

	Principal Amount (000)	U.S. \$ Value
7.50%, 8/18/21	RUB 360,108	\$ 6,354,961
		10,136,194
United States - 6.9%		
U.S. Treasury Bonds		
2.75%, 11/15/42 (p)	U.S.\$ 2,600	2,616,250
4.50%, 2/15/36 (o)	2,400	3,089,625
5.00%, 5/15/37 (o)(p)	3,500	4,799,375
5.25%, 2/15/29 (o)	5,350	6,812,891
6.125%, 11/15/27 (o)	1,900	2,518,094
6.25%, 5/15/30 (e)	7,800	10,965,093
8.125%, 5/15/21 (o)	5,250	6,280,312
U.S. Treasury Notes		
0.875%, 4/15/19 (e)(o)	42,074	41,554,647
2.25%, 2/15/27 (o)	3,873	3,822,772
		82,459,059
Uruguay - 0.1%		
Uruguay Government International Bond		
8.50%, 3/15/28 (d)	UYU 23,821	822,091
9.875%, 6/20/22 (d)	18,660	682,798
		1,504,889
Total Governments - Treasuries (cost \$153,959,946)		
		153,218,691
COLLATERALIZED MORTGAGE OBLIGATIONS - 12.1%		
Risk Share Floating Rate - 9.3%		
Bellemeade Re II Ltd.		
Series 2016-1A, Class B1		
13.552% (LIBOR 1 Month + 12.00%), 4/25/26 (c)(l)	U.S.\$ 283	303,547
Series 2016-1A, Class M2B		
8.052% (LIBOR 1 Month + 6.50%), 4/25/26 (c)(l)	2,661	2,720,325
Bellemeade Re Ltd.		
Series 2015-1A, Class M2		
5.629% (LIBOR 1 Month + 4.30%), 7/25/25 (c)(l)	697	709,349
Federal Home Loan Mortgage Corp. Structured Agency Credit Risk Debt Notes		
Series 2013-DN1, Class M2		
8.702% (LIBOR 1 Month + 7.15%), 7/25/23 (l)	2,350	2,870,944
Series 2013-DN2, Class M2		
5.802% (LIBOR 1 Month + 4.25%), 11/25/23 (l)	1,925	2,142,093
Series 2014-DN1, Class M3		
6.052% (LIBOR 1 Month + 4.50%), 2/25/24 (l)	1,939	2,264,504
Series 2014-DN2, Class M3		
5.152% (LIBOR 1 Month + 3.60%), 4/25/24 (l)	514	572,849

	Principal Amount (000)	U.S. \$ Value
Series 2014-DN3, Class M3		
5.552% (LIBOR 1 Month + 4.00%), 8/25/24 (1)	U.S.\$ 743	\$ 812,755
Series 2014-DN4, Class M3		
6.102% (LIBOR 1 Month + 4.55%), 10/25/24 (1)	442	488,296
Series 2014-HQ1, Class M3		
5.652% (LIBOR 1 Month + 4.10%), 8/25/24 (1)	1,686	1,866,254
Series 2014-HQ2, Class M3		
5.302% (LIBOR 1 Month + 3.75%), 9/25/24 (1)	3,710	4,240,418
Series 2014-HQ3, Class M3		
6.302% (LIBOR 1 Month + 4.75%), 10/25/24 (1)	5,055	5,591,135
Series 2015-DN1, Class B		
13.052% (LIBOR 1 Month + 11.50%), 1/25/25 (1)	2,237	3,245,349
Series 2015-DN1, Class M3		
5.702% (LIBOR 1 Month + 4.15%), 1/25/25 (1)	1,688	1,826,538
Series 2015-DNA1, Class B		
10.752% (LIBOR 1 Month + 9.20%), 10/25/27 (1)	598	808,575
Series 2015-DNA1, Class M3		
4.852% (LIBOR 1 Month + 3.30%), 10/25/27 (1)	480	539,573
Series 2015-DNA2, Class B		
9.102% (LIBOR 1 Month + 7.55%), 12/25/27 (1)	1,462	1,806,599
Series 2015-DNA3, Class B		
10.902% (LIBOR 1 Month + 9.35%), 4/25/28 (1)	1,030	1,363,667
Series 2015-HQ1, Class B		
12.302% (LIBOR 1 Month + 10.75%), 3/25/25 (1)	3,913	5,442,208
Series 2015-HQ1, Class M3		
5.352% (LIBOR 1 Month + 3.80%), 3/25/25 (1)	530	576,109
Series 2015-HQA1, Class B		
10.352% (LIBOR 1 Month + 8.80%), 3/25/28 (1)	1,013	1,277,066
Series 2015-HQA1, Class M3		
6.252% (LIBOR 1 Month + 4.70%), 3/25/28 (1)	1,455	1,672,902
Series 2016-DNA2, Class B		
12.052% (LIBOR 1 Month + 10.50%), 10/25/28 (1)	863	1,204,459
Series 2016-DNA2, Class M3		
6.202% (LIBOR 1 Month + 4.65%), 10/25/28 (1)	811	931,375
Series 2016-DNA3, Class B		
12.802% (LIBOR 1 Month + 11.25%), 12/25/28 (1)	2,784	3,948,675

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	Principal Amount (000)	U.S. \$ Value
Series 2016-DNA3, Class M3		
6.552% (LIBOR 1 Month + 5.00%), 12/25/28 (1)	U.S.\$ 1,113	\$ 1,296,092
Series 2016-DNA4, Class B		
10.152% (LIBOR 1 Month + 8.60%), 3/25/29 (1)	397	495,322
Series 2016-HQA2, Class B		
13.052% (LIBOR 1 Month + 11.50%), 11/25/28 (1)	423	604,078
Series 2017-DNA2, Class B1		
6.702% (LIBOR 1 Month + 5.15%), 10/25/29 (1)	415	462,059
Series 2017-DNA2, Class M2		
5.002% (LIBOR 1 Month + 3.45%), 10/25/29 (1)	599	649,662
Series 2017-DNA3, Class B1		
6.002% (LIBOR 1 Month + 4.45%), 3/25/30 (1)	615	658,871
Federal National Mortgage Association Connecticut Avenue Securities		
Series 2013-C01, Class M2		
6.802% (LIBOR 1 Month + 5.25%), 10/25/23 (1)	1,451	1,684,399
Series 2014-C01, Class M2		
5.952% (LIBOR 1 Month + 4.40%), 1/25/24 (1)	3,991	4,554,044
Series 2014-C03, Class 1M2		
4.552% (LIBOR 1 Month + 3.00%), 7/25/24 (1)	1,137	1,215,620
Series 2014-C04, Class 1M2		
6.452% (LIBOR 1 Month + 4.90%), 11/25/24 (1)	2,992	3,423,405
Series 2015-C01, Class 1M2		
5.852% (LIBOR 1 Month + 4.30%), 2/25/25 (1)	3,014	3,302,365
Series 2015-C01, Class 2M2		
6.102% (LIBOR 1 Month + 4.55%), 2/25/25 (1)	1,484	1,586,337
Series 2015-C02, Class 1M2		
5.552% (LIBOR 1 Month + 4.00%), 5/25/25 (1)	890	966,933
Series 2015-C02, Class 2M2		
5.552% (LIBOR 1 Month + 4.00%), 5/25/25 (1)	2,578	2,741,775
Series 2015-C03, Class 1M2		
6.552% (LIBOR 1 Month + 5.00%), 7/25/25 (1)	2,742	3,093,321
Series 2015-C03, Class 2M2		
6.552% (LIBOR 1 Month + 5.00%), 7/25/25 (1)	2,446	2,692,460
Series 2015-C04, Class 1M2		
7.252% (LIBOR 1 Month + 5.70%), 4/25/28 (1)	3,165	3,641,016
Series 2015-C04, Class 2M2		

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	Principal Amount (000)	U.S. \$ Value
7.102% (LIBOR 1 Month + 5.55%), 4/25/28 (1) Series 2016-C01, Class 1B	U.S.\$ 1,213	\$ 1,365,281
13.302% (LIBOR 1 Month + 11.75%), 8/25/28 (1) Series 2016-C01, Class 1M2	685	990,160
8.302% (LIBOR 1 Month + 6.75%), 8/25/28 (1) Series 2016-C01, Class 2M2	2,077	2,477,765
8.502% (LIBOR 1 Month + 6.95%), 8/25/28 (1) Series 2016-C02, Class 1B	761	901,470
13.802% (LIBOR 1 Month + 12.25%), 9/25/28 (1) Series 2016-C02, Class 1M2	450	668,409
7.552% (LIBOR 1 Month + 6.00%), 9/25/28 (1) Series 2016-C03, Class 1B	2,375	2,819,335
13.302% (LIBOR 1 Month + 11.75%), 10/25/28 (1) Series 2016-C03, Class 2B	374	545,006
14.302% (LIBOR 1 Month + 12.75%), 10/25/28 (1) Series 2016-C03, Class 2M2	633	939,900
7.452% (LIBOR 1 Month + 5.90%), 10/25/28 (1) Series 2016-C04, Class 1B	3,707	4,301,229
11.802% (LIBOR 1 Month + 10.25%), 1/25/29 (1) Series 2016-C05, Class 2B	1,494	2,029,866
12.302% (LIBOR 1 Month + 10.75%), 1/25/29 (1) Series 2016-C05, Class 2M2	1,823	2,449,769
6.002% (LIBOR 1 Month + 4.45%), 1/25/29 (1) Series 2016-C06, Class 1B	1,486	1,655,806
10.802% (LIBOR 1 Month + 9.25%), 4/25/29 (1) Series 2016-C07, Class 2B	1,288	1,642,487
11.052% (LIBOR 1 Month + 9.50%), 5/25/29 (1) Series 2016-C07, Class 2M2	1,562	2,014,758
5.902% (LIBOR 1 Month + 4.35%), 5/25/29 (1) Series 2017-C01, Class 1B1	918	1,017,557
7.302% (LIBOR 1 Month + 5.75%), 7/25/29 (1) Series 2017-C02, Class 2M2	148	172,460
5.202% (LIBOR 1 Month + 3.65%), 9/25/29 (1)	1,152	1,242,202

	Principal Amount (000)	U.S. \$ Value
JP Morgan Madison Avenue Securities Trust		
Series 2015-CH1, Class M2		
7.052% (LIBOR 1 Month + 5.50%), 10/25/25 (d)(l)	U.S.\$ 1,432	\$ 1,612,636
Wells Fargo Credit Risk Transfer Securities Trust		
Series 2015-WF1, Class 2M2		
7.052% (LIBOR 1 Month + 5.50%), 11/25/25 (c)(l)	617	730,030
		111,869,449
Non-Agency Fixed Rate - 1.7%		
Alternative Loan Trust		
Series 2006-24CB, Class A15		
5.75%, 6/25/36	931	780,555
Series 2006-41CB, Class 2A13		
5.75%, 1/25/37	771	632,352
Series 2006-42, Class 1A6		
6.00%, 1/25/47	788	661,231
Series 2006-HY12, Class A5		
3.394%, 8/25/36	1,630	1,670,512
Series 2006-J1, Class 1A10		
5.50%, 2/25/36	1,382	1,253,002
Series 2006-J5, Class 1A1		
6.50%, 9/25/36	1,005	833,581
Series 2007-13, Class A2		
6.00%, 6/25/47	1,191	1,018,653
BCAP LLC Trust		
Series 2009-RR13, Class 17A3		
5.876%, 4/26/37 (d)	456	371,040
Bear Stearns ARM Trust		
Series 2007-3, Class 1A1		
3.678%, 5/25/47	256	245,101
Series 2007-4, Class 22A1		
3.619%, 6/25/47	955	931,097
BNPP Mortgage Securities LLC Trust		
Series 2009-1, Class B1		
6.00%, 8/27/37 (d)	809	657,931
ChaseFlex Trust		
Series 2007-1, Class 1A3		
6.50%, 2/25/37	611	461,591
Citigroup Mortgage Loan Trust		
Series 2006-4, Class 2A1A		
6.00%, 12/25/35	1,488	1,453,473
Series 2007-AR4, Class 1A1A		
3.399%, 3/25/37	194	187,984
Series 2010-3, Class 2A2		
6.00%, 8/25/37 (d)	404	348,219
CitiMortgage Alternative Loan Trust		
Series 2007-A3, Class 1A4		
5.75%, 3/25/37	1,080	1,014,743
Countrywide Home Loan Mortgage Pass-Through Trust		
Series 2007-4, Class 1A39		
6.00%, 5/25/37	467	377,962
Series 2007-HY4, Class 1A1		

	Principal Amount (000)	U.S. \$ Value
3.477%, 9/25/47	U.S.\$ 315	\$ 293,825
Credit Suisse Mortgage Trust		
Series 2009-8R, Class 6A2		
6.00%, 1/26/38 (d)	117	94,755
Series 2010-9R, Class 1A5		
4.00%, 8/27/37 (d)	562	572,035
CSMC Mortgage-Backed Trust		
Series 2006-7, Class 3A12		
6.25%, 8/25/36	389	321,923
First Horizon Alternative Mortgage Securities Trust		
Series 2006-FA1, Class 1A3		
5.75%, 4/25/36	629	523,707
Morgan Stanley Mortgage Loan Trust		
Series 2005-10, Class 4A1		
5.50%, 12/25/35	369	331,842
Series 2007-12, Class 3A22		
6.00%, 8/25/37	104	87,670
Residential Accredit Loans, Inc. Trust		
Series 2005-QS14, Class 3A1		
6.00%, 9/25/35	569	540,303
Residential Asset Securitization Trust		
Series 2006-A8, Class 3A4		
6.00%, 8/25/36	222	195,420
Structured Adjustable Rate Mortgage Loan Trust		
Series 2006-9, Class 4A1		
3.46%, 10/25/36	514	477,322
Washington Mutual Mortgage Pass-Through Certificates Trust		
Series 2006-7, Class A4		
4.372%, 9/25/36	1,713	866,705
Series 2006-9, Class A4		
4.846%, 10/25/36	1,674	859,522
Wells Fargo Alternative Loan Trust		
Series 2007-PA3, Class 3A1		
6.25%, 7/25/37	1,099	1,047,281
Wells Fargo Mortgage Backed Securities Trust		
Series 2007-AR7, Class A1		
3.715%, 12/28/37	1,446	1,401,123
		20,512,460
Non-Agency Floating Rate - 1.1%		
Alternative Loan Trust		
Series 2007-7T2, Class A3		
2.152% (LIBOR 1 Month + 0.60%), 4/25/37 (l)	2,894	1,371,412
Citigroup Mortgage Loan Trust		
Series 2005-8, Class 2A2		
3.248% (4.80% - LIBOR 1 Month), 9/25/35 (q)	508	25,593
Countrywide Home Loan Mortgage Pass-Through Trust		
Series 2007-13, Class A7		
2.152% (LIBOR 1 Month + 0.60%), 8/25/37 (l)	652	477,957

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	Principal Amount (000)	U.S. \$ Value
First Horizon Alternative Mortgage Securities Trust		
Series 2007-FA2, Class 1A6		
3.998% (5.55% - LIBOR 1 Month), 4/25/37 (q)	U.S.\$ 134	\$ 20,846
Series 2007-FA2, Class 1A10		
1.802% (LIBOR 1 Month + 0.25%), 4/25/37 (l)	396	222,164
Lehman XS Trust		
Series 2007-10H, Class 2AIO		
5.639% (7.00% - LIBOR 1 Month), 7/25/37 (q)	424	73,688
Residential Accredit Loans, Inc. Trust		
Series 2006-QS18, Class 2A2		
4.998% (6.55% - LIBOR 1 Month), 12/25/36 (q)	4,631	956,527
Structured Asset Mortgage Investments II Trust		
Series 2007-AR6, Class A1		
2.563% (12MTA + 1.50%), 8/25/47 (l)	1,721	1,617,691
Wachovia Mortgage Loan Trust Series		
Series 2006-ALT1, Class A2		
1.732% (LIBOR 1 Month + 0.18%), 1/25/37 (l)	11,326	8,157,411
		12,923,289
Total Collateralized Mortgage Obligations (cost \$129,095,667)		145,305,198
EMERGING MARKETS - TREASURIES - 7.8%		
Argentina - 1.3%		
Argentina POM Politica Monetaria		
Series POM		
27.277% (ARPP7DRR + 0.00%), 6/21/20 (l)	ARS 13,054	752,206
Argentine Bonos del Tesoro		
15.50%, 10/17/26	34,006	1,826,193
16.00%, 10/17/23	85,595	4,568,886
18.20%, 10/03/21	110,859	6,071,202
21.20%, 9/19/18	51,130	2,663,813
		15,882,300
Brazil - 3.6%		
Brazil Notas do Tesouro Nacional		
Series F		
10.00%, 1/01/21-1/01/27	BRL 144,542	43,768,343
Dominican Republic - 0.5%		
Dominican Republic International Bond		
16.00%, 7/10/20 (c)	DOP 229,800	5,622,689
South Africa - 0.1%		
Republic of South Africa Government Bond		
Series 2048		
8.75%, 2/28/48	ZAR 10,809	788,044
Series R204		

		Principal Amount (000)	U.S. \$ Value
8.00%, 12/21/18	ZAR	10,750	\$ 875,657
			1,663,701
Sri Lanka - 0.5%			
Sri Lanka Government Bonds			
10.25%, 3/15/25	LKR	113,000	740,387
Series A			
11.50%, 12/15/21-5/15/23		603,000	4,150,802
11.75%, 6/15/27		105,000	746,170
			5,637,359
Turkey - 1.8%			
Turkey Government Bond			
10.60%, 2/11/26		4,718	1,181,150
11.00%, 2/24/27	TRY	47,585	12,152,052
11.10%, 5/15/19		31,033	7,971,661
			21,304,863
Total Emerging Markets - Treasuries (cost \$98,065,222)			
			93,879,255
EMERGING MARKETS - SOVEREIGNS 6.9%			
Angola - 0.2%			
Angolan Government International Bond			
9.50%, 11/12/25 (d)	U.S.\$	1,188	1,369,170
Republic of Angola Via Northern Lights III BV			
7.00%, 8/17/19 (d)		598	614,509
			1,983,679
Argentina - 1.2%			
Argentine Republic Government International Bond			
6.875%, 4/22/21-1/26/27		8,638	9,426,987
7.50%, 4/22/26		150	169,575
7.82%, 12/31/33	EUR	3,829	5,363,475
			14,960,037
Bahrain - 0.1%			
Bahrain Government International Bond			
6.75%, 9/20/29 (d)	U.S.\$	528	520,080
7.00%, 10/12/28 (d)		1,253	1,271,795
			1,791,875
Belarus - 0.0%			
Republic of Belarus International Bond			
6.875%, 2/28/23 (d)		245	263,681
Cameroon - 0.1%			
Republic of Cameroon International Bond			
9.50%, 11/19/25 (d)		1,222	1,466,400

Dominican Republic - 0.8%

Dominican Republic International Bond

	Principal Amount (000)	U.S. \$ Value
5.95%, 1/25/27 (d)	U.S.\$ 1,553	\$ 1,681,751
7.45%, 4/30/44 (d)	1,283	1,536,393
8.625%, 4/20/27 (d)	5,719	6,905,893
		10,124,037
Ecuador - 0.3%		
Ecuador Government International Bond		
7.95%, 6/20/24 (d)	667	708,688
9.65%, 12/13/26 (d)	385	442,147
10.50%, 3/24/20 (d)	1,069	1,185,852
10.75%, 3/28/22 (d)	1,032	1,209,138
		3,545,825
Egypt - 0.3%		
Egypt Government International Bond		
6.125%, 1/31/22 (d)	3,009	3,144,405
El Salvador - 0.1%		
El Salvador Government International Bond		
5.875%, 1/30/25 (d)	592	587,560
7.625%, 9/21/34 (d)	762	831,315
7.75%, 1/24/23 (d)	339	371,629
		1,790,504
Ethiopia - 0.1%		
Ethiopia International Bond		
6.625%, 12/11/24 (d)	582	610,373
Gabon - 0.3%		
Gabon Government International Bond		
6.375%, 12/12/24 (d)	2,052	2,083,200
6.95%, 6/16/25 (d)	1,050	1,088,063
		3,171,263
Honduras - 0.1%		
Honduras Government International Bond		
6.25%, 1/19/27 (d)	1,018	1,086,934
Iraq 0.1%		
Iraq International Bond		
5.80%, 1/15/28 (d)	264	254,430
6.752%, 3/09/23 (d)	402	411,548
		665,978
Ivory Coast - 0.6%		
Ivory Coast Government International Bond		
5.125%, 6/15/25 (d)	EUR 168	219,717
5.75%, 12/31/32 (d)	U.S.\$ 2,441	2,435,346
6.125%, 6/15/33 (d)	1,322	1,343,482

	Principal Amount (000)	U.S. \$ Value
6.375%, 3/03/28(d)	U.S.\$ 2,678	\$ 2,831,985
		6,830,530
Jamaica - 0.2%		
Jamaica Government International Bond		
7.625%, 7/09/25	506	598,978
7.875%, 7/28/45	1,240	1,511,250
		2,110,228
Jordan - 0.1%		
Jordan Government International Bond		
5.75%, 1/31/27 (d)	634	629,245
Kenya - 0.1%		
Kenya Government International Bond		
5.875%, 6/24/19 (d)	702	723,762
Mongolia - 0.2%		
Mongolia Government International Bond		
5.125%, 12/05/22 (d)	2,426	2,401,740
Nigeria - 0.1%		
Nigeria Government International Bond		
6.50%, 11/28/27 (d)	388	404,490
7.875%, 2/16/32 (d)	489	553,181
		957,671
Pakistan - 0.1%		
Pakistan Government International Bond		
7.25%, 4/15/19 (d)	1,498	1,550,610
Senegal - 0.1%		
Senegal Government International Bond		
6.25%, 5/23/33 (d)	593	624,874
8.75%, 5/13/21 (d)	845	973,862
		1,598,736
Serbia - 0.0%		
Serbia International Bond		
6.75%, 11/01/24 (d)	177	180,416
Sri Lanka - 0.1%		
Sri Lanka Government International Bond		
6.00%, 1/14/19 (d)	799	816,978
6.125%, 6/03/25 (d)	350	369,250
6.20%, 5/11/27 (d)	685	723,531
		1,909,759
Turkey - 0.8%		

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Turkey Government International Bond		
4.875%, 10/09/26-4/16/43	4,986	4,637,322
5.625%, 3/30/21	2,600	2,736,500

	Principal Amount (000)	U.S. \$ Value
6.00%, 3/25/27	U.S.\$ 2,182	\$ 2,323,830
		9,697,652
Ukraine - 0.5%		
Ukraine Government International Bond		
7.75%, 9/01/22-9/01/24(d)	5,627	5,966,087
Venezuela - 0.1%		
Venezuela Government International Bond		
9.25%, 9/15/27-5/07/28(d)	8,278	1,796,340
Zambia - 0.2%		
Zambia Government International Bond		
8.50%, 4/14/24 (d)	1,846	2,039,830
Total Emerging Markets - Sovereigns		
(cost \$80,144,823)		82,997,597
CORPORATES - INVESTMENT GRADE - 6.4%		
Industrial - 3.2%		
Basic - 0.9%		
Anglo American Capital PLC		
4.125%, 4/15/21(d)	200	206,106
4.75%, 4/10/27(d)	637	666,660
Braskem Finance Ltd.		
6.45%, 2/03/24	1,972	2,198,777
FMG Resources (August 2006) Pty Ltd.		
9.75%, 3/01/22 (d)	510	566,267
Fresnillo PLC		
5.50%, 11/13/23 (d)	306	334,687
Georgia-Pacific LLC		
8.875%, 5/15/31	1	1,541
Glencore Finance Canada Ltd.		
6.00%, 11/15/41 (d)	272	319,404
Glencore Funding LLC		
4.625%, 4/29/24 (d)	341	360,725
Minsur SA		
6.25%, 2/07/24 (d)	891	985,208
Southern Copper Corp.		
7.50%, 7/27/35	3,300	4,471,500
WestRock MWV LLC		
7.95%, 2/15/31	1,000	1,396,433
		11,507,308
Capital Goods - 0.2%		
General Electric Co.		
Series D		
5.00%, 1/21/21 (n)	1,681	1,735,690
Lafarge SA		
7.125%, 7/15/36	800	1,052,428
Masco Corp.		
5.95%, 3/15/22	308	341,427

	Principal Amount (000)	U.S. \$ Value
Communications - Media - 0.3%		
Charter Communications Operating LLC/Charter Communications Operating Capital		
4.464%, 7/23/22	U.S.\$ 1,039	\$ 1,085,586
4.908%, 7/23/25	1,195	1,269,323
Cox Communications, Inc.		
4.50%, 6/30/43 (d)	135	127,465
4.70%, 12/15/42 (d)	259	251,567
Viacom, Inc.		
4.375%, 3/15/43	1,315	1,137,051
		3,870,992
Communications - Telecommunications - 0.3%		
AT&T, Inc.		
5.15%, 2/14/50	906	913,763
5.45%, 3/01/47	2,128	2,280,046
		3,193,809
Consumer Cyclical - Automotive - 0.1%		
General Motors Co.		
5.20%, 4/01/45	337	355,874
5.40%, 4/01/48	431	469,843
6.25%, 10/02/43	116	137,606
6.75%, 4/01/46	456	575,007
		1,538,330
Consumer Cyclical - Other - 0.1%		
Owens Corning		
7.00%, 12/01/36	777	1,024,008
Consumer Non-Cyclical - 0.1%		
BRF GmbH		
4.35%, 9/29/26 (d)	202	195,720
BRF SA		
4.75%, 5/22/24 (d)	224	226,800
Teva Pharmaceutical Finance Netherlands II BV		
1.25%, 3/31/23 (d)	EUR 247	269,711
Teva Pharmaceutical Finance Netherlands III BV		
2.80%, 7/21/23	U.S.\$ 375	324,844
		1,017,075
Energy - 0.5%		
Cenovus Energy, Inc.		
4.45%, 9/15/42	822	760,171
6.75%, 11/15/39	67	80,319
Ecopetrol SA		
5.375%, 6/26/26	199	214,860
5.875%, 5/28/45	1,271	1,302,775
Energy Transfer LP/Regency Energy Finance Corp.		
4.50%, 11/01/23	546	564,139
Kinder Morgan, Inc./DE		

Series G

7.75%, 1/15/32

328

423,095

	Principal Amount (000)	U.S. \$ Value
7.80%, 8/01/31 Marathon Petroleum Corp.	U.S.\$ 1,066	\$ 1,372,531
4.75%, 9/15/44 Williams Partners LP	69	71,689
5.10%, 9/15/45	876	958,647
		5,748,226
Services - 0.1%		
Verisk Analytics, Inc. 5.50%, 6/15/45	636	737,484
Technology - 0.5%		
Dell International LLC/EMC Corp. 6.02%, 6/15/26(d)	1,318	1,452,530
8.35%, 7/15/46(d) Hewlett Packard Enterprise Co.	524	675,770
6.35%, 10/15/45 Seagate HDD Cayman	215	229,263
4.75%, 1/01/25 4.875%, 6/01/27 Western Digital Corp.	1,948	1,912,307
7.375%, 4/01/23 (d)	1,082	1,034,712
	792	854,772
		6,159,354
Transportation - Airlines - 0.1%		
America West Airlines Pass-Through Trust Series 1999-1G, Class G 7.93%, 1/02/19	497	507,147
Northwest Airlines Pass-Through Trust Series 2000-1, Class G 7.15%, 10/01/19 (g)	217	227,103
		734,250
		38,660,381
Financial Institutions - 3.1%		
Banking - 1.3%		
ABN AMRO Bank NV Series E 6.25%, 4/27/22 (d)	292	326,469
BNP Paribas SA 7.625%, 3/30/21 (d)(n)	833	917,380
BPCE SA 5.70%, 10/22/23 (d)	208	230,530
Citigroup, Inc. 4.40%, 6/10/25	105	110,917
Danske Bank A/S Series E 5.875%, 4/06/22 (d)(n)	EUR 1,096	1,494,304
DNB Bank ASA 6.50%, 3/26/22 (d)(n)	U.S.\$ 1,555	1,671,931
HSBC Holdings PLC		

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4.75%, 7/04/29 (d)(n)	EUR	874	1,111,695
6.00%, 9/29/23 (d)(n)		1,872	2,624,799

	Principal Amount (000)	U.S. \$ Value
ICICI Bank Ltd./Dubai 4.80%, 5/22/19 (d)	U.S.\$ 1,337	\$ 1,372,130
Intesa Sanpaolo SpA 2.75%, 3/20/20 (d)	EUR 482	612,270
4.00%, 5/20/19 (d)	470	595,588
JPMorgan Chase & Co. Series V		
5.00%, 7/01/19 (n)	U.S.\$ 210	213,936
Nationwide Building Society 4.00%, 9/14/26 (d)	1,557	1,573,956
Regions Bank/Birmingham AL 6.45%, 6/26/37	1,500	1,913,400
Santander Holdings USA, Inc. 4.40%, 7/13/27 (d)	1,090	1,115,471
		15,884,776
Brokerage - 0.1%		
GFI Group, Inc. 8.375%, 7/19/18	991	1,015,383
Insurance - 1.2%		
Allstate Corp. (The) 6.50%, 5/15/57	1,657	2,035,194
American International Group, Inc. 6.82%, 11/15/37	1,425	1,903,896
Aon Corp. 8.205%, 1/01/27	690	903,087
Chubb Corp. (The) 3.609% (LIBOR 3 Month + 2.25%), 4/15/37 (1)	2,529	2,498,166
Lincoln National Corp. 8.75%, 7/01/19	186	202,729
MetLife, Inc. 10.75%, 8/01/39	2,350	3,925,038
Prudential Financial, Inc. 5.625%, 6/15/43	832	903,158
5.875%, 9/15/42	593	643,758
Transatlantic Holdings, Inc. 8.00%, 11/30/39	1,261	1,747,189
		14,762,215
REITS - 0.5%		
EPR Properties 5.75%, 8/15/22	915	998,001
7.75%, 7/15/20	1,722	1,907,745
Senior Housing Properties Trust 6.75%, 12/15/21	1,350	1,494,361
VEREIT Operating Partnership LP 4.875%, 6/01/26	302	319,312
Weyerhaeuser Co. 7.375%, 3/15/32	737	1,015,001
		5,734,420
		37,396,794

	Principal Amount (000)	U.S. \$ Value
Utility - 0.1%		
Electric - 0.1%		
Grupo Energia Bogota SA ESP		
6.125%, 11/10/21 (d)	U.S.\$ 1,235	\$ 1,261,564
Total Corporates - Investment Grade		
(cost \$65,661,554)		77,318,739
EMERGING MARKETS - CORPORATE BONDS - 4.0%		
Industrial - 3.6%		
Basic - 0.8%		
Consolidated Energy Finance SA		
6.75%, 10/15/19 (d)	828	838,946
6.875%, 6/15/25 (d)	722	766,928
Elementia SAB de CV		
5.50%, 1/15/25 (d)	469	484,829
First Quantum Minerals Ltd.		
7.00%, 2/15/21(d)	199	206,114
7.25%, 5/15/22-4/01/23 (d)	2,444	2,585,074
7.50%, 4/01/25 (d)	553	592,475
Stillwater Mining Co.		
6.125%, 6/27/22 (d)	1,380	1,401,085
7.125%, 6/27/25 (d)	964	998,740
Vedanta Resources PLC		
6.375%, 7/30/22 (d)	2,182	2,274,735
		10,148,926
Capital Goods - 0.2%		
CIMPOR Financial Operations BV		
5.75%, 7/17/24 (d)	1,491	1,444,406
Odebrecht Finance Ltd.		
4.375%, 4/25/25 (d)	349	102,083
5.25%, 6/27/29 (d)	1,070	300,349
7.125%, 6/26/42 (d)	2,665	806,163
8.25%, 4/25/18 (d)	BRL 1,332	321,244
		2,974,245
Communications - Telecommunications - 0.4%		
Comunicaciones Celulares SA Via Comcel Trust		
6.875%, 2/06/24 (d)	U.S.\$ 986	1,021,743
Digicel Group Ltd.		
7.125%, 4/01/22 (d)	448	414,960
Digicel Ltd.		
6.00%, 4/15/21 (d)	1,356	1,333,965
6.75%, 3/01/23 (d)	1,095	1,077,206
Millicom International Cellular SA		
5.125%, 1/15/28 (d)	479	479,267
MTN Mauritius Investment Ltd.		
6.50%, 10/13/26 (d)	780	841,425
		5,168,566

	Principal Amount (000)	U.S. \$ Value
Consumer Cyclical - Other - 0.2%		
Servicios Corporativos Javer SAB de CV		
9.875%, 4/06/21 (d)	U.S.\$ 491	\$ 506,341
Studio City Co., Ltd.		
5.875%, 11/30/19 (d)	737	762,795
Wynn Macau Ltd.		
4.875%, 10/01/24 (d)	286	287,392
5.50%, 10/01/27 (d)	547	553,102
		2,109,630
Consumer Cyclical - Retailers - 0.1%		
K2016470219 (South Africa) Ltd.		
3.00%, 12/31/22 (a)(b)(c)	948	30,732
K2016470260 (South Africa) Ltd.		
25.00%, 12/31/22 (a)(b)(c)	237	218,722
Prime Bloom Holdings Ltd.		
7.50%, 12/19/19 (d)	560	562,800
		812,254
Consumer Non-Cyclical - 0.6%		
Central American Bottling Corp.		
5.75%, 1/31/27 (d)	928	972,080
Cosan Ltd.		
5.95%, 9/20/24 (d)	430	441,434
Marfrig Holdings Europe BV		
8.00%, 6/08/23 (d)	1,220	1,268,800
Minerva Luxembourg SA		
6.50%, 9/20/26 (d)	2,198	2,263,390
Teva Pharmaceutical Finance Netherlands III BV		
3.15%, 10/01/26 (e)	1,123	922,264
Tonon Luxembourg SA		
7.25%, 1/24/20 (a)(b)(c)(h)(i)(m)	1,626	130,074
USJ Acucar e Alcool SA		
9.875% (9.875% Cash or 12.00% PIK), 11/09/21 (b)(d)	570	482,572
Virgolino de Oliveira Finance SA		
10.50%, 1/28/18 (c)(h)(i)	4,090	245,400
10.875%, 1/13/20 (c)(h)(i)	480	135,000
11.75%, 2/09/22 (c)(h)(i)	1,620	107,325
		6,968,339
Energy - 1.0%		
Azure Power Energy Ltd.		
5.50%, 11/03/22 (d)	788	802,775
CHC Group LLC/CHC Finance Ltd.		
Series AI		
Zero Coupon, 10/01/20 (j)	2,948	3,891,639
Petrobras Global Finance BV		
6.125%, 1/17/22	97	102,941
6.25%, 3/17/24	4,558	4,825,782
6.85%, 6/05/15	307	294,720

	Principal Amount (000)	U.S. \$ Value
YPF SA		
6.95%, 7/21/27 (d)	U.S.\$ 902	\$ 958,375
16.50%, 5/09/22 (d)	ARS 17,395	877,726
		11,753,958
Other Industrial - 0.0%		
Noble Group Ltd.		
6.75%, 1/29/20 (d)	U.S.\$ 1,219	460,173
Technology - 0.1%		
IHS Netherlands Holdco BV		
9.50%, 10/27/21 (d)	600	644,400
Transportation - Airlines - 0.0%		
Guanay Finance Ltd.		
6.00%, 12/15/20 (d)	429	440,094
Transportation - Services - 0.2%		
Rumo Luxembourg SARL		
7.375%, 2/09/24 (d)	1,678	1,805,947
		43,286,532
Financial Institutions - 0.4%		
Banking - 0.3%		
Akbank Turk AS		
7.20%, 3/16/27 (d)	695	729,750
Banco do Brasil SA/Cayman		
9.00%, 6/18/24 (d)	1,763	1,893,018
Itau Unibanco Holding SA/Cayman Island		
6.125%, 12/12/22 (d)(n)	557	556,825
Turkiye Vakiflar Bankasi TAO		
5.50%, 10/27/21 (d)	807	807,000
		3,986,593
Finance - 0.1%		
Unifin Financiera SAB de CV SOFOM ENR		
7.00%, 1/15/25 (d)	575	588,656
		4,575,249
Utility - 0.0%		
Electric - 0.0%		
Pampa Energia SA		
7.50%, 1/24/27 (d)	503	550,202
Total Emerging Markets - Corporate Bonds (cost \$52,266,573)		48,411,983

	Principal Amount (000)	U.S. \$ Value
BANK LOANS - 2.7%		
Industrial - 2.7%		
Basic - 0.1%		
Foresight Energy LLC		
7.443% (LIBOR 3 Month + 5.75%), 3/28/22 (r)	U.S.\$ 536	\$ 501,783
Unifrax I LLC		
5.193% (LIBOR 3 Month + 3.50%), 4/04/24 (a)(r)	460	464,878
		966,661
Capital Goods - 0.3%		
Accudyne Industries Borrower		
S.C.A./Accudyne Industries, LLC (fka		
Silver II US Holdings, LLC)		
5.319% (LIBOR 1 Month + 3.75%), 8/18/24 (r)	755	760,132
Avolon TLB Borrower 1 (US) LLC		
3.751% (LIBOR 1 Month + 2.25%), 3/21/22 (r)	1,029	1,020,939
Gardner Denver, Inc.		
4.443% (LIBOR 3 Month + 2.75%), 7/30/24 (r)	981	983,449
GFL Environmental Inc.		
4.443% (LIBOR 3 Month + 2.75%), 9/29/23 (r)	325	326,408
HD Supply Waterworks, LTD.		
4.455% (LIBOR 3 Month + 3.00%), 8/01/24 (a)(r)	201	202,749
Navistar, Inc.		
4.90% (LIBOR 3 Month + 3.50%), 11/06/24 (r)	355	355,780
Transdigm Inc.		
4.319% (LIBOR 1 Month + 2.75%), 6/09/23 (r)	237	236,818
Transdigm Inc.		
4.443% (LIBOR 1 Month + 2.75%), 6/09/23 (r)	123	123,545
Welbilt, Inc. (fka Manitowoc Foodservice, Inc.)		
4.319% (LIBOR 1 Month + 2.75%), 3/03/23 (r)	115	116,065
		4,125,885
Communications - Telecommunications - 0.1%		
Intelsat Jackson Holdings S.A.		
1/15/24 (s)	184	185,871
West Corporation		
5.35% (LIBOR 1 Month + 4.00%), 10/10/24	1,133	1,135,105
		1,320,976

	Principal Amount (000)	U.S. \$ Value
Consumer Cyclical - Entertainment - 0.1%		
Seaworld Parks & Entertainment, Inc. (fka SW Acquisitions Co., Inc.)		
4.693% (LIBOR 3 Month + 3.00%), 4/01/24 (r)	U.S.\$ 981	\$ 967,797
Consumer Cyclical - Other - 0.3%		
Caesars Resort Collection, LLC		
4.336% (LIBOR 1 Month + 2.75%), 12/23/24	1,430	1,435,711
La Quinta Intermediate Holdings L.L.C.		
4.109% (LIBOR 3 Month + 2.75%), 4/14/21 (r)	1,684	1,688,498
Scientific Games International, Inc.		
4.673% (LIBOR 2 Month + 3.25%), 8/14/24 (r)	695	700,557
4.819% (LIBOR 2 Month + 3.25%), 8/14/24 (r)	189	190,475
		4,015,241
Consumer Cyclical - Retailers - 0.4%		
Harbor Freight Tools USA, Inc.		
4.819% (LIBOR 1 Month + 3.25%), 8/18/23 (r)	1,096	1,103,019
J.C. Penney Corporation, Inc.		
5.729% (LIBOR 3 Month + 4.25%), 6/23/23 (r)	1,093	1,018,989
Michaels Stores, Inc.		
4.210% (LIBOR 1 Month + 2.75%), 1/30/23 (r)	130	130,340
4.251% (LIBOR 1 Month + 2.75%), 1/30/23 (r)	23	22,473
4.319% (LIBOR 1 Month + 2.75%), 1/30/23 (r)	350	350,250
Neiman Marcus Group Inc., The		
4.642% (LIBOR 1 Month + 3.25%), 10/25/20 (r)	242	196,699
Serta Simmons Bedding, LLC		
9.407% (LIBOR 1 Month + 8.00%), 11/08/24 (r)	2,195	1,865,630
		4,687,400
Consumer Non-Cyclical - 0.7%		
Acadia Healthcare Company, Inc.		
4.141% (LIBOR 1 Month + 2.75%), 2/16/23 (r)	475	477,298
4.319% (LIBOR 1 Month + 2.75%), 2/11/22 (r)	91	91,392
Air Medical Group Holdings, Inc.		
9/26/24 (s)	935	937,241

	Principal Amount (000)	U.S. \$ Value
5.674% (LIBOR 3 Month + 4.00%), 4/28/22 (r)	U.S.\$ 1,225	\$ 1,224,324
Alphabet Holding Company, Inc. (fka Nature s Bounty)		
9.319% (LIBOR 1 Month + 7.75%), 9/26/25 (a)(r)	1,484	1,380,533
Arbor Pharmaceuticals, LLC		
6.693% (LIBOR 3 Month + 5.00%), 7/05/23 (a)(r)	1,221	1,229,780
Avantor, Inc.		
5.511% (LIBOR 1 Month + 4.00%), 11/21/24 (r)	872	875,430
Mallinckrodt International Finance S.A.		
4.443% (LIBOR 3 Month + 2.75%), 9/24/24 (r)	1,149	1,146,171
Vizient, Inc.		
5.069% (LIBOR 1 Month + 3.50%), 2/13/23 (r)	437	438,510
		7,800,679
Energy - 0.3%		
California Resources Corporation		
11.876% (LIBOR 1 Month + 10.38%), 12/31/21 (r)	2,088	2,288,748
Chesapeake Energy Corporation		
8.954% (LIBOR 3 Month + 7.50%), 8/23/21 (r)	621	659,984
		2,948,732
Other Industrial - 0.1%		
Travelport Finance (Luxembourg) SARL		
4.166% (LIBOR 3 Month + 2.75%), 9/02/21 (r)	1,389	1,387,657
Services - 0.1%		
Sedgwick Claims Management Services, Inc.		
4.319% (LIBOR 1 Month + 2.75%), 3/01/21 (r)	1,034	1,032,553
Technology - 0.2%		
Conduent Incorporated		
4.569% (LIBOR 1 Month + 3.00%), 12/07/23 (r)	227	228,127
Solera, LLC (Solera Finance, Inc.)		
4.818% (LIBOR 1 Month + 3.25%), 3/03/23 (r)	2,595	2,610,762
		2,838,889
Total Bank Loans (cost \$31,972,311)		32,092,470

	Principal Amount (000)	U.S. \$ Value
COMMERCIAL MORTGAGE-BACKED SECURITIES - 2.3%		
Non-Agency Fixed Rate CMBS - 2.1%		
225 Liberty Street Trust		
Series 2016-225L, Class E		
4.649%, 2/10/36 (a)(d)	U.S.\$ 974	\$ 970,208
Banc of America Commercial Mortgage Trust		
Series 2007-5, Class AM		
5.772%, 2/10/51 (a)	222	221,688
Citigroup Commercial Mortgage Trust		
Series 2013-GC11, Class XA		
1.725%, 4/10/46 (t)	2,006	90,451
Series 2013-GC17, Class D		
5.103%, 11/10/46 (a)(d)	902	859,007
Series 2014-GC23, Class D		
4.516%, 7/10/47 (a)(d)	856	764,345
Commercial Mortgage Trust		
Series 2012-CR1, Class XA		
1.878%, 5/15/45 (t)	1,831	122,280
Series 2012-CR3, Class XA		
1.885%, 10/15/45 (t)	8,053	595,847
Series 2012-CR5, Class XA		
1.651%, 12/10/45 (t)	1,953	120,707
Series 2012-LC4, Class XA		
2.214%, 12/10/44 (d)(t)	5,291	351,102
Series 2013-LC6, Class D		
4.308%, 1/10/46 (a)(d)	3,916	3,661,072
Series 2014-CR15, Class XA		
1.212%, 2/10/47 (t)	2,397	90,847
Series 2014-CR20, Class XA		
1.159%, 11/10/47 (t)	11,361	618,831
Series 2014-LC15, Class D		
4.944%, 4/10/47 (a)(d)	1,500	1,298,091
Csail Commercial Mortgage Trust		
Series 2015-C2, Class D		
4.21%, 6/15/57 (a)	2,721	2,114,444
GS Mortgage Securities Corp. II		
Series 2013-GC10, Class XA		
1.557%, 2/10/46 (t)	925	56,352
GS Mortgage Securities Trust		
Series 2012-GC6, Class D		
5.652%, 1/10/45 (a)(d)	1,765	1,702,439
Series 2012-GCJ9, Class D		
4.748%, 11/10/45 (a)(d)	700	678,744
JPMBB Commercial Mortgage Securities Trust		
Series 2015-C32, Class C		
4.668%, 11/15/48 (a)	825	822,215
Morgan Stanley Bank of America Merrill Lynch Trust		
Series 2012-C6, Class XA		
1.635%, 11/15/45 (d)(t)	7,499	462,806

	Principal Amount (000)	U.S. \$ Value
UBS-Barclays Commercial Mortgage Trust		
Series 2012-C4, Class XA		
1.656%, 12/10/45 (d)(t)	U.S.\$ 858	\$ 53,826
WF-RBS Commercial Mortgage Trust		
Series 2012-C6, Class D		
5.58%, 4/15/45 (a)(d)	2,450	2,414,231
Series 2012-C7, Class XA		
1.44%, 6/15/45 (d)(t)	1,424	70,030
Series 2012-C8, Class E		
4.894%, 8/15/45 (a)(d)	3,766	3,637,000
Series 2012-C10, Class XA		
1.581%, 12/15/45 (d)(t)	3,373	207,164
Series 2014-C25, Class D		
3.803%, 11/15/47 (a)(d)	3,500	2,647,192
		24,630,919
Non-Agency Floating Rate CMBS - 0.1%		
BBCMS Mortgage Trust		
Series 2017-GLKS, Class F		
5.177% (LIBOR 1 Month + 3.70%), 11/15/34 (a)(d)(l)	700	701,109
CLNS Trust		
Series 2017-IKPR, Class F		
5.932% (LIBOR 1 Month + 4.50%), 6/11/32 (a)(d)(l)	956	959,288
		1,660,397
Non-Agency Fixed Rate - 0.1%		
WF-RBS Commercial Mortgage Trust		
Series 2011-C4, Class D		
5.247%, 6/15/44 (a)(d)(u)	1,022	1,002,008
Total Commercial Mortgage-Backed Securities (cost \$28,045,806)		27,293,324

	Shares	
COMMON STOCKS - 1.6%		
Energy - 0.6%		
Oil, Gas & Consumable Fuels - 0.6%		
Berry Pete Corp. (a)(g)(i)	94,303	854,668
CHC Group LLC (i)(j)	51,655	413,240
Chesapeake Energy Corp. (i)	24,149	95,630
Linn Energy, Inc. (i)	1,588	63,917
Oasis Petroleum, Inc. (i)	14,457	121,583
Paragon Offshore Ltd. (a)(g)(i)	11,813	215,587
Paragon Offshore Ltd. - Trust A (a)(g)(i)	11,814	11,814
Paragon Offshore Ltd. - Trust B (a)(g)(i)	17,721	404,624
Peabody Energy Corp. (i)	62,041	2,442,554
SandRidge Energy, Inc. (i)	23,922	504,037
Tervita Corp. (a)(f)(g)(i)	29,729	218,770
Vantage Drilling International (a)(g)(i)	6,103	1,179,911

	Shares	U.S. \$ Value
Whiting Petroleum Corp. (i)	20,408	\$ 540,404
		7,066,739
Financials - 0.4%		
Diversified Financial Services - 0.1%		
iPayment, Inc. (a)(f)(g)(i)	2,339,631	1,427,175
Insurance - 0.3%		
Mt. Logan Re Ltd. (Preference Shares) (a)(i)(j)	2,953	3,093,245
		4,520,420
Consumer Discretionary - 0.3%		
Auto Components - 0.0%		
Exide Technologies (a)(f)(i)(j)	15,253	60,057
Exide Technologies (a)(f)(i)(j)	59,185	233,035
		293,092
Automobiles - 0.0%		
Liberty Tire Recycling LLC (a)(f)(g)(i)	81,827	0
Diversified Consumer Services - 0.2%		
Laureate Education, Inc. - Class A (i)	121,664	1,649,764
Hotels, Restaurants & Leisure - 0.0%		
Caesars Entertainment Corp. (i)	25,004	316,300
Internet & Direct Marketing Retail - 0.1%		
Travelpoort Worldwide Ltd.	50,960	666,047
Multiline Retail - 0.0%		
K201640219 (South Africa) Ltd. A Shares (a)(f)(g)(i)	12,695,187	13
K201640219 (South Africa) Ltd. B Shares (a)(f)(g)(i)	2,009,762	2
		15
		2,925,218
Information Technology - 0.2%		
Internet Software & Services - 0.2%		
Avaya Holdings Corp. (i)	142,484	2,500,594
IT Services - 0.0%		
Goodman Networks, Inc. (a)(f)(g)(i)	41,792	0
Semiconductors & Semiconductor Equipment - 0.0%		
SMART Global Holdings, Inc. (f)(g)(i)	6,541	220,432
		2,721,026
Industrials - 0.1%		
Building Products - 0.0%		
New Cotai LLC/New Cotai Capital Corp. (a)(f)(g)(i)	3	38,979

Machinery - 0.1%

Modular Space Corp. (a)(c)(i)	89,110	1,425,760
		1,464,739

	Shares	U.S. \$ Value
Materials - 0.0%		
Metals & Mining - 0.0%		
Artsonig Pty Ltd. (a)(i)	838,296	\$ 80,478
Neenah Enterprises, Inc. (a)(f)(g)(i)	58,200	119,892
		200,370
Total Common Stocks (cost \$23,206,295)		18,898,512

	Principal Amount (000)	
ASSET-BACKED SECURITIES - 1.5%		
Other ABS - Fixed Rate - 0.7%		
Atlas Ltd.		
Series 2014-1		
6.875%, 12/15/39 (a)(g)	U.S.\$ 952	952,009
SoFi Consumer Loan Program LLC		
Series 2016-1, Class R		
Zero Coupon, 8/25/25 (a)(c)	3,718	1,119,917
Series 2017-2, Class R		
Zero Coupon, 2/25/26 (a)(c)	12	893,180
Series 2017-3, Class R		
Zero Coupon, 5/25/26 (a)(c)	10	1,218,961
Series 2017-4, Class R1		
Zero Coupon, 5/26/26 (a)(c)	10	1,125,226
Series 2017-5, Class R1		
Zero Coupon, 9/25/26 (a)(c)	12	1,358,803
Series 2017-6, Class R1		
Zero Coupon, 11/25/26 (a)(d)	13	1,516,869
Taco Bell Funding LLC		
Series 2016-1A, Class A23		
4.97%, 5/25/46 (a)(d)	791	830,778
		9,015,743

Home Equity Loans - Fixed Rate - 0.6%		
CSAB Mortgage-Backed Trust		
Series 2006-2, Class A6A		
5.72%, 9/25/36 (a)	783	471,005
CWABS Asset-Backed Certificates Trust		
Series 2005-7, Class AF5W		
5.054%, 10/25/35 (a)(l)	895	888,910
GSAA Home Equity Trust		
Series 2005-12, Class AF5		
5.658%, 9/25/35 (a)	1,295	1,084,174
Series 2006-6, Class AF5		