WESTERN ASSET GLOBAL HIGH INCOME FUND INC.

Form N-Q October 25, 2013

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 (Address of principal executive offices)

10018 (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 May 31

end:

Date of reporting period: August 31, 2013

ITEM 1. SCHEDULE OF INVESTMENTS

WESTERN ASSET GLOBAL HIGH INCOME FUND INC.

FORM N-Q

AUGUST 31, 2013

Schedule of investments (unaudited)

		MATURITY	FACE	
SECURITY	RATE	DATE	AMOUNT	VALUE
CORPORATE BONDS & NOTES 101.9%				
CONSUMER DISCRETIONARY 15.5%				
Auto Components 0.5%				
American Axle & Manufacturing Inc., Senior Notes	6.625%	10/15/22	380,000 \$	390,450
Europear Groupe SA, Senior Notes	11.500%	5/15/17	200,000EUR	302,658(a)
Europear Groupe SA, Senior Notes	9.375%	4/15/18	1,075,000EUR	1,413,698(a)
Total Auto Components				2,106,806
Automobiles 0.3%				
Chrysler Group LLC/CG CoIssuer Inc., Secured				
Notes	8.250%	6/15/21	690,000	760,725(b)
Jaguar Holding Co. II/Jaguar Merger Sub Inc., Senior	0.700~	12440	•00.000	220.470
Notes	9.500%	12/1/19	290,000	329,150(a)
Total Automobiles				1,089,875
Diversified Consumer Services 0.6%	< 0==~	= 10 te 0	100.000	4.47 (00)
Co-operative Group Holdings 2011 Ltd., Senior Notes	6.875%	7/8/20	100,000GBP	147,609(a)
Co-operative Group Holdings 2011 Ltd., Senior Notes	7.500%	7/8/26	260,000GBP	378,803
Laureate Education Inc., Senior Notes	9.250%	9/1/19	540,000	585,900(a)
Service Corp. International, Senior Notes	7.625%	10/1/18	185,000	211,132(b)
Service Corp. International, Senior Notes	7.500%	4/1/27	480,000	520,800(b)
StoneMor Partners LP/Cornerstone Family Services	5.0554	C 11 10 1	500.000	506.250
of WV, Senior Notes	7.875%	6/1/21	500,000	506,250(a)
Total Diversified Consumer Services				2,350,494
Hotels, Restaurants & Leisure 3.8%				
Bossier Casino Venture Holdco Inc., Senior Secured	1.4.0000	2/0/10	720.060	706 202
Bonds	14.000%	2/9/18	739,868	706,283(a)(c)(d)(e)
Boyd Gaming Corp., Senior Notes	9.125%	12/1/18	410,000	448,950(b)
Boyd Gaming Corp., Senior Notes	9.000%	7/1/20	670,000	723,600
Burger King Capital Holdings LLC/Burger King	0.0000	4/15/10	220 000	202 400 ()
Capital Finance Inc., Senior Notes, step bond	0.000%	4/15/19	230,000	202,400(a)
Caesars Entertainment Operating Co. Inc., Senior	11 25007	6/1/17	1 200 000	1 221 600 a >
Secured Notes	11.250%	6/1/17	1,280,000	1,321,600(b)
Caesars Entertainment Operating Co. Inc., Senior	0.00007	2/15/20	500,000	550 700
Secured Notes Consider Entertainment Operating Co. Inc. Senior	9.000%	2/15/20	580,000	559,700
Caesars Entertainment Operating Co. Inc., Senior	9.000%	2/15/20	70.000	67.550
Secured Notes Correls Postovent Crown Inc. Senior Secured Notes	9.000%		70,000 770,000	67,550 870,100
Carrols Restaurant Group Inc., Senior Secured Notes CCM Merger Inc., Senior Notes	9.125%	5/15/18 5/1/19	940,000	,
Choctaw Resort Development Enterprise, Senior	9.125%	3/1/19	940,000	987,000(a)
Notes	7.250%	11/15/19	503,000	405 455(a)
Downstream Development Quapaw, Senior Secured	7.230%	11/13/19	303,000	495,455(a)
Notes	10.500%	7/1/19	700,000	705 250(-)(1-)
	17.000%	1/1/18	,	705,250(a)(b) 1,323,765(a)(c)
El Pollo Loco Inc., Secured Notes Enterprise Inns PLC, Senior Secured Bonds	6.500%	12/6/18	1,257,722	1,709,649
Hoa Restaurant Group LLC/Hoa Finance Corp.,	0.300%	12/0/18	1,095,000GBP	1,709,049
Senior Secured Notes	11.250%	4/1/17	880,000	902,000(a)(b)
Senior Secured Notes	11.230%	4/1/1/	000,000	902,000(a)(b)

Landry s Holdings II Inc., Senior Notes	10.250%	1/1/18	420,000	446,250(a)
Landry s Inc., Senior Notes	9.375%	5/1/20	1,934,000	2,071,797(a)
Mohegan Tribal Gaming Authority, Senior Notes	9.750%	9/1/21	270,000	276,075(a)
Rivers Pittsburgh Borrower LP/Rivers Pittsburgh				
Finance Corp., Senior Secured Notes	9.500%	6/15/19	180,000	194,400(a)
Seven Seas Cruises S de RL LLC, Senior Secured				
Notes	9.125%	5/15/19	1,070,000	1,166,300
Total Hotels, Restaurants & Leisure				15,178,124
Household Durables 0.7%				
Standard Pacific Corp., Senior Notes	6.250%	12/15/21	690,000	692,588
WCI Communities Inc., Senior Notes	6.875%	8/15/21	620,000	602,950(a)

Schedule of investments (unaudited) (cont d)

		MATURITY	FACE	
SECURITY	RATE	DATE	AMOUNT	VALUE
Household Durables continued	0.5000	11/15/20	020.000 #	002.050
William Lyon Homes Inc., Senior Notes	8.500%	11/15/20	830,000 \$	883,950
Woodside Homes Co. LLC/Woodside Homes Finance	6.7500	10/15/01	550,000	550,000()
Inc., Senior Notes	6.750%	12/15/21	550,000	550,000(a)
Total Household Durables				2,729,488
Media 6.6%	7 2750/	5/15/10	200,000	212.025
Carmike Cinemas Inc., Secured Notes	7.375%	5/15/19	290,000	313,925
CCO Holdings LLC/CCO Holdings Capital Corp., Senior Notes	8.125%	4/30/20	3.990.000	4,349,100(b)
CCO Holdings LLC/CCO Holdings Capital Corp.,	0.125%	4/30/20	3,990,000	4,349,100(0)
Senior Notes	7.375%	6/1/20	260,000	279,500
Cerved Group SpA, Senior Secured Notes	6.375%	1/15/20	100,000EUR	134,174(a)
Cerved Group SpA, Senior Subordinated Notes	8.000%	1/15/21	150,000EUR	199,734(a)
Clear Channel Worldwide Holdings Inc., Senior Notes	6.500%	11/15/22	530,000EUR	532,650
Clear Channel Worldwide Holdings Inc., Senior Notes	6.500%	11/15/22	250,000	249,375
Clear Channel Worldwide Holdings Inc., Senior	0.500 //	11/13/22	250,000	249,373
Subordinated Notes	7.625%	3/15/20	70,000	69,825
CSC Holdings Inc., Senior Debentures	7.875%	2/15/18	1,500,000	1,710,000(b)
DISH DBS Corp., Senior Notes	7.875%	9/1/19	920,000	1,041,900(b)
DISH DBS Corp., Senior Notes	6.750%	6/1/21	190,000	199,025
Gibson Brands Inc., Senior Secured Notes	8.875%	8/1/18	210,000	216,300(a)
Good Sam Enterprises LLC, Secured Notes	11.500%	12/1/16	910,000	978,250
Grupo Televisa SAB, Senior Bonds	6.625%	1/15/40	980,000	1,065,529(b)
MDC Partners Inc., Senior Notes	6.750%	4/1/20	500,000	508,750(a)
Myriad International Holdings BV, Senior Notes	6.000%	7/18/20	330,000	337,854(a)
Nara Cable Funding Ltd., Senior Secured Notes	8.875%	12/1/18	1,500,000EUR	2,097,954(a)
NET Servicos de Comunicacao SA, Bonds	7.500%	1/27/20	480,000	520,800
Ono Finance II PLC, Senior Bonds	10.875%	7/15/19	1,195,000	1,245,787(a)
Polish Television Holding BV, Senior Secured Bonds,			, ,	, , (-)
step bond	11.250%	5/15/17	675,000EUR	938,950(a)
Time Warner Cable Inc., Senior Notes	8.750%	2/14/19	922,000	1,094,435(b)
Time Warner Cable Inc., Senior Notes	8.250%	4/1/19	352,000	411,819
Time Warner Inc.	6.500%	11/15/36	160,000	179,452(b)
TVN Finance Corp. III AB, Senior Notes	7.875%	11/15/18	225,000EUR	309,266(a)
UBM PLC, Notes	5.750%	11/3/20	1,500,000	1,498,638(a)(b)
Univision Communications Inc., Senior Notes	8.500%	5/15/21	710,000	772,125(a)
Univision Communications Inc., Senior Secured				
Notes	6.875%	5/15/19	840,000	890,400(a)(b)
Univision Communications Inc., Senior Secured				
Notes	7.875%	11/1/20	660,000	718,575(a)(b)
Univision Communications Inc., Senior Secured				
Notes	6.750%	9/15/22	90,000	93,825(a)
UPC Holding BV, Senior Notes	9.875%	4/15/18	330,000	359,700(a)(b)
UPCB Finance II Ltd., Senior Notes	6.375%	7/1/20	1,250,000EUR	1,741,026(a)
Virgin Media Finance PLC, Senior Notes	6.375%	4/15/23	1,510,000	1,506,225(a)(b)

Total Media				26,564,868
Multiline Retail 0.2%				
Bon-Ton Department Stores Inc., Secured Notes	8.000%	6/15/21	790,000	768,275(a)
Neiman Marcus Group Inc., Senior Secured Notes	7.125%	6/1/28	180,000	180,900(b)
Total Multiline Retail				949,175
Specialty Retail 2.6%				
AA Bond Co., Ltd., Secured Notes	9.500%	7/31/19	260,000GBP	432,134(a)
American Greetings Corp., Senior Notes	7.375%	12/1/21	700,000	686,000(b)
Edcon Pty Ltd., Senior Secured Notes	9.500%	3/1/18	1,825,000EUR	2,200,960(a)
Edcon Pty Ltd., Senior Secured Notes	9.500%	3/1/18	1,000,000EUR	1,206,006(a)
Gap Inc., Senior Notes	5.950%	4/12/21	1,750,000	1,944,577(b)
Gymboree Corp., Senior Notes	9.125%	12/1/18	1,030,000	978,500
Hot Topic Inc., Senior Secured Notes	9.250%	6/15/21	430,000	438,600(a)
New Academy Finance Co. LLC/New Academy				
Finance Corp., Senior Notes	8.000%	6/15/18	150,000	154,875(a)(c)

Schedule of investments (unaudited) (cont d)

CECULIVITY.	D.A.TTE	MATURITY	FACE	
SECURITY Specialty Retail continued	RATE	DATE	AMOUNT	VALUE
Spencer Spirit Holdings Inc., Senior Notes	9.000%	5/1/18	1,130,000 \$	1,104,575(a)(c)
Spencer Spirit Holdings Inc./Spencer Gifts LLC/Spirit	9.000 //	3/1/10	1,150,000 \$	1,104,575(a)(c)
Halloween Superstores, Senior Notes	11.000%	5/1/17	1,290,000	1,389,975(a)(b)
Total Specialty Retail	11.000 %	3/1/1/	1,290,000	10,536,202
Textiles, Apparel & Luxury Goods 0.2%				10,330,202
Empire Today LLC/Empire Today Finance Corp.,				
Senior Secured Notes	11.375%	2/1/17	650,000	487,500(a)(b)
Quiksilver Inc./QS Wholesale Inc., Senior Secured	11.07070	2, 1, 1 ,	020,000	107,000(a)(b)
Notes	7.875%	8/1/18	180,000	186,525(a)
Total Textiles, Apparel & Luxury Goods	7.07070	0, 1, 10	100,000	674,025
TOTAL CONSUMER DISCRETIONARY				62,179,057
CONSUMER STAPLES 3.1%				,,
Beverages 0.2%				
Carolina Beverage Group LLC/Carolina Beverage				
Group Finance Inc., Secured Notes	10.625%	8/1/18	270,000	272,025(a)
Crestview DS Merger Subordinated II Inc., Senior				
Secured Notes	10.000%	9/1/21	630,000	639,450(a)
Total Beverages				911,475
Food Products 2.3%				
Alicorp SAA, Senior Notes	3.875%	3/20/23	320,000	288,800(a)
Boparan Holdings Ltd., Senior Notes	9.875%	4/30/18	900,000GBP	1,539,169(a)
Chiquita Brands International Inc./Chiquita Brands				
LLC, Senior Secured Notes	7.875%	2/1/21	1,270,000	1,343,025(a)(b)
Foodcorp Ltd., Senior Secured Notes	8.750%	3/1/18	650,000EUR	926,724(a)
Foodcorp Ltd., Senior Secured Notes	8.750%	3/1/18	500,000EUR	712,865(a)
Marfrig Holding Europe BV, Senior Notes	8.375%	5/9/18	440,000	403,700(a)
Post Holdings Inc., Senior Notes	7.375%	2/15/22	820,000	869,200(a)
Simmons Foods Inc., Senior Secured Notes	10.500%	11/1/17	1,250,000	1,334,375(a)
Sun Merger Sub Inc., Senior Notes	5.250%	8/1/18	490,000	493,063(a)
Sun Merger Sub Inc., Senior Notes	5.875%	8/1/21	730,000	730,000(a)
Wells Enterprises Inc., Senior Secured Notes	6.750%	2/1/20	370,000	381,100(a)
Total Food Products				9,022,021
Household Products 0.4%				
Harbinger Group Inc., Senior Secured Notes	7.875%	7/15/19	450,000	466,875(a)
Spectrum Brands Escrow Corp., Senior Notes	6.625%	11/15/22	350,000	359,625(a)
Sun Products Corp., Senior Notes	7.750%	3/15/21	740,000	728,900(a)
Total Household Products				1,555,400
Personal Products 0.1%	6.5000	4/20/21	400,000	402.000(.)(1)
Hypermarcas SA, Notes	6.500%	4/20/21	480,000	483,000(a)(b)
Tobacco 0.1%	0.0750	7/15/01	((0,000	(07.200()
Alliance One International Inc., Secured Notes	9.875%	7/15/21	660,000	607,200(a)
TOTAL CONSUMER STAPLES				12,579,096
ENERGY 16.2%				
Energy Equipment & Services 1.7%				

Atwood Oceanics Inc., Senior Notes	6.500%	2/1/20	420,000	451,500(b)
Basic Energy Services Inc., Senior Notes	7.750%	10/15/22	50,000	48,750
Gulfmark Offshore Inc., Senior Notes	6.375%	3/15/22	680,000	691,900
Hercules Offshore Inc., Senior Notes	10.250%	4/1/19	490,000	545,125(a)
Hercules Offshore Inc., Senior Notes	8.750%	7/15/21	640,000	683,200(a)
Hercules Offshore Inc., Senior Secured Notes	10.500%	10/15/17	1,375,000	1,460,938(a)(b)
Parker Drilling Co., Senior Notes	9.125%	4/1/18	910,000	973,700(b)
Petroleum Geo-Services ASA, Senior Notes	7.375%	12/15/18	570,000	627,000(a)(b)
SESI LLC, Senior Notes	7.125%	12/15/21	780,000	848,250
TMK OAO Via TMK Capital SA, Senior Notes	6.750%	4/3/20	460,000	442,750(a)
Total Energy Equipment & Services				6,773,113

Schedule of investments (unaudited) (cont d)

SECURITY Oh. Gas & Consumable Fuels 14.5%			MATURITY	FACE	
Alliance Oil Co., Ltd., Senior Notes	SECURITY	RATE	DATE	AMOUNT	VALUE
Anadarko Petroleum Corp., Senior Notes	Oil, Gas & Consumable Fuels 14.5%				
Apache Corp., Senior Notes	Alliance Oil Co., Ltd., Senior Notes	7.000%	5/4/20	540,000	\$ 541,350(a)
Arch Coal Inc., Senior Notes 8,750% 8/1/16 1,040,000 1,011,400(b) Arch Coal Inc., Senior Notes 9,875% 6/15/19 390,000 341,250(a) Atlas Pipeline Partners LP/Calumet 6,625% 10/1/20 280,000 282,800(a) Calumet Specialty Products Partners LP/Calumet Finance Corp., Senior Notes 9,375% 5/1/19 580,000 640,900(b) Calumet Specialty Products Partners LP/Calumet Finance Corp., Senior Notes 9,375% 5/1/19 210,000 232,050 Calumet Specialty Products Partners LP/Calumet Finance Corp., Senior Notes 9,625% 8/1/20 430,000 474,612 Finance Corp., Senior Notes 7,500% 9/15/20 620,000 657,200 Chesapeake Energy Corp., Senior Notes 6,875% 11/15/20 840,000 913,500(b) Chesapeake Energy Corp., Senior Notes 6,875% 11/15/20 840,000 913,500(b) Chesapeake Energy Corp., Senior Notes 6,875% 11/15/15 160,000 654,000(b) Constock Resources Inc., Senior Notes 8,250% 4/17/20 790,00 841,350(b)	Anadarko Petroleum Corp., Senior Notes	6.450%	9/15/36	50,000	58,557
Arch Coal Inc., Senior Notes Atlas Pipeline Partners LP/Atlas Pipeline Finance Corp., Senior Notes Calumet Specialty Products Partners LP/Calumet Finance Corp., Senior Notes Calumet Specialty Products Partners LP/Calumet Finance Corp., Senior Notes Specialty Products Partners LP/Calumet Specialty Partners LP/Calumet Specialty Products Partners LP/Calumet Specialty Products Partners LP/Calumet Specialty Partners LP/Calumet Sp	Apache Corp., Senior Notes	6.000%	1/15/37	280,000	317,476(b)
Adlas Pipeline Partners LP/Atlas Pipeline Finance Corp., Senior Notes Corp., Senior Notes Sancta Sanc	Arch Coal Inc., Senior Notes	8.750%	8/1/16	1,040,000	1,011,400(b)
Corp., Senior Notes	Arch Coal Inc., Senior Notes	9.875%	6/15/19	390,000	341,250(a)
Calumet Specialty Products Partners LP/Calumet Finance Corp., Senior Notes 9,375% 5/1/19 580,000 640,900(b) Calumet Specialty Products Partners LP/Calumet Finance Corp., Senior Notes 9,375% 5/1/19 210,000 232,050 Calumet Specialty Products Partners LP/Calumet Finance Corp., Senior Notes 9,625% 8/1/20 430,000 474,612 Carizzo Oil & Gas Inc., Senior Notes 7,500% 9/15/20 620,000 657,200 Carizzo Oil & Gas Inc., Senior Notes 6,875% 11/15/20 840,000 9/13,500(b) Chesapeake Energy Corp., Senior Notes 6,875% 11/15/20 840,000 9/13,500(b) Chesapeake Energy Corp., Senior Notes 6,800% 11/15/15 160,000 180,058(b) Comstock Resources Inc., Senior Notes 9,500% 6/15/20 600,000 654,000(b) Constock Resources Inc., Senior Notes 9,500% 6/15/20 600,000 654,000(b) Corral Petroleum Holdings AB, Senior Notes 1,200% 4/1/20 790,000 841,350(b) Corral Petroleum Holdings AB, Senior Notes 1,200% 1/23/17 552,916 551,534(a)(c)(d) Crostex Energy LP/Crostex Energy Finance Corp. Senior Notes 7,125% 6/1/22 1,260,000 1,297,800(b) Devon Energy Corp., Debentures 7,950% 4/15/32 230,000 302,193(b) Dolphin Energy Ltd., Senior Secured Bonds 5,888% 6/15/19 931,803 1,013,336(a) EOPC Finance Ltd., Senior Notes 4,875% 4/17/20 900,000 1,328,867(b) EI Paso Natural Gas Co., Bonds 8,375% 6/15/32 70,000 92,194 EIDE Finance Ltd., Senior Notes 4,875% 4/17/20 900,000 828,000(a) EIDE Finance Ltd., Senior Notes 8,125% 1/215/17 646,595 662,760(a)(c) EXCO Resources Inc., Senior Notes 7,500% 9/15/18 370,000 974,850(a) EIDE Finance Corp., Senior Notes 9,750% 7/15/20 870,000 974,850(a) EIDE Finance Corp., Senior Notes 8,875% 5/1/18 970,000 974,850(a) EIDE Finance Corp., Senior Notes 8,875% 5/1/18 970,000 974,850(a) EIDE Finance Corp., Senior Notes 8,875% 5/1/18 970,000 974,850(a) EIDE Finance Corp., Senior Notes 8,875% 5/1/18 970,000 974	Atlas Pipeline Partners LP/Atlas Pipeline Finance				
Finance Corp., Senior Notes 9,375% 5/1/19 580,000 640,900(b) Calumet Specialty Products Partners LP/Calumet Finance Corp., Senior Notes 9,375% 5/1/19 210,000 232,050	Corp., Senior Notes	6.625%	10/1/20	280,000	282,800(a)
Calumet Specialty Products Partners LP/Calumet Finance Corp., Senior Notes 9.375% 5/1/19 210,000 232,050	Calumet Specialty Products Partners LP/Calumet				
Finance Corp., Senior Notes 9,375% 5/1/19 210,000 232,050		9.375%	5/1/19	580,000	640,900(b)
Calumet Specialty Products Partners LP/Calumet Finance Corp., Senior Notes 9.625% 81/120 430,000 474,612 Carrizo Oil & Gas Inc., Senior Notes 7.500% 9/15/20 620,000 657,200 Chesapeake Energy Corp., Senior Notes 6.875% 11/15/20 840,000 913,500(b) Chesapeake Energy Corp., Senior Notes 6.875% 11/15/21 730,000 762,850 Colorado Interstate Gas Co., Senior Notes 6.800% 11/15/15 160,000 180,058(b) Comstock Resources Inc., Senior Notes 9.500% 6/15/20 600,000 654,000(b) CONSOL Energy Inc., Senior Notes 8.250% 4/1/20 790,000 841,350(b) Corral Petroleum Holdings AB. Senior Notes 15.000% 12/31/17 552,916 551,534(a)(c)(d) Crosstex Energy LP/Crosstex Energy Finance Corp., Senior Notes 7.125% 6/1/22 1,260,000 1,297,800(b) Constock Resources Inc., Senior Notes 7.500% 4/15/32 1,260,000 302,193(b) Dolphin Energy Ltd., Senior Secured Bonds 5.888% 6/15/19 931,803 1,013,336(a) Ecopetrol SA, Senior Notes 7.625% 7/23/19 900,000 1,335,000(b) EDC Finance Ltd., Senior Notes 4.875% 4/17/20 900,000 828,000(a) El Paso Orp., Medium-Term Notes 7.750% 1/15/32 1,260,000 1,328,867(b) El Paso Orp., Medium-Term Notes 8.375% 6/15/32 70,000 92,194 Enterprise Products Operating LLC, Senior Bonds 6.300% 9/15/17 550,000 634,794(b) EXCO Resources Inc., Senior Notes 8.125% 12/15/17 646,595 662,760(a)(c) EXCO Resources Inc., Senior Notes 9.750% 7/15/20 420,000 421,050(a) 600,000 634,794(b) El Paso Corp., Senior Notes 9.750% 7/15/20 420,000 97,4850(a) 600,000 634,794(b) 634,79	Calumet Specialty Products Partners LP/Calumet				
Finance Corp., Senior Notes 9,625% 8/1/20 430,000 474,612 Carrizo Oil & Gas Inc., Senior Notes 7,500% 9/15/20 620,000 657,200 Chesapeake Energy Corp., Senior Notes 6,875% 11/15/20 840,000 913,500(b) Chesapeake Energy Corp., Senior Notes 6,125% 2/15/21 730,000 762,850 Colorado Interstate Gas Co., Senior Notes 6,800% 11/15/15 160,000 654,000(b) Comstock Resources Inc., Senior Notes 9,500% 6/15/20 600,000 654,000(b) CONSOL Energy Inc., Senior Notes 8,250% 41/120 790,000 841,350(b) Corral Petroleum Holdings AB, Senior Notes 15,000% 12/31/17 552,916 551,534(a)(c)(d) Corral Petroleum Holdings AB, Senior Notes 7,125% 6/1/22 1,260,000 1,297,800(b) Corral Petroleum Holdings AB, Senior Notes 7,125% 6/1/22 1,260,000 1,297,800(b) Devon Energy Ltd., Senior Secured Bonds 5,888% 6/15/19 931,803 1,313,336(a) Eoper Dept. Beduit Ltd., Senior Notes 7,625%		9.375%	5/1/19	210,000	232,050
Carrizo Oil & Gas Inc., Senior Notes 7,500% 9/15/20 620,000 657,200 Chesapeake Energy Corp., Senior Notes 6.875% 11/15/20 840,000 913,500(b) Chesapeake Energy Corp., Senior Notes 6.800% 11/15/15 160,000 762,850 Colorado Interstate Gas Co., Senior Notes 9.500% 6/15/20 600,000 654,000(b) CONSOL Energy Inc., Senior Notes 9.500% 6/15/20 600,000 654,000(b) COTH Petroleum Holdings AB, Senior Notes 15.000% 12/31/17 552,916 551,534(a)(c)(d) Corral Petroleum Holdings AB, Senior Notes 15.000% 12/31/17 552,916 551,534(a)(c)(d) Corral Petroleum Holdings AB, Senior Notes 7.125% 6/1/22 1,260,000 1,297,800(b) Corral Petroleum Holdings AB, Senior Notes 7.125% 6/1/22 1,260,000 1,297,800(b) Crostex Energy LP/Crosstex Energy Finance Corp. 7.125% 6/1/22 1,260,000 302,193(b) Dolphin Energy Ltd., Senior Secured Bonds 5.888% 6/15/19 931,803 1,013,336(a) EDC Finance Ltd., Senior Notes	Calumet Specialty Products Partners LP/Calumet				
Chesapeake Energy Corp., Senior Notes	Finance Corp., Senior Notes	9.625%	8/1/20	430,000	474,612
Chesapeake Energy Corp., Senior Notes	Carrizo Oil & Gas Inc., Senior Notes	7.500%	9/15/20	620,000	657,200
Colorado Interstate Gas Co., Senior Notes 6.800% 11/15/15 160,000 180,058(b) Comstock Resources Inc., Senior Notes 9.500% 6/15/20 600,000 654,000(b) CONSOL Energy Inc., Senior Notes 8.250% 4/1/20 790,000 841,350(b) Corral Petroleum Holdings AB, Senior Notes 15.000% 12/31/17 552,916 551,534(a)(c)(d) Crosstex Energy LP/Crosstex Energy Finance Corp., Senior Notes 7.125% 6/1/22 1,260,000 1,297,800(b) Devon Energy Corp., Debentures 7.950% 4/15/32 230,000 302,193(b) Dolphin Energy Ltd., Senior Secured Bonds 5.888% 6/15/19 931,803 1,013,336(a) Eopetrol SA, Senior Notes 7.625% 7/23/19 900,000 1,335,000(b) EDC Finance Ltd., Senior Notes 4.875% 4/17/20 900,000 828,000(a) EI Paso Natural Gas Co., Bonds 8.375% 6/15/32 70,000 92,194 Enterprise Products Operating LLC, Senior Bonds 6.300% 9/15/17 550,000 634,794(b) EPE Holdings LLC/EP Energy Bond Co. Inc., Senior 8	Chesapeake Energy Corp., Senior Notes	6.875%	11/15/20	840,000	913,500(b)
Comstock Resources Inc., Senior Notes 9.500% 6/15/20 600,000 654,000(b) CONSOL Energy Inc., Senior Notes 8.250% 4/1/20 790,000 841,350(b) Corral Petroleum Holdings AB, Senior Notes 15.000% 12/31/17 552,916 551,534(a)(c)(d) Crosstex Energy LP/Crosstex Energy Finance Corp., 8 550,000 1,260,000 1,297,800(b) Senior Notes 7.125% 6/1/22 1,260,000 302,193(b) Devon Energy Corp., Debentures 7.950% 4/15/32 230,000 302,193(b) Dolphin Energy Ltd., Senior Secured Bonds 5.888% 6/15/19 931,803 1,013,336(a) Ecopetrol SA, Senior Notes 7.625% 7/23/19 900,000 328,900(a) EDC Finance Ltd., Senior Notes 4.875% 4/17/20 900,000 828,000(a) EDC Finance Ltd., Senior Notes 7.750% 1/15/32 1,260,000 1,328,867(b) EDC Finance Ltd., Senior Notes 8.3375% 6/15/32 70,000 92,194 Enterprise Products Operating LtC, Senior Bonds 8.375% 6/15/32 70,000	Chesapeake Energy Corp., Senior Notes	6.125%	2/15/21	730,000	762,850
CONSOL Energy Inc., Senior Notes 8.250% 4/1/20 790,000 841,350(b) Corral Petroleum Holdings AB, Senior Notes 15.000% 12/31/17 552,916 551,534(a)(c)(d) Crosstex Energy LP/Crosstex Energy Finance Corp., Senior Notes 7.125% 6/1/22 1,260,000 1,297,800(b) Devon Energy Corp., Debentures 7.950% 4/15/32 230,000 302,193(b) Dolphin Energy Ltd., Senior Secured Bonds 5.888% 6/15/19 931,803 1,013,336(a) Ecopetrol SA, Senior Notes 7.625% 7/23/19 900,000 1,035,000(b) EDC Finance Ltd., Senior Notes 4.875% 4/17/20 900,000 828,000(a) EDC Finance Ltd., Senior Notes 4.875% 4/17/20 900,000 828,000(a) EDC Finance Ltd., Senior Notes 7.750% 1/15/32 1,260,000 1,328,867(b) EI Paso Natural Gas Co., Bonds 8.375% 6/15/32 70,000 92,194 Enterprise Products Operating LLC, Senior Bonds 8.375% 6/15/32 70,000 92,194 Enterprise Products Operating LLC, Senior Bonds 8.12	Colorado Interstate Gas Co., Senior Notes	6.800%	11/15/15	160,000	180,058(b)
Corral Petroleum Holdings AB, Senior Notes 15.000% 12/31/17 552,916 551,534(a)(c)(d) Crosstex Energy LP/Crosstex Energy Finance Corp., Senior Notes 7.125% 6/1/22 1,260,000 1,297,800(b) Devon Energy Corp., Debentures 7.950% 4/15/32 230,000 302,193(b) Dolphin Energy Ltd., Senior Secured Bonds 5.888% 6/15/19 931,803 1,013,336(a) Ecopetrol SA, Senior Notes 7.625% 7/23/19 900,000 1,035,000(b) EDC Finance Ltd., Senior Notes 4.875% 4/17/20 900,000 828,000(a) EI Paso Corp., Medium-Term Notes 7.750% 1/15/32 1,260,000 1,328,867(b) EI Paso Natural Gas Co., Bonds 8.375% 6/15/32 70,000 92,194 Enterprise Products Operating LLC, Senior Bonds 6.300% 9/15/17 550,000 634,794(b) EPE Holdings LLC/EP Energy Bond Co. Inc., Senior 8.125% 12/15/17 646,595 662,760(a)(c) EXCO Resources Inc., Senior Notes 7.500% 9/15/18 370,000 364,450 GeoPark Latin America Ltd. Agencia en Chile, Senior	Comstock Resources Inc., Senior Notes	9.500%	6/15/20	600,000	654,000(b)
Crosstex Energy LP/Crosstex Energy Finance Corp., Senior Notes 7.125% 6/1/22 1,260,000 1,297,800(b)	CONSOL Energy Inc., Senior Notes	8.250%	4/1/20	790,000	841,350(b)
Senior Notes 7.125% 6/1/22 1,260,000 1,297,800(b) Devon Energy Corp., Debentures 7.950% 4/15/32 230,000 302,193(b) Dolphin Energy Ltd., Senior Secured Bonds 5.888% 6/15/19 931,803 1,013,336(a) Ecopetrol SA, Senior Notes 7.625% 7/23/19 900,000 1,035,000(b) EDC Finance Ltd., Senior Notes 4.875% 4/17/20 900,000 828,000(a) EI Paso Corp., Medium-Term Notes 7.750% 1/15/32 1,260,000 1,328,867(b) EI Paso Natural Gas Co., Bonds 8.375% 6/15/32 70,000 92,194 Enterprise Products Operating LLC, Senior Bonds 6.300% 9/15/17 550,000 634,794(b) EPE Holdings LLC/EP Energy Bond Co. Inc., Senior 8.125% 12/15/17 646,595 662,760(a)(c) EXCO Resources Inc., Senior Notes 7.500% 9/15/18 370,000 364,450 GeoPark Latin America Ltd. Agencia en Chile, Senior 5 5/1/18 970,000 421,050(a) Globe Luxembourg SCA, Senior Secured Notes 9.625% 5/1/18 970,0	Corral Petroleum Holdings AB, Senior Notes	15.000%	12/31/17	552,916	551,534(a)(c)(d)
Devon Energy Corp., Debentures 7.950% 4/15/32 230,000 302,193(b) Dolphin Energy Ltd., Senior Secured Bonds 5.888% 6/15/19 931,803 1,013,336(a) Ecopetrol SA, Senior Notes 7.625% 7/23/19 900,000 1,035,000(b) EDC Finance Ltd., Senior Notes 4.875% 4/17/20 900,000 828,000(a) EI Paso Corp., Medium-Term Notes 7.750% 1/15/32 1,260,000 1,328,867(b) EI Paso Natural Gas Co., Bonds 8.375% 6/15/32 70,000 92,194 Enterprise Products Operating LLC, Senior Bonds 6.300% 9/15/17 550,000 634,794(b) EPE Holdings LLC/EP Energy Bond Co. Inc., Senior 8.125% 12/15/17 646,595 662,760(a)(c) EXCO Resources Inc., Senior Notes 8.125% 12/15/17 646,595 662,760(a)(c) EXCO Resources Inc., Senior Notes 7.500% 9/15/18 370,000 364,450 GeoPark Latin America Ltd. Agencia en Chile, Senior Secured Notes 7.500% 2/11/20 420,000 421,050(a) Globe Luxembourg SCA, Senior Secured Notes 9.625%	Crosstex Energy LP/Crosstex Energy Finance Corp.,				
Dolphin Energy Ltd., Senior Secured Bonds 5.888% 6/15/19 931,803 1,013,336(a) Ecopetrol SA, Senior Notes 7.625% 7/23/19 900,000 1,035,000(b) EDC Finance Ltd., Senior Notes 4.875% 4/17/20 900,000 828,000(a) El Paso Corp., Medium-Term Notes 7.750% 1/15/32 1,260,000 1,328,867(b) El Paso Natural Gas Co., Bonds 8.375% 6/15/32 70,000 92,194 Enterprise Products Operating LLC, Senior Bonds 6.300% 9/15/17 550,000 634,794(b) EPE Holdings LLC/EP Energy Bond Co. Inc., Senior 8.125% 12/15/17 646,595 662,760(a)(c) EXCO Resources Inc., Senior Notes 7.500% 9/15/18 370,000 364,450 GeoPark Latin America Ltd. Agencia en Chile, Senior Secured Notes 7.500% 2/11/20 420,000 421,050(a) Globe Luxembourg SCA, Senior Secured Notes 9.625% 5/1/18 970,000 974,850(a) Halcon Resources Corp., Senior Notes 8.875% 5/15/21 730,000 735,475 Hiland Partners LP/Hiland Partners Finance Corp., Senior Notes </td <td>Senior Notes</td> <td>7.125%</td> <td>6/1/22</td> <td>1,260,000</td> <td>1,297,800(b)</td>	Senior Notes	7.125%	6/1/22	1,260,000	1,297,800(b)
Ecopetrol SA, Senior Notes 7.625% 7/23/19 900,000 1,035,000(b) EDC Finance Ltd., Senior Notes 4.875% 4/17/20 900,000 828,000(a) El Paso Corp., Medium-Term Notes 7.750% 1/15/32 1,260,000 1,328,867(b) El Paso Natural Gas Co., Bonds 8.375% 6/15/32 70,000 92,194 Enterprise Products Operating LLC, Senior Bonds 6.300% 9/15/17 550,000 634,794(b) EPE Holdings LLC/EP Energy Bond Co. Inc., Senior Notes 8.125% 12/15/17 646,595 662,760(a)(c) EXCO Resources Inc., Senior Notes 7.500% 9/15/18 370,000 364,450 GeoPark Latin America Ltd. Agencia en Chile, Senior Secured Notes 7.500% 2/11/20 420,000 421,050(a) Globe Luxembourg SCA, Senior Secured Notes 9.625% 5/1/18 970,000 974,850(a) Halcon Resources Corp., Senior Notes 9.750% 7/15/20 870,000 902,625 Halcon Resources Corp., Senior Notes 8.875% 5/15/21 730,000 735,475 Hiland Partners LP/Hiland Partners Finance Corp., Senior Notes 7.250% 10/1/20 300,000 312,750(a) Kerr-McGee Corp., Notes 6.950% 7/1/24 920,000 1,087,578(b) Kinder Morgan Energy Partners LP, Medium-Term Notes 6.950% 1/15/38 330,000 389,791(b) Kodiak Oil & Gas Corp., Senior Notes 8.125% 12/1/19 770,000 847,000	Devon Energy Corp., Debentures	7.950%	4/15/32	230,000	302,193(b)
EDC Finance Ltd., Senior Notes 4.875% 4/17/20 900,000 828,000(a) El Paso Corp., Medium-Term Notes 7.750% 1/15/32 1,260,000 1,328,867(b) El Paso Natural Gas Co., Bonds 8.375% 6/15/32 70,000 92,194 Enterprise Products Operating LLC, Senior Bonds 6.300% 9/15/17 550,000 634,794(b) EPE Holdings LLC/EP Energy Bond Co. Inc., Senior Notes 8.125% 12/15/17 646,595 662,760(a)(c) EXCO Resources Inc., Senior Notes 7.500% 9/15/18 370,000 364,450 GeoPark Latin America Ltd. Agencia en Chile, Senior Secured Notes 7.500% 2/11/20 420,000 421,050(a) Globe Luxembourg SCA, Senior Secured Notes 9.625% 5/1/18 970,000 974,850(a) Halcon Resources Corp., Senior Notes 9.750% 7/15/20 870,000 902,625 Halcon Resources Corp., Senior Notes 8.875% 5/15/21 730,000 735,475 Hiland Partners LP/Hiland Partners Finance Corp., Senior Notes 6.950% 7/1/24 920,000 1,087,578(b) Kinder Morgan Energy Partners LP, Medium-Term Notes 6.950% 1/15/38 330,000 389,791(b) Kodiak Oil & Gas Corp., Senior Notes 8.125% 12/1/19 770,000 847,000	Dolphin Energy Ltd., Senior Secured Bonds	5.888%	6/15/19	931,803	1,013,336(a)
El Paso Corp., Medium-Term Notes 7.750% 1/15/32 1,260,000 1,328,867(b) El Paso Natural Gas Co., Bonds 8.375% 6/15/32 70,000 92,194 Enterprise Products Operating LLC, Senior Bonds 6.300% 9/15/17 550,000 634,794(b) EPE Holdings LLC/EP Energy Bond Co. Inc., Senior Notes 8.125% 12/15/17 646,595 662,760(a)(c) EXCO Resources Inc., Senior Notes 7.500% 9/15/18 370,000 364,450 GeoPark Latin America Ltd. Agencia en Chile, Senior Secured Notes 7.500% 2/11/20 420,000 421,050(a) Globe Luxembourg SCA, Senior Secured Notes 9.625% 5/1/18 970,000 974,850(a) Halcon Resources Corp., Senior Notes 9.750% 7/15/20 870,000 902,625 Halcon Resources Corp., Senior Notes 8.875% 5/15/21 730,000 735,475 Hiland Partners LP/Hiland Partners Finance Corp., Senior Notes 7.250% 10/1/20 300,000 312,750(a) Kerr-McGee Corp., Notes 6.950% 7/1/24 920,000 1,087,578(b) Kinder Morgan Energy Partners LP, Medium-Term Notes 6.950% 1/15/38 330,000 389,791(b) Kodiak Oil & Gas Corp., Senior Notes 8.125% 12/1/19 770,000 847,000	Ecopetrol SA, Senior Notes	7.625%	7/23/19	900,000	1,035,000(b)
El Paso Natural Gas Co., Bonds 8.375% 6/15/32 70,000 92,194 Enterprise Products Operating LLC, Senior Bonds 6.300% 9/15/17 550,000 634,794(b) EPE Holdings LLC/EP Energy Bond Co. Inc., Senior Notes 8.125% 12/15/17 646,595 662,760(a)(c) EXCO Resources Inc., Senior Notes 7.500% 9/15/18 370,000 364,450 GeoPark Latin America Ltd. Agencia en Chile, Senior Secured Notes 7.500% 2/11/20 420,000 421,050(a) Globe Luxembourg SCA, Senior Secured Notes 9.625% 5/1/18 970,000 974,850(a) Halcon Resources Corp., Senior Notes 9.750% 7/15/20 870,000 902,625 Halcon Resources Corp., Senior Notes 8.875% 5/15/21 730,000 735,475 Hiland Partners LP/Hiland Partners Finance Corp., Senior Notes 7.250% 10/1/20 300,000 312,750(a) Kerr-McGee Corp., Notes 6.950% 7/1/24 920,000 1,087,578(b) Kinder Morgan Energy Partners LP, Medium-Term Notes 6.950% 1/15/38 330,000 389,791(b) Kodiak Oil & Gas Corp., Senior Notes 8.125% 12/1/19 770,000 847,000	EDC Finance Ltd., Senior Notes	4.875%	4/17/20	900,000	828,000(a)
Enterprise Products Operating LLC, Senior Bonds 6.300% 9/15/17 550,000 634,794(b) EPE Holdings LLC/EP Energy Bond Co. Inc., Senior 8.125% 12/15/17 646,595 662,760(a)(c) Notes 8.125% 12/15/17 646,595 662,760(a)(c) EXCO Resources Inc., Senior Notes 7.500% 9/15/18 370,000 364,450 GeoPark Latin America Ltd. Agencia en Chile, Senior 7.500% 2/11/20 420,000 421,050(a) Secured Notes 7.500% 2/11/20 420,000 421,050(a) Globe Luxembourg SCA, Senior Secured Notes 9.625% 5/1/18 970,000 974,850(a) Halcon Resources Corp., Senior Notes 9.750% 7/15/20 870,000 902,625 Halcon Resources Corp., Senior Notes 8.875% 5/15/21 730,000 735,475 Hiland Partners LP/Hiland Partners Finance Corp., 5 10/1/20 300,000 312,750(a) Kerr-McGee Corp., Notes 6.950% 7/1/24 920,000 1,087,578(b) Kinder Morgan Energy Partners LP, Medium-Term 6.950% 1/15/38 330,000 389,791(b) Notes 6.950% 1/	El Paso Corp., Medium-Term Notes	7.750%	1/15/32	1,260,000	1,328,867(b)
EPE Holdings LLC/EP Energy Bond Co. Inc., Senior Notes 8.125% 12/15/17 646,595 662,760(a)(c)	El Paso Natural Gas Co., Bonds	8.375%	6/15/32	70,000	92,194
Notes 8.125% 12/15/17 646,595 662,760(a)(c) EXCO Resources Inc., Senior Notes 7.500% 9/15/18 370,000 364,450 GeoPark Latin America Ltd. Agencia en Chile, Senior 7.500% 2/11/20 420,000 421,050(a) Secured Notes 7.500% 2/11/20 420,000 421,050(a) Globe Luxembourg SCA, Senior Secured Notes 9.625% 5/1/18 970,000 974,850(a) Halcon Resources Corp., Senior Notes 9.750% 7/15/20 870,000 902,625 Halcon Resources Corp., Senior Notes 8.875% 5/15/21 730,000 735,475 Hiland Partners LP/Hiland Partners Finance Corp., 8.875% 10/1/20 300,000 312,750(a) Kerr-McGee Corp., Notes 6.950% 7/1/24 920,000 1,087,578(b) Kinder Morgan Energy Partners LP, Medium-Term 8.950% 1/15/38 330,000 389,791(b) Notes 6.950% 1/15/38 330,000 389,791(b) Kodiak Oil & Gas Corp., Senior Notes 8.125% 12/1/19 770,000 847,000		6.300%	9/15/17	550,000	634,794(b)
EXCO Resources Inc., Senior Notes 7.500% 9/15/18 370,000 364,450 GeoPark Latin America Ltd. Agencia en Chile, Senior 7.500% 2/11/20 420,000 421,050(a) Secured Notes 7.500% 2/11/20 420,000 421,050(a) Globe Luxembourg SCA, Senior Secured Notes 9.625% 5/1/18 970,000 974,850(a) Halcon Resources Corp., Senior Notes 9.750% 7/15/20 870,000 902,625 Halcon Resources Corp., Senior Notes 8.875% 5/15/21 730,000 735,475 Hiland Partners LP/Hiland Partners Finance Corp., Senior Notes 7.250% 10/1/20 300,000 312,750(a) Kerr-McGee Corp., Notes 6.950% 7/1/24 920,000 1,087,578(b) Kinder Morgan Energy Partners LP, Medium-Term Notes 6.950% 1/15/38 330,000 389,791(b) Notes 6.950% 1/15/38 330,000 389,791(b) Kodiak Oil & Gas Corp., Senior Notes 8.125% 12/1/19 770,000 847,000	EPE Holdings LLC/EP Energy Bond Co. Inc., Senior				
GeoPark Latin America Ltd. Agencia en Chile, Senior Secured Notes 7.500% 2/11/20 420,000 421,050(a) Globe Luxembourg SCA, Senior Secured Notes 9.625% 5/1/18 970,000 974,850(a) Halcon Resources Corp., Senior Notes 9.750% 7/15/20 870,000 902,625 Halcon Resources Corp., Senior Notes 8.875% 5/15/21 730,000 735,475 Hiland Partners LP/Hiland Partners Finance Corp., Senior Notes 7.250% 10/1/20 300,000 312,750(a) Kerr-McGee Corp., Notes 6.950% 7/1/24 920,000 1,087,578(b) Kinder Morgan Energy Partners LP, Medium-Term Notes 6.950% 1/15/38 330,000 389,791(b) Kodiak Oil & Gas Corp., Senior Notes 8.125% 12/1/19 770,000 847,000	Notes	8.125%	12/15/17	646,595	662,760(a)(c)
Secured Notes 7.500% 2/11/20 420,000 421,050(a) Globe Luxembourg SCA, Senior Secured Notes 9.625% 5/1/18 970,000 974,850(a) Halcon Resources Corp., Senior Notes 9.750% 7/15/20 870,000 902,625 Halcon Resources Corp., Senior Notes 8.875% 5/15/21 730,000 735,475 Hiland Partners LP/Hiland Partners Finance Corp., 8.875% 10/1/20 300,000 312,750(a) Kerr-McGee Corp., Notes 6.950% 7/1/24 920,000 1,087,578(b) Kinder Morgan Energy Partners LP, Medium-Term Notes 6.950% 1/15/38 330,000 389,791(b) Kodiak Oil & Gas Corp., Senior Notes 8.125% 12/1/19 770,000 847,000	EXCO Resources Inc., Senior Notes	7.500%	9/15/18	370,000	364,450
Globe Luxembourg SCA, Senior Secured Notes 9.625% 5/1/18 970,000 974,850(a) Halcon Resources Corp., Senior Notes 9.750% 7/15/20 870,000 902,625 Halcon Resources Corp., Senior Notes 8.875% 5/15/21 730,000 735,475 Hiland Partners LP/Hiland Partners Finance Corp., Senior Notes 7.250% 10/1/20 300,000 312,750(a) Kerr-McGee Corp., Notes 6.950% 7/1/24 920,000 1,087,578(b) Kinder Morgan Energy Partners LP, Medium-Term Notes 6.950% 1/15/38 330,000 389,791(b) Kodiak Oil & Gas Corp., Senior Notes 8.125% 12/1/19 770,000 847,000	GeoPark Latin America Ltd. Agencia en Chile, Senior				
Halcon Resources Corp., Senior Notes 9.750% 7/15/20 870,000 902,625 Halcon Resources Corp., Senior Notes 8.875% 5/15/21 730,000 735,475 Hiland Partners LP/Hiland Partners Finance Corp., 8.875% 10/1/20 300,000 312,750(a) Senior Notes 7.250% 10/1/24 920,000 1,087,578(b) Kinder Morgan Energy Partners LP, Medium-Term 8.950% 1/15/38 330,000 389,791(b) Notes 6.950% 1/15/38 330,000 389,791(b) Kodiak Oil & Gas Corp., Senior Notes 8.125% 12/1/19 770,000 847,000		7.500%	2/11/20	420,000	421,050(a)
Halcon Resources Corp., Senior Notes 8.875% 5/15/21 730,000 735,475 Hiland Partners LP/Hiland Partners Finance Corp., 5/15/21 730,000 735,475 Senior Notes 7.250% 10/1/20 300,000 312,750(a) Kerr-McGee Corp., Notes 6.950% 7/1/24 920,000 1,087,578(b) Kinder Morgan Energy Partners LP, Medium-Term Notes 6.950% 1/15/38 330,000 389,791(b) Kodiak Oil & Gas Corp., Senior Notes 8.125% 12/1/19 770,000 847,000		9.625%	5/1/18	970,000	974,850(a)
Hiland Partners LP/Hiland Partners Finance Corp., Senior Notes 7.250% 10/1/20 300,000 312,750(a) Kerr-McGee Corp., Notes 6.950% 7/1/24 920,000 1,087,578(b) Kinder Morgan Energy Partners LP, Medium-Term Notes 6.950% 1/15/38 330,000 389,791(b) Kodiak Oil & Gas Corp., Senior Notes 8.125% 12/1/19 770,000 847,000	Halcon Resources Corp., Senior Notes	9.750%	7/15/20	870,000	902,625
Senior Notes 7.250% 10/1/20 300,000 312,750(a) Kerr-McGee Corp., Notes 6.950% 7/1/24 920,000 1,087,578(b) Kinder Morgan Energy Partners LP, Medium-Term Notes 6.950% 1/15/38 330,000 389,791(b) Kodiak Oil & Gas Corp., Senior Notes 8.125% 12/1/19 770,000 847,000	Halcon Resources Corp., Senior Notes	8.875%	5/15/21	730,000	735,475
Kerr-McGee Corp., Notes 6.950% 7/1/24 920,000 1,087,578(b) Kinder Morgan Energy Partners LP, Medium-Term Notes 6.950% 1/15/38 330,000 389,791(b) Kodiak Oil & Gas Corp., Senior Notes 8.125% 12/1/19 770,000 847,000	Hiland Partners LP/Hiland Partners Finance Corp.,				
Kinder Morgan Energy Partners LP, Medium-Term Notes 6.950% 1/15/38 330,000 389,791(b) Kodiak Oil & Gas Corp., Senior Notes 8.125% 12/1/19 770,000 847,000		7.250%	10/1/20	300,000	312,750(a)
Notes 6.950% 1/15/38 330,000 389,791(b) Kodiak Oil & Gas Corp., Senior Notes 8.125% 12/1/19 770,000 847,000	Kerr-McGee Corp., Notes	6.950%	7/1/24	920,000	1,087,578(b)
Kodiak Oil & Gas Corp., Senior Notes 8.125% 12/1/19 770,000 847,000	Kinder Morgan Energy Partners LP, Medium-Term				
· · · · · · · · · · · · · · · · · · ·		6.950%	1/15/38	330,000	389,791(b)
LUKOII International Finance RV Bonds 6 356% 6/7/17 1 542 000 1 708 397(a)(b)	Kodiak Oil & Gas Corp., Senior Notes	8.125%	12/1/19	770,000	847,000
1,700,577(a)(b)	LUKOIL International Finance BV, Bonds	6.356%	6/7/17	1,542,000	1,708,397(a)(b)

LUKOIL International Finance BV, Bonds	6.656%	6/7/22	496,000	533,200(a)
Magnum Hunter Resources Corp., Senior Notes	9.750%	5/15/20	630,000	639,450(a)
Magnum Hunter Resources Corp., Senior Notes	9.750%	5/15/20	610,000	619,150(a)
MarkWest Energy Partners LP/MarkWest Energy				
Finance Corp., Senior Notes	6.500%	8/15/21	143,000	152,653
Milagro Oil & Gas Inc., Secured Notes	10.500%	5/15/16	900,000	697,500
Murray Energy Corp., Senior Secured Notes	8.625%	6/15/21	490,000	490,000(a)
Novatek Finance Ltd., Notes	6.604%	2/3/21	820,000	868,708(a)
Pacific Drilling V Ltd., Senior Secured Notes	7.250%	12/1/17	650,000	693,875(a)
Pacific Rubiales Energy Corp., Senior Notes	7.250%	12/12/21	780,000	811,200(a)
Pacific Rubiales Energy Corp., Senior Notes	5.125%	3/28/23	900,000	801,000(a)
Pan American Energy LLC, Senior Notes	7.875%	5/7/21	382,000	380,090(a)
Pan American Energy LLC, Senior Notes	7.875%	5/7/21	283,000	281,585(a)
Peabody Energy Corp., Senior Notes	7.875%	11/1/26	1,040,000	1,042,600(b)
Pemex Project Funding Master Trust, Senior Bonds	6.625%	6/15/35	3,387,000	3,497,077(f)
Petrobras International Finance Co., Senior Notes	5.375%	1/27/21	410,000	402,408(b)
Petrobras International Finance Co., Senior Notes	6.875%	1/20/40	1,620,000	1,546,024(b)
Petroleos Mexicanos, Notes	8.000%	5/3/19	1,650,000	1,994,025(b)
Petroleos Mexicanos, Senior Notes	5.500%	1/21/21	970,000	1,032,080(b)

Schedule of investments (unaudited) (cont d)

		MATURITY	FACE	
SECURITY	RATE	DATE	AMOUNT	VALUE
Oil, Gas & Consumable Fuels continued				
Petroleos Mexicanos, Senior Notes	5.500%	6/27/44	1,220,000	\$ 1,064,450
Petroleum Co. of Trinidad & Tobago Ltd., Senior				
Notes	9.750%	8/14/19	870,000	1,076,625(a)(b)
Petronas Capital Ltd., Senior Notes	5.250%	8/12/19	2,385,000	2,594,901(a)(b)
Plains Exploration & Production Co., Senior Notes	8.625%	10/15/19	515,000	571,843(b)
PT Pertamina Persero, Notes	5.250%	5/23/21	1,040,000	941,200(a)
PT Pertamina Persero, Senior Notes	4.300%	5/20/23	560,000	459,200(a)
Quicksilver Resources Inc., Senior Notes	11.000%	7/1/21	1,080,000	1,012,500(a)
Range Resources Corp., Senior Subordinated Notes	8.000%	5/15/19	460,000	496,800(b)
Ras Laffan Liquefied Natural Gas Co., Ltd. III,				
Senior Secured Bonds	6.750%	9/30/19	757,000	881,905(a)
Reliance Holdings USA Inc., Senior Notes	4.500%	10/19/20	970,000	920,316(a)(b)
Rosneft Finance SA, Senior Notes	6.625%	3/20/17	300,000	328,500(a)
Rosneft Finance SA, Senior Notes	7.875%	3/13/18	1,010,000	1,151,400(a)(b)
Samson Investment Co., Senior Notes	10.250%	2/15/20	1,840,000	1,932,000(a)(b)
Sanchez Energy Corp., Senior Notes	7.750%	6/15/21	590,000	581,150(a)
SandRidge Energy Inc., Senior Notes	7.500%	2/15/23	560,000	544,600
Shelf Drilling Holdings Ltd., Senior Secured Notes	8.625%	11/1/18	510,000	544,425(a)
Sibur Securities Ltd., Senior Notes	3.914%	1/31/18	430,000	407,425(a)
Sidewinder Drilling Inc., Senior Notes	9.750%	11/15/19	310,000	303,800(a)
Summit Midstream Holdings LLC/Summit				
Mindstream Finance Corp., Senior Notes	7.500%	7/1/21	370,000	377,400(a)
Transportadora de Gas del Peru SA, Senior Notes	4.250%	4/30/28	560,000	490,000(a)
Williams Cos. Inc., Senior Notes	8.750%	3/15/32	486,000	605,219(b)
Xinergy Ltd., Senior Secured Notes	9.250%	5/15/19	1,310,000	969,400(a)
Total Oil, Gas & Consumable Fuels				58,137,481
TOTAL ENERGY				64,910,594
FINANCIALS 14.5%				
Capital Markets 1.4%				
Goldman Sachs Group Inc., Senior Notes	6.150%	4/1/18	330,000	373,455(b)
Goldman Sachs Group Inc., Senior Notes	7.500%	2/15/19	1,430,000	1,707,949(b)
Goldman Sachs Group Inc., Subordinated Notes	6.750%	10/1/37	2,500,000	2,587,780(b)
Merrill Lynch & Co. Inc., Notes	6.875%	4/25/18	390,000	454,008(b)
Morgan Stanley, Medium-Term Notes	6.625%	4/1/18	470,000	539,189(b)
Total Capital Markets				5,662,381
Commercial Banks 4.6%				
Barclays Bank PLC, Subordinated Notes	10.179%	6/12/21	2,050,000	2,638,770(a)(b)
Barclays Bank PLC, Subordinated Notes	7.625%	11/21/22	3,000,000	2,936,250
Credit Agricole SA, Subordinated Notes	8.375%	10/13/19	870,000	952,650(a)(b)(g)(h)
Intesa Sanpaolo SpA, Senior Notes	3.625%	8/12/15	2,600,000	2,639,265(a)(b)
M&T Bank Corp., Junior Subordinated Notes	6.875%	6/15/16	1,880,000	1,908,864(a)(b)(h)
Royal Bank of Scotland Group PLC, Junior				
Subordinated Bonds	7.648%	9/30/31	460,000	453,100(b)(g)(h)
	6.100%	6/10/23	2,920,000	2,814,936(b)

Royal Bank of Scotland Group PLC, Subordinated				
Notes				
Royal Bank of Scotland NV, Subordinated Notes	7.750%	5/15/23	340,000	353,697
Santander Issuances SAU, Notes	5.911%	6/20/16	600,000	633,461(a)
Wachovia Capital Trust III, Junior Subordinated				
Bonds	5.570%	10/18/13	3,383,000	3,213,850(b)(g)(h)
Total Commercial Banks				18,544,843
Consumer Finance 1.6%				
Ally Financial Inc., Senior Notes	8.000%	11/1/31	1,957,000	2,260,335(b)
American Express Co., Notes	7.000%	3/19/18	260,000	311,603(b)
GMAC International Finance BV, Senior Bonds	7.500%	4/21/15	910,000EUR	1,297,632(a)
HSBC Finance Corp., Senior Notes	6.676%	1/15/21	970,000	1,096,790(b)
SLM Corp., Medium-Term Notes, Senior Notes	8.450%	6/15/18	590,000	675,550
Stearns Holdings Inc., Senior Secured Notes	9.375%	8/15/20	340,000	350,200(a)

Schedule of investments (unaudited) (cont d)

		MATURITY	FACE	
SECURITY	RATE	DATE	AMOUNT	VALUE
Consumer Finance continued				
TMX Finance LLC/TitleMax Finance				
Corp., Senior Secured Notes	8.500%	9/15/18	300,000	\$ 309,750(a)
Total Consumer Finance				6,301,860
Diversified Financial Services 4.8%				
Bank of America Corp., Senior Notes	5.650%	5/1/18	490,000	546,403(b)
Bank of America Corp., Senior Notes	7.625%	6/1/19	1,480,000	1,783,493(b)
Citigroup Inc., Senior Notes	8.500%	5/22/19	2,000,000	2,538,286(b)
General Electric Capital Corp., Senior				
Notes	5.625%	5/1/18	650,000	742,333(b)
General Electric Capital Corp., Senior				
Notes	4.625%	1/7/21	2,090,000	2,215,352(b)
ING US Inc., Junior Subordinated Notes	5.650%	5/15/53	160,000	148,878(g)
International Lease Finance Corp., Senior			,	, (5)
Notes	5.750%	5/15/16	500,000	529,545
International Lease Finance Corp., Senior			,	,
Notes	8.750%	3/15/17	1,620,000	1,844,775
International Lease Finance Corp., Senior			, ,	, ,
Notes	8.250%	12/15/20	2,530,000	2,820,950
JPMorgan Chase & Co., Junior			,,	, ,
Subordinated Bonds	5.150%	5/1/23	4,780,000	4,230,300(g)(h)
Nationstar Mortgage LLC/Nationstar			,,	, , (8)()
Capital Corp., Senior Notes	7.875%	10/1/20	600,000	636,000
TransUnion Holding Co. Inc., Senior Notes	9.625%	6/15/18	740,000	802,900
ZFS Finance USA Trust II, Bonds	6.450%	12/15/65	500,000	536,250(a)(b)(g)
Total Diversified Financial Services	00070	12/10/00	200,000	19,375,465
Insurance 1.6%				15,675,755
American International Group Inc., Senior				
Notes	8.250%	8/15/18	4,000,000	4,958,740(b)
Fidelity & Guaranty Life Holdings Inc.,	0.230 %	0/15/10	1,000,000	1,230,7 10(0)
Senior Notes	6.375%	4/1/21	460,000	465,750(a)
ING Capital Funding Trust III, Junior	0.37370	1/1/21	100,000	103,730(a)
Subordinated Bonds	3.874%	12/31/13	240,000	234,300(g)(h)
Liberty Mutual Group Inc., Junior	3.07470	12/31/13	240,000	254,500(g)(ll)
Subordinated Bonds	7.800%	3/15/37	490,000	553,700(a)
Total Insurance	7.000 /6	3/13/37	490,000	6,212,490
Real Estate Investment Trusts (REITs) 0.4%				0,212,490
WEA Finance LLC/WT Finance Aust Pty.				
Ltd., Senior Notes	6.750%	9/2/19	1,360,000	1,608,122(a)(b)
Real Estate Management & Development 0.1%	0.73070	312113	1,500,000	1,000,122(a)(b)
Country Garden Holdings Co., Ltd., Senior				
Notes	11.125%	2/23/18	380,000	422,560(a)
TOTAL FINANCIALS	11.123/0	2123110	300,000	58,127,721
HEALTH CARE 5.5%				30,127,721
HEALTH CARE 3.3%				

Health Care Equipment & Supplies				
1.0%				
Alere Inc., Senior Subordinated Notes	6.500%	6/15/20	540,000	541,350(a)
Biomet Inc., Senior Notes	6.500%	8/1/20	120,000	123,600
ConvaTec Finance International SA, Senior				
Notes	8.250%	1/15/19	550,000	543,125(a)(c)
Lantheus Medical Imaging Inc., Senior				
Notes	9.750%	5/15/17	1,250,000	1,087,500
Ontex IV SA, Senior Notes	9.000%	4/15/19	640,000EUR	883,919(a)
Ontex IV SA, Senior Notes	9.000%	4/15/19	400,000EUR	552,450(a)
Total Health Care Equipment & Supplies				3,731,944
Health Care Providers & Services 3.9%				
Acadia Healthcare Co. Inc., Senior Notes	12.875%	11/1/18	670,000	820,750(b)
Acadia Healthcare Co. Inc., Senior Notes	6.125%	3/15/21	190,000	190,000(a)
CHS/Community Health Systems Inc.,				
Senior Notes	8.000%	11/15/19	980,000	1,033,900(b)
CRC Health Corp., Senior Subordinated				
Notes	10.750%	2/1/16	2,520,000	2,518,425
Crown Newco 3 PLC, Senior Subordinated				
Notes	8.875%	2/15/19	750,000GBP	1,154,744(a)
DJO Finance LLC/DJO Finance Corp.,				
Senior Notes	9.875%	4/15/18	730,000	770,150
ExamWorks Group Inc., Senior Notes	9.000%	7/15/19	1,340,000	1,450,550
Fresenius Medical Care U.S. Finance Inc.,				
Senior Notes	6.875%	7/15/17	1,080,000	1,204,200(b)
Fresenius U.S. Finance II Inc., Senior Notes	9.000%	7/15/15	110,000	123,062(a)(b)
HCA Holdings Inc., Senior Notes	6.250%	2/15/21	40,000	40,200
HCA Inc., Senior Secured Notes	8.500%	4/15/19	1,450,000	1,569,625(b)

Schedule of investments (unaudited) (cont d)

Maria Mari	GEGVENTY.	D 4 7775	MATURITY	FACE	
Human Inc., Senior Notes 7.200% 6/15/18 2.000,000 \$ 2.375,836(b) IASIS Healthcare ILLC/IASIS Capital Corp., Senior Notes 8.375% 5/15/19 430,000 452,575 Labco SAS, Senior Secured Notes 8.500% 1/15/18 146,000€	SECURITY	RATE	DATE	AMOUNT	VALUE
ASIS Healthcare LLC/IASIS Capital Corp., Senior Notes		7 2000	6/15/10	2 000 000 \$	2 275 9264
Corp., Senior Notes	•	1.200%	0/13/18	2,000,000 \$	2,373,830(b)
Labeo SAS, Senior Secured Notes 8.500% 1/15/18 146,000EUR 204,539(a) Physiotherapy Associates Holdings Inc., Senior Notes 11.875% 5/11/19 850,000 340,000(a)(i) 84,000 8		9 275%	5/15/10	420,000	452 575
Physiotherapy Associates Holdings Inc. Senior Notes 11.875% 57/179 850,000 340,000(a)(a) Radnet Management Inc. Senior Notes 10.375% 47/178 860,000 915,900 US Oncology Inc. Escrow 150,000 86,25* Vanguard Health Holdings Co., II LLC, Senior Notes 8.000% 27/178 360,000 382,050(b) Total Health Care Providers & Services 10.875% 12/15/18 360,000 382,050(b) Total Health Ed, Senior Notes 10.875% 12/15/18 1,460,000EUR 2,170,810(a) Rottapharma Ld, Senior Notes 6.125% 11/15/19 250,000EUR 335,418(a) Total Pharmaceuticals 1.000 1.000 1.000 1.000 1.000 1.000 Total Pharmaceuticals 1.000 1.000 1.000 1.000 1.000 Total Pharmaceuticals 1.000 1.000 1.000 1.000 1.000 Erickson Air-Crane Inc., Senior Notes 9,750% 7/15/18 550,000 610,500(b) Erickson Air-Crane Inc., Senior Notes 9,750% 5/1/20 1.001,000 1.001,790(a) Ratios Defense & Security Solutions Inc., Senior Notes 8,250% 5/1/20 1.001,000 1.001,790(a) Ratios Defense & Security Solutions Inc., Senior Notes 8,625% 7/15/18 460,000 303,700 Wyle Services Corp., Senior Subordinated Notes 10,000% 6/1/17 1,550,000 1,681,750(b) Total Aerospace & Defense 1.4% 10,000 1,0	1 '			<i>'</i>	,
Senior Notes 11.875% 51/19 850,000 340,000(a)(i) Radnet Management Inc., Senior Notes 10.375% 4/1/18 860,000 915,900 US Oncology Inc. Escrow 150,000 8,625° Vanguard Health Holdings Co., II LLC, Senior Notes 8,000% 21/18 360,000 382,050(b) Senior Notes 8,000% 21/18 360,000 382,050(b) Total Health Care Providers & Services 10,875% 12/15/18 1,460,000 Eur 2,170,810(a) Nota pharm Ltd., Senior Notes 6,125% 11/15/19 250,000 Eur 335,418(a) Rottapharm Ltd., Senior Notes 6,125% 11/15/19 250,000 Eur 335,418(a) 1702AL HEALTH CARE 10,117 250,000 Eur 2,306,228 27,906,228 17,793,303 INDUSTRIALS 13,48 40,000 10,01,000 1,01,000 1,01,000 1,01,000 1,01,000 1,01,000 1,01,000 1,01,000 1,01,000 1,01,000 1,01,000 1,01,000 1,01,000 1,61,750(b) 1,000,00 1,61,750(b) 1,000,00 1,21		8.300%	1/13/10	140,000EUK	204,339(a)
Radnet Management Inc., Senior Notes 10.375% 41/118 860,000 915,900 US Oncology Inc. Escrow 8.000% 21/118 360,000 38,205% 150,001 150,000 38,205% 150,001 150,001 150,000 382,050% 150,101 164,000 150,000 150,555,131 150,101 164,000 150,555,131 150,101 164,000 150,555,131 150,101 164,000 150,555,131 150,101 164,000 164,000 170,810(a) 160,555,131 164,000 164,000 170,810(a) 164,000 164,000 170,810(a) 164,000 16	· · · · · · · · · · · · · · · · · · ·	11 875%	5/1/19	850,000	340 000(a)(i)
US Oncology Inc. Escrow Serior Notes Serior N				<i>'</i>	, , , , ,
Name		10.57570	1/1/10	<i>'</i>	,
Senior Notes				130,000	0,023
15,555,131 15,5555,131 15,555,131 15,555,131 15,555,131 15,555,131 15,555,131 15,555,131 15,555,131 15,555,131 15,555,131 15,5555,131 15,5555,131 15,5555,131 15,5555,131 15,5555,131 15,5555,131 15,5555,131 15,5555,131 15,5555,131 15,55555,131 15,55555,131 15,55555,131 15,55555,131 15,55555,131 15,55555,131 15,55555,131 15,55555,131 15,55555,131 15,55555,131 15,55555,131 15,55555,131 15,55555,131 15,55555,131 15,55555,131 15,55555,131 15,55555,131 15,555555,131 15,555555,131 15,555555,131 15,555555,131 15,555555,131 15,555555,131 15,555555,131 15,555555,131 15,555555,131 15,555555,131 15,555555,131 15,555555,131 15,555555,131 15,555555,131 15,555555,131 15,5555555,131 15,555555,131 15,5555555,131 15,5555555,131 15,55555555,131 15,555555555555555555555555555555555		8.000%	2/1/18	360,000	382,050(b)
Pharmaceuticals 0.6% 10.875% 12/15/18 1,460,000EUR 2,170,810(a) 2,170,810(a) 2,170,810(a) 335,418(a) 2,170,810(a) 335,418(a) 335,418(a) 335,418(a) 335,418(a) 32,000EUR 335,418(a) 32,002,228 2,1793,303 310,000 32,1793,303 310,406(a) 32,000,228 32,000,228 32,000,228 32,000,228 32,000,228 32,000,228 32,000,228 32,000,228 32,000,228 32,000,208 32		0.00076	2,1,10	200,000	, , ,
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Rottapharm Ltd., Senior Notes 6.125% 11/15/19 250,000EUR 335,418(a) 2,206,228 21793,303 21707AL HEALTH CARE 21793,303		10.875%	12/15/18	1,460,000EUR	2,170,810(a)
Contact Pharmaceuticals Capta	•			· · ·	
INDUSTRIALS 13.4% Aerospace & Defense 1.4% Ducommun Inc., Senior Notes 9.750% 7/15/18 550,000 610,500(b) Erickson Air-Crane Inc., Senior Secured Notes 8.250% 5/1/20 1,021,000 1,010,790(a) GenCorp Inc., Secured Notes 7.125% 3/15/21 420,000 442,050(a)	*			,	
Net	TOTAL HEALTH CARE				21,793,303
Duconmun Inc., Senior Notes 9.750% 7/15/18 550,000 610,500(b) Erickson Air-Crane Inc., Senior Secured 8.250% 5/1/20 1,021,000 1,010,790(a) GenCorp Inc., Secured Notes 7.125% 3/15/21 420,000 442,050(a) Kratos Defense & Security Solutions Inc., Senior Secured Notes 10.000% 6/1/17 1,550,000 1,681,750(b) Triumph Group Inc., Senior Notes 8.625% 7/15/18 460,000 503,700 Wyle Services Corp., Senior Subordinated 70.00% 4/1/18 1,200,000 1,215,000(a) Notes 10.500% 4/1/18 1,200,000 1,215,000(a) Airlines 1.4% 4 5,463,790 5,463,790 Airlines 1.4% 5,15/18 310,000 310,496(a) Notes 6.625% 5/15/18 310,000 310,496(a) American Airlines, Pass-Through Trust, 5 5/15/18 343,104 351,682(a)(b) Secured Notes 6.125% 7/15/18 1,380,000 1,293,750(a) Delta Air Lines Inc., Senior Notes 11.250% 8/1/	INDUSTRIALS 13.4%				
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Notes 8.250% 5/1/20 1,021,000 1,010,790(a) GenCorp Inc., Secured Notes 7.125% 3/15/21 420,000 442,050(a) Kratos Defense & Security Solutions Inc., 8.000 6/1/17 1,550,000 1,681,750(b) Triumph Group Inc., Senior Notes 8.625% 7/15/18 460,000 503,700 Wyle Services Corp., Senior Subordinated Notes 4/1/18 1,200,000 1,215,000(a) Notes 10.500% 4/1/18 1,200,000 1,215,000(a) Airlines 1.4% 5,463,790 5,463,790 Airlines 1.4% 310,000 310,496(a) American Airlines, Pass-Through Trust, Secured 5,515/18 310,000 310,496(a) American Airlines, Pass-Through Trust, 5,000 1/31/18 343,104 351,682(a)(b) American Airlines, Pass-Through Trust, 5,000 1/31/18 343,104 351,682(a)(b) American Airlines, Pass-Through Trust, 5,000 8/1/15 821,000 827,158(a) DAE Aviation Holdings Inc., Senior Notes 11.250% 8/1/15 821,000 <	Ducommun Inc., Senior Notes	9.750%	7/15/18	550,000	610,500(b)
GenCorp Inc., Secured Notes 7.125% 3/15/21 420,000 442,050(a) Kratos Defense & Security Solutions Inc., Senior Secured Notes 10.000% 6/1/17 1,550,000 1,681,750(b) Senior Secured Notes 8.625% 7/15/18 460,000 503,700 Wyle Services Corp., Senior Subordinated Notes 10.500% 4/1/18 1,200,000 1,215,000(a) Notes 10.500% 4/1/18 1,200,000 1,215,000(a) Air Canada, Pass-Through Trust, Secured Notes 5,463,790 5,463,790 American Airlines, Pass-Through Trust, Secured Notes 5/15/18 310,000 310,496(a) American Airlines, Pass-Through Trust, Secured Notes 7,000% 1/31/18 343,104 351,682(a)(b) American Airlines, Pass-Through Trust, Secured Notes 6.125% 7/15/18 1,380,000 1,293,750(a) DAE Aviation Holdings Inc., Senior Notes 11.250% 8/11/15 821,000 827,158(a) Delta Air Lines Inc., Pass-Through 8.954% 8/10/14 53,002 54,327 Delta Air Lines Inc., Pass-Through 8.021% 8/10/22 359,363	Erickson Air-Crane Inc., Senior Secured				
Kratos Defense & Security Solutions Inc., Senior Secured Notes 10.000% 6/1/17 1,550,000 1,681,750(b) Triumph Group Inc., Senior Notes 8.625% 7/15/18 460,000 503,700 Wyle Services Corp., Senior Subordinated Notes 10.500% 4/1/18 1,200,000 1,215,000(a) Notes 10.500% 4/1/18 1,200,000 1,215,000(a) Airlines 1.4% 5,463,790 5/463,790 Airlines 1.4% 310,000 310,496(a) Notes 6.625% 5/15/18 310,000 310,496(a) American Airlines, Pass-Through Trust, Secured Notes 310,496(a) 351,682(a)(b) American Airlines, Pass-Through Trust, Secured Notes 6.125% 7/15/18 1,380,000 1,293,750(a) Secured Notes 6.125% 7/15/18 1,380,000 1,293,750(a) DAE Aviation Holdings Inc., Senior Notes 11.250% 8/1/15 821,000 827,158(a) Delta Air Lines Inc., Pass-Through Secured Notes 8.954% 8/10/12 359,363 391,706(b) Certificates 8.021%		8.250%		1,021,000	1,010,790(a)
Senior Secured Notes 10.000% 6/1/17 1,550,000 1,681,750(b) Triumph Group Inc., Senior Notes 8.625% 7/15/18 460,000 503,700 Wyle Services Corp., Senior Subordinated 10.500% 4/1/18 1,200,000 1,215,000(a) Notes 10.500% 4/1/18 1,200,000 1,215,000(a) Airlines 1.4% 1.4% 1.4% 1.4% Air Canada, Pass-Through Trust, Secured 5/15/18 310,000 310,496(a) American Airlines, Pass-Through Trust, Secured Notes 7.000% 1/31/18 343,104 351,682(a)(b) American Airlines, Pass-Through Trust, Secured Notes 6.125% 7/15/18 1,380,000 1,293,750(a) DAE Aviation Holdings Inc., Senior Notes 11.250% 8/1/15 821,000 827,158(a) Delta Air Lines Inc., Pass-Through 8,954% 8/10/14 53,002 54,327 Delta Air Lines Inc., Pass-Through 8,021% 8/10/22 359,363 391,706(b) Certificates 8,021% 8/10/22 359,363 391,706(b) Delta Air Line		7.125%	3/15/21	420,000	442,050(a)
Triumph Group Inc., Senior Notes 8.625% 7/15/18 460,000 503,700 Wyle Services Corp., Senior Subordinated 10.500% 4/1/18 1,200,000 1,215,000(a) Notes 1.4% 1.4% 5,463,790 Air Canada, Pass-Through Trust, Secured 8.625% 5/15/18 310,000 310,496(a) Notes 6.625% 5/15/18 310,000 310,496(a) American Airlines, Pass-Through Trust, 8.000% 1/31/18 343,104 351,682(a)(b) American Airlines, Pass-Through Trust, 8.000% 1/31/18 343,104 351,682(a)(b) American Airlines, Pass-Through Trust, 8.000 1/31/18 1,380,000 1,293,750(a) DAE Aviation Holdings Inc., Senior Notes 11.250% 8/1/15 821,000 827,158(a) Delta Air Lines Inc., Pass-Through 8.954% 8/10/14 53,002 54,327 Delta Air Lines Inc., Pass-Through 8.021% 8/10/22 359,363 391,706(b) Certificates, Secured Notes 8.021% 8/10/22 359,363 391,706(b) Delta Air Lines Inc., Secured Notes 6.375% 1/2/16 260,000 269	· · · · · · · · · · · · · · · · · · ·				
Wyle Services Corp., Senior Subordinated 10.500% 4/1/18 1,200,000 1,215,000(a) Total Aerospace & Defense 5,463,790 Airlines 1.4% 1.4% 1.4% 1.50,000 310,496(a) Notes 6.625% 5/15/18 310,000 310,496(a) American Airlines, Pass-Through Trust, 3000 1/31/18 343,104 351,682(a)(b) American Airlines, Pass-Through Trust, 3000 1/31/18 343,104 351,682(a)(b) Secured Notes 6.125% 7/15/18 1,380,000 1,293,750(a) DAE Aviation Holdings Inc., Senior Notes 11.250% 8/11/5 821,000 827,158(a) Delta Air Lines Inc., Pass-Through 3.954% 8/10/14 53,002 54,327 Delta Air Lines Inc., Pass-Through 3.954% 8/10/12 359,363 391,706(b) Certificates, Secured Notes 8.021% 8/10/22 359,363 391,706(b) Delta Air Lines Inc., Secured Notes 6.375% 1/2/16 260,000 269,750(a)(b) Heathrow Finance PLC, Senior Secured 7.125% 3/1/17<					
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Total Aerospace & Defense 5,463,790 Airlines 1.4% Air Canada, Pass-Through Trust, Secured Notes 6.625% 5/15/18 310,000 310,496(a) American Airlines, Pass-Through Trust, Secured Notes 7.000% 1/31/18 343,104 351,682(a)(b) American Airlines, Pass-Through Trust, Secured Notes 6.125% 7/15/18 1,380,000 1,293,750(a) DAE Aviation Holdings Inc., Senior Notes 11.250% 8/1/15 821,000 827,158(a) Delta Air Lines Inc., Pass-Through Certificates 8.954% 8/10/14 53,002 54,327 Delta Air Lines Inc., Pass-Through Certificates, Secured Notes 8.021% 8/10/22 359,363 391,706(b) Delta Air Lines Inc., Secured Notes 6.375% 1/2/16 260,000 269,750(a)(b) Heathrow Finance PLC, Senior Secured 7.125% 3/11/7 900,000GBP 1,503,798(a)	•	40		4.000.000	4.24.7.000
Airlines 1.4% Air Canada, Pass-Through Trust, Secured Notes 6.625% 5/15/18 310,000 310,496(a) American Airlines, Pass-Through Trust, 8 343,104 351,682(a)(b) Secured Notes 7.000% 1/31/18 343,104 351,682(a)(b) American Airlines, Pass-Through Trust, 8 8 8 1,380,000 1,293,750(a) DAE Aviation Holdings Inc., Senior Notes 11.250% 8/1/15 821,000 827,158(a) Delta Air Lines Inc., Pass-Through 8 8/10/14 53,002 54,327 Delta Air Lines Inc., Pass-Through 8 8/10/22 359,363 391,706(b) Certificates, Secured Notes 8 8/10/22 359,363 391,706(b) Delta Air Lines Inc., Secured Notes 6.375% 1/2/16 260,000 269,750(a)(b) Heathrow Finance PLC, Senior Secured 7.125% 3/1/17 900,000GBP 1,503,798(a)		10.500%	4/1/18	1,200,000	, , , , ,
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American Airlines, Pass-Through Trust, Secured Notes 7.000% 1/31/18 343,104 351,682(a)(b) American Airlines, Pass-Through Trust, Secured Notes 6.125% 7/15/18 1,380,000 1,293,750(a) DAE Aviation Holdings Inc., Senior Notes 11.250% 8/1/15 821,000 827,158(a) Delta Air Lines Inc., Pass-Through Certificates 8.954% 8/10/14 53,002 54,327 Delta Air Lines Inc., Pass-Through Certificates, Secured Notes 8.021% 8/10/22 359,363 391,706(b) Delta Air Lines Inc., Secured Notes 6.375% 1/2/16 260,000 269,750(a)(b) Heathrow Finance PLC, Senior Secured Notes 7.125% 3/1/17 900,000GBP 1,503,798(a)		6 6250	5/15/10	210.000	210.406()
Secured Notes 7.000% 1/31/18 343,104 351,682(a)(b) American Airlines, Pass-Through Trust, 5 7.15/18 1,380,000 1,293,750(a) Secured Notes 6.125% 7/15/18 1,380,000 1,293,750(a) DAE Aviation Holdings Inc., Senior Notes 11.250% 8/11/5 821,000 827,158(a) Delta Air Lines Inc., Pass-Through 8.954% 8/10/14 53,002 54,327 Delta Air Lines Inc., Pass-Through 8.021% 8/10/22 359,363 391,706(b) Delta Air Lines Inc., Secured Notes 8.021% 8/10/22 359,363 391,706(b) Delta Air Lines Inc., Secured Notes 6.375% 1/2/16 260,000 269,750(a)(b) Heathrow Finance PLC, Senior Secured 7.125% 3/1/17 900,000GBP 1,503,798(a)		0.023%	3/13/18	310,000	310,490(a)
American Airlines, Pass-Through Trust, Secured Notes 6.125% 7/15/18 1,380,000 1,293,750(a) DAE Aviation Holdings Inc., Senior Notes 11.250% 8/1/15 821,000 827,158(a) Delta Air Lines Inc., Pass-Through Certificates Secured Notes 8.954% 8/10/14 53,002 54,327 Delta Air Lines Inc., Pass-Through Certificates, Secured Notes 8.021% 8/10/22 359,363 391,706(b) Delta Air Lines Inc., Secured Notes 6.375% 1/2/16 260,000 269,750(a)(b) Heathrow Finance PLC, Senior Secured Notes 7.125% 3/1/17 900,000GBP 1,503,798(a)	_	7 000%	1/21/10	242 104	251 692(a)(b)
Secured Notes 6.125% 7/15/18 1,380,000 1,293,750(a) DAE Aviation Holdings Inc., Senior Notes 11.250% 8/1/15 821,000 827,158(a) Delta Air Lines Inc., Pass-Through 8.954% 8/10/14 53,002 54,327 Delta Air Lines Inc., Pass-Through 8.021% 8/10/22 359,363 391,706(b) Certificates, Secured Notes 8.021% 8/10/22 359,363 391,706(b) Delta Air Lines Inc., Secured Notes 6.375% 1/2/16 260,000 269,750(a)(b) Heathrow Finance PLC, Senior Secured 7.125% 3/1/17 900,000GBP 1,503,798(a)		7.000 %	1/31/10	343,104	331,062(a)(b)
DAE Aviation Holdings Inc., Senior Notes 11.250% 8/1/15 821,000 827,158(a) Delta Air Lines Inc., Pass-Through 8.954% 8/10/14 53,002 54,327 Delta Air Lines Inc., Pass-Through 8.021% 8/10/22 359,363 391,706(b) Delta Air Lines Inc., Secured Notes 8.021% 8/10/22 359,363 391,706(b) Delta Air Lines Inc., Secured Notes 6.375% 1/2/16 260,000 269,750(a)(b) Heathrow Finance PLC, Senior Secured 7.125% 3/1/17 900,000GBP 1,503,798(a)	_	6 125%	7/15/18	1 380 000	1 293 750(a)
Delta Air Lines Inc., Pass-Through 8.954% 8/10/14 53,002 54,327 Delta Air Lines Inc., Pass-Through 8.021% 8/10/22 359,363 391,706(b) Certificates, Secured Notes 8.021% 8/10/22 359,363 391,706(b) Delta Air Lines Inc., Secured Notes 6.375% 1/2/16 260,000 269,750(a)(b) Heathrow Finance PLC, Senior Secured Notes 7.125% 3/1/17 900,000GBP 1,503,798(a)				, ,	, , , , ,
Certificates 8.954% 8/10/14 53,002 54,327 Delta Air Lines Inc., Pass-Through Certificates, Secured Notes 8.021% 8/10/22 359,363 391,706(b) Delta Air Lines Inc., Secured Notes 6.375% 1/2/16 260,000 269,750(a)(b) Heathrow Finance PLC, Senior Secured Notes 7.125% 3/1/17 900,000GBP 1,503,798(a)		11.23070	0/1/13	021,000	027,130(a)
Delta Air Lines Inc., Pass-Through 8.021% 8/10/22 359,363 391,706(b) Certificates, Secured Notes 8.021% 8/10/22 359,363 391,706(b) Delta Air Lines Inc., Secured Notes 6.375% 1/2/16 260,000 269,750(a)(b) Heathrow Finance PLC, Senior Secured 7.125% 3/1/17 900,000GBP 1,503,798(a)		8.954%	8/10/14	53,002	54.327
Certificates, Secured Notes 8.021% 8/10/22 359,363 391,706(b) Delta Air Lines Inc., Secured Notes 6.375% 1/2/16 260,000 269,750(a)(b) Heathrow Finance PLC, Senior Secured Notes 7.125% 3/1/17 900,000GBP 1,503,798(a)		3.23 170	3/10/11	22,002	2 1,227
Delta Air Lines Inc., Secured Notes 6.375% 1/2/16 260,000 269,750(a)(b) Heathrow Finance PLC, Senior Secured Notes 7.125% 3/1/17 900,000GBP 1,503,798(a)		8.021%	8/10/22	359,363	391.706(b)
Heathrow Finance PLC, Senior Secured 7.125% 3/1/17 900,000GBP 1,503,798(a)	*				
Notes 7.125% 3/1/17 900,000GBP 1,503,798(a)		0.2.2,0	0	/ = =	· · · · · · (u)(U)
$^{\prime}$		7.125%	3/1/17	900,000GBP	1,503,798(a)
		7.373%	12/15/15	143,599	

United Airlines Inc., Pass-Through				
Certificates				
United Airlines Inc., Pass-Through				
Certificates, Senior Secured Notes	6.125%	4/29/18	270,000	273,915
United Airlines Inc., Pass-Through				
Certificates, Subordinated Secured Notes	7.339%	4/19/14	247,190	249,662(b)
Total Airlines				5,681,331
Building Products 0.6%				
Andrade Gutierrez International SA, Senior				
Notes	4.000%	4/30/18	700,000	649,250(a)
Ashton Woods USA LLC/Ashton Woods				
Finance Co., Senior Notes	6.875%	2/15/21	560,000	555,800(a)
Rearden G Holdings EINS GmbH, Senior				
Notes	7.875%	3/30/20	360,000	367,200(a)(b)
Spie BondCo 3 SCA, Secured Notes	11.000%	8/15/19	613,000EUR	908,405(a)
Total Building Products				2,480,655
Commercial Services & Supplies 2.0%				
ARC Document Solutions Inc., Senior				
Notes	10.500%	12/15/16	1,110,000	1,162,725
JM Huber Corp., Senior Notes	9.875%	11/1/19	460,000	519,800(a)(b)
Monitronics International Inc., Senior Notes	9.125%	4/1/20	1,470,000	1,528,800
Monitronics International Inc., Senior Notes	9.125%	4/1/20	150,000	156,000(a)
RSC Equipment Rental Inc./RSC Holdings				
III LLC, Senior Notes	8.250%	2/1/21	430,000	477,300(b)

Schedule of investments (unaudited) (cont d)

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
Commercial Services & Supplies continued				
Taylor Morrison Communities				
Inc./Monarch Communities Inc., Senior				
Notes	7.750%	4/15/20	1,786,000	\$ 1,960,135(a)(b)
Taylor Morrison Communities				
Inc./Monarch Communities Inc., Senior				
Notes	7.750%	4/15/20	309,000	339,127(a)
Taylor Morrison Communities				
Inc./Monarch Communities Inc., Senior				
Notes	5.250%	4/15/21	700,000	663,250(a)
United Rentals North America Inc., Senior				
Notes	7.625%	4/15/22	948,000	1,023,840(b)
United Rentals North America Inc., Senior		0.44.740.0	•=• •••	
Subordinated Notes	8.375%	9/15/20	270,000	297,000
Total Commercial Services & Supplies				8,127,977
Construction & Engineering 0.7%	0.0750	11/1/17	770,000	707 (50() 4)
Abengoa Finance SAU, Senior Notes	8.875%	11/1/17	770,000	727,650(a)(b)
Ausdrill Finance Pty Ltd., Senior Notes	6.875% 4.375%	11/1/19	200,000	178,500(a)
Odebrecht Finance Ltd., Senior Notes	4.373%	4/25/25	2,160,000	1,830,600(a)
Total Construction & Engineering Flootrical Equipment 05%				2,736,750
Electrical Equipment 0.5% 313 Group Inc., Senior Secured Notes	6.375%	12/1/19	500,000	473,750(a)
International Wire Group Holdings Inc.,	0.37370	12/1/19	300,000	475,750(a)
Senior Secured Notes	8.500%	10/15/17	560,000	586,600(a)
NES Rentals Holdings Inc., Senior Secured	8.500 %	10/13/17	300,000	300,000(a)
Notes	7.875%	5/1/18	770,000	796,950(a)
Trionista Holdco GmbH, Senior Secured	7.07576	3/1/10	770,000	770,730(a)
Notes	5.000%	4/30/20	100,000EUR	134,147(a)
Trionista TopCo GmbH, Senior	2.00070	., 50, 20	100,000E01	10 1,1 17 (u)
Subordinated Notes	6.875%	4/30/21	100,000EUR	134,153(a)
Total Electrical Equipment			,	2,125,600
Industrial Conglomerates 0.3%				
Leucadia National Corp., Senior Notes	8.125%	9/15/15	540,000	604,800
Sinochem Overseas Capital Co., Ltd.,			ŕ	,
Senior Notes	4.500%	11/12/20	380,000	382,362(a)(b)
Total Industrial Conglomerates				987,162
Machinery 1.7%				
Dematic SA/DH Services Luxembourg				
Sarl, Senior Notes	7.750%	12/15/20	1,490,000	1,545,875(a)
Gardner Denver Inc., Senior Notes	6.875%	8/15/21	790,000	776,175(a)
Global Brass and Copper Inc., Senior				
Secured Notes	9.500%	6/1/19	680,000	744,600(a)(b)
KION Finance SA, Senior Secured Notes	6.750%	2/15/20	1,620,000EUF	2,320,388(a)
KM Germany Holdings GmbH, Senior				
Secured Notes	8.750%	12/15/20	380,000EUF	537,383(a)

Secured Notes 8.750% 12/15/20 340,000EUR 480,816(a) SPL Logistics Escrow LLC/SPL Logistics 8.875% 8/1/20 480,000 506,400(a) Finance Corp., Senior Secured Notes 8.875% 8/1/20 480,000 506,400(a) Total Machinery 6,911,637 Marine 0.8% 8 10/15/16 848,035 792,912(c) Horizon Lines LLC, Secured Notes 11.000% 10/15/16 511,000 514,194 Navios Maritime Acquisition Corp./Navios Acquisition Finance U.S. Inc., Senior 8.625% 11/1/17 1,480,000 1,546,600(b) Ultrapetrol Bahamas Ltd., Senior Secured 8.875% 6/15/21 490,000 525,525(a) Mortgage Notes 8.875% 6/15/21 490,000 525,525(a) Total Marine 3,379,231 Road & Rail 1.6% Flexi-Van Leasng Inc., Senior Notes 7.875% 8/15/18 670,000 683,400(a) Florida East Coast Holdings Corp., Senior
Finance Corp., Senior Secured Notes 8.875% 8/1/20 480,000 506,400(a) Total Machinery 6,911,637 Marine 0.8% 13.000% 10/15/16 848,035 792,912(c) Horizon Lines LLC, Secured Notes 11.000% 10/15/16 511,000 514,194 Navios Maritime Acquisition Corp./Navios 8.625% 11/11/1 1,480,000 1,546,600(b) Secured Notes 8.875% 6/15/21 490,000 525,525(a) Mortgage Notes 8.875% 6/15/21 490,000 525,525(a) Total Marine 3,379,231 Road & Rail 1.6% Flexi-Van Leasng Inc., Senior Notes 7.875% 8/15/18 670,000 683,400(a)
Total Machinery 6,911,637 Marine 0.8% Horizon Lines LLC, Secured Notes 13,000% 10/15/16 848,035 792,912(c) Horizon Lines LLC, Senior Secured Notes 11,000% 10/15/16 511,000 514,194 Navios Maritime Acquisition Corp./Navios Acquisition Finance U.S. Inc., Senior Secured Notes 8.625% 11/1/17 1,480,000 1,546,600(b) Ultrapetrol Bahamas Ltd., Senior Secured Mortgage Notes 8.875% 6/15/21 490,000 525,525(a) Total Marine 3,379,231 Road & Rail 1.6% Flexi-Van Leasng Inc., Senior Notes 7.875% 8/15/18 670,000 683,400(a)
Marine 0.8% Horizon Lines LLC, Secured Notes 13.000% 10/15/16 848,035 792,912(c) Horizon Lines LLC, Senior Secured Notes 11.000% 10/15/16 511,000 514,194 Navios Maritime Acquisition Corp./Navios Acquisition Finance U.S. Inc., Senior Secured Notes 8.625% 11/1/17 1,480,000 1,546,600(b) Ultrapetrol Bahamas Ltd., Senior Secured Mortgage Notes 8.875% 6/15/21 490,000 525,525(a) Total Marine 3,379,231 Road & Rail 1.6% Flexi-Van Leasng Inc., Senior Notes 7.875% 8/15/18 670,000 683,400(a)
Horizon Lines LLC, Secured Notes 13.000% 10/15/16 848,035 792,912(c) Horizon Lines LLC, Senior Secured Notes 11.000% 10/15/16 511,000 514,194 Navios Maritime Acquisition Corp./Navios Acquisition Finance U.S. Inc., Senior Secured Notes 8.625% 11/1/17 1,480,000 1,546,600(b) Ultrapetrol Bahamas Ltd., Senior Secured Mortgage Notes 8.875% 6/15/21 490,000 525,525(a) Total Marine 3,379,231 Road & Rail 1.6% Flexi-Van Leasng Inc., Senior Notes 7.875% 8/15/18 670,000 683,400(a)
Horizon Lines LLC, Senior Secured Notes 11.000% 10/15/16 511,000 514,194 Navios Maritime Acquisition Corp./Navios 31.000% 10/15/16 511,000 514,194 Acquisition Finance U.S. Inc., Senior 8.625% 11/1/17 1,480,000 1,546,600(b) Ultrapetrol Bahamas Ltd., Senior Secured 8.875% 6/15/21 490,000 525,525(a) Mortgage Notes 8.875% 6/15/21 490,000 525,525(a) Total Marine 3,379,231 Road & Rail 1.6% Flexi-Van Leasng Inc., Senior Notes 7.875% 8/15/18 670,000 683,400(a)
Navios Maritime Acquisition Corp./Navios Acquisition Finance U.S. Inc., Senior Secured Notes 8.625% 11/1/17 1,480,000 1,546,600(b) Ultrapetrol Bahamas Ltd., Senior Secured 8.875% 6/15/21 490,000 525,525(a) Mortgage Notes 8.875% 6/15/21 490,000 525,525(a) Total Marine 3,379,231 Road & Rail 1.6% Flexi-Van Leasng Inc., Senior Notes 7.875% 8/15/18 670,000 683,400(a)
Acquisition Finance U.S. Inc., Senior Secured Notes 8.625% 11/1/17 1,480,000 1,546,600(b) Ultrapetrol Bahamas Ltd., Senior Secured Mortgage Notes 8.875% 6/15/21 490,000 525,525(a) Total Marine Road & Rail 1.6% Flexi-Van Leasng Inc., Senior Notes 7.875% 8/15/18 670,000 683,400(a)
Secured Notes 8.625% 11/1/17 1,480,000 1,546,600(b) Ultrapetrol Bahamas Ltd., Senior Secured Mortgage Notes 8.875% 6/15/21 490,000 525,525(a) Total Marine Road & Rail 1.6% Flexi-Van Leasng Inc., Senior Notes 7.875% 8/15/18 670,000 683,400(a)
Ultrapetrol Bahamas Ltd., Senior Secured 8.875% 6/15/21 490,000 525,525(a) Mortgage Notes 8.875% 6/15/21 490,000 525,525(a) Total Marine 3,379,231 Road & Rail 1.6% Flexi-Van Leasng Inc., Senior Notes 7.875% 8/15/18 670,000 683,400(a)
Mortgage Notes 8.875% 6/15/21 490,000 525,525(a) Total Marine 3,379,231 Road & Rail 1.6% Flexi-Van Leasng Inc., Senior Notes 7.875% 8/15/18 670,000 683,400(a)
Total Marine 3,379,231 Road & Rail 1.6% Flexi-Van Leasng Inc., Senior Notes 7.875% 8/15/18 670,000 683,400(a)
Road & Rail 1.6% Flexi-Van Leasng Inc., Senior Notes 7.875% 8/15/18 670,000 683,400(a)
Flexi-Van Leasng Inc., Senior Notes 7.875% 8/15/18 670,000 683,400(a)
Florida Fast Coast Holdings Corp. Senior
Tiorida Edist Codst Holdings Corp., Schiol
Notes 10.500% 8/1/17 1,694,143 1,776,733(c)
Gategroup Finance Luxembourg SA, Senior
Notes 6.750% 3/1/19 1,200,000EUR 1,633,559(a)
Gategroup Finance Luxembourg SA, Senior
Notes 6.750% 3/1/19 210,000EUR 285,873(a)
Jack Cooper Holdings Corp., Senior
Secured Notes 9.250% 6/1/20 800,000 822,000(a)
Quality Distribution LLC/QD Capital
Corp., Secured Notes 9.875% 11/1/18 981,000 1,074,195(b)
Total Road & Rail 6,275,760

Schedule of investments (unaudited) (cont d)

		MATURITY	FACE	
SECURITY	RATE	DATE	AMOUNT	VALUE
Trading Companies & Distributors 0.3%				
H&E Equipment Services Inc., Senior Notes	7.000%	9/1/22	980,000 \$	1,046,150
Transportation 1.8%				
CMA CGM, Senior Notes	8.500%	4/15/17	910,000	841,750(a)
CMA CGM, Senior Notes	8.875%	4/15/19	1,500,000EUR	1,855,597(a)
Hapag-Lloyd AG, Senior Notes	9.750%	10/15/17	910,000	962,325(a)(b)
Neovia Logistics Intermediate Holdings				
LLC/Logistics Intermediate Finance Corp.,				
Senior Notes	10.000%	2/15/18	1,090,000	1,095,450(a)(c)
Syncreon Global Ireland Ltd./Syncreon Global				
Finance US Inc., Senior Notes	9.500%	5/1/18	1,640,000	1,763,000(a)(b)
Syncreon Global Ireland Ltd./Syncreon Global				
Finance US Inc., Senior Notes	9.500%	5/1/18	100,000	107,500(a)
Watco Cos., LLC/Watco Finance Corp., Senior				
Notes	6.375%	4/1/23	710,000	704,675(a)
Total Transportation				7,330,297
Transportation Infrastructure 0.3%				
Aguila 3 SA, Senior Secured Notes	7.875%	1/31/18	560,000	589,400(a)
Aguila 3 SA, Senior Secured Notes	7.875%	1/31/18	430,000	452,575(a)
Mersin Uluslararasi Liman Isletmeciligi AS,				
Notes	5.875%	8/12/20	220,000	210,375(a)
Total Transportation Infrastructure				1,252,350
TOTAL INDUSTRIALS				53,798,690
INFORMATION TECHNOLOGY 2.4%				
Computers & Peripherals 0.6%				
Hewlett-Packard Co., Senior Notes	4.650%	12/9/21	2,500,000	2,453,767(b)
Electronic Equipment, Instruments &				
Components 0.1%				
Techem GmbH, Senior Secured Notes	6.125%	10/1/19	350,000EUR	499,186(a)
Internet Software & Services 0.3%				
Ancestry.com Inc., Senior Notes	11.000%	12/15/20	590,000	681,450
Zayo Group LLC/Zayo Capital Inc., Senior				
Secured Notes	8.125%	1/1/20	540,000	588,600
Total Internet Software & Services				1,270,050
IT Services 0.3%				
Compiler Finance Subordinated Inc., Senior				
Notes	7.000%	5/1/21	170,000	164,050(a)
First Data Corp., Senior Secured Notes	6.750%	11/1/20	1,020,000	1,048,050(a)(b)
Total IT Services			, ,	1,212,100
Semiconductors & Semiconductor Equipment 0.4%				, ,
Freescale Semiconductor Inc., Senior				
Subordinated Notes	10.125%	12/15/16	602,000	618,555
Magnachip Semiconductor Corp., Senior Notes	6.625%	7/15/21	320,000	312,000(a)
STATS ChipPAC Ltd., Senior Notes	4.500%	3/20/18	563,000	550,333(a)
Total Semiconductors & Semiconductor Equipment	1.50070	5,20,10	202,000	1,480,888
20.00 Semiconuncions & Semiconuncion Equipment				1,700,000

6.000%	6/15/21	550,000	559,625(a)
8.125%	7/15/21	490,000	498,575(a)
7.375%	9/1/18	880,000	897,600(a)(c)
9.250%	1/15/18	680,000	705,500(a)
			2,661,300
			9,577,291
4.500%	11/20/22	382,000	349,530(a)
7.000%	5/7/20	890,000	925,600(a)
	8.125% 7.375% 9.250%	8.125% 7/15/21 7.375% 9/1/18 9.250% 1/15/18	8.125% 7/15/21 490,000 7.375% 9/1/18 880,000 9.250% 1/15/18 680,000 4.500% 11/20/22 382,000

Schedule of investments (unaudited) (cont d)

		MATURITY	FACE	
SECURITY	RATE	DATE	AMOUNT	VALUE
Chemicals continued				
INEOS Group Holdings SA, Senior Notes	7.875%	2/15/16	433,296EUR \$	578,392(a)
Kerling PLC, Senior Secured Notes	10.625%	2/1/17	792,000EUR	1,113,738(a)
Kloeckner Pentaplast GmbH & Co. KG, Senior				
Secured Notes	11.625%	7/15/17	370,000EUR	561,873(a)
Kloeckner Pentaplast GmbH & Co. KG, Senior				
Secured Notes	11.625%	7/15/17	290,000EUR	440,387(a)
Mexichem SAB de CV, Senior Notes	4.875%	9/19/22	549,000	518,805(a)
Mexichem SAB de CV, Senior Notes	4.875%	9/19/22	250,000	236,250(a)
Styrolution GmbH, Senior Secured Notes	7.625%	5/15/16	360,000EUR	501,963(a)
Styrolution Group GmbH, Senior Secured Notes	7.625%	5/15/16	370,000EUR	515,906(a)
Total Chemicals				5,742,444
Construction Materials 0.7%				
Cementos Pacasmayo SAA, Senior Notes	4.500%	2/8/23	360,000	315,900(a)
Cemex Finance LLC, Senior Secured Notes	9.375%	10/12/22	550,000	578,875(a)
Cemex Finance LLC, Senior Secured Notes	9.375%	10/12/22	450,000	473,625(a)
Cemex SAB de CV, Senior Secured Notes	9.000%	1/11/18	1,370,000	1,452,200(a)
Total Construction Materials				2,820,600
Containers & Packaging 2.5%				
Ardagh Packaging Finance PLC, Senior Notes	9.250%	10/15/20	1,700,000EUR	2,359,370(a)
Ardagh Packaging Finance PLC/Ardagh MP				
Holdings USA Inc., Senior Notes	9.125%	10/15/20	1,080,000	1,152,900(a)
Ardagh Packaging Finance PLC/Ardagh MP				
Holdings USA Inc., Senior Notes	7.000%	11/15/20	1,000,000	977,500(a)
Mustang Merger Corp., Senior Notes	8.500%	8/15/21	110,000	108,900(a)
Pactiv LLC, Senior Bonds	8.375%	4/15/27	150,000	132,000
Pactiv LLC, Senior Notes	7.950%	12/15/25	1,890,000	1,682,100
Pretium Packaging LLC/Pretium Finance Inc., Senior				
Secured Notes	11.500%	4/1/16	1,210,000	1,300,750
Reynolds Group Issuer Inc./Reynolds Group Issuer				
LLC/Reynolds Group Issuer (Luxembourg) SA,				
Senior Notes	8.500%	5/15/18	420,000	436,800
Reynolds Group Issuer Inc./Reynolds Group Issuer				
LLC/Reynolds Group Issuer (Luxembourg) SA,				
Senior Notes	9.000%	4/15/19	540,000	560,250
Viskase Cos. Inc., Senior Secured Notes	9.875%	1/15/18	1,330,000	1,416,450(a)(b)
Total Containers & Packaging				10,127,020
Metals & Mining 9.1%				
AngloGold Ashanti Holdings PLC, Senior Notes	8.500%	7/30/20	390,000	389,610
ArcelorMittal, Senior Notes	5.000%	2/25/17	500,000	513,750
ArcelorMittal, Senior Notes	6.000%	3/1/21	1,080,000	1,069,200
ArcelorMittal, Senior Notes	6.750%	2/25/22	50,000	51,125
Barminco Finance Pty Ltd., Senior Notes	9.000%	6/1/18	630,000	557,550(a)
Cliffs Natural Resources Inc., Senior Notes	3.950%	1/15/18	2,390,000	2,340,909(b)
Coeur Mining Inc., Senior Notes	7.875%	2/1/21	1,500,000	1,500,000(a)(b)

CSN Resources SA, Senior Bonds	6.500%	7/21/20	452,000	435,050(a)
CSN Resources SA, Senior Bonds	6.500%	7/21/20	450,000	433,125(a)
Evraz Group SA, Notes	8.250%	11/10/15	230,000	245,603(a)
Evraz Group SA, Notes	6.750%	4/27/18	2,040,000	1,966,050(a)(b)
Evraz Group SA, Senior Notes	9.500%	4/24/18	940,000	1,006,928(a)
FMG Resources (August 2006) Pty Ltd., Senior				
Notes	7.000%	11/1/15	390,000	403,650(a)(b)
FMG Resources (August 2006) Pty Ltd., Senior				
Notes	6.375%	2/1/16	450,000	462,375(a)
FMG Resources (August 2006) Pty Ltd., Senior				
Notes	8.250%	11/1/19	1,120,000	1,201,200(a)(b)
FMG Resources (August 2006) Pty Ltd., Senior				
Notes	6.875%	4/1/22	1,500,000	1,492,500(a)
Gerdau Trade Inc., Senior Notes	4.750%	4/15/23	440,000	387,640(a)
JW Aluminum Co., Senior Secured Notes	11.500%	11/15/17	730,000	740,950(a)
Midwest Vanadium Pty Ltd., Senior Secured Notes	11.500%	2/15/18	1,000,000	730,000(a)(e)
Mirabela Nickel Ltd., Senior Notes	8.750%	4/15/18	760,000	535,800(a)

Schedule of investments (unaudited) (cont d)

		MATURITY	FACE	
SECURITY	RATE	DATE	AMOUNT	VALUE
Metals & Mining continued	10.0000	(11.100)	720.000 A	700 700
Molycorp Inc., Senior Secured Notes	10.000%	6/1/20	730,000 \$	722,700
New World Resources NV, Senior Notes	7.875%	1/15/21	800,000EUR	433,501(a)
Noranda Aluminum Acquisition Corp., Senior		ć 14 14 O	(20 000	 < <00
Notes	11.000%	6/1/19	620,000	576,600(a)
Optima Specialty Steel Inc., Senior Secured	10.5000		0.50.000	0.00
Notes	12.500%	12/15/16	850,000	926,500(a)
Prince Mineral Holding Corp., Senior Secured	44 5000	4.4.4.4.0		-44
Notes	11.500%	12/15/19	690,000	741,750(a)
Rain CII Carbon LLC/CII Carbon Corp.,	0.000		4.050.000	4.074.070
Senior Secured Notes	8.250%	1/15/21	1,250,000	1,256,250(a)(b)
Ryerson Inc./Joseph T Ryerson & Son Inc.,	0.000~	404545	7 40 000	
Senior Secured Notes	9.000%	10/15/17	540,000	562,950(a)
Samarco Mineracao SA, Senior Notes	4.125%	11/1/22	670,000	564,475(a)
Schaeffler Holding Finance BV, Senior				
Secured Bonds	6.875%	8/15/18	470,000	491,150(a)(c)
Schaeffler Holding Finance BV, Senior				
Secured Notes	6.875%	8/15/18	550,000EUR	748,715(a)(c)
Severstal OAO Via Steel Capital SA, Senior				
Notes	4.450%	3/19/18	500,000	481,250(a)
Southern Copper Corp., Senior Notes	5.375%	4/16/20	360,000	379,800
Southern Copper Corp., Senior Notes	6.750%	4/16/40	1,150,000	1,078,103(b)
Southern Copper Corp., Senior Notes	5.250%	11/8/42	760,000	589,661(b)
St. Barbara Ltd., Senior Secured Notes	8.875%	4/15/18	740,000	651,200(a)
Steel Dynamics Inc., Senior Notes	6.125%	8/15/19	370,000	390,350
SunCoke Energy Partners LP/SunCoke Energy				
Partners Finance Corp., Senior Notes	7.375%	2/1/20	340,000	353,600(a)
Tempel Steel Co., Senior Secured Notes	12.000%	8/15/16	360,000	344,700(a)(b)
Thompson Creek Metals Co. Inc., Senior Notes	12.500%	5/1/19	550,000	544,500
Thompson Creek Metals Co. Inc., Senior				
Secured Notes	9.750%	12/1/17	750,000	805,313
Vale Overseas Ltd., Notes	8.250%	1/17/34	2,983,000	3,292,021(f)
Vale Overseas Ltd., Notes	6.875%	11/21/36	819,000	797,194(b)
Vale Overseas Ltd., Senior Notes	4.375%	1/11/22	150,000	140,333
Vedanta Resources PLC, Senior Notes	8.750%	1/15/14	1,290,000	1,306,125(a)(b)
Vedanta Resources PLC, Senior Notes	6.750%	6/7/16	830,000	840,375(a)(b)
Vedanta Resources PLC, Senior Notes	9.500%	7/18/18	160,000	168,000(a)
Vedanta Resources PLC, Senior Notes	6.000%	1/31/19	460,000	418,600(a)
Walter Energy Inc., Senior Notes	8.500%	4/15/21	410,000	325,950(a)
Total Metals & Mining				36,394,681
Paper & Forest Products 1.2%				
Appvion Inc., Senior Secured Notes	11.250%	12/15/15	914,000	1,041,960
Celulosa Arauco y Constitucion SA, Senior				
Notes	7.250%	7/29/19	202,000	229,298(b)
	4.750%	1/11/22	245,000	236,906

7.500%	5/4/20	197,000	210,298(a)
6.750%	3/3/21	280,000	296,100(a)(b)
4.750%	1/19/18	460,000	480,719(a)(b)
4.375%	5/15/23	260,000	239,544(a)
4.500%	4/25/22	310,000	291,471(a)
5.875%	5/15/23	920,000	811,900(a)
11.750%	1/15/19	640,000	659,200
11.750%	1/15/19	117,000	71,370
11.375%	8/1/16	144,000	66,960
			4,635,726
			59,720,471
4.350%	6/15/45	231,000	198,064
7.000%	1/31/20	2,233,000	2,099,020(a)
9.625%	12/15/30	240,000	363,705(b)
5.800%	3/15/22	3,840,000	3,648,000(b)
	6.750% 4.750% 4.375% 4.500% 5.875% 11.750% 11.375% 4.350% 7.000% 9.625%	6.750% 3/3/21 4.750% 1/19/18 4.375% 5/15/23 4.500% 4/25/22 5.875% 5/15/23 11.750% 1/15/19 11.750% 1/15/19 11.375% 8/1/16 4.350% 6/15/45 7.000% 1/31/20 9.625% 12/15/30	6.750% 3/3/21 280,000 4.750% 1/19/18 460,000 4.375% 5/15/23 260,000 4.500% 4/25/22 310,000 5.875% 5/15/23 920,000 11.750% 1/15/19 640,000 11.375% 1/15/19 117,000 11.375% 8/1/16 144,000 4.350% 6/15/45 231,000 7.000% 1/31/20 2,233,000 9.625% 12/15/30 240,000

Schedule of investments (unaudited) (cont d)

		MATURITY	FACE	
SECURITY	RATE	DATE	AMOUNT	VALUE
Diversified Telecommunication Services continued				
Cogent Communications Group Inc., Senior	9.2750	2/15/10	000 000	000 000() (1)
Secured Notes	8.375%	2/15/18	900,000 \$	990,000(a)(b)
Inmarsat Finance PLC, Senior Notes	7.375%	12/1/17	230,000	240,350(a)(b)
Intelsat Jackson Holdings SA, Senior Notes	7.500%	4/1/21	1,920,000	2,083,200(b)
Intelsat Jackson Holdings SA, Senior Notes	5.500%	8/1/23	2,770,000	2,583,025(a)(b)
Koninklijke KPN NV, Senior Notes	8.375%	10/1/30	190,000	245,241(b)
Level 3 Financing Inc., Senior Notes	7.000%	6/1/20	375,000	379,688
Level 3 Financing Inc., Senior Notes	8.625%	7/15/20	1,945,000	2,090,875
Qtel International Finance Ltd., Senior Notes	4.750%	2/16/21	400,000	416,520(a)(b)
Telefonica Emisiones SAU, Senior Notes	5.134%	4/27/20	3,000,000	3,038,388(b)
Telemar Norte Leste SA, Senior Notes	5.500%	10/23/20	690,000	618,585(a)(b)
TW Telecom Holdings Inc., Senior Notes	5.375%	10/1/22	640,000	611,200
UBS Luxembourg SA for OJSC Vimpel				
Communications, Loan Participation Notes	8.250%	5/23/16	358,000	394,247(a)
Unitymedia GmbH, Senior Secured Bonds	8.125%	12/1/17	386,117EUR	540,313(a)
Unitymedia GmbH, Senior Subordinated				
Notes	9.625%	12/1/19	913,000EUR	1,342,416(a)
Unitymedia KabelBW GmbH, Senior				
Secured Notes	9.500%	3/15/21	1,250,000EUR	1,882,938(a)
Unitymedia KabelBW GmbH, Senior				
Secured Notes	9.500%	3/15/21	400,000EUR	602,540(a)
Wind Acquisition Holdings Finance SpA,				
Senior Notes	12.250%	7/15/17	3,061,334EUR	4,126,932(a)(c)
Windstream Corp., Senior Notes	7.500%	4/1/23	3,170,000	3,114,525(b)
Windstream Corp., Senior Notes	6.375%	8/1/23	1,000,000	908,750
Total Diversified Telecommunication				
Services				32,518,522
Wireless Telecommunication Services				
2.9%				
America Movil SAB de CV, Senior Notes	5.625%	11/15/17	504,000	575,070(b)
Indosat Palapa Co. BV, Senior Notes	7.375%	7/29/20	900,000	952,875(a)(b)
Matterhorn Midco & Cy SCA, Senior Notes	7.750%	2/15/20	760,000EUR	1,009,978(a)
Oi S.A., Senior Notes	5.750%	2/10/22	450,000	400,500(a)
Phones4u Finance PLC, Senior Secured				
Notes	9.500%	4/1/18	740,000GBP	1,192,649(a)
Softbank Corp., Senior Notes	4.500%	4/15/20	790,000	747,095(a)
Sprint Capital Corp., Senior Notes	6.875%	11/15/28	1,190,000	1,079,925(b)
Sprint Capital Corp., Senior Notes	8.750%	3/15/32	2,580,000	2,657,400(b)
Sprint Communications Inc., Senior Notes	9.000%	11/15/18	1,780,000	2,082,600(a)(b)
Syniverse Holdings Inc., Senior Notes	9.125%	1/15/19	755,000	815,400
Total Wireless Telecommunication Services			,	11,513,492
TOTAL TELECOMMUNICATION SERVICES				44,032,014
UTILITIES 5.4%				, ,
Electric Utilities 1.6%				

AES Red Oak LLC, Secured Notes	9.200%	11/30/29	1,180,000	1,309,800(b)
Centrais Eletricas Brasileiras SA, Senior				
Notes	6.875%	7/30/19	380,000	394,250(a)
DPL Inc., Senior Notes	7.250%	10/15/21	470,000	481,750
FirstEnergy Corp., Notes	7.375%	11/15/31	800,000	811,514
GenOn REMA LLC, Pass-Through				
Certificates	9.237%	7/2/17	440,831	457,362(b)
GenOn REMA LLC, Pass-Through				
Certificates	9.681%	7/2/26	1,550,000	1,643,000(b)
Majapahit Holding BV, Senior Notes	7.750%	1/20/20	370,000	392,200(a)
Midwest Generation LLC, Pass-Through				
Certificates	8.560%	1/2/16	483,705	459,519(b)(i)
State Grid Overseas Investment 2013 Ltd.,				
Senior Bonds	3.125%	5/22/23	300,000	277,060(a)
Total Electric Utilities				6,226,455
Gas Utilities 0.2%				
Gas Natural de Lima y Callao SA, Senior				
Notes	4.375%	4/1/23	320,000	291,200(a)
Transportadora de Gas del Peru SA, Senior				
Notes	4.250%	4/30/28	200,000	175,000(a)
Transportadora de Gas Internacional SA ESP,				
Senior Notes	5.700%	3/20/22	480,000	482,400(a)
Total Gas Utilities				948,600

WESTERN ASSET GLOBAL HIGH INCOME FUND INC.

Schedule of investments (unaudited) (cont d)

	MATURITY	FACE	
RATE	DATE	AMOUNT	VALUE
3.5%			
5.250%	8/15/21	450,000	\$ 454,582(a)(b)
9.000%	11/15/18	640,000	641,600
7.875%	7/31/20	162,000	175,770(a)
7.875%	1/15/23	2,891,000	3,115,052(a)(b)
6.000%	1/21/20	750,000	798,461(a)
12.250%	3/1/22	980,000	1,095,150(a)
	5.250% 9.000% 7.875% 7.875% 6.000%	RATE DATE 3.5% 5.250% 8/15/21 9.000% 11/15/18 7.875% 7/31/20 7.875% 1/15/23 6.000% 1/21/20	RATE DATE AMOUNT 3.5% 5.250% 8/15/21 450,000 9.000% 11/15/18 640,000 7.875% 7/31/20 162,000 7.875% 1/15/23 2,891,000 6.000% 1/21/20 750,000

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Schedule of investments (unaudited) (cont d)

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
ENERGY 0.1%	KAIE	DATE	AMOUNT	VALUE
Energy Equipment & Services 0.0%				
Frac Tech International LLC, Term Loan B	8.500%	5/6/16	70,000	\$ 68,775(k)
Oil, Gas & Consumable Fuels 0.1%	8.300%	3/0/10	70,000	Φ 00,773(K)
Rice Energy LLC, Second Lien Term Loan	8.500%	10/25/18	100 525	196 692(1-)
TOTAL ENERGY	8.300%	10/23/18	189,525	186,682(k) 255,457
HEALTH CARE 0.5%				233,437
Health Care Providers & Services 0.5%				
Tenet Healthcare Corp., Bridge Loan		6/24/14	1,900,000	1,900,000(d)(e)(1)
INDUSTRIALS 0.3%		0/24/14	1,900,000	1,900,000(u)(e)(1)
Machinery 0.3%				
Intelligrated Inc., Second Lien Term Loan	10.500%	1/30/20	1,190,000	1,225,700(k)
INFORMATION TECHNOLOGY 0.2%	10.30076	1/30/20	1,170,000	1,223,700(K)
IT Services 0.2%				
First Data Corp., Extended 2018 Term Loan				
B	4.184%	3/23/18	636,236	631,763(k)
MATERIALS 0.3%	1.10176	3/23/10	030,230	031,703(R)
Chemicals 0.3%				
Kerling PLC, EUR Term Loan	10.000%	6/30/16	400,000EUR	551,128(k)
Kronos Inc., Second Lien Term Loan	9.750%	4/30/20	540,000	560,587(k)
TOTAL MATERIALS	<i>></i> 2076	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	2.0,000	1,111,715
TOTAL SENIOR LOANS (Cost \$9,119,536)				9,401,170
SOVEREIGN BONDS 21.6%				,,,
Argentina 0.1%				
Republic of Argentina, Senior Bonds	7.000%	10/3/15	470,000	422,172
Brazil 1.6%			,	
Brazil Nota do Tesouro Nacional, Notes	10.000%	1/1/14	1,164,000BRL	488,894
Brazil Nota do Tesouro Nacional, Notes	10.000%	1/1/17	13,828,000BRL	5,537,523
Brazil Nota do Tesouro Nacional, Notes	10.000%	1/1/21	1,220,000BRL	465,479
Total Brazil				6,491,896
Chile 0.7%				
Corporacion Nacional del Cobre de Chile,				
Senior Notes	3.750%	11/4/20	360,000	350,786(a)(b)
Corporacion Nacional del Cobre de Chile,				
Senior Notes	3.875%	11/3/21	1,000,000	964,696(a)(b)
Corporacion Nacional del Cobre de Chile,				
Senior Notes	3.000%	7/17/22	640,000	567,743(a)
Republic of Chile, Senior Notes	3.875%	8/5/20	765,000	786,038
Total Chile				2,669,263
Colombia 1.2%				
Republic of Colombia	11.750%	2/25/20	544,000	786,080
Republic of Colombia, Senior Bonds	7.375%	9/18/37	2,392,000	2,912,260
Republic of Colombia, Senior Bonds	6.125%	1/18/41	330,000	348,562
Republic of Colombia, Senior Notes	7.375%	3/18/19	498,000	601,335
Total Colombia				4,648,237

Croatia 0.4%

Republic of Croatia, Notes	5.500%	4/4/23	850,000	816,000(a)
Republic of Croatia, Senior Notes	6.625%	7/14/20	370,000	386,506(a)
Republic of Croatia, Senior Notes	5.500%	4/4/23	450,000	432,000(a)
Total Croatia				1,634,506

Schedule of investments (unaudited) (cont d)

		MATURITY	FACE	
SECURITY	RATE	DATE	AMOUNT	VALUE
Indonesia 1.3%				
Republic of Indonesia, Notes	3.750%	4/25/22	1,590,000 \$	1,347,525(a)
Republic of Indonesia, Notes	5.250%	1/17/42	4,290,000	3,389,100(a)
Republic of Indonesia, Senior Bonds	6.875%	1/17/18	165,000	179,025(a)
Republic of Indonesia, Senior Bonds	6.625%	2/17/37	170,000	159,375(a)
Total Indonesia				5,075,025
Lithuania 0.5%				
Republic of Lithuania, Senior Notes	7.375%	2/11/20	350,000	414,750(a)
Republic of Lithuania, Senior Notes	6.125%	3/9/21	1,300,000	1,449,500(a)
Total Lithuania				1,864,250
Mexico 2.3%				
Mexican Bonos, Bonds	8.000%	6/11/20	45,152,800mxn	3,779,287
Mexican Bonos, Bonds	6.500%	6/9/22	8,317,900mxn	631,899
Mexican Bonos, Bonds	10.000%	12/5/24	8,750,000MXN	845,311
Mexican Bonos, Bonds	8.500%	11/18/38	11,620,000MXN	977,056
United Mexican States, Medium-Term Notes	5.625%	1/15/17	4,000	4,464
United Mexican States, Medium-Term Notes	6.050%	1/11/40	124,000	131,936(b)
United Mexican States, Senior Notes	5.125%	1/15/20	360,000	397,440(b)
United Mexican States, Senior Notes	3.625%	3/15/22	1,840,000	1,797,680(b)
United Mexican States, Senior Notes	4.750%	3/8/44	770,000	674,905(b)
Total Mexico				9,239,978
Panama 0.2%				
Republic of Panama, Senior Bonds	9.375%	4/1/29	475,000	666,187
Republic of Panama, Senior Bonds	6.700%	1/26/36	9,000	10,035
Republic of Panama, Senior Bonds	4.300%	4/29/53	290,000	217,500
Total Panama				893,722
Peru 1.2%				
Republic of Peru, Bonds	6.550%	3/14/37	1,083,000	1,229,205
Republic of Peru, Global Senior Bonds	7.350%	7/21/25	50,000	62,250
Republic of Peru, Senior Bonds	8.750%	11/21/33	2,314,000	3,216,460
Republic of Peru, Senior Bonds	5.625%	11/18/50	259,000	255,115
Total Peru				4,763,030
Philippines 0.3%				
Republic of the Philippines, Senior Bonds	5.500%	3/30/26	1,140,000	1,219,800(b)
Poland 1.2%	< 2	= 4.54.0	4 660 000	4 00= 040
Republic of Poland, Senior Notes	6.375%	7/15/19	1,660,000	1,907,340(b)
Republic of Poland, Senior Notes	5.125%	4/21/21	890,000	950,075(b)
Republic of Poland, Senior Notes	5.000%	3/23/22	2,082,000	2,182,977(b)
Total Poland				5,040,392
Russia 3.8%				
RSHB Capital, Loan Participation Notes, Senior	0.000~	< 14.4 14.4 14.4 14.4 14.4 14.4 14.4 14.	240.000	270.024
Notes	9.000%	6/11/14	340,000	358,921(a)
RSHB Capital, Loan Participation Notes, Senior	(2000	5115115	070.000	020 125
Notes	6.299%	5/15/17	879,000	929,437(a)
Russian Federal Bond, Bonds	7.400%	6/14/17	104,942,000RUB	3,236,610

Russian Foreign Bond - Eurobond, Senior Bonds	7.500%	3/31/30	6,134,702	7,087,483(a)(f)
Russian Foreign Bond - Eurobond, Senior Notes	5.625%	4/4/42	3,600,000	3,591,000(a)(f)
Total Russia				15,203,451
Turkey 2.6%				
Republic of Turkey, Notes	6.750%	5/30/40	812,000	802,053(b)
Republic of Turkey, Notes	4.875%	4/16/43	7,500,000	5,870,625(f)
Republic of Turkey, Senior Bonds	5.625%	3/30/21	500,000	503,875

Schedule of investments (unaudited) (cont d)

SECURITY Republic of Turkey, Senior Notes Total Turkey	RATE 7.500%	MATURITY DATE 7/14/17	FACE AMOUNT 3,000,000	VALUE \$ 3,357,000(b) 10,533,553
Uruguay 0.2% Republic of Uruguay, Senior Notes	4.500%	8/14/24	980,000	945,700
Venezuela 4.0% Bolivarian Republic of Venezuela,				
Collective Action Securities, Senior Notes	10.750%	9/19/13	875,000	879,156
Bolivarian Republic of Venezuela, Global Senior Bonds	8.500%	10/8/14	365,000	368,468
Bolivarian Republic of Venezuela, Senior Bonds	5.750%	2/26/16	13,261,000	11,901,747(a)(b)(f)
Bolivarian Republic of Venezuela, Senior Bonds	9.250%	9/15/27	240,000	193,200
Bolivarian Republic of Venezuela, Senior Bonds	9.375%	1/13/34	1,608,000	1,254,240(b)
Bolivarian Republic of Venezuela, Senior Notes	7.750%	10/13/19	1,700,000	1,398,250(a)
Total Venezuela TOTAL SOVEREIGN BONDS (Cost \$91,814,390)				15,995,061 86,640,036
			SHARES	, ,
COMMON STOCKS 1.7% CONSUMER DISCRETIONARY 0.0%				
Hotels, Restaurants & Leisure 0.0% Bossier Casino Venture Holdco Inc.			46,209	92,418*(d)(e)
Household Durables 0.0% William Lyon Homes, Class A Shares			1,804	37,181*
TOTAL CONSUMER DISCRETIONARY			1,001	129,599
FINANCIALS 1.1% Diversified Financial Services 0.9%				129,399
Citigroup Inc.			75,394	<i>3,643,792</i> (b)
Real Estate Management & Development 0.2% Realogy Holdings Corp. Realogy Holdings Corp. Total Real Estate Management & Development TOTAL FINANCIALS INDUSTRIALS 0.6%			12,979 6,391	549,401* 270,531*(d)(e) 819,932 4,463,724
Building Products 0.0% Nortek Inc.			247	16,537*
Marine 0.6% DeepOcean Group Holding AS Horizon Lines Inc., Class A Shares Total Marine			56,705 402,515	1,592,276*(d)(e) 543,395* 2,135,671

TOTAL INDUSTRIALS
TOTAL COMMON STOCKS (Cost \$6,497,884)
CONVERTIBLE PREFERRED
STOCKS 0.0%
MATERIALS 0.0%

2,152,208 6,745,531