

ALLIANCEBERNSTEIN GLOBAL HIGH INCOME FUND INC  
Form N-Q  
February 27, 2019

**UNITED STATES**

**SECURITIES AND EXCHANGE COMMISSION**

**WASHINGTON, D.C. 20549**

**FORM N-Q**

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

**Investment Company Act file number: 811-07732**

**ALLIANCEBERNSTEIN GLOBAL HIGH INCOME FUND, INC.**

**(Exact name of registrant as specified in charter)**

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

**(Address of principal executive offices) (Zip code)**

**Joseph J. Mantineo**

**AllianceBernstein L.P.**

**1345 Avenue of the Americas**

**New York, New York 10105**

**(Name and address of agent for service)**

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

**Date of fiscal year end: March 31, 2019**

**Date of reporting period: December 31, 2018**

**ITEM 1. SCHEDULE OF INVESTMENTS.**

**AB Global High Income Fund****Portfolio of Investments****December 31, 2018 (unaudited)**

|  | <b>Principal<br/>Amount<br/>(000)</b> | <b>U.S. \$<br/>Value</b> |
|--|---------------------------------------|--------------------------|
| <b>CORPORATES - NON-INVESTMENT GRADE - 39.7%</b>   |                                       |                          |
| <b>Industrial - 31.3%</b>                          |                                       |                          |
| <b>Basic - 3.5%</b>                                |                                       |                          |
| AK Steel Corp.                                     |                                       |                          |
| 7.00%, 3/15/27 (a)                                 | U.S.\$ 1,164                          | \$ 896,008               |
| 7.625%, 10/01/21                                   | 278                                   | 251,879                  |
| Alcoa Nederland Holding BV                         |                                       |                          |
| 6.125%, 5/15/28 (b)                                | 289                                   | 276,933                  |
| Ashland LLC  |                                       |                          |
| 4.75%, 8/15/22                                     | 421                                   | 413,818                  |
| Axalta Coating Systems LLC                         |                                       |                          |
| 4.875%, 8/15/24 (b)                                | 516                                   | 487,618                  |
| Berry Global, Inc.                                 |                                       |                          |
| 5.50%, 5/15/22                                     | 345                                   | 343,271                  |
| CF Industries, Inc.                                |                                       |                          |
| 4.95%, 6/01/43                                     | 595                                   | 461,138                  |
| 5.375%, 3/15/44                                    | 545                                   | 444,175                  |
| Cleveland-Cliffs, Inc.                             |                                       |                          |
| 5.75%, 3/01/25                                     | 1,578                                 | 1,418,234                |
| Constellium NV                                     |                                       |                          |
| 5.75%, 5/15/24 (b)                                 | 400                                   | 369,455                  |
| 5.875%, 2/15/26 (b)                                | 1,310                                 | 1,167,437                |
| Crown Americas LLC/Crown Americas Capital Corp. VI |                                       |                          |
| 4.75%, 2/01/26 (b)                                 | 751                                   | 710,719                  |
| Eldorado Gold Corp.                                |                                       |                          |
| 6.125%, 12/15/20 (b)                               | 1,056                                 | 963,936                  |
| ERP Iron Ore, LLC                                  |                                       |                          |
| 9.039%, 12/31/19 (c)(d)(e)(f)(g)(h)                | 336                                   | 336,499                  |
| FMG Resources (August 2006) Pty Ltd.               |                                       |                          |
| 5.125%, 3/15/23 (b)                                | 69                                    | 65,224                   |
| Freeport-McMoRan, Inc.                             |                                       |                          |
| 5.45%, 3/15/43                                     | 3,414                                 | 2,598,907                |
| Grinding Media, Inc./Moly-Cop AltaSteel Ltd.       |                                       |                          |
| 7.375%, 12/15/23 (b)                               | 1,075                                 | 1,039,411                |
| Hexion, Inc.                                       |                                       |                          |
| 6.625%, 4/15/20                                    | 119                                   | 95,014                   |
| Joseph T Ryerson & Son, Inc.                       |                                       |                          |
| 11.00%, 5/15/22 (b)                                | 3,215                                 | 3,238,929                |
| Kraton Polymers LLC/Kraton Polymers Capital Corp.  |                                       |                          |

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|   |        |       |           |
|---|--------|-------|-----------|
| 5.25%, 5/15/26 (b)<br>Lecta SA  | EUR    | 846   | 872,594   |
| 6.50%, 8/01/23 (b)<br>Magnetation LLC/Mag Finance Corp.               |        | 227   | 240,150   |
| 11.00%, 5/15/18 (e)(g)(i)(j)<br>Momentive Performance Materials, Inc. | U.S.\$ | 2,857 | 29        |
| 3.88%, 10/24/21<br>8.875%, 10/15/20 (d)(e)(g)(k)<br>Multi-Color Corp. |        | 2,604 | 2,768,635 |
| 4.875%, 11/01/25 (b)<br>New Gold, Inc.                                |        | 2,604 | 0         |
| 6.25%, 11/15/22 (b)   |        | 980   | 842,493   |
|   |        | 286   | 238,847   |

|   | <b>Principal<br/>Amount<br/>(000)</b> | <b>U.S. \$<br/>Value</b> |
|---|---------------------------------------|--------------------------|
| Novelis Corp.   |                                       |                          |
| 5.875%, 9/30/26 (b)   | U.S.\$ 1,523                          | \$ 1,341,189             |
| Nufarm Australia Ltd./Nufarm Americas, Inc.                                       |                                       |                          |
| 5.75%, 4/30/26 (b)  | 489                                   | 443,793                  |
| Nyrstar Netherlands Holdings BV   |                                       |                          |
| 8.50%, 9/15/19 (b)  | EUR 601                               | 296,174                  |
| OCI NV  |                                       |                          |
| 5.00%, 4/15/23 (b)  | 1,300                                 | 1,519,160                |
| 6.625%, 4/15/23 (b)   | U.S.\$ 840                            | 830,293                  |
| Pactiv LLC  |                                       |                          |
| 7.95%, 12/15/25   | 665                                   | 658,338                  |
| Peabody Energy Corp.  |                                       |                          |
| 6.00%, 3/31/22 (b)  | 245                                   | 239,816                  |
| 6.375%, 3/31/25 (b)   | 350                                   | 326,873                  |
| Plastipak Holdings, Inc.  |                                       |                          |
| 6.25%, 10/15/25 (b)   | 1,336                                 | 1,194,928                |
| Reynolds Group Issuer, Inc./Reynolds Group Issuer<br>LLC/Reynolds Group Issuer Lu |                                       |                          |
| 5.125%, 7/15/23 (b)   | 717                                   | 682,208                  |
| Sealed Air Corp.  |                                       |                          |
| 6.875%, 7/15/33 (b)   | 1,295                                 | 1,306,908                |
| Smurfit Kappa Treasury Funding DAC  |                                       |                          |
| 7.50%, 11/20/25   | 238                                   | 271,683                  |
| SPCM SA   |                                       |                          |
| 4.875%, 9/15/25 (b)   | 975                                   | 866,573                  |
| Starfruit Finco BV/Starfruit US Holdco LLC  |                                       |                          |
| 6.50%, 10/01/26   | EUR 1,010                             | 1,066,587                |
| 8.00%, 10/01/26 (a)(b)  | U.S.\$ 515                            | 480,237                  |
| Teck Resources Ltd.   |                                       |                          |
| 5.20%, 3/01/42  | 2,374                                 | 2,004,864                |
| 5.40%, 2/01/43  | 1,454                                 | 1,263,946                |
| 6.00%, 8/15/40  | 470                                   | 433,645                  |
| 6.25%, 7/15/41  | 238                                   | 225,561                  |
| United States Steel Corp.   |                                       |                          |
| 6.25%, 3/15/26  | 245                                   | 216,523                  |
| 6.875%, 8/15/25   | 844                                   | 780,321                  |
| Valvoline, Inc.   |                                       |                          |
| 5.50%, 7/15/24  | 278                                   | 271,773                  |
| W.R. Grace & Co.-Conn   |                                       |                          |
| 5.625%, 10/01/24 (b)  | 386                                   | 386,919                  |
|   |                                       | 37,649,665               |
| <b>Capital Goods - 1.6%</b>   |                                       |                          |
| A123 Systems, Inc.  |                                       |                          |
| 3.75%, 4/15/16 (c)(e)(g)(l)   | 955                                   | 66,850                   |
| Arconic, Inc.   |                                       |                          |

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|   |        |       |           |
|---|--------|-------|-----------|
| 5.90%, 2/01/27                                  |        | 119   | 114,047   |
| ARD Finance SA                                  |        |       |           |
| 6.625% (6.625% Cash or 7.375% PIK), 9/15/23 (h) | EUR    | 1,126 | 1,229,966 |
| 7.125% (7.125% Cash or 7.875% PIK), 9/15/23 (h) | U.S.\$ | 200   | 181,167   |

|   | <b>Principal<br/>Amount<br/>(000)</b> | <b>U.S. \$<br/>Value</b> |
|---|---------------------------------------|--------------------------|
| <b>Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.</b> |                                       |                          |
| 6.00%, 2/15/25 (b)  | U.S.\$ 200                            | \$ 183,989               |
| 6.75%, 5/15/24 (b)  | EUR 2,004                             | 2,401,967                |
| <b>BBA US Holdings, Inc.</b>                                  |                                       |                          |
| 5.375%, 5/01/26 (b)   | U.S.\$ 402                            | 379,637                  |
| <b>Bombardier, Inc.</b>                                       |                                       |                          |
| 5.75%, 3/15/22 (b)  | 932                                   | 874,065                  |
| 6.00%, 10/15/22 (b)   | 233                                   | 218,475                  |
| 6.125%, 1/15/23 (b)   | 695                                   | 651,257                  |
| 7.50%, 3/15/25 (b)  | 1,775                                 | 1,672,938                |
| <b>BWAY Holding Co.</b>                                       |                                       |                          |
| 4.75%, 4/15/24 (b)  | EUR 890                               | 1,000,480                |
| 5.50%, 4/15/24 (b)  | U.S.\$ 1,009                          | 950,018                  |
| 7.25%, 4/15/25 (b)  | 720                                   | 647,921                  |
| <b>Cleaver-Brooks, Inc.</b>                                   |                                       |                          |
| 7.875%, 3/01/23 (b)   | 505                                   | 493,882                  |
| <b>Gates Global LLC/Gates Global Co.</b>                      |                                       |                          |
| 6.00%, 7/15/22 (b)  | 352                                   | 343,016                  |
| <b>GFL Environmental, Inc.</b>                                |                                       |                          |
| 5.375%, 3/01/23 (b)   | 103                                   | 91,094                   |
| 5.625%, 5/01/22 (b)   | 403                                   | 373,606                  |
| <b>Hulk Finance Corp.</b>                                     |                                       |                          |
| 7.00%, 6/01/26 (b)  | 688                                   | 600,202                  |
| <b>JELD-WEN, Inc.</b>   |                                       |                          |
| 4.625%, 12/15/25 (b)  | 128                                   | 112,641                  |
| 4.875%, 12/15/27 (b)  | 182                                   | 156,522                  |
| <b>Liberty Tire Recycling LLC</b>                             |                                       |                          |
| 9.50%, 1/15/23 (d)(g)(j)                                      | 586                                   | 585,815                  |
| <b>Stevens Holding Co., Inc.</b>                              |                                       |                          |
| 6.125%, 10/01/26 (b)  | 141                                   | 139,069                  |
| <b>Textron Financial Corp.</b>                                |                                       |                          |
| 4.351% (LIBOR 3 Month + 1.74%), 2/15/42 (b)(m)                | 575                                   | 412,011                  |
| <b>TransDigm, Inc.</b>  |                                       |                          |
| 6.375%, 6/15/26   | 2,292                                 | 2,135,555                |
| 6.50%, 7/15/24  | 1,529                                 | 1,487,183                |
|   |                                       | 17,503,373               |

**Communications - Media - 4.2%**

|                                |            |           |
|--------------------------------|------------|-----------|
| <b>Altice Financing SA</b>     |            |           |
| 6.625%, 2/15/23 (b)            | 2,892      | 2,783,550 |
| 7.50%, 5/15/26 (b)             | 1,782      | 1,627,827 |
| <b>Altice France SA/France</b> |            |           |
| 5.625%, 5/15/24 (b)            | EUR 386    | 444,614   |
| 6.25%, 5/15/24 (b)             | U.S.\$ 400 | 371,511   |
| 7.375%, 5/01/26 (b)            | 2,923      | 2,681,376 |
| 8.125%, 2/01/27 (b)            | 465        | 438,264   |

|                             |        |       |           |
|-----------------------------|--------|-------|-----------|
| <b>Altice Luxembourg SA</b> |        |       |           |
| 7.25%, 5/15/22 (a)(b)       | EUR    | 1,332 | 1,419,845 |
| 7.75%, 5/15/22 (b)          | U.S.\$ | 1,770 | 1,615,467 |



|  | <b>Principal<br/>Amount<br/>(000)</b> | <b>U.S. \$<br/>Value</b> |
|--|---------------------------------------|--------------------------|
| <b>CCO Holdings LLC/CCO Holdings Capital Corp.</b>             |                                       |                          |
| 5.00%, 2/01/28 (b)   | U.S.\$ 65                             | \$ 59,794                |
| 5.125%, 5/01/27 (b)  | 106                                   | 98,668                   |
| 5.375%, 5/01/25 (b)  | 74                                    | 70,971                   |
| 5.75%, 1/15/24   | 112                                   | 111,036                  |
| 5.75%, 2/15/26 (b)   | 346                                   | 339,200                  |
| 5.875%, 5/01/27 (b)  | 445                                   | 433,030                  |
| <b>Clear Channel Worldwide Holdings, Inc.</b>                  |                                       |                          |
| <b>Series A</b>  |                                       |                          |
| 6.50%, 11/15/22  | 505                                   | 503,918                  |
| <b>Series B</b>  |                                       |                          |
| 6.50%, 11/15/22  | 2,604                                 | 2,612,820                |
| <b>CSC Holdings LLC</b>  |                                       |                          |
| 5.375%, 2/01/28 (b)  | 1,502                                 | 1,383,372                |
| 5.50%, 5/15/26 (b)   | 200                                   | 189,531                  |
| 6.625%, 10/15/25 (b)   | 274                                   | 277,425                  |
| 7.50%, 4/01/28 (b)   | 1,857                                 | 1,851,139                |
| 10.875%, 10/15/25 (b)  | 765                                   | 858,583                  |
| <b>DISH DBS Corp.</b>  |                                       |                          |
| 5.00%, 3/15/23   | 830                                   | 683,619                  |
| 5.875%, 11/15/24   | 2,291                                 | 1,843,625                |
| 6.75%, 6/01/21   | 766                                   | 759,049                  |
| <b>Gray Television, Inc.</b>                                   |                                       |                          |
| 5.125%, 10/15/24 (b)   | 987                                   | 910,185                  |
| <b>iHeartCommunications, Inc.</b>                              |                                       |                          |
| 6.875%, 6/15/18 (c)(e)(g)(i)                                   | 2,016                                 | 403,200                  |
| 9.00%, 12/15/19 (e)(f)   | 927                                   | 623,357                  |
| 10.625%, 3/15/23 (e)(f)  | 142                                   | 93,770                   |
| 11.25%, 3/01/21 (e)(f)   | 535                                   | 364,883                  |
| 11.25%, 3/01/21 (b)(e)(f)                                      | 254                                   | 167,869                  |
| <b>Liberty Interactive LLC</b>                                 |                                       |                          |
| 3.75%, 2/15/30 (l)   | 879                                   | 580,332                  |
| <b>Meredith Corp.</b>  |                                       |                          |
| 6.875%, 2/01/26 (b)  | 1,577                                 | 1,550,815                |
| <b>Netflix, Inc.</b>   |                                       |                          |
| 4.375%, 11/15/26   | 1,502                                 | 1,371,710                |
| 4.875%, 4/15/28  | 1,171                                 | 1,068,512                |
| <b>Outfront Media Capital LLC/Outfront Media Capital Corp.</b> |                                       |                          |
| 5.25%, 2/15/22   | 598                                   | 595,771                  |
| <b>Radiate Holdco LLC/Radiate Finance, Inc.</b>                |                                       |                          |
| 6.625%, 2/15/25 (b)  | 1,057                                 | 911,387                  |
| 6.875%, 2/15/23 (b)  | 451                                   | 410,717                  |
| <b>Sinclair Television Group, Inc.</b>                         |                                       |                          |
| 6.125%, 10/01/22   | 1,437                                 | 1,447,423                |
| <b>Sirius XM Radio, Inc.</b>                                   |                                       |                          |
| 5.00%, 8/01/27 (b)   | 65                                    | 59,364                   |
| <b>TEGNA, Inc.</b>   |                                       |                          |

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|   |       |           |
|---|-------|-----------|
| 5.50%, 9/15/24 (b)                                  | 162   | 157,143   |
| 6.375%, 10/15/23                                    | 668   | 668,997   |
| Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH |       |           |
| 5.00%, 1/15/25 (b)                                  | 1,078 | 1,056,510 |

|  |        | <b>Principal<br/>Amount<br/>(000)</b> | <b>U.S. \$<br/>Value</b> |
|--|--------|---------------------------------------|--------------------------|
| 6.25%, 1/15/29 (b)                             | EUR    | 446                                   | \$ 560,006               |
| UPC Holding BV                                 |        |                                       |                          |
| 5.50%, 1/15/28 (b)                             | U.S.\$ | 2,223                                 | 2,012,582                |
| UPCB Finance IV Ltd.                           |        |                                       |                          |
| 5.375%, 1/15/25 (b)                            |        | 200                                   | 188,261                  |
| Urban One, Inc.                                |        |                                       |                          |
| 7.375%, 4/15/22 (b)                            |        | 1,350                                 | 1,275,750                |
| Virgin Media Receivables Financing Notes I DAC |        |                                       |                          |
| 5.50%, 9/15/24 (b)                             | GBP    | 128                                   | 156,662                  |
| Virgin Media Secured Finance PLC               |        |                                       |                          |
| 5.25%, 1/15/26 (b)                             | U.S.\$ | 200                                   | 183,144                  |
| 5.50%, 1/15/25 (b)                             | GBP    | 423                                   | 536,139                  |
| Ziggo Bond Co. BV                              |        |                                       |                          |
| 5.875%, 1/15/25 (b)                            | U.S.\$ | 1,034                                 | 942,541                  |
| 6.00%, 1/15/27 (b)                             |        | 815                                   | 706,444                  |
| 7.125%, 5/15/24 (b)                            | EUR    | 968                                   | 1,160,875                |
| Ziggo BV                                       |        |                                       |                          |
| 5.50%, 1/15/27 (b)                             | U.S.\$ | 1,363                                 | 1,226,700                |
|  |        |                                       | 44,849,283               |

**Communications - Telecommunications - 2.6%**

|                                |        |       |           |
|--------------------------------|--------|-------|-----------|
| C&W Senior Financing DAC       |        |       |           |
| 6.875%, 9/15/27 (b)            |        | 1,047 | 964,984   |
| 7.50%, 10/15/26 (b)            |        | 395   | 381,531   |
| CB T-Mobile USA, Inc.          |        |       |           |
| 6.00%, 3/01/23 (c)(d)(e)(g)    |        | 743   | 0         |
| 6.375%, 3/01/25 (c)(d)(e)(g)   |        | 655   | 0         |
| CenturyLink, Inc. Series T     |        |       |           |
| 5.80%, 3/15/22                 |        | 78    | 74,911    |
| Cincinnati Bell, Inc.          |        |       |           |
| 7.00%, 7/15/24 (b)             |        | 1,151 | 954,269   |
| DKT Finance ApS                |        |       |           |
| 7.00%, 6/17/23 (b)             | EUR    | 989   | 1,195,541 |
| Embarq Corp.                   |        |       |           |
| 7.995%, 6/01/36                | U.S.\$ | 1,513 | 1,368,501 |
| Frontier Communications Corp.  |        |       |           |
| 6.875%, 1/15/25                |        | 45    | 22,889    |
| 7.125%, 1/15/23                |        | 662   | 376,279   |
| 7.625%, 4/15/24                |        | 1,118 | 574,383   |
| 7.875%, 1/15/27                |        | 834   | 408,468   |
| Hughes Satellite Systems Corp. |        |       |           |
| 6.625%, 8/01/26                |        | 730   | 670,638   |
| 7.625%, 6/15/21                |        | 1,383 | 1,438,800 |
| Intelsat Jackson Holdings SA   |        |       |           |
| 5.50%, 8/01/23                 |        | 1,675 | 1,472,293 |
| 8.00%, 2/15/24 (b)             |        | 216   | 222,663   |

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|-------------------------|-------|-----------|
| 9.50%, 9/30/22 (b)      | 516   | 588,488   |
| 9.75%, 7/15/25 (b)      | 1,262 | 1,267,998 |
| Level 3 Financing, Inc. |       |           |
| 5.25%, 3/15/26          | 164   | 152,217   |
| 5.375%, 8/15/22-1/15/24 | 1,196 | 1,149,086 |

|   | <b>Principal<br/>Amount<br/>(000)</b> | <b>U.S. \$ Value</b> |
|---|---------------------------------------|----------------------|
| 6.125%, 1/15/21<br>Level 3 Parent LLC                                       | U.S.\$ 555                            | \$ 555,809           |
| 5.75%, 12/01/22<br>Qwest Corp.  | 160                                   | 157,086              |
| 6.875%, 9/15/33<br>Sable International Finance Ltd.                         | 1,335                                 | 1,198,355            |
| 6.875%, 8/01/22 (b)<br>Sprint Capital Corp.                                 | 280                                   | 287,419              |
| 6.875%, 11/15/28<br>Sprint Corp.  | 1,875                                 | 1,772,304            |
| 8.75%, 3/15/32<br>T-Mobile USA, Inc.  | 215                                   | 226,476              |
| 7.875%, 9/15/23<br>Telecom Italia Capital SA                                | 627                                   | 643,307              |
| 4.75%, 2/01/28<br>Telecom Italia SpA/Milano                                 | 39                                    | 35,893               |
| 6.00%, 3/01/23<br>Telecom Italia SpA/Milano                                 | 743                                   | 747,214              |
| 6.375%, 3/01/25<br>Uniti Group LP/Uniti Group Finance, Inc./CSL Capital LLC | 655                                   | 661,927              |
| 7.20%, 7/18/36<br>Uniti Group LP/Uniti Group Finance, Inc./CSL Capital LLC  | 483                                   | 461,263              |
| 7.721%, 6/04/38<br>Wind Tre SpA   | 1,759                                 | 1,739,459            |
| 5.303%, 5/30/24 (b)<br>Wind Tre SpA   | 1,002                                 | 950,140              |
| 6.00%, 4/15/23 (b)<br>Windstream Services LLC/Windstream Finance Corp.      | 1,113                                 | 1,012,830            |
| 5.00%, 1/20/26 (b)<br>Windstream Services LLC/Windstream Finance Corp.      | 2,265                                 | 1,855,701            |
| 9.00%, 6/30/25 (b)<br>Zayo Group LLC/Zayo Capital, Inc.                     | 1,372                                 | 929,238              |
| 5.75%, 1/15/27 (b)<br>Zayo Group LLC/Zayo Capital, Inc.                     | 259                                   | 230,501              |
| 6.00%, 4/01/23<br>Zayo Group LLC/Zayo Capital, Inc.                         | 447                                   | 423,229              |
| 6.375%, 5/15/25<br>Zayo Group LLC/Zayo Capital, Inc.                        | 1,146                                 | 1,065,780            |
|   |                                       | 28,237,870           |
| <b>Consumer Cyclical - Automotive - 1.5%</b>                                |                                       |                      |
| American Axle & Manufacturing, Inc.   |                                       |                      |
| 6.25%, 4/01/25  | 974                                   | 886,129              |
| BCD Acquisition, Inc.   |                                       |                      |
| 9.625%, 9/15/23 (b)   | 2,264                                 | 2,332,323            |
| Cooper-Standard Automotive, Inc.  |                                       |                      |
| 5.625%, 11/15/26 (b)  | 670                                   | 588,868              |
| Dana Financing Luxembourg SARL  |                                       |                      |
| 5.75%, 4/15/25 (b)  | 109                                   | 101,763              |
| Exide Technologies  |                                       |                      |
| 7.00%, 4/30/25 (g)(h)(j)(l)   | 4,894                                 | 2,691,645            |
| 11.00%, 4/30/22 (g)(h)(j)   | 4,450                                 | 3,559,920            |
| Goodyear Tire & Rubber Co. (The)  |                                       |                      |

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|  |     |         |
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| 7.00%, 3/15/28                                     | 400 | 392,181 |
| IHO Verwaltungs GmbH                               |     |         |
| 4.125% (4.125% Cash or 4.875% PIK), 9/15/21 (b)(h) | 889 | 847,073 |
| Meritor, Inc.                                      |     |         |
| 6.25%, 2/15/24                                     | 305 | 292,020 |

|  | <b>Principal<br/>Amount<br/>(000)</b> | <b>U.S. \$ Value</b> |
|--|---------------------------------------|----------------------|
| Navistar International Corp.<br>6.625%, 11/01/25 (b)                         | U.S.\$ 1,060                          | \$ 1,024,400         |
| Tenneco, Inc.<br>5.00%, 7/15/26  | 2,174                                 | 1,668,832            |
| Tesla, Inc.<br>5.30%, 8/15/25 (b)  | 599                                   | 521,077              |
| Titan International, Inc.<br>6.50%, 11/30/23                                 | 1,093                                 | 975,207              |
|  |                                       | 15,881,438           |
| <b>Consumer Cyclical - Entertainment - 0.4%</b>                              |                                       |                      |
| AMC Entertainment Holdings, Inc.<br>5.875%, 11/15/26                         | 1,540                                 | 1,319,791            |
| Silversea Cruise Finance Ltd.<br>7.25%, 2/01/25 (b)                          | 1,409                                 | 1,488,975            |
| VOC Escrow Ltd.<br>5.00%, 2/15/28 (b)  | 1,036                                 | 960,731              |
|  |                                       | 3,769,497            |
| <b>Consumer Cyclical - Other - 2.3%</b>                                      |                                       |                      |
| Beazer Homes USA, Inc.<br>5.875%, 10/15/27                                   | 712                                   | 562,485              |
| 6.75%, 3/15/25   | 1,400                                 | 1,204,000            |
| 8.75%, 3/15/22   | 32                                    | 31,910               |
| Caesars Entertainment Corp.<br>5.00%, 10/01/24 (g)(l)                        | 121                                   | 147,204              |
| Cirsa Finance International SARL<br>6.25%, 12/20/23 (b)                      | EUR 288                               | 335,155              |
| 7.875%, 12/20/23 (b)   | U.S.\$ 865                            | 861,367              |
| Cooperativa Muratori & Cementisti-CMC di Ravenna SC<br>6.00%, 2/15/23 (b)    | EUR 176                               | 12,052               |
| Five Point Operating Co. LP/Five Point Capital Corp.<br>7.875%, 11/15/25 (b) | U.S.\$ 1,969                          | 1,898,187            |
| International Game Technology PLC<br>6.25%, 2/15/22 (b)                      | 977                                   | 979,580              |
| James Hardie International Finance DAC<br>4.75%, 1/15/25 (b)                 | 285                                   | 259,756              |
| 5.00%, 1/15/28 (b)   | 273                                   | 233,986              |
| K. Hovnanian Enterprises, Inc.<br>5.00%, 11/01/21                            | 2,257                                 | 1,806,327            |
| 10.00%, 7/15/22 (b)  | 389                                   | 341,314              |
| 10.50%, 7/15/24 (b)  | 389                                   | 322,968              |
| KB Home<br>7.00%, 12/15/21   | 536                                   | 546,070              |
| 7.50%, 9/15/22   | 494                                   | 509,133              |

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|  |       |           |
|--|-------|-----------|
| Lennar Corp.                             |       |           |
| 6.625%, 5/01/20                          | 1,332 | 1,370,097 |
| Marriott Ownership Resorts, Inc./ILG LLC |       |           |
| 6.50%, 9/15/26 (b)                       | 1,225 | 1,181,243 |
| MDC Holdings, Inc.                       |       |           |
| 5.50%, 1/15/24                           | 150   | 144,001   |
| 6.00%, 1/15/43                           | 2,908 | 2,273,986 |



|   | <b>Principal<br/>Amount<br/>(000)</b> | <b>U.S. \$ Value</b> |
|---|---------------------------------------|----------------------|
| <b>MGM Resorts International</b>  |                                       |                      |
| 5.75%, 6/15/25  | U.S.\$ 45                             | \$ 43,474            |
| <b>PulteGroup, Inc.</b>   |                                       |                      |
| 5.00%, 1/15/27  | 48                                    | 43,680               |
| 5.50%, 3/01/26  | 52                                    | 50,180               |
| 6.00%, 2/15/35  | 500                                   | 434,411              |
| 7.875%, 6/15/32   | 1,400                                 | 1,453,484            |
| <b>Shea Homes LP/Shea Homes Funding Corp.</b>                                     |                                       |                      |
| 5.875%, 4/01/23 (b)   | 420                                   | 381,315              |
| 6.125%, 4/01/25 (b)   | 830                                   | 738,765              |
| <b>Standard Industries, Inc./NJ</b>   |                                       |                      |
| 4.75%, 1/15/28 (b)  | 76                                    | 63,445               |
| 6.00%, 10/15/25 (b)   | 934                                   | 888,468              |
| <b>Stars Group Holdings BV/Stars Group US Co-Borrower<br/>LLC</b>                 |                                       |                      |
| 7.00%, 7/15/26 (b)  | 941                                   | 909,465              |
| <b>Sugarhouse HSP Gaming Prop Mezz LP/Sugarhouse HSP<br/>Gaming Finance Corp.</b> |                                       |                      |
| 5.875%, 5/15/25 (b)   | 1,785                                 | 1,646,939            |
| <b>Taylor Morrison Communities, Inc./Taylor Morrison<br/>Holdings II, Inc.</b>    |                                       |                      |
| 5.875%, 4/15/23 (b)   | 875                                   | 844,375              |
| <b>Toll Brothers Finance Corp.</b>  |                                       |                      |
| 4.875%, 3/15/27   | 1,124                                 | 1,022,840            |
| <b>Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp.</b>                            |                                       |                      |
| 5.25%, 5/15/27 (b)  | 45                                    | 39,717               |
| 5.50%, 3/01/25 (b)  | 711                                   | 668,115              |
|   |                                       | 24,249,494           |
| <b>Consumer Cyclical - Restaurants - 0.2%</b>                                     |                                       |                      |
| <b>Golden Nugget, Inc.</b>  |                                       |                      |
| 6.75%, 10/15/24 (b)   | 857                                   | 807,573              |
| 8.75%, 10/01/25 (b)   | 708                                   | 679,597              |
| <b>IRB Holding Corp.</b>  |                                       |                      |
| 6.75%, 2/15/26 (b)  | 453                                   | 393,832              |
|   |                                       | 1,881,002            |
| <b>Consumer Cyclical - Retailers - 0.7%</b>                                       |                                       |                      |
| <b>Dufry Finance SCA</b>  |                                       |                      |
| 4.50%, 8/01/23 (b)  | EUR 1,208                             | 1,416,212            |
| <b>FirstCash, Inc.</b>  |                                       |                      |
| 5.375%, 6/01/24 (b)   | U.S.\$ 1,312                          | 1,280,876            |
| <b>JC Penney Corp., Inc.</b>  |                                       |                      |
| 6.375%, 10/15/36  | 421                                   | 142,002              |
| 7.40%, 4/01/37  | 486                                   | 162,427              |

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|                     |       |           |
|---------------------|-------|-----------|
| L Brands, Inc.      |       |           |
| 5.25%, 2/01/28      | 1,336 | 1,141,939 |
| 7.60%, 7/15/37      | 1,000 | 784,308   |
| Levi Strauss & Co.  |       |           |
| 5.00%, 5/01/25      | 1,150 | 1,125,676 |
| PetSmart, Inc.      |       |           |
| 7.125%, 3/15/23 (b) | 1,140 | 662,452   |

|  |        | <b>Principal<br/>Amount<br/>(000)</b> | <b>U.S. \$<br/>Value</b> |
|--|--------|---------------------------------------|--------------------------|
| <b>Sonic Automotive, Inc.</b>  |        |                                       |                          |
| 5.00%, 5/15/23   | U.S.\$ | 534                                   | \$ 481,226               |
| 6.125%, 3/15/27  |        | 817                                   | 706,369                  |
|  |        |                                       | 7,903,487                |
| <b>Consumer Non-Cyclical - 3.3%</b>  |        |                                       |                          |
| <b>Air Medical Group Holdings, Inc.</b>  |        |                                       |                          |
| 6.375%, 5/15/23 (b)  |        | 820                                   | 692,907                  |
| <b>Albertsons Cos. LLC/Safeway, Inc./New Albertsons<br/>LP/Albertson's LLC</b> |        |                                       |                          |
| 5.75%, 3/15/25   |        | 701                                   | 613,375                  |
| 6.625%, 6/15/24  |        | 1,385                                 | 1,292,798                |
| <b>Avantor, Inc.</b>   |        |                                       |                          |
| 9.00%, 10/01/25 (b)  |        | 595                                   | 594,663                  |
| <b>Aveta, Inc.</b>   |        |                                       |                          |
| 10.50%, 3/01/21 (d)(e)(g)(j)   |        | 13,116                                | 0                        |
| <b>Bausch Health Cos., Inc.</b>  |        |                                       |                          |
| 5.50%, 3/01/23 (b)   |        | 957                                   | 873,966                  |
| 5.625%, 12/01/21 (b)   |        | 912                                   | 901,455                  |
| 5.875%, 5/15/23 (b)  |        | 1,089                                 | 1,004,602                |
| <b>Catalent Pharma Solutions, Inc.</b>   |        |                                       |                          |
| 4.75%, 12/15/24 (b)  | EUR    | 400                                   | 459,523                  |
| 4.875%, 1/15/26 (b)  | U.S.\$ | 416                                   | 391,303                  |
| <b>Charles River Laboratories International, Inc.</b>                          |        |                                       |                          |
| 5.50%, 4/01/26 (b)   |        | 242                                   | 238,982                  |
| <b>CHS/Community Health Systems, Inc.</b>                                      |        |                                       |                          |
| 6.25%, 3/31/23   |        | 1,116                                 | 1,015,159                |
| 8.125%, 6/30/24 (b)  |        | 635                                   | 458,077                  |
| <b>DaVita, Inc.</b>  |        |                                       |                          |
| 5.00%, 5/01/25   |        | 1,244                                 | 1,128,741                |
| <b>Diamond BC BV</b>   |        |                                       |                          |
| 5.625%, 8/15/25 (a)(b)   | EUR    | 362                                   | 352,482                  |
| <b>Eagle Holding Co. II LLC</b>  |        |                                       |                          |
| 7.625% (7.625% Cash or 8.375% PIK), 5/15/22 (b)(h)                             | U.S.\$ | 179                                   | 171,745                  |
| <b>Endo Dac/Endo Finance LLC/Endo Finco, Inc.</b>                              |        |                                       |                          |
| 6.00%, 7/15/23 (b)   |        | 790                                   | 602,375                  |
| <b>Endo Finance LLC</b>  |        |                                       |                          |
| 5.75%, 1/15/22 (b)   |        | 1,228                                 | 1,022,379                |
| <b>Endo Finance LLC/Endo Finco, Inc.</b>                                       |        |                                       |                          |
| 5.375%, 1/15/23 (b)  |        | 200                                   | 150,653                  |
| <b>Envision Healthcare Corp.</b>   |        |                                       |                          |
| 8.75%, 10/15/26 (b)  |        | 161                                   | 139,387                  |
| <b>First Quality Finance Co., Inc.</b>   |        |                                       |                          |
| 4.625%, 5/15/21 (b)  |        | 3,174                                 | 3,071,537                |
| <b>Hadrian Merger Sub, Inc.</b>  |        |                                       |                          |
| 8.50%, 5/01/26 (b)   |        | 784                                   | 705,467                  |

HCA, Inc.

|                 |       |           |
|-----------------|-------|-----------|
| 4.25%, 10/15/19 | 1,405 | 1,402,342 |
| 4.50%, 2/15/27  | 65    | 61,843    |
| 5.00%, 3/15/24  | 330   | 327,509   |
| 5.25%, 6/15/26  | 165   | 163,845   |
| 5.875%, 2/15/26 | 110   | 110,390   |

|   | <b>Principal<br/>Amount<br/>(000)</b> | <b>U.S. \$ Value</b> |
|---|---------------------------------------|----------------------|
| <b>Kinetic Concepts, Inc./KCI USA, Inc.</b>                                 |                                       |                      |
| 7.875%, 2/15/21 (b)   | U.S.\$ 436                            | \$ 441,683           |
| <b>Lamb Weston Holdings, Inc.</b>   |                                       |                      |
| 4.625%, 11/01/24 (b)  | 407                                   | 396,698              |
| <b>Mallinckrodt International Finance SA</b>                                |                                       |                      |
| 4.75%, 4/15/23  | 1,354                                 | 907,565              |
| <b>Mallinckrodt International Finance SA/Mallinckrodt CB LLC</b>            |                                       |                      |
| 5.50%, 4/15/25 (b)  | 239                                   | 164,911              |
| 5.625%, 10/15/23 (b)  | 337                                   | 256,047              |
| 5.75%, 8/01/22 (b)  | 1,224                                 | 1,042,679            |
| <b>MEDNAX, Inc.</b>   |                                       |                      |
| 5.25%, 12/01/23 (b)   | 541                                   | 531,590              |
| <b>MPH Acquisition Holdings LLC</b>   |                                       |                      |
| 7.125%, 6/01/24 (b)   | 1,493                                 | 1,392,237            |
| <b>Post Holdings, Inc.</b>  |                                       |                      |
| 5.00%, 8/15/26 (b)  | 410                                   | 373,520              |
| 5.50%, 3/01/25 (b)  | 610                                   | 586,073              |
| 5.625%, 1/15/28 (b)   | 798                                   | 734,900              |
| 5.75%, 3/01/27 (b)  | 58                                    | 54,358               |
| <b>RegionalCare Hospital Partners Holdings, Inc.</b>                        |                                       |                      |
| 8.25%, 5/01/23 (b)  | 49                                    | 49,494               |
| <b>RegionalCare Hospital Partners Holdings, Inc./LifePoint Health, Inc.</b> |                                       |                      |
| 9.75%, 12/01/26 (b)   | 2,775                                 | 2,642,813            |
| <b>Spectrum Brands, Inc.</b>  |                                       |                      |
| 4.00%, 10/01/26 (b)   | EUR 530                               | 567,442              |
| 6.125%, 12/15/24  | U.S.\$ 361                            | 346,523              |
| 6.625%, 11/15/22  | 487                                   | 496,901              |
| <b>Sunshine Mid BV</b>  |                                       |                      |
| 6.50%, 5/15/26 (b)  | EUR 823                               | 868,111              |
| <b>Synlab Unsecured Bondco PLC</b>  |                                       |                      |
| 8.25%, 7/01/23 (b)  | 700                                   | 823,909              |
| <b>Tenet Healthcare Corp.</b>   |                                       |                      |
| 6.00%, 10/01/20   | U.S.\$ 25                             | 25,207               |
| 6.75%, 6/15/23  | 1,903                                 | 1,786,477            |
| 7.00%, 8/01/25 (a)  | 119                                   | 110,538              |
| 8.125%, 4/01/22   | 682                                   | 682,872              |
| <b>Vizient, Inc.</b>  |                                       |                      |
| 10.375%, 3/01/24 (b)  | 774                                   | 819,945              |
| <b>Voyage Care BondCo PLC</b>   |                                       |                      |
| 5.875%, 5/01/23 (b)   | GBP 891                               | 983,153              |
|   |                                       | 35,033,151           |

**Energy - 6.4%**

|                                |              |           |
|--------------------------------|--------------|-----------|
| <b>AI Candelaria Spain SLU</b> |              |           |
| 7.50%, 12/15/28 (b)            | U.S.\$ 1,166 | 1,113,938 |

|  |       |         |
|--|-------|---------|
| Alta Mesa Holdings LP/Alta Mesa Finance Services Corp. |       |         |
| 7.875%, 12/15/24                                       | 1,562 | 990,861 |

|   | <b>Principal<br/>Amount<br/>(000)</b> | <b>U.S. \$ Value</b> |
|---|---------------------------------------|----------------------|
| Antero Resources Corp.                          |                                       |                      |
| 5.125%, 12/01/22                                | U.S.\$ 484                            | \$ 454,937           |
| Berry Petroleum Co. LLC                         |                                       |                      |
| 6.375%, 9/15/22 (c)(d)(e)(g)                    | 2,383                                 | 0                    |
| Bristow Group, Inc.                             |                                       |                      |
| 8.75%, 3/01/23 (b)                              | 265                                   | 190,194              |
| Bruin E&P Partners LLC                          |                                       |                      |
| 8.875%, 8/01/23 (b)                             | 1,718                                 | 1,528,243            |
| California Resources Corp.                      |                                       |                      |
| 5.50%, 9/15/21                                  | 299                                   | 214,769              |
| 8.00%, 12/15/22 (b)                             | 3,891                                 | 2,630,954            |
| Carrizo Oil & Gas, Inc.                         |                                       |                      |
| 6.25%, 4/15/23                                  | 608                                   | 561,842              |
| 8.25%, 7/15/25                                  | 301                                   | 296,294              |
| Cheniere Corpus Christi Holdings LLC            |                                       |                      |
| 7.00%, 6/30/24                                  | 683                                   | 724,020              |
| Cheniere Energy Partners LP                     |                                       |                      |
| 5.25%, 10/01/25                                 | 730                                   | 680,068              |
| Chesapeake Energy Corp.                         |                                       |                      |
| 4.875%, 4/15/22                                 | 1,528                                 | 1,331,093            |
| 5.75%, 3/15/23                                  | 610                                   | 527,293              |
| 6.125%, 2/15/21                                 | 301                                   | 286,520              |
| 8.00%, 1/15/25-6/15/27                          | 698                                   | 603,290              |
| Covey Park Energy LLC/Covey Park Finance Corp.  |                                       |                      |
| 7.50%, 5/15/25 (b)                              | 1,015                                 | 885,359              |
| Denbury Resources, Inc.                         |                                       |                      |
| 7.50%, 2/15/24 (b)                              | 824                                   | 663,296              |
| 9.25%, 3/31/22 (b)                              | 604                                   | 558,316              |
| Diamond Offshore Drilling, Inc.                 |                                       |                      |
| 7.875%, 8/15/25                                 | 3,240                                 | 2,689,731            |
| Energy Transfer LP                              |                                       |                      |
| 4.25%, 3/15/23                                  | 2,145                                 | 2,068,591            |
| 7.50%, 10/15/20                                 | 251                                   | 262,295              |
| EnSCO PLC                                       |                                       |                      |
| 4.50%, 10/01/24                                 | 290                                   | 189,240              |
| 5.20%, 3/15/25                                  | 1,037                                 | 691,944              |
| 7.75%, 2/01/26                                  | 406                                   | 292,734              |
| EP Energy LLC/Everest Acquisition Finance, Inc. |                                       |                      |
| 7.75%, 9/01/22                                  | 1,634                                 | 664,620              |
| 7.75%, 5/15/26 (b)                              | 631                                   | 559,599              |
| 8.00%, 2/15/25 (b)                              | 1,338                                 | 552,480              |
| 9.375%, 5/01/24 (b)                             | 887                                   | 391,333              |
| Genesis Energy LP/Genesis Energy Finance Corp.  |                                       |                      |
| 5.625%, 6/15/24                                 | 412                                   | 353,827              |
| 6.25%, 5/15/26                                  | 1,327                                 | 1,140,802            |
| 6.50%, 10/01/25                                 | 1,088                                 | 960,284              |
| 6.75%, 8/01/22                                  | 115                                   | 112,689              |

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| Gulfport Energy Corp.   |       |           |
| 6.00%, 10/15/24   | 481   | 425,685   |
| 6.375%, 5/15/25 (a)   | 1,054 | 938,060   |
| 6.375%, 1/15/26   | 1,718 | 1,487,230 |
| Hess Infrastructure Partners LP/Hess Infrastructure Partners<br>Finance Corp. |       |           |
| 5.625%, 2/15/26 (b)   | 1,587 | 1,542,954 |



|   | <b>Principal<br/>Amount<br/>(000)</b> | <b>U.S. \$ Value</b> |
|---|---------------------------------------|----------------------|
| HighPoint Operating Corp.               |                                       |                      |
| 7.00%, 10/15/22                         | U.S.\$ 534                            | \$ 486,823           |
| 8.75%, 6/15/25                          | 577                                   | 552,644              |
| Hilcorp Energy I LP/Hilcorp Finance Co. |                                       |                      |
| 5.00%, 12/01/24 (b)                     | 559                                   | 496,691              |
| 5.75%, 10/01/25 (b)                     | 1,576                                 | 1,404,330            |
| Indigo Natural Resources LLC            |                                       |                      |
| 6.875%, 2/15/26 (b)                     | 1,095                                 | 943,044              |
| Laredo Petroleum, Inc.                  |                                       |                      |
| 6.25%, 3/15/23                          | 472                                   | 424,339              |
| Murphy Oil USA, Inc.                    |                                       |                      |
| 5.625%, 5/01/27                         | 69                                    | 66,566               |
| 6.00%, 8/15/23                          | 716                                   | 720,097              |
| Nabors Industries, Inc.                 |                                       |                      |
| 4.625%, 9/15/21                         | 967                                   | 870,115              |
| 5.50%, 1/15/23                          | 1,755                                 | 1,390,453            |
| 5.75%, 2/01/25                          | 441                                   | 332,816              |
| Nine Energy Service, Inc.               |                                       |                      |
| 8.75%, 11/01/23 (b)                     | 525                                   | 497,771              |
| Noble Holding International Ltd.        |                                       |                      |
| 5.25%, 3/15/42                          | 191                                   | 111,227              |
| 6.20%, 8/01/40                          | 276                                   | 171,341              |
| 7.75%, 1/15/24                          | 1,746                                 | 1,335,741            |
| 7.95%, 4/01/25                          | 375                                   | 281,624              |
| Parkland Fuel Corp.                     |                                       |                      |
| 6.00%, 4/01/26 (b)                      | 1,147                                 | 1,076,274            |
| PDC Energy, Inc.                        |                                       |                      |
| 5.75%, 5/15/26                          | 633                                   | 561,033              |
| 6.125%, 9/15/24                         | 1,185                                 | 1,098,059            |
| Precision Drilling Corp.                |                                       |                      |
| 7.125%, 1/15/26 (b)                     | 787                                   | 684,374              |
| QEP Resources, Inc.                     |                                       |                      |
| 5.25%, 5/01/23                          | 1,809                                 | 1,607,423            |
| Range Resources Corp.                   |                                       |                      |
| 4.875%, 5/15/25                         | 583                                   | 479,084              |
| 5.00%, 8/15/22-3/15/23                  | 963                                   | 854,718              |
| 5.875%, 7/01/22                         | 97                                    | 90,149               |
| Rowan Cos., Inc.                        |                                       |                      |
| 5.85%, 1/15/44                          | 536                                   | 321,741              |
| 7.375%, 6/15/25                         | 1,285                                 | 1,034,345            |
| Sanchez Energy Corp.                    |                                       |                      |
| 6.125%, 1/15/23                         | 2,766                                 | 490,343              |
| 7.25%, 2/15/23 (b)                      | 756                                   | 616,141              |
| SandRidge Energy, Inc.                  |                                       |                      |
| 7.50%, 2/15/23 (c)(d)(e)(g)             | 865                                   | 0                    |
| 8.125%, 10/15/22 (c)(d)(e)(g)           | 2,076                                 | 0                    |
| SemGroup Corp.                          |                                       |                      |

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|  |       |           |
|--|-------|-----------|
| 6.375%, 3/15/25                        | 594   | 550,090   |
| 7.25%, 3/15/26                         | 540   | 505,858   |
| SemGroup Corp./Rose Rock Finance Corp. |       |           |
| 5.625%, 11/15/23                       | 438   | 401,959   |
| SM Energy Co.                          |       |           |
| 5.00%, 1/15/24                         | 1,341 | 1,172,616 |
| 5.625%, 6/01/25                        | 1,150 | 1,000,500 |
| 6.625%, 1/15/27                        | 416   | 368,163   |

|  | <b>Principal<br/>Amount<br/>(000)</b> | <b>U.S. \$ Value</b> |
|--|---------------------------------------|----------------------|
| Southern Star Central Corp.  |                                       |                      |
| 5.125%, 7/15/22 (b)  | U.S.\$ 1,200                          | \$ 1,152,000         |
| SRC Energy, Inc.   |                                       |                      |
| 6.25%, 12/01/25  | 800                                   | 669,828              |
| Sunoco LP/Sunoco Finance Corp.                                     |                                       |                      |
| 5.50%, 2/15/26   | 1,355                                 | 1,278,585            |
| 5.875%, 3/15/28  | 1,026                                 | 961,243              |
| Targa Resources Partners LP/Targa Resources Partners Finance Corp. |                                       |                      |
| 5.125%, 2/01/25  | 157                                   | 147,292              |
| 5.875%, 4/15/26 (b)  | 1,050                                 | 1,022,373            |
| Transocean Phoenix 2 Ltd.  |                                       |                      |
| 7.75%, 10/15/24 (b)  | 973                                   | 969,417              |
| Transocean, Inc.   |                                       |                      |
| 6.80%, 3/15/38   | 1,456                                 | 981,178              |
| 7.50%, 1/15/26 (b)   | 762                                   | 669,781              |
| 9.00%, 7/15/23 (b)   | 683                                   | 679,420              |
| Vantage Drilling International                                     |                                       |                      |
| 7.125%, 4/01/23 (c)(d)(e)(g)                                       | 1,283                                 | 0                    |
| 7.50%, 11/01/19 (c)(d)(e)(g)                                       | 2,176                                 | 0                    |
| Vine Oil & Gas LP/Vine Oil & Gas Finance Corp.                     |                                       |                      |
| 8.75%, 4/15/23 (b)   | 2,640                                 | 2,063,820            |
| Weatherford International LLC                                      |                                       |                      |
| 9.875%, 3/01/25 (b)  | 294                                   | 177,482              |
| Weatherford International Ltd.                                     |                                       |                      |
| 5.875%, 7/01/21 (l)  | 154                                   | 97,081               |
| 6.50%, 8/01/36   | 752                                   | 391,040              |
| 6.75%, 9/15/40   | 849                                   | 434,039              |
| 7.00%, 3/15/38   | 409                                   | 213,734              |
| 7.75%, 6/15/21 (a)   | 962                                   | 723,178              |
| 9.875%, 2/15/24  | 467                                   | 285,658              |
| Whiting Petroleum Corp.  |                                       |                      |
| 1.25%, 4/01/20 (l)   | 542                                   | 512,415              |
| 5.75%, 3/15/21   | 177                                   | 168,393              |
| 6.25%, 4/01/23   | 483                                   | 440,160              |
| 6.625%, 1/15/26  | 737                                   | 630,281              |
| WPX Energy, Inc.   |                                       |                      |
| 5.75%, 6/01/26   | 528                                   | 481,195              |
| 8.25%, 8/01/23   | 187                                   | 196,489              |
|  |                                       | 67,909,959           |
| <b>Other Industrial - 0.7%</b>                                     |                                       |                      |
| Algeco Global Finance PLC  |                                       |                      |
| 8.00%, 2/15/23 (b)   | 1,821                                 | 1,700,235            |
| American Tire Distributors, Inc.                                   |                                       |                      |
| 10.25%, 3/01/22 (b)(e)(f)(g)                                       | 2,231                                 | 341,713              |

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|                                      |       |           |
|--------------------------------------|-------|-----------|
| Global Partners LP/GLP Finance Corp. |       |           |
| 6.25%, 7/15/22                       | 2,976 | 2,820,180 |
| H&E Equipment Services, Inc.         |       |           |
| 5.625%, 9/01/25                      | 437   | 400,432   |
| KAR Auction Services, Inc.           |       |           |
| 5.125%, 6/01/25 (b)                  | 458   | 413,345   |

|  | <b>Principal<br/>Amount<br/>(000)</b> | <b>U.S. \$ Value</b> |
|--|---------------------------------------|----------------------|
| Laureate Education, Inc.                                 |                                       |                      |
| 8.25%, 5/01/25 (b)                                       | U.S.\$ 1,773                          | \$ 1,821,651         |
|  |                                       | 7,497,556            |
| <b>Services - 1.6%</b>                                   |                                       |                      |
| ADT Security Corp. (The)                                 |                                       |                      |
| 4.125%, 6/15/23  | 83                                    | 75,945               |
| Aptim Corp.  |                                       |                      |
| 7.75%, 6/15/25 (b)                                       | 927                                   | 702,986              |
| APX Group, Inc.  |                                       |                      |
| 7.875%, 12/01/22   | 3,299                                 | 3,115,915            |
| 8.75%, 12/01/20  | 657                                   | 625,600              |
| Aramark Services, Inc.                                   |                                       |                      |
| 5.00%, 2/01/28 (b)                                       | 654                                   | 611,638              |
| 5.125%, 1/15/24  | 242                                   | 239,941              |
| Carlson Travel, Inc.                                     |                                       |                      |
| 6.75%, 12/15/23 (b)                                      | 782                                   | 751,066              |
| Carriage Services, Inc.                                  |                                       |                      |
| 6.625%, 6/01/26 (b)                                      | 698                                   | 686,665              |
| eDreams ODIGEO SA  |                                       |                      |
| 5.50%, 9/01/23 (b)                                       | EUR 478                               | 512,938              |
| Gartner, Inc.  |                                       |                      |
| 5.125%, 4/01/25 (b)                                      | U.S.\$ 482                            | 468,769              |
| GEO Group, Inc. (The)                                    |                                       |                      |
| 5.125%, 4/01/23  | 162                                   | 145,904              |
| 5.875%, 1/15/22-10/15/24                                 | 670                                   | 639,755              |
| 6.00%, 4/15/26   | 677                                   | 594,068              |
| Monitronics International, Inc.                          |                                       |                      |
| 9.125%, 4/01/20 (a)                                      | 958                                   | 238,804              |
| Nielsen Finance LLC/Nielsen Finance Co.                  |                                       |                      |
| 5.00%, 4/15/22 (b)                                       | 549                                   | 526,999              |
| Prime Security Services Borrower LLC/Prime Finance, Inc. |                                       |                      |
| 9.25%, 5/15/23 (b)                                       | 2,410                                 | 2,484,792            |
| Refinitiv US Holdings, Inc.                              |                                       |                      |
| 6.25%, 5/15/26 (b)                                       | 273                                   | 262,743              |
| 8.25%, 11/15/26 (b)                                      | 252                                   | 230,282              |
| Ritchie Bros Auctioneers, Inc.                           |                                       |                      |
| 5.375%, 1/15/25 (b)                                      | 366                                   | 358,346              |
| Sabre GBLB, Inc.   |                                       |                      |
| 5.25%, 11/15/23 (b)                                      | 543                                   | 536,618              |
| 5.375%, 4/15/23 (b)                                      | 656                                   | 654,763              |
| Team Health Holdings, Inc.                               |                                       |                      |
| 6.375%, 2/01/25 (a)(b)                                   | 1,645                                 | 1,343,440            |
| Verscend Escrow Corp.                                    |                                       |                      |
| 9.75%, 8/15/26 (b)                                       | 1,595                                 | 1,499,029            |

17,307,006

**Technology - 1.5%**

|                        |       |           |
|------------------------|-------|-----------|
| Amkor Technology, Inc. |       |           |
| 6.375%, 10/01/22       | 2,681 | 2,677,223 |
| Banff Merger Sub, Inc. |       |           |
| 9.75%, 9/01/26 (b)     | 2,432 | 2,225,621 |

|   | <b>Principal<br/>Amount<br/>(000)</b> | <b>U.S. \$ Value</b> |
|---|---------------------------------------|----------------------|
| Dell International LLC/EMC Corp.<br>7.125%, 6/15/24 (b)   | U.S.\$ 187                            | \$ 190,302           |
| Dell, Inc.<br>6.50%, 4/15/38  | 1,671                                 | 1,493,023            |
| Goodman Networks, Inc.<br>8.00%, 5/11/22 (g)  | 664                                   | 329,645              |
| Infor Software Parent LLC/Infor Software Parent, Inc.<br>7.125% (7.125% Cash or 7.875% PIK), 5/01/21 (b)(h) | 279                                   | 271,234              |
| Infor US, Inc.<br>6.50%, 5/15/22  | 1,222                                 | 1,179,419            |
| IQVIA, Inc.<br>3.25%, 3/15/25 (b)   | EUR 782                               | 879,078              |
| Nokia Oyj<br>6.625%, 5/15/39  | U.S.\$ 527                            | 534,913              |
| Rackspace Hosting, Inc.<br>8.625%, 11/15/24 (b)   | 55                                    | 42,889               |
| Solera LLC/Solera Finance, Inc.<br>10.50%, 3/01/24 (b)  | 1,941                                 | 2,067,165            |
| Veritas US, Inc./Veritas Bermuda Ltd.<br>7.50%, 2/01/23 (b)   | 964                                   | 785,279              |
| 10.50%, 2/01/24 (b)   | 2,276                                 | 1,481,446            |
| West Corp.<br>8.50%, 10/15/25 (b)   | 748                                   | 602,158              |
| Western Digital Corp.<br>4.75%, 2/15/26   | 1,023                                 | 887,433              |
|   |                                       | 15,646,828           |
| <b>Transportation - Airlines - 0.0%</b>   |                                       |                      |
| America West Airlines Pass Through Trust<br>Series 1999-1G, Class G<br>7.93%, 1/02/19                       | 187                                   | 187,476              |
| <b>Transportation - Services - 0.8%</b>   |                                       |                      |
| Avis Budget Car Rental LLC/Avis Budget Finance, Inc.<br>5.50%, 4/01/23 (a)                                  | 619                                   | 600,415              |
| Europcar Mobility Group<br>5.75%, 6/15/22 (b)   | EUR 670                               | 777,795              |
| Herc Rentals, Inc.<br>7.75%, 6/01/24 (a)(b)   | U.S.\$ 1,331                          | 1,387,193            |
| Hertz Corp. (The)<br>5.50%, 10/15/24 (b)  | 2,902                                 | 2,126,150            |
| 7.625%, 6/01/22 (b)   | 641                                   | 605,737              |
| Hertz Holdings Netherlands BV<br>5.50%, 3/30/23   | EUR 1,117                             | 1,261,600            |
| Loxam SAS<br>3.50%, 4/15/22 (b)   | 186                                   | 214,228              |

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|                                    |        |     |         |
|------------------------------------|--------|-----|---------|
| 4.25%, 4/15/24 (b)                 |        | 138 | 159,413 |
| United Rentals North America, Inc. |        |     |         |
| 5.50%, 5/15/27                     | U.S.\$ | 418 | 387,651 |
| 5.75%, 11/15/24                    |        | 946 | 912,890 |



|                     | <b>Principal<br/>Amount<br/>(000)</b> | <b>U.S. \$ Value</b> |
|---------------------|---------------------------------------|----------------------|
| XPO Logistics, Inc. |                                       |                      |
| 6.125%, 9/01/23 (b) | U.S.\$ 498                            | \$ 480,374           |
|                     |                                       | 8,913,446            |
|                     |                                       | 334,420,531          |

**Financial Institutions - 7.4%****Banking - 4.4%**

|                                    |              |           |
|------------------------------------|--------------|-----------|
| Allied Irish Banks PLC             |              |           |
| Series E                           |              |           |
| 7.375%, 12/03/20 (b)(n)            | EUR 871      | 1,037,866 |
| Allly Financial, Inc.              |              |           |
| 8.00%, 11/01/31                    | U.S.\$ 2,251 | 2,495,468 |
| Banco Bilbao Vizcaya Argentaria SA |              |           |
| 5.875%, 5/24/22 (b)(n)             | EUR 1,200    | 1,305,650 |
| 6.75%, 2/18/20 (b)(n)              | 800          | 905,001   |
| 8.875%, 4/14/21 (b)(n)             | 1,000        | 1,241,707 |
| Banco de Sabadell SA               |              |           |
| 6.50%, 5/18/22 (b)(n)              | 1,400        | 1,480,326 |
| Banco Santander SA                 |              |           |
| 6.25%, 3/12/19-9/11/21 (b)(n)      | 900          | 997,378   |
| 6.75%, 4/25/22 (b)(n)              | 1,500        | 1,746,553 |
| Bank of Ireland                    |              |           |
| 7.375%, 6/18/20 (b)(n)             | 1,455        | 1,737,050 |
| Barclays Bank PLC                  |              |           |
| 6.86%, 6/15/32 (b)(n)              | U.S.\$ 166   | 171,272   |
| Barclays PLC                       |              |           |
| 7.25%, 3/15/23 (b)(n)              | GBP 219      | 278,964   |
| 7.75%, 9/15/23 (n)                 | U.S.\$ 420   | 404,535   |
| 8.00%, 12/15/20 (n)                | EUR 1,732    | 2,091,103 |
| CIT Group, Inc.                    |              |           |
| 6.125%, 3/09/28                    | U.S.\$ 588   | 585,545   |
| Citigroup, Inc.                    |              |           |
| 5.95%, 1/30/23 (n)                 | 2,689        | 2,443,825 |
| Citizens Financial Group, Inc.     |              |           |
| Series B                           |              |           |
| 6.00%, 7/06/23 (n)                 | 970          | 892,400   |
| Credit Suisse Group AG             |              |           |
| 6.25%, 12/18/24 (b)(n)             | 1,404        | 1,330,708 |
| 7.50%, 12/11/23 (b)(n)             | 3,043        | 3,103,860 |
| Danske Bank A/S                    |              |           |
| 6.125%, 3/28/24 (b)(n)             | 265          | 231,302   |
| Series E                           |              |           |
| 5.875%, 4/06/22 (b)(n)             | EUR 1,096    | 1,256,885 |
| Goldman Sachs Group, Inc. (The)    |              |           |
| Series P                           |              |           |

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|                                     |        |       |           |
|-------------------------------------|--------|-------|-----------|
| 5.00%, 11/10/22 (n)<br>ING Groep NV | U.S.\$ | 1,599 | 1,346,985 |
| 6.50%, 4/16/25 (n)                  |        | 520   | 479,700   |
| 6.875%, 4/16/22 (b)(n)              |        | 250   | 248,555   |

|   |        | Principal<br>Amount<br>(000) | U.S. \$<br>Value |
|---|--------|------------------------------|------------------|
| <b>Intesa Sanpaolo SpA</b>                        |        |                              |                  |
| 3.928%, 9/15/26 (a)(b)                            | EUR    | 227                          | \$ 260,211       |
| 5.017%, 6/26/24 (b)                               | U.S.\$ | 331                          | 299,355          |
| 5.71%, 1/15/26 (b)                                |        | 1,232                        | 1,122,759        |
| <b>Lloyds Banking Group PLC</b>                   |        |                              |                  |
| 6.413%, 10/01/35 (b)(n)                           |        | 235                          | 228,769          |
| 6.657%, 5/21/37 (b)(n)                            |        | 98                           | 96,553           |
| 7.625%, 6/27/23 (b)(n)                            | GBP    | 1,760                        | 2,308,105        |
| <b>Royal Bank of Scotland Group PLC</b>           |        |                              |                  |
| 8.625%, 8/15/21 (n)                               | U.S.\$ | 3,518                        | 3,642,319        |
| <b>Series U</b>                                   |        |                              |                  |
| 5.123% (LIBOR 3 Month + 2.32%), 9/30/27 (a)(m)(n) |        | 1,100                        | 985,622          |
| <b>Skandinaviska Enskilda Banken AB</b>           |        |                              |                  |
| 5.625%, 5/13/22 (b)(n)                            |        | 400                          | 379,300          |
| <b>SNS Bank NV</b>                                |        |                              |                  |
| <b>Series E</b>                                   |        |                              |                  |
| 11.25%, 12/31/49 (c)(e)(g)                        | EUR    | 620                          | 6,050            |
| <b>Societe Generale SA</b>                        |        |                              |                  |
| 7.375%, 9/13/21 (b)(n)                            | U.S.\$ | 2,007                        | 1,969,114        |
| 7.875%, 12/18/23 (b)(n)                           |        | 563                          | 556,666          |
| 8.00%, 9/29/25 (b)(n)                             |        | 601                          | 605,507          |
| <b>Standard Chartered PLC</b>                     |        |                              |                  |
| 7.50%, 4/02/22 (b)(n)                             |        | 1,269                        | 1,271,529        |
| 7.75%, 4/02/23 (b)(n)                             |        | 440                          | 435,681          |
| <b>SunTrust Banks, Inc.</b>                       |        |                              |                  |
| <b>Series H</b>                                   |        |                              |                  |
| 5.125%, 12/15/27 (n)                              |        | 492                          | 417,005          |
| <b>UBS Group Funding Switzerland AG</b>           |        |                              |                  |
| 6.875%, 3/22/21 (b)(n)                            |        | 200                          | 200,479          |
| 7.00%, 2/19/25 (b)(n)                             |        | 2,492                        | 2,537,055        |
| <b>UniCredit SpA</b>                              |        |                              |                  |
| 9.25%, 6/03/22 (b)(n)                             | EUR    | 1,554                        | 1,919,394        |
|   |        |                              | 47,054,111       |
| <b>Brokerage - 0.2%</b>                           |        |                              |                  |
| <b>Lehman Brothers Holdings, Inc.</b>             |        |                              |                  |
| 6.875%, 5/02/18 (c)(e)(g)                         | U.S.\$ | 1,690                        | 32,110           |
| <b>LPL Holdings, Inc.</b>                         |        |                              |                  |
| 5.75%, 9/15/25 (b)                                |        | 1,517                        | 1,422,187        |
|   |        |                              | 1,454,297        |
| <b>Finance - 1.3%</b>                             |        |                              |                  |
| <b>Compass Group Diversified Holdings LLC</b>     |        |                              |                  |
| 8.00%, 5/01/26 (b)                                |        | 1,127                        | 1,117,501        |
| <b>Curo Group Holdings Corp.</b>                  |        |                              |                  |

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|                            |       |           |
|----------------------------|-------|-----------|
| 8.25%, 9/01/25 (b)         | 2,426 | 1,891,851 |
| Enova International, Inc.  |       |           |
| 8.50%, 9/01/24-9/15/25 (b) | 1,700 | 1,404,167 |
| goeasy Ltd.                |       |           |
| 7.875%, 11/01/22 (b)       | 466   | 472,533   |

|  | <b>Principal<br/>Amount<br/>(000)</b> | <b>U.S. \$<br/>Value</b> |
|--|---------------------------------------|--------------------------|
| <b>ILFC E-Capital Trust II</b>                     |                                       |                          |
| 4.80% (H15T 30 Year + 1.80%), 12/21/65 (b)(m)      | U.S.\$ 2,000                          | \$ 1,560,300             |
| <b>Lincoln Finance Ltd.</b>                        |                                       |                          |
| 6.875%, 4/15/21 (b)                                | EUR 1,139                             | 1,331,711                |
| <b>Navient Corp.</b>                               |                                       |                          |
| 5.50%, 1/25/23                                     | U.S.\$ 2,011                          | 1,763,058                |
| 5.875%, 3/25/21                                    | 275                                   | 263,312                  |
| 6.50%, 6/15/22                                     | 357                                   | 332,832                  |
| 6.625%, 7/26/21                                    | 182                                   | 175,791                  |
| 6.75%, 6/15/26                                     | 616                                   | 511,332                  |
| 7.25%, 1/25/22-9/25/23                             | 801                                   | 750,870                  |
| 8.00%, 3/25/20                                     | 184                                   | 187,136                  |
| <b>SLM Corp.</b>                                   |                                       |                          |
| 5.125%, 4/05/22                                    | 605                                   | 588,758                  |
| <b>Springleaf Finance Corp.</b>                    |                                       |                          |
| 6.875%, 3/15/25                                    | 735                                   | 656,157                  |
| <b>TMX Finance LLC/TitleMax Finance Corp.</b>      |                                       |                          |
| 11.125%, 4/01/23 (b)                               | 890                                   | 720,123                  |
|  |                                       | 13,727,432               |
| <b>Insurance - 0.8%</b>                            |                                       |                          |
| <b>Ambac Assurance Corp.</b>                       |                                       |                          |
| 5.10%, 6/07/20 (b)(g)                              | 15                                    | 19,468                   |
| <b>ASR Nederland NV</b>                            |                                       |                          |
| 4.625%, 10/19/27 (a)(b)(n)                         | EUR 840                               | 848,357                  |
| <b>Galaxy Bidco Ltd.</b>                           |                                       |                          |
| 6.375%, 11/15/20 (b)                               | GBP 133                               | 167,642                  |
| <b>Genworth Holdings, Inc.</b>                     |                                       |                          |
| 7.625%, 9/24/21                                    | U.S.\$ 1,616                          | 1,579,682                |
| <b>Liberty Mutual Group, Inc.</b>                  |                                       |                          |
| 7.80%, 3/15/37 (b)                                 | 2,559                                 | 2,738,130                |
| <b>Polaris Intermediate Corp.</b>                  |                                       |                          |
| 8.50%, 12/01/22 (b)(h)                             | 2,892                                 | 2,641,809                |
| <b>WellCare Health Plans, Inc.</b>                 |                                       |                          |
| 5.375%, 8/15/26 (b)                                | 570                                   | 551,157                  |
|  |                                       | 8,546,245                |
| <b>Other Finance - 0.5%</b>                        |                                       |                          |
| <b>Intrum AB</b>                                   |                                       |                          |
| 2.75%, 7/15/22 (b)                                 | EUR 977                               | 1,030,813                |
| 3.125%, 7/15/24 (a)(b)                             | 489                                   | 494,094                  |
| <b>LHC3 PLC</b>                                    |                                       |                          |
| 4.125% (4.125% Cash or 4.875% PIK), 8/15/24 (b)(h) | 239                                   | 261,034                  |
| <b>NVA Holdings, Inc./United States</b>            |                                       |                          |
| 6.875%, 4/01/26 (b)                                | U.S.\$ 833                            | 740,710                  |

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|   |       |           |
|---|-------|-----------|
| Tempo Acquisition LLC/Tempo Acquisition Finance Corp.<br>6.75%, 6/01/25 (b) | 2,464 | 2,320,829 |
| Travelport Corporate Finance PLC<br>6.00%, 3/15/26 (b)                      | 461   | 464,811   |
|   |       | 5,312,291 |

|   | <b>Principal<br/>Amount<br/>(000)</b> | <b>U.S. \$ Value</b> |
|---|---------------------------------------|----------------------|
| <b>REITS - 0.2%</b>   |                                       |                      |
| Iron Mountain, Inc.   |                                       |                      |
| 4.875%, 9/15/27 (b)   | U.S.\$ 230                            | \$ 200,690           |
| 5.25%, 3/15/28 (b)  | 1,576                                 | 1,391,280            |
| MPT Operating Partnership LP/MPT Finance Corp.                  |                                       |                      |
| 5.00%, 10/15/27   | 319                                   | 291,220              |
| 5.25%, 8/01/26  | 137                                   | 129,260              |
| 5.50%, 5/01/24  | 264                                   | 262,702              |
|   |                                       | 2,275,152            |
|   |                                       | 78,369,528           |
| <b>Utility - 1.0%</b>   |                                       |                      |
| <b>Electric - 0.8%</b>  |                                       |                      |
| AES Corp./VA  |                                       |                      |
| 4.875%, 5/15/23   | 976                                   | 954,448              |
| Calpine Corp.   |                                       |                      |
| 5.375%, 1/15/23   | 1,732                                 | 1,622,037            |
| 5.50%, 2/01/24  | 1,279                                 | 1,170,219            |
| 5.75%, 1/15/25  | 102                                   | 93,155               |
| NRG Energy, Inc.  |                                       |                      |
| 5.75%, 1/15/28  | 703                                   | 676,286              |
| 7.25%, 5/15/26  | 1,754                                 | 1,827,750            |
| Talen Energy Supply LLC   |                                       |                      |
| 4.60%, 12/15/21   | 33                                    | 29,785               |
| 6.50%, 6/01/25  | 757                                   | 540,132              |
| 10.50%, 1/15/26 (b)   | 622                                   | 526,828              |
| Texas Competitive/TCEH  |                                       |                      |
| 11.50%, 10/01/20 (d)(e)(g)(j)                                   | 626                                   | 0                    |
| Vistra Energy Corp.   |                                       |                      |
| 7.375%, 11/01/22  | 765                                   | 789,681              |
| 7.625%, 11/01/24  | 920                                   | 973,137              |
|   |                                       | 9,203,458            |
| <b>Natural Gas - 0.2%</b>                                       |                                       |                      |
| NGL Energy Partners LP/NGL Energy Finance Corp.                 |                                       |                      |
| 7.50%, 11/01/23   | 1,889                                 | 1,819,054            |
|   |                                       | 11,022,512           |
| Total Corporates - Non-Investment Grade<br>(cost \$469,754,820) |                                       | 423,812,571          |
| <b>COLLATERALIZED MORTGAGE OBLIGATIONS -<br/>11.6%</b>          |                                       |                      |

**Risk Share Floating Rate - 9.7%**

Bellemeade Re Ltd.

Series 2015-1A, Class M2

|  |     |         |
|--|-----|---------|
| 6.806% (LIBOR 1 Month + 4.30%), 7/25/25 (j)(m) | 278 | 279,361 |
|--|-----|---------|

Series 2018-2A, Class M1B

|  |       |           |
|--|-------|-----------|
| 3.856% (LIBOR 1 Month + 1.35%), 8/25/28 (b)(m) | 1,968 | 1,978,096 |
|--|-------|-----------|

Series 2018-3A, Class M2



|  | <b>Principal<br/>Amount<br/>(000)</b> | <b>U.S. \$<br/>Value</b> |
|--|---------------------------------------|--------------------------|
| 5.256% (LIBOR 1 Month + 2.75%), 10/25/27 (b)(m)<br>Eagle RE Ltd.   | U.S.\$ 915                            | \$ 917,158               |
| Series 2018-1, Class M2  |                                       |                          |
| 5.28% (LIBOR 1 Month + 3.00%), 11/25/28 (b)(m)<br>Federal Home Loan Mortgage Corp. Structured Agency Credit<br>Risk Debt Notes | 264                                   | 264,435                  |
| Series 2013-DN1, Class M2  |                                       |                          |
| 9.656% (LIBOR 1 Month + 7.15%), 7/25/23 (m)  | 2,307                                 | 2,690,782                |
| Series 2013-DN2, Class M2  |                                       |                          |
| 6.756% (LIBOR 1 Month + 4.25%), 11/25/23 (m)   | 1,733                                 | 1,887,033                |
| Series 2014-DN1, Class M3  |                                       |                          |
| 7.006% (LIBOR 1 Month + 4.50%), 2/25/24 (m)  | 1,939                                 | 2,173,477                |
| Series 2014-DN2, Class M3  |                                       |                          |
| 6.106% (LIBOR 1 Month + 3.60%), 4/25/24 (m)  | 514                                   | 553,672                  |
| Series 2014-DN3, Class M3  |                                       |                          |
| 6.506% (LIBOR 1 Month + 4.00%), 8/25/24 (m)  | 635                                   | 682,855                  |
| Series 2014-DN4, Class M3  |                                       |                          |
| 7.056% (LIBOR 1 Month + 4.55%), 10/25/24 (m)   | 369                                   | 404,202                  |
| Series 2014-HQ1, Class M3  |                                       |                          |
| 6.606% (LIBOR 1 Month + 4.10%), 8/25/24 (m)  | 1,686                                 | 1,812,116                |
| Series 2014-HQ2, Class M3  |                                       |                          |
| 6.256% (LIBOR 1 Month + 3.75%), 9/25/24 (m)  | 3,710                                 | 4,081,952                |
| Series 2014-HQ3, Class M3  |                                       |                          |
| 7.256% (LIBOR 1 Month + 4.75%), 10/25/24 (m)   | 4,146                                 | 4,544,150                |
| Series 2015-DN1, Class B   |                                       |                          |
| 14.006% (LIBOR 1 Month + 11.50%), 1/25/25 (m)  | 2,212                                 | 2,919,435                |
| Series 2015-DN1, Class M3  |                                       |                          |
| 6.656% (LIBOR 1 Month + 4.15%), 1/25/25 (m)  | 1,314                                 | 1,396,034                |
| Series 2015-DNA1, Class B  |                                       |                          |
| 11.706% (LIBOR 1 Month + 9.20%), 10/25/27 (m)  | 596                                   | 744,591                  |
| Series 2015-DNA1, Class M3   |                                       |                          |
| 5.806% (LIBOR 1 Month + 3.30%), 10/25/27 (m)   | 480                                   | 520,676                  |
| Series 2015-DNA2, Class B  |                                       |                          |
| 10.056% (LIBOR 1 Month + 7.55%), 12/25/27 (m)  | 1,459                                 | 1,690,358                |
| Series 2015-DNA3, Class B  |                                       |                          |
| 11.856% (LIBOR 1 Month + 9.35%), 4/25/28 (m)   | 1,027                                 | 1,279,881                |
| Series 2015-HQ1, Class B   |                                       |                          |

|  | <b>Principal<br/>Amount<br/>(000)</b> | <b>U.S. \$ Value</b> |
|--|---------------------------------------|----------------------|
| 13.256% (LIBOR 1 Month + 10.75%), 3/25/25 (m)                          | U.S.\$ 3,878                          | \$ 5,099,232         |
| Series 2015-HQ1, Class M3  |                                       |                      |
| 6.306% (LIBOR 1 Month + 3.80%), 3/25/25 (m)                            | 530                                   | 558,299              |
| Series 2015-HQA1, Class B  |                                       |                      |
| 11.306% (LIBOR 1 Month + 8.80%), 3/25/28 (m)                           | 1,010                                 | 1,164,408            |
| Series 2015-HQA1, Class M3   |                                       |                      |
| 7.206% (LIBOR 1 Month + 4.70%), 3/25/28 (m)                            | 1,455                                 | 1,624,562            |
| Series 2016-DNA2, Class B  |                                       |                      |
| 13.006% (LIBOR 1 Month + 10.50%), 10/25/28 (m)                         | 860                                   | 1,122,986            |
| Series 2016-DNA2, Class M3   |                                       |                      |
| 7.156% (LIBOR 1 Month + 4.65%), 10/25/28 (m)                           | 811                                   | 911,941              |
| Series 2016-DNA3, Class B  |                                       |                      |
| 13.756% (LIBOR 1 Month + 11.25%), 12/25/28 (m)                         | 2,776                                 | 3,669,572            |
| Series 2016-DNA3, Class M3   |                                       |                      |
| 7.506% (LIBOR 1 Month + 5.00%), 12/25/28 (m)                           | 1,113                                 | 1,251,515            |
| Series 2016-DNA4, Class B  |                                       |                      |
| 11.106% (LIBOR 1 Month + 8.60%), 3/25/29 (m)                           | 396                                   | 460,999              |
| Series 2016-HQA2, Class B  |                                       |                      |
| 14.006% (LIBOR 1 Month + 11.50%), 11/25/28 (m)                         | 422                                   | 532,803              |
| Series 2017-DNA2, Class B1   |                                       |                      |
| 7.656% (LIBOR 1 Month + 5.15%), 10/25/29 (m)                           | 415                                   | 464,977              |
| Series 2017-DNA2, Class M2   |                                       |                      |
| 5.956% (LIBOR 1 Month + 3.45%), 10/25/29 (m)                           | 599                                   | 633,817              |
| Series 2017-DNA3, Class B1   |                                       |                      |
| 6.956% (LIBOR 1 Month + 4.45%), 3/25/30 (m)                            | 615                                   | 650,720              |
| Federal National Mortgage Association Connecticut Avenue<br>Securities |                                       |                      |
| Series 2013-C01, Class M2  |                                       |                      |
| 7.756% (LIBOR 1 Month + 5.25%), 10/25/23 (m)                           | 1,436                                 | 1,606,695            |
| Series 2014-C01, Class M2  |                                       |                      |
| 6.906% (LIBOR 1 Month + 4.40%), 1/25/24 (m)                            | 3,991                                 | 4,412,346            |
| Series 2014-C03, Class 1M2   |                                       |                      |
| 5.506% (LIBOR 1 Month + 3.00%), 7/25/24 (m)                            | 1,004                                 | 1,055,291            |
| Series 2014-C04, Class 1M2   |                                       |                      |
| 7.406% (LIBOR 1 Month + 4.90%), 11/25/24 (m)                           | 2,569                                 | 2,867,501            |
| Series 2015-C01, Class 1M2   |                                       |                      |

|  | <b>Principal<br/>Amount<br/>(000)</b> | <b>U.S. \$ Value</b> |
|--|---------------------------------------|----------------------|
| 6.806% (LIBOR 1 Month + 4.30%), 2/25/25 (m)<br>Series 2015-C01, Class 2M2    | U.S.\$ 2,479                          | \$ 2,676,662         |
| 7.056% (LIBOR 1 Month + 4.55%), 2/25/25 (m)<br>Series 2015-C02, Class 1M2    | 1,095                                 | 1,168,536            |
| 6.506% (LIBOR 1 Month + 4.00%), 5/25/25 (m)<br>Series 2015-C02, Class 2M2    | 737                                   | 788,942              |
| 6.506% (LIBOR 1 Month + 4.00%), 5/25/25 (m)<br>Series 2015-C03, Class 1M2    | 2,000                                 | 2,131,292            |
| 7.506% (LIBOR 1 Month + 5.00%), 7/25/25 (m)<br>Series 2015-C03, Class 2M2    | 2,278                                 | 2,514,053            |
| 7.506% (LIBOR 1 Month + 5.00%), 7/25/25 (m)<br>Series 2015-C04, Class 1M2    | 1,890                                 | 2,063,666            |
| 8.206% (LIBOR 1 Month + 5.70%), 4/25/28 (m)<br>Series 2015-C04, Class 2M2    | 2,666                                 | 3,009,376            |
| 8.056% (LIBOR 1 Month + 5.55%), 4/25/28 (m)<br>Series 2016-C01, Class 1B     | 957                                   | 1,064,765            |
| 14.256% (LIBOR 1 Month + 11.75%), 8/25/28 (m)<br>Series 2016-C01, Class 1M2  | 682                                   | 972,426              |
| 9.256% (LIBOR 1 Month + 6.75%), 8/25/28 (m)<br>Series 2016-C01, Class 2M2    | 2,077                                 | 2,419,003            |
| 9.456% (LIBOR 1 Month + 6.95%), 8/25/28 (m)<br>Series 2016-C02, Class 1B     | 705                                   | 818,084              |
| 14.756% (LIBOR 1 Month + 12.25%), 9/25/28 (m)<br>Series 2016-C02, Class 1M2  | 449                                   | 653,159              |
| 8.506% (LIBOR 1 Month + 6.00%), 9/25/28 (m)<br>Series 2016-C03, Class 1B     | 2,375                                 | 2,726,154            |
| 14.256% (LIBOR 1 Month + 11.75%), 10/25/28 (m)<br>Series 2016-C03, Class 2B  | 374                                   | 531,998              |
| 15.256% (LIBOR 1 Month + 12.75%), 10/25/28 (m)<br>Series 2016-C03, Class 2M2 | 632                                   | 916,414              |
| 8.406% (LIBOR 1 Month + 5.90%), 10/25/28 (m)<br>Series 2016-C04, Class 1B    | 3,652                                 | 4,115,514            |
| 12.756% (LIBOR 1 Month + 10.25%), 1/25/29 (m)<br>Series 2016-C05, Class 2B   | 1,493                                 | 1,980,757            |
| 13.256% (LIBOR 1 Month + 10.75%), 1/25/29 (m)<br>Series 2016-C05, Class 2M2  | 1,820                                 | 2,279,501            |

|   | <b>Principal<br/>Amount<br/>(000)</b> | <b>U.S. \$ Value</b> |
|---|---------------------------------------|----------------------|
| 6.956% (LIBOR 1 Month + 4.45%), 1/25/29 (m)<br>Series 2016-C06, Class 1B                            | U.S.\$ 1,486                          | \$ 1,621,476         |
| 11.756% (LIBOR 1 Month + 9.25%), 4/25/29 (m)<br>Series 2016-C07, Class 2B                           | 1,287                                 | 1,617,920            |
| 12.006% (LIBOR 1 Month + 9.50%), 5/25/29 (m)<br>Series 2016-C07, Class 2M2                          | 1,559                                 | 1,941,677            |
| 6.856% (LIBOR 1 Month + 4.35%), 5/25/29 (m)<br>Series 2017-C01, Class 1B1                           | 918                                   | 994,091              |
| 8.256% (LIBOR 1 Month + 5.75%), 7/25/29 (m)<br>Series 2017-C02, Class 2M2                           | 148                                   | 170,353              |
| 6.156% (LIBOR 1 Month + 3.65%), 9/25/29 (m)<br>Series 2018-C01, Class 1B1                           | 1,152                                 | 1,224,015            |
| 6.056% (LIBOR 1 Month + 3.55%), 7/25/30 (m)<br>Series 2018-R07, Class 1B1                           | 909                                   | 863,780              |
| 6.856% (LIBOR 1 Month + 4.35%), 4/25/31 (b)(m)<br>Home Re Ltd.                                      | 441                                   | 432,398              |
| 5.506% (LIBOR 1 Month + 3.00%), 10/25/28 (b)(m)<br>JP Morgan Madison Avenue Securities Trust        | 988                                   | 985,318              |
| 8.006% (LIBOR 1 Month + 5.50%), 10/25/25 (b)(m)<br>Series 2015-CH1, Class M2                        | 1,428                                 | 1,610,968            |
| 8.01% (LIBOR 1 Month + 5.50%), 11/25/25 (j)(m)<br>Wells Fargo Credit Risk Transfer Securities Trust | 611                                   | 706,022              |
|   |                                       | 103,906,248          |

**Non-Agency Fixed Rate - 1.0%**

|                             |       |           |
|-----------------------------|-------|-----------|
| Alternative Loan Trust      |       |           |
| Series 2006-24CB, Class A15 |       |           |
| 5.75%, 8/01/36              | 806   | 661,457   |
| Series 2006-42, Class 1A6   |       |           |
| 6.00%, 1/25/47              | 692   | 562,568   |
| Series 2006-HY12, Class A5  |       |           |
| 3.872%, 8/25/36             | 1,362 | 1,389,670 |
| Series 2006-J1, Class 1A10  |       |           |
| 5.50%, 2/25/36              | 1,171 | 1,039,850 |
| Series 2006-J5, Class 1A1   |       |           |
| 6.50%, 9/25/36              | 909   | 763,745   |
| Bear Stearns ARM Trust      |       |           |
| Series 2007-3, Class 1A1    |       |           |
| 3.961%, 5/25/47             | 208   | 191,421   |
| Series 2007-4, Class 22A1   |       |           |

|  | <b>Principal<br/>Amount<br/>(000)</b> | <b>U.S. \$ Value</b> |
|--|---------------------------------------|----------------------|
| 3.924%, 6/25/47  | U.S.\$ 774                            | \$ 704,975           |
| BNPP Mortgage Securities LLC Trust                         |                                       |                      |
| Series 2009-1, Class B1                                    |                                       |                      |
| 6.00%, 8/27/37 (b)   | 809                                   | 619,360              |
| ChaseFlex Trust  |                                       |                      |
| Series 2007-1, Class 1A3                                   |                                       |                      |
| 6.50%, 2/25/37   | 537                                   | 318,142              |
| Citigroup Mortgage Loan Trust                              |                                       |                      |
| Series 2007-AR4, Class 1A1A                                |                                       |                      |
| 3.925%, 3/25/37  | 149                                   | 145,120              |
| CitiMortgage Alternative Loan Trust                        |                                       |                      |
| Series 2007-A3, Class 1A4                                  |                                       |                      |
| 5.75%, 3/25/37   | 921                                   | 882,955              |
| Countrywide Home Loan Mortgage Pass-Through Trust          |                                       |                      |
| Series 2007-HY4, Class 1A1                                 |                                       |                      |
| 4.058%, 9/25/47  | 221                                   | 204,669              |
| Credit Suisse Mortgage Trust                               |                                       |                      |
| Series 2009-8R, Class 6A2                                  |                                       |                      |
| 6.00%, 1/26/38 (b)   | 114                                   | 88,378               |
| CSMC Mortgage-Backed Trust                                 |                                       |                      |
| Series 2006-7, Class 3A12                                  |                                       |                      |
| 6.25%, 8/25/36   | 341                                   | 274,915              |
| Residential Accredit Loans, Inc. Trust                     |                                       |                      |
| Series 2005-QS14, Class 3A1                                |                                       |                      |
| 6.00%, 9/25/35   | 473                                   | 440,537              |
| Residential Asset Securitization Trust                     |                                       |                      |
| Series 2006-A8, Class 3A4                                  |                                       |                      |
| 6.00%, 8/25/36   | 196                                   | 159,026              |
| Washington Mutual Mortgage Pass-Through Certificates Trust |                                       |                      |
| Series 2006-9, Class A4                                    |                                       |                      |
| 4.747%, 10/25/36   | 1,563                                 | 721,523              |
| Wells Fargo Mortgage Backed Securities Trust               |                                       |                      |
| Series 2007-AR7, Class A1                                  |                                       |                      |
| 4.773%, 12/28/37   | 979                                   | 954,578              |
|  |                                       | 10,122,889           |
| <b>Non-Agency Floating Rate - 0.9%</b>                     |                                       |                      |
| Alternative Loan Trust                                     |                                       |                      |
| Series 2007-7T2, Class A3                                  |                                       |                      |
| 3.106% (LIBOR 1 Month + 0.60%), 4/25/37 (m)                | 2,622                                 | 1,194,398            |
| Citigroup Mortgage Loan Trust                              |                                       |                      |
| Series 2005-8, Class 2A2                                   |                                       |                      |
| 2.294% (4.80% - LIBOR 1 Month), 9/25/35 (m)(o)             | 348                                   | 11,204               |
| Countrywide Home Loan Mortgage Pass-Through Trust          |                                       |                      |
| Series 2007-13, Class A7                                   |                                       |                      |
| 3.106% (LIBOR 1 Month + 0.60%), 8/25/37 (m)                | 536                                   | 359,298              |

First Horizon Alternative Mortgage Securities Trust

Series 2007-FA2, Class 1A6

3.044% (5.55% - LIBOR 1 Month), 4/25/37 (m)(o)

110

13,690

|   | <b>Principal<br/>Amount<br/>(000)</b> | <b>U.S. \$ Value</b> |
|---|---------------------------------------|----------------------|
| Series 2007-FA2, Class 1A10                                       |                                       |                      |
| 2.756% (LIBOR 1 Month + 0.25%), 4/25/37 (m)                       | U.S.\$ 326                            | \$ 161,143           |
| Lehman XS Trust   |                                       |                      |
| Series 2007-10H, Class 2A10                                       |                                       |                      |
| 4.651% (7.00% - LIBOR 1 Month), 7/25/37 (m)(o)                    | 311                                   | 43,220               |
| Residential Accredit Loans, Inc. Trust                            |                                       |                      |
| Series 2006-QS18, Class 2A2                                       |                                       |                      |
| 4.044% (6.55% - LIBOR 1 Month), 12/25/36 (m)(o)                   | 4,025                                 | 667,874              |
| Structured Asset Mortgage Investments II Trust                    |                                       |                      |
| Series 2007-AR6, Class A1   |                                       |                      |
| 3.657% (12MTA + 1.50%), 8/25/47 (m)                               | 1,426                                 | 1,332,504            |
| Wachovia Mortgage Loan Trust                                      |                                       |                      |
| Series 2006-ALT1, Class A2  |                                       |                      |
| 2.686% (LIBOR 1 Month + 0.18%), 1/25/37 (m)                       | 9,493                                 | 6,193,900            |
|   |                                       | 9,977,231            |
| Total Collateralized Mortgage Obligations<br>(cost \$112,986,473) |                                       | 124,006,368          |
| <b>GOVERNMENTS - TREASURIES - 10.0%</b>                           |                                       |                      |
| <b>Colombia - 0.2%</b>  |                                       |                      |
| Colombian TES   |                                       |                      |
| Series B  |                                       |                      |
| 10.00%, 7/24/24   | COP 5,438,000                         | 1,969,347            |
| <b>Malaysia - 0.2%</b>  |                                       |                      |
| Malaysia Government Bond  |                                       |                      |
| Series 43528  |                                       |                      |
| 5.734%, 7/30/19   | MYR 9,297                             | 2,278,779            |
| <b>Mexico - 0.4%</b>  |                                       |                      |
| Mexican Bonos   |                                       |                      |
| Series M 20   |                                       |                      |
| 7.50%, 6/03/27  | MXN 95,733                            | 4,521,435            |
| <b>Russia - 0.4%</b>  |                                       |                      |
| Russian Federal Bond - OFZ  |                                       |                      |
| Series 6209   |                                       |                      |
| 7.60%, 7/20/22  | RUB 37,074                            | 525,139              |
| Series 6217   |                                       |                      |
| 7.50%, 8/18/21  | 274,943                               | 3,903,066            |
|   |                                       | 4,428,205            |
| <b>United States - 8.7%</b>                                       |                                       |                      |
| U.S. Treasury Bonds   |                                       |                      |

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|                      |        |       |           |
|----------------------|--------|-------|-----------|
| 2.75%, 11/15/42 (p)  | U.S.\$ | 2,200 | 2,102,719 |
| 4.50%, 2/15/36 (q)   |        | 2,400 | 2,957,250 |
| 5.00%, 5/15/37 (p)   |        | 1,900 | 2,493,156 |
| 5.25%, 2/15/29 (q)   |        | 5,350 | 6,539,539 |
| 6.125%, 11/15/27 (p) |        | 1,000 | 1,270,312 |
| 6.25%, 5/15/30 (q)   |        | 5,800 | 7,781,062 |



|  | <b>Principal<br/>Amount<br/>(000)</b> | <b>U.S. \$ Value</b> |
|--|---------------------------------------|----------------------|
| 8.125%, 5/15/21  | U.S.\$ 5,250                          | \$ 5,921,016         |
| U.S. Treasury Notes                                    |                                       |                      |
| 0.875%, 4/15/19 (q)                                    | 20,074                                | 19,989,312           |
| 2.25%, 2/15/27 (q)                                     | 26,373                                | 25,610,657           |
| 2.875%, 8/15/28  | 17,670                                | 17,943,334           |
|  |                                       | 92,608,357           |
| <b>Uruguay - 0.1%</b>                                  |                                       |                      |
| Uruguay Government International Bond                  |                                       |                      |
| 8.50%, 3/15/28 (b)                                     | UYU 23,821                            | 622,807              |
| 9.875%, 6/20/22 (b)                                    | 18,660                                | 568,472              |
|  |                                       | 1,191,279            |
| Total Governments - Treasuries<br>(cost \$107,464,818) |                                       | 106,997,402          |
| <b>CORPORATES - INVESTMENT GRADE - 6.7%</b>            |                                       |                      |
| <b>Financial Institutions - 4.0%</b>                   |                                       |                      |
| <b>Banking - 1.9%</b>                                  |                                       |                      |
| ABN AMRO Bank NV Series E                              |                                       |                      |
| 6.25%, 4/27/22 (b)                                     | U.S.\$ 292                            | 309,712              |
| Bank of America Corp. Series DD                        |                                       |                      |
| 6.30%, 3/10/26 (n)                                     | 3,043                                 | 3,092,911            |
| Series Z   |                                       |                      |
| 6.50%, 10/23/24 (n)                                    | 57                                    | 58,480               |
| BNP Paribas SA   |                                       |                      |
| 6.75%, 3/14/22 (b)(n)                                  | 418                                   | 410,854              |
| 7.625%, 3/30/21 (b)(n)                                 | 406                                   | 413,265              |
| BPCE SA  |                                       |                      |
| 5.70%, 10/22/23 (b)                                    | 208                                   | 215,679              |
| Citigroup, Inc.  |                                       |                      |
| 4.40%, 6/10/25   | 105                                   | 103,160              |
| Credit Agricole SA                                     |                                       |                      |
| 7.589%, 1/30/20 (b)(n)                                 | GBP 1,000                             | 1,333,197            |
| 8.125%, 12/23/25 (b)(n)                                | U.S.\$ 1,909                          | 1,960,156            |
| DNB Bank ASA   |                                       |                      |
| 6.50%, 3/26/22 (b)(n)                                  | 1,555                                 | 1,526,869            |
| HSBC Holdings PLC                                      |                                       |                      |
| 6.00%, 9/29/23 (b)(n)                                  | EUR 2,746                             | 3,330,652            |
| ICICI Bank Ltd./Dubai                                  |                                       |                      |
| 4.80%, 5/22/19 (b)                                     | U.S.\$ 1,337                          | 1,343,816            |
| Intesa Sanpaolo SpA                                    |                                       |                      |
| 2.75%, 3/20/20 (b)                                     | EUR 482                               | 565,501              |
| 4.00%, 5/20/19 (b)                                     | 470                                   | 546,316              |
| JPMorgan Chase & Co.                                   |                                       |                      |

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| Series V                    |        |       |           |
|-----------------------------|--------|-------|-----------|
| 5.00%, 7/01/19 (n)          | U.S.\$ | 210   | 203,831   |
| Nationwide Building Society |        |       |           |
| 4.302%, 3/08/29 (b)         |        | 1,500 | 1,398,687 |
| Regions Bank/Birmingham AL  |        |       |           |
| 6.45%, 6/26/37              |        | 1,500 | 1,741,722 |

|  | <b>Principal<br/>Amount<br/>(000)</b> | <b>U.S. \$<br/>Value</b> |
|--|---------------------------------------|--------------------------|
| Santander Holdings USA, Inc.<br>4.40%, 7/13/27                               | U.S.\$ 1,090                          | \$ 1,028,939             |
|  |                                       | 19,583,747               |
| <b>Insurance - 1.8%</b>  |                                       |                          |
| Aegon NV<br>5.50%, 4/11/48   | 757                                   | 691,123                  |
| Allstate Corp. (The)<br>6.50%, 5/15/57                                       | 1,657                                 | 1,700,553                |
| American International Group, Inc.<br>6.82%, 11/15/37                        | 1,425                                 | 1,632,697                |
| Series A-9<br>5.75%, 4/01/48   | 616                                   | 539,052                  |
| Aon Corp.<br>8.205%, 1/01/27   | 690                                   | 817,582                  |
| Assicurazioni Generali SpA<br>Series E<br>5.50%, 10/27/47 (b)                | EUR 1,500                             | 1,790,517                |
| Aviva PLC<br>3.875%, 7/03/44 (b)   | 1,590                                 | 1,835,236                |
| Caisse Nationale de Reassurance Mutuelle Agricole Groupama<br>6.00%, 1/23/27 | 1,400                                 | 1,778,895                |
| CNP Assurances<br>4.50%, 6/10/47 (b)   | 1,500                                 | 1,801,048                |
| MetLife, Inc.<br>10.75%, 8/01/39   | U.S.\$ 2,350                          | 3,553,085                |
| Prudential Financial, Inc.<br>5.625%, 6/15/43                                | 1,425                                 | 1,401,155                |
| SCOR SE<br>3.00%, 6/08/46 (b)  | EUR 200                               | 227,930                  |
| Transatlantic Holdings, Inc.<br>8.00%, 11/30/39                              | U.S.\$ 1,261                          | 1,722,501                |
|  |                                       | 19,491,374               |
| <b>REITS - 0.3%</b>  |                                       |                          |
| EPR Properties<br>5.75%, 8/15/22   | 915                                   | 958,775                  |
| GLP Capital LP/GLP Financing II, Inc.<br>5.375%, 4/15/26                     | 674                                   | 660,442                  |
| 5.75%, 6/01/28   | 67                                    | 66,611                   |
| Senior Housing Properties Trust<br>6.75%, 12/15/21                           | 1,350                                 | 1,414,491                |
| Spirit Realty LP<br>4.45%, 9/15/26   | 193                                   | 187,081                  |

3,287,400

42,362,521

**Industrial - 2.7%**

**Basic - 0.7%**

|                            |     |         |
|----------------------------|-----|---------|
| Anglo American Capital PLC |     |         |
| 3.625%, 9/11/24 (b)        | 200 | 188,030 |
| 4.75%, 4/10/27 (b)         | 637 | 611,494 |
| ArcelorMittal              |     |         |
| 6.75%, 3/01/41             | 362 | 379,547 |

|   | <b>Principal<br/>Amount<br/>(000)</b> | <b>U.S. \$<br/>Value</b> |
|---|---------------------------------------|--------------------------|
| 7.00%, 10/15/39   | U.S.\$ 624                            | \$ 653,591               |
| Braskem Finance Ltd.  |                                       |                          |
| 6.45%, 2/03/24  | 1,972                                 | 2,075,530                |
| Fresnillo PLC   |                                       |                          |
| 5.50%, 11/13/23 (b)   | 306                                   | 310,972                  |
| Georgia-Pacific LLC   |                                       |                          |
| 8.875%, 5/15/31   | 1                                     | 1,460                    |
| Glencore Finance Canada Ltd.  |                                       |                          |
| 6.00%, 11/15/41 (b)   | 272                                   | 265,421                  |
| Glencore Funding LLC  |                                       |                          |
| 4.625%, 4/29/24 (b)   | 341                                   | 339,882                  |
| Minsur SA   |                                       |                          |
| 6.25%, 2/07/24 (b)  | 891                                   | 911,110                  |
| WestRock MWV LLC  |                                       |                          |
| 7.95%, 2/15/31  | 1,000                                 | 1,269,883                |
|   |                                       | 7,006,920                |
| <b>Capital Goods - 0.2%</b>   |                                       |                          |
| General Electric Co.  |                                       |                          |
| Series D  |                                       |                          |
| 5.00%, 1/21/21 (n)  | 1,681                                 | 1,290,903                |
| Lafarge SA  |                                       |                          |
| 7.125%, 7/15/36   | 800                                   | 939,733                  |
| Masco Corp.   |                                       |                          |
| 5.95%, 3/15/22  | 308                                   | 322,904                  |
|   |                                       | 2,553,540                |
| <b>Communications - Media - 0.1%</b>  |                                       |                          |
| Charter Communications Operating LLC/Charter<br>Communications Operating Capital  |                                       |                          |
| 4.908%, 7/23/25   | 1,195                                 | 1,186,164                |
| Cox Communications, Inc.  |                                       |                          |
| 4.50%, 6/30/43 (b)  | 135                                   | 112,178                  |
| 4.70%, 12/15/42 (b)   | 259                                   | 223,899                  |
|   |                                       | 1,522,241                |
| <b>Communications - Telecommunications - 0.2%</b>                                 |                                       |                          |
| Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/Sprint<br>Spectrum Co. III LLC |                                       |                          |
| 4.738%, 3/20/25 (b)   | 1,340                                 | 1,315,276                |
| 5.152%, 3/20/28 (b)   | 1,340                                 | 1,315,356                |
|   |                                       | 2,630,632                |

**Consumer Cyclical - Automotive - 0.1%**

|                           |     |         |
|---------------------------|-----|---------|
| <b>General Motors Co.</b> |     |         |
| 5.20%, 4/01/45            | 337 | 279,434 |
| 5.40%, 4/01/48            | 181 | 158,740 |
| 6.25%, 10/02/43           | 116 | 108,868 |
| 6.75%, 4/01/46            | 456 | 441,986 |
|                           |     | 989,028 |

|  | Principal<br>Amount<br>(000) | U.S. \$ Value |
|--|------------------------------|---------------|
| <b>Consumer Cyclical - Other - 0.1%</b>                  |                              |               |
| Owens Corning  |                              |               |
| 7.00%, 12/01/36  | U.S.\$ 777                   | \$ 870,273    |
| <b>Consumer Non-Cyclical - 0.2%</b>                      |                              |               |
| CVS Health Corp.   |                              |               |
| 4.78%, 3/25/38   | 2,140                        | 2,056,771     |
| <b>Energy - 0.4%</b>                                     |                              |               |
| Cenovus Energy, Inc.                                     |                              |               |
| 4.45%, 9/15/42   | 822                          | 630,951       |
| 6.75%, 11/15/39  | 67                           | 65,859        |
| Ecopetrol SA   |                              |               |
| 5.875%, 5/28/45  | 1,271                        | 1,191,562     |
| Energy Transfer Partners LP/Regency Energy Finance Corp. |                              |               |
| 4.50%, 11/01/23  | 546                          |               |
|  |                              | 544,650       |
| Kinder Morgan, Inc./DE Series G                          |                              |               |
| 7.75%, 1/15/32   | 328                          | 394,072       |
| 7.80%, 8/01/31   | 1,066                        | 1,286,644     |
|  |                              | 4,113,738     |
| <b>Other Industrial - 0.1%</b>                           |                              |               |
| Alfa SAB de CV   |                              |               |
| 5.25%, 3/25/24 (b)                                       | 1,580                        | 1,568,150     |
| <b>Services - 0.1%</b>                                   |                              |               |
| Verisk Analytics, Inc.                                   |                              |               |
| 5.50%, 6/15/45   | 636                          | 659,786       |
| <b>Technology - 0.5%</b>                                 |                              |               |
| Dell International LLC/EMC Corp.                         |                              |               |
| 6.02%, 6/15/26 (b)                                       | 1,318                        | 1,324,242     |
| 8.35%, 7/15/46 (b)                                       | 524                          | 567,688       |
| Micron Technology, Inc.                                  |                              |               |
| 5.50%, 2/01/25   | 686                          | 672,950       |
| Seagate HDD Cayman                                       |                              |               |
| 4.75%, 1/01/25   | 1,948                        | 1,733,779     |
| 4.875%, 6/01/27  | 1,082                        | 916,417       |
|  |                              | 5,215,076     |
| <b>Transportation - Airlines - 0.0%</b>                  |                              |               |

|  |     |            |
|--|-----|------------|
| <b>Northwest Airlines Pass Through Trust</b> |     |            |
| Series 2000-1, Class G                       |     |            |
| 7.15%, 10/01/19 (c)                          | 122 | 120,928    |
|  |     | 29,307,083 |
| <b>Utility - 0.0%</b>                        |     |            |
| <b>Electric - 0.0%</b>                       |     |            |
| DPL, Inc.                                    |     |            |
| 6.75%, 10/01/19                              | 171 | 173,735    |
| <b>Total Corporates - Investment Grade</b>   |     |            |
| (cost \$69,838,808)                          |     | 71,843,339 |



|  | <b>Principal<br/>Amount<br/>(000)</b> | <b>U.S. \$ Value</b> |
|--|---------------------------------------|----------------------|
| <b>EMERGING MARKETS - SOVEREIGNS - 6.1%</b>      |                                       |                      |
| <b>Angola - 0.2%</b>                             |                                       |                      |
| Angolan Government International Bond            |                                       |                      |
| 9.50%, 11/12/25 (b)                              | U.S.\$ 2,233                          | \$ 2,347,441         |
| Republic of Angola Via Northern Lights III BV    |                                       |                      |
| 7.00%, 8/17/19 (b)                               | 256                                   | 256,954              |
|  |                                       | 2,604,395            |
| <b>Argentina - 0.2%</b>                          |                                       |                      |
| Argentine Republic Government International Bond |                                       |                      |
| 6.875%, 1/26/27                                  | 269                                   | 204,440              |
| 7.82%, 12/31/33                                  | EUR 1,674                             | 1,600,557            |
|  |                                       | 1,804,997            |
| <b>Bahrain - 0.2%</b>                            |                                       |                      |
| Bahrain Government International Bond            |                                       |                      |
| 6.75%, 9/20/29 (b)                               | U.S.\$ 528                            | 516,120              |
| 7.00%, 10/12/28 (b)                              | 1,253                                 | 1,251,434            |
|  |                                       | 1,767,554            |
| <b>Brazil - 0.3%</b>                             |                                       |                      |
| Brazilian Government International Bond          |                                       |                      |
| 4.625%, 1/13/28                                  | 3,530                                 | 3,395,348            |
| <b>Cameroon - 0.1%</b>                           |                                       |                      |
| Republic of Cameroon International Bond          |                                       |                      |
| 9.50%, 11/19/25 (b)                              | 1,222                                 | 1,241,858            |
| <b>Costa Rica - 0.1%</b>                         |                                       |                      |
| Costa Rica Government International Bond         |                                       |                      |
| 4.37%, 5/22/19 (b)                               | 858                                   | 845,650              |
| 7.00%, 4/04/44 (b)                               | 628                                   | 531,759              |
|  |                                       | 1,377,409            |
| <b>Dominican Republic - 0.9%</b>                 |                                       |                      |
| Dominican Republic International Bond            |                                       |                      |
| 5.95%, 1/25/27 (b)                               | 1,553                                 | 1,542,517            |
| 7.45%, 4/30/44 (b)                               | 1,283                                 | 1,328,547            |
| 8.625%, 4/20/27 (b)                              | 5,719                                 | 6,505,362            |
|  |                                       | 9,376,426            |
| <b>Ecuador - 0.2%</b>                            |                                       |                      |

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| <b>Ecuador Government International Bond</b> |       |           |
|--|-------|-----------|
| 7.95%, 6/20/24 (b)                           | 667   | 587,794   |
| 10.50%, 3/24/20 (b)                          | 1,069 | 1,080,237 |

1,668,031

**Egypt - 0.3%**

| <b>Egypt Government International Bond</b> |       |           |
|--|-------|-----------|
| 6.125%, 1/31/22 (b)                        | 3,009 | 2,948,820 |

|   | <b>Principal<br/>Amount<br/>(000)</b> | <b>U.S. \$ Value</b> |
|---|---------------------------------------|----------------------|
| <b>El Salvador - 0.1%</b>                 |                                       |                      |
| El Salvador Government International Bond |                                       |                      |
| 5.875%, 1/30/25 (b)                       | U.S.\$ 300                            | \$ 274,500           |
| 7.625%, 9/21/34 (b)                       | 762                                   | 771,525              |
| 7.75%, 1/24/23 (b)                        | 339                                   | 348,831              |
|   |                                       | 1,394,856            |
| <b>Gabon - 0.3%</b>                       |                                       |                      |
| Gabon Government International Bond       |                                       |                      |
| 6.375%, 12/12/24 (b)                      | 2,052                                 | 1,839,476            |
| 6.95%, 6/16/25 (b)                        | 1,050                                 | 938,438              |
|   |                                       | 2,777,914            |
| <b>Ghana - 0.2%</b>                       |                                       |                      |
| Ghana Government International Bond       |                                       |                      |
| 7.625%, 5/16/29 (b)                       | 1,840                                 | 1,644,500            |
| 10.75%, 10/14/30 (b)                      | 780                                   | 881,400              |
|   |                                       | 2,525,900            |
| <b>Honduras - 0.2%</b>                    |                                       |                      |
| Honduras Government International Bond    |                                       |                      |
| 6.25%, 1/19/27 (b)                        | 1,748                                 | 1,706,485            |
| 7.50%, 3/15/24 (b)                        | 730                                   | 766,500              |
|   |                                       | 2,472,985            |
| <b>Iraq - 0.1%</b>                        |                                       |                      |
| Iraq International Bond                   |                                       |                      |
| 5.80%, 1/15/28 (b)                        | 264                                   | 235,950              |
| 6.752%, 3/09/23 (b)                       | 402                                   | 381,900              |
|   |                                       | 617,850              |
| <b>Ivory Coast - 0.5%</b>                 |                                       |                      |
| Ivory Coast Government International Bond |                                       |                      |
| 5.125%, 6/15/25 (b)                       | EUR 168                               | 184,065              |
| 5.75%, 12/31/32 (b)                       | U.S.\$ 1,702                          | 1,495,901            |
| 6.125%, 6/15/33 (b)                       | 1,322                                 | 1,093,955            |
| 6.375%, 3/03/28 (b)                       | 2,678                                 | 2,400,157            |
| 6.625%, 3/22/48 (b)                       | EUR 331                               | 318,564              |
|   |                                       | 5,492,642            |

**Jamaica - 0.2%**

| Jamaica Government International Bond |        |       |           |
|---------------------------------------|--------|-------|-----------|
| 7.625%, 7/09/25                       | U.S.\$ | 506   | 568,617   |
| 7.875%, 7/28/45                       |        | 1,240 | 1,407,400 |
|                                       |        |       | 1,976,017 |

**Jordan - 0.1%**

| Jordan Government International Bond |  |     |         |
|--------------------------------------|--|-----|---------|
| 5.75%, 1/31/27 (b)                   |  | 634 | 582,488 |

|   | <b>Principal<br/>Amount<br/>(000)</b> | <b>U.S. \$ Value</b> |
|---|---------------------------------------|----------------------|
| <b>Kenya - 0.1%</b>                     |                                       |                      |
| Kenya Government International Bond     |                                       |                      |
| 5.875%, 6/24/19 (b)                     | U.S.\$ 702                            | \$ 702,000           |
| 6.875%, 6/24/24 (b)                     | 360                                   | 337,050              |
| 7.25%, 2/28/28 (b)                      | 649                                   | 579,232              |
|   |                                       | 1,618,282            |
| <b>Lebanon - 0.2%</b>                   |                                       |                      |
| Lebanon Government International Bond   |                                       |                      |
| 6.65%, 4/22/24 (b)                      | 427                                   | 355,477              |
| Series G                                |                                       |                      |
| 6.20%, 2/26/25 (b)                      | 823                                   | 655,314              |
| 6.60%, 11/27/26 (b)                     | 1,974                                 | 1,539,720            |
|   |                                       | 2,550,511            |
| <b>Mongolia - 0.2%</b>                  |                                       |                      |
| Mongolia Government International Bond  |                                       |                      |
| 5.125%, 12/05/22 (b)                    | 2,426                                 | 2,272,537            |
| 10.875%, 4/06/21 (b)                    | 200                                   | 219,500              |
|   |                                       | 2,492,037            |
| <b>Nigeria - 0.3%</b>                   |                                       |                      |
| Nigeria Government International Bond   |                                       |                      |
| 6.375%, 7/12/23 (b)                     | 740                                   | 710,400              |
| 6.50%, 11/28/27 (b)                     | 388                                   | 342,895              |
| 6.75%, 1/28/21 (b)                      | 288                                   | 290,880              |
| 7.625%, 11/21/25 (b)                    | 1,785                                 | 1,725,536            |
| 7.875%, 2/16/32 (b)                     | 489                                   | 444,379              |
|   |                                       | 3,514,090            |
| <b>Senegal - 0.1%</b>                   |                                       |                      |
| Senegal Government International Bond   |                                       |                      |
| 6.25%, 5/23/33 (b)                      | 593                                   | 509,980              |
| 8.75%, 5/13/21 (b)                      | 310                                   | 328,600              |
|   |                                       | 838,580              |
| <b>Sri Lanka - 0.2%</b>                 |                                       |                      |
| Sri Lanka Government International Bond |                                       |                      |
| 6.00%, 1/14/19 (b)                      | 799                                   | 794,006              |
| 6.125%, 6/03/25 (b)                     | 350                                   | 313,687              |
| 6.20%, 5/11/27 (b)                      | 685                                   | 605,369              |

1,713,062

**Turkey - 0.0%**

Turkey Government International Bond

4.875%, 4/16/43

599

443,260

**Ukraine - 0.5%**

Ukraine Government International Bond

7.75%, 9/01/22-9/01/24 (b)

5,627

5,059,169

|  |        | <b>Principal<br/>Amount<br/>(000)</b> | <b>U.S. \$ Value</b> |
|--|--------|---------------------------------------|----------------------|
| <b>Venezuela - 0.2%</b>                                    |        |                                       |                      |
| Venezuela Government International Bond                    |        |                                       |                      |
| 9.25%, 9/15/27 (e)(f)                                      | U.S.\$ | 7,978                                 | \$ 1,830,353         |
| 9.25%, 5/07/28 (b)(e)(f)                                   |        | 300                                   | 67,875               |
|  |        |                                       | 1,898,228            |
| <b>Zambia - 0.1%</b>                                       |        |                                       |                      |
| Zambia Government International Bond                       |        |                                       |                      |
| 8.50%, 4/14/24 (b)   |        | 1,475                                 | 1,097,031            |
| Total Emerging Markets - Sovereigns<br>(cost \$71,267,212) |        |                                       | 65,249,740           |
| <b>EMERGING MARKETS - TREASURIES - 4.3%</b>                |        |                                       |                      |
| <b>Argentina - 0.7%</b>                                    |        |                                       |                      |
| Argentina POM Politica Monetaria<br>Series POM             |        |                                       |                      |
| 65.51% (ARLLMONP), 6/21/20 (m)                             | ARS    | 124,935                               | 3,529,365            |
| Argentine Bonos del Tesoro                                 |        |                                       |                      |
| 15.50%, 10/17/26   |        | 15,834                                | 320,499              |
| 16.00%, 10/17/23   |        | 62,663                                | 1,391,404            |
| 18.20%, 10/03/21   |        | 110,859                               | 2,235,715            |
|  |        |                                       | 7,476,983            |
| <b>Brazil - 2.5%</b>                                       |        |                                       |                      |
| Brazil Notas do Tesouro Nacional<br>Series F               |        |                                       |                      |
| 10.00%, 1/01/21  | BRL    | 100,732                               | 27,184,374           |
| <b>Dominican Republic - 0.3%</b>                           |        |                                       |                      |
| Dominican Republic International Bond                      |        |                                       |                      |
| 16.00%, 7/10/20 (j)  | DOP    | 137,500                               | 2,973,126            |
| <b>South Africa - 0.2%</b>                                 |        |                                       |                      |
| Republic of South Africa Government Bond<br>Series R186    |        |                                       |                      |
| 10.50%, 12/21/26   | ZAR    | 24,137                                | 1,829,347            |
| <b>Sri Lanka - 0.1%</b>                                    |        |                                       |                      |
| Sri Lanka Government Bonds                                 |        |                                       |                      |
| 10.25%, 3/15/25  | LKR    | 95,000                                | 487,651              |
| Series A   |        |                                       |                      |
| 11.50%, 5/15/23  |        | 36,000                                | 195,620              |
| 11.75%, 6/15/27  |        | 50,000                                | 270,600              |

953,871

**Turkey - 0.5%**

|   |     |        |                   |
|---|-----|--------|-------------------|
| <b>Turkey Government Bond</b>                                     |     |        |                   |
| 11.10%, 5/15/19   | TRY | 31,033 | 5,626,087         |
| <b>Total Emerging Markets - Treasuries</b><br>(cost \$59,094,822) |     |        | <b>46,043,788</b> |



|   | Principal<br>Amount<br>(000) | U.S. \$ Value |
|---|------------------------------|---------------|
| <b>EMERGING MARKETS - CORPORATE BONDS -</b>       |                              |               |
| <b>4.2%</b>                                       |                              |               |
| <b>Industrial - 3.4%</b>                          |                              |               |
| <b>Basic - 0.8%</b>                               |                              |               |
| ABJA Investment Co. Pte Ltd.                      |                              |               |
| 4.85%, 1/31/20 (b)                                | U.S.\$ 1,070                 | \$ 1,067,812  |
| Consolidated Energy Finance SA                    |                              |               |
| 6.875%, 6/15/25 (b)                               | 949                          | 905,226       |
| Elementia SAB de CV                               |                              |               |
| 5.50%, 1/15/25 (b)                                | 469                          | 431,480       |
| First Quantum Minerals Ltd.                       |                              |               |
| 6.875%, 3/01/26 (b)                               | 582                          | 469,040       |
| 7.00%, 2/15/21 (b)                                | 199                          | 191,044       |
| 7.25%, 5/15/22-4/01/23 (b)                        | 2,444                        | 2,207,352     |
| 7.50%, 4/01/25 (b)                                | 261                          | 214,020       |
| Stillwater Mining Co.                             |                              |               |
| 6.125%, 6/27/22 (b)                               | 924                          | 855,234       |
| 7.125%, 6/27/25 (b)                               | 354                          | 326,775       |
| Vedanta Resources PLC                             |                              |               |
| 6.375%, 7/30/22 (b)                               | 2,182                        | 1,950,163     |
|   |                              | 8,618,146     |
| <b>Capital Goods - 0.2%</b>                       |                              |               |
| CIMPOR Financial Operations BV                    |                              |               |
| 5.75%, 7/17/24 (b)                                | 1,491                        | 1,235,666     |
| Odebrecht Finance Ltd.                            |                              |               |
| 4.375%, 4/25/25 (b)(e)(f)                         | 349                          | 48,860        |
| 5.25%, 6/27/29 (b)(e)(f)                          | 1,070                        | 145,520       |
| 7.125%, 6/26/42 (b)(e)(f)                         | 2,665                        | 395,086       |
|   |                              | 1,825,132     |
| <b>Communications - Telecommunications - 0.4%</b> |                              |               |
| Comunicaciones Celulares SA Via Comcel Trust      |                              |               |
| 6.875%, 2/06/24 (b)                               | 986                          | 1,006,952     |
| Digicel Group Ltd.                                |                              |               |
| 7.125%, 4/01/22 (b)                               | 448                          | 198,862       |
| 8.25%, 9/30/20 (b)                                | 587                          | 398,093       |
| Digicel Ltd.                                      |                              |               |
| 6.00%, 4/15/21 (b)                                | 1,356                        | 1,222,095     |
| Millicom International Cellular SA                |                              |               |
| 5.125%, 1/15/28 (b)                               | 479                          | 429,481       |
| 6.625%, 10/15/26 (b)                              | 615                          | 624,357       |
| MTN Mauritius Investments Ltd.                    |                              |               |
| 6.50%, 10/13/26 (b)                               | 780                          | 760,500       |

4,640,340

**Consumer Cyclical - Other - 0.2%**

Servicios Corporativos Javier SAB de CV

|                     |     |         |
|---------------------|-----|---------|
| 9.875%, 4/06/21 (b) | 491 | 486,704 |
|---------------------|-----|---------|

Studio City Co., Ltd.

|                      |     |         |
|----------------------|-----|---------|
| 5.875%, 11/30/19 (b) | 737 | 744,370 |
|----------------------|-----|---------|

|   | <b>Principal<br/>Amount<br/>(000)</b> | <b>U.S. \$ Value</b> |
|---|---------------------------------------|----------------------|
| Wynn Macau Ltd.                                     |                                       |                      |
| 4.875%, 10/01/24 (b)                                | U.S.\$ 286                            | \$ 258,572           |
| 5.50%, 10/01/27 (b)                                 | 747                                   | 659,561              |
|   |                                       | 2,149,207            |
| <b>Consumer Cyclical - Retailers - 0.1%</b>         |                                       |                      |
| K2016470219 South Africa Ltd.                       |                                       |                      |
| 3.00%, 12/31/22 (g)(h)(j)                           | 977                                   | 98                   |
| K2016470260 South Africa Ltd.                       |                                       |                      |
| 25.00%, 12/31/22 (g)(h)(j)                          | 300                                   | 90,153               |
| Prime Bloom Holdings Ltd.                           |                                       |                      |
| 7.50%, 12/19/19 (b)                                 | 560                                   | 522,589              |
|   |                                       | 612,840              |
| <b>Consumer Non-Cyclical - 0.9%</b>                 |                                       |                      |
| BRF GmbH  |                                       |                      |
| 4.35%, 9/29/26 (b)                                  | 339                                   | 292,461              |
| Central American Bottling Corp.                     |                                       |                      |
| 5.75%, 1/31/27 (b)                                  | 928                                   | 904,800              |
| Cosan Ltd.  |                                       |                      |
| 5.95%, 9/20/24 (b)                                  | 430                                   | 422,807              |
| MARB BondCo PLC                                     |                                       |                      |
| 6.875%, 1/19/25 (b)                                 | 1,430                                 | 1,326,391            |
| Marfrig Holdings Europe BV                          |                                       |                      |
| 8.00%, 6/08/23 (b)                                  | 1,220                                 | 1,220,000            |
| Minerva Luxembourg SA                               |                                       |                      |
| 5.875%, 1/19/28 (b)                                 | 200                                   | 174,145              |
| 6.50%, 9/20/26 (b)                                  | 1,098                                 | 1,019,767            |
| Natura Cosméticos SA                                |                                       |                      |
| 5.375%, 2/01/23 (b)                                 | 817                                   | 818,879              |
| Rede D or Finance SARL                              |                                       |                      |
| 4.95%, 1/17/28 (b)                                  | 576                                   | 508,042              |
| Teva Pharmaceutical Finance Netherlands II BV       |                                       |                      |
| 1.25%, 3/31/23 (b)                                  | EUR 247                               | 256,412              |
| Teva Pharmaceutical Finance Netherlands III BV      |                                       |                      |
| 2.80%, 7/21/23                                      | U.S.\$ 375                            | 321,562              |
| 3.15%, 10/01/26                                     | 1,123                                 | 861,902              |
| 6.00%, 4/15/24                                      | 315                                   | 302,206              |
| 6.75%, 3/01/28                                      | 315                                   | 304,763              |
| Tonon Luxembourg SA                                 |                                       |                      |
| 7.25%, 1/24/20 (e)(f)(g)(h)(j)                      | 1,626                                 | 37,694               |
| USJ Acucar e Alcool SA                              |                                       |                      |
| 9.875% (9.875% Cash or 12.00% PIK), 11/09/21 (b)(h) | 604                                   | 438,353              |
| Virgolino de Oliveira Finance SA                    |                                       |                      |
| 10.50%, 1/28/18 (e)(g)(i)(j)                        | 4,090                                 | 250,786              |

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|                            |       |           |
|----------------------------|-------|-----------|
| 10.875%, 1/13/20 (e)(f)(j) | 480   | 132,000   |
| 11.75%, 2/09/22 (e)(f)(j)  | 1,620 | 48,600    |
|                            |       | 9,641,570 |

|  | <b>Principal<br/>Amount<br/>(000)</b> | <b>U.S. \$ Value</b> |
|--|---------------------------------------|----------------------|
| <b>Energy - 0.6%</b>   |                                       |                      |
| Azure Power Energy Ltd.<br>5.50%, 11/03/22 (b)                           | U.S.\$ 788                            | \$ 739,735           |
| CHC Group LLC/CHC Finance Ltd.<br>Series AI<br>Zero Coupon, 10/01/20 (k) | 2,948                                 | 2,505,979            |
| Cosan Luxembourg SA<br>7.00%, 1/20/27 (b)                                | 201                                   | 202,583              |
| Medco Platinum Road Pte Ltd.<br>6.75%, 1/30/25 (b)                       | 860                                   | 734,225              |
| Petrobras Global Finance BV<br>6.125%, 1/17/22                           | 33                                    | 33,776               |
| 6.25%, 3/17/24   | 2,143                                 | 2,173,002            |
| YPF SA<br>16.50%, 5/09/22 (b)  | ARS 17,395                            | 298,666              |
|  |                                       | 6,687,966            |
| <b>Technology - 0.1%</b>   |                                       |                      |
| IHS Netherlands Holdco BV<br>9.50%, 10/27/21 (b)                         | U.S.\$ 600                            | 603,750              |
| <b>Transportation - Airlines - 0.0%</b>                                  |                                       |                      |
| Guanay Finance Ltd.<br>6.00%, 12/15/20 (b)                               | 294                                   | 294,344              |
| <b>Transportation - Services - 0.1%</b>                                  |                                       |                      |
| Rumo Luxembourg SARL<br>7.375%, 2/09/24 (b)                              | 1,678                                 | 1,743,023            |
|  |                                       | 36,816,318           |
| <b>Financial Institutions - 0.5%</b>                                     |                                       |                      |
| <b>Banking - 0.4%</b>  |                                       |                      |
| Akbank T.A.S.<br>5.00%, 10/24/22 (b)                                     | 383                                   | 358,105              |
| Akbank Turk AS<br>7.20%, 3/16/27 (b)                                     | 398                                   | 349,245              |
| Fidelity Bank PLC<br>10.50%, 10/16/22 (b)                                | 1,100                                 | 1,099,101            |
| Turkiye Garanti Bankasi AS<br>5.875%, 3/16/23 (b)                        | 624                                   | 588,120              |
| Turkiye Vakiflar Bankasi TAO<br>5.50%, 10/27/21 (b)                      | 807                                   | 737,396              |
| 5.75%, 1/30/23 (b)   | 1,146                                 | 1,008,480            |
| Yapi ve Kredi Bankasi AS<br>5.125%, 10/22/19 (b)                         | 620                                   | 602,175              |

4,742,622

**Finance - 0.1%**

Unifin Financiera SAB de CV SOFOM ENR

7.00%, 1/15/25 (b)

575

491,625

|  | Principal<br>Amount<br>(000) | U.S. \$<br>Value |
|--|------------------------------|------------------|
| <b>Insurance - 0.0%</b>  |                              |                  |
| Ambac LSNI LLC   |                              |                  |
| 7.803% (LIBOR 3 Month + 5.00%), 2/12/23 (b)(g)(m)  | U.S.\$ 63                    | \$ 63,458        |
|  |                              | 5,297,705        |
| <b>Utility - 0.3%</b>  |                              |                  |
| <b>Electric - 0.3%</b>   |                              |                  |
| Cemig Geracao e Transmissao SA   |                              |                  |
| 9.25%, 12/05/24 (b)  | 958                          | 1,016,678        |
| Genneia SA   |                              |                  |
| 8.75%, 1/20/22 (b)   | 753                          | 678,641          |
| Light Servicos de Eletricidade SA/Light Energia SA   |                              |                  |
| 7.25%, 5/03/23 (b)   | 769                          | 735,356          |
| Pampa Energia SA   |                              |                  |
| 7.50%, 1/24/27 (b)   | 353                          | 295,196          |
| Terraform Global Operating LLC   |                              |                  |
| 6.125%, 3/01/26 (b)  | 292                          | 270,086          |
|  |                              | 2,995,957        |
| Total Emerging Markets - Corporate Bonds<br>(cost \$55,998,364)                                    |                              |                  |
|  |                              | 45,109,980       |
| <b>BANK LOANS - 3.8%</b>   |                              |                  |
| <b>Industrial - 3.8%</b>   |                              |                  |
| <b>Basic - 0.0%</b>  |                              |                  |
| Foresight Energy LLC   |                              |                  |
| 8.277% (LIBOR 3 Month + 5.75%), 3/28/22 (r)  | 498                          | 486,745          |
| <b>Capital Goods - 0.5%</b>  |                              |                  |
| Accudyne Industries Borrower S.C.A. / Accudyne Industries, LLC<br>(fka Silver II US Holdings, LLC) |                              |                  |
| 5.522% (LIBOR 1 Month + 3.00%), 8/18/24 (r)  | 673                          | 636,645          |
| Apex Tool Group, LLC   |                              |                  |
| 6.272% (LIBOR 1 Month + 3.75%), 2/01/22 (r)  | 2,334                        | 2,245,000        |
| Brookfield WEC Holdings Inc. (fka Westinghouse Electric Company LLC)                               |                              |                  |
| 6.272% (LIBOR 1 Month + 3.75%), 8/01/25 (r)  | 883                          | 853,094          |
| 9.272% (LIBOR 1 Month + 6.75%), 8/03/26 (r)  | 307                          | 299,464          |
| Gardner Denver, Inc.   |                              |                  |
| 5.272% (LIBOR 1 Month + 2.75%), 7/30/24 (r)  | 729                          | 701,934          |
| Transdigm Inc.   |                              |                  |
| 5.022% (LIBOR 1 Month + 2.50%), 6/09/23 (r)  | 356                          | 335,432          |
| Welbilt, Inc. (fka Manitowoc Foodservice, Inc.)  |                              |                  |
| 5.022% (LIBOR 1 Month + 2.50%), 10/23/25 (r)   | 110                          | 104,146          |
|  |                              | 5,175,715        |





|  | <b>Principal<br/>Amount<br/>(000)</b> | <b>U.S. \$<br/>Value</b> |
|--|---------------------------------------|--------------------------|
| <b>Communications - Telecommunications - 0.1%</b>                            |                                       |                          |
| Intelsat Jackson Holdings S.A.   |                                       |                          |
| 6.625%, 1/02/24  | U.S.\$ 115                            | \$ 113,286               |
| 7.01% (LIBOR 1 Month + 4.50%), 1/02/24 (r)                                   | 69                                    | 68,131                   |
| West Corporation   |                                       |                          |
| 6.527% (LIBOR 3 Month + 4.00%), 10/10/24 (r)                                 | 1,121                                 | 1,026,808                |
|  |                                       | 1,208,225                |
| <b>Consumer Cyclical - Automotive - 0.0%</b>                                 |                                       |                          |
| Navistar, Inc.   |                                       |                          |
| 5.890% (LIBOR 1 Month + 3.50%), 11/06/24 (g)(r)                              | 352                                   | 338,917                  |
| <b>Consumer Cyclical - Entertainment - 0.1%</b>                              |                                       |                          |
| Seaworld Parks & Entertainment, Inc. (fka SW Acquisitions Co., Inc.)         |                                       |                          |
| 5.522% (LIBOR 1 Month + 3.00%), 4/01/24 (r)                                  | 971                                   | 925,261                  |
| <b>Consumer Cyclical - Other - 0.2%</b>                                      |                                       |                          |
| Caesars Resort Collection, LLC (fka Caesars Growth Properties Holdings, LLC) |                                       |                          |
| 5.272% (LIBOR 1 Month + 2.75%), 12/23/24 (r)                                 | 1,416                                 | 1,357,133                |
| Scientific Games International, Inc.   |                                       |                          |
| 5.245% (LIBOR 2 Month + 2.75%), 8/14/24 (r)                                  | 708                                   | 663,002                  |
| 5.272% (LIBOR 2 Month + 2.75%), 8/14/24 (r)                                  | 169                                   | 158,648                  |
| Stars Group Holdings B.V.  |                                       |                          |
| 6.303% (LIBOR 3 Month + 3.50%), 7/10/25 (r)                                  | 310                                   | 298,742                  |
|  |                                       | 2,477,525                |
| <b>Consumer Cyclical - Restaurants - 0.0%</b>                                |                                       |                          |
| IRB Holding Corp. (fka Arby's/ Buffalo Wild Wings)                           |                                       |                          |
| 5.682% (LIBOR 1 Month + 3.25%), 2/05/25 (r)                                  | 250                                   | 237,701                  |
| <b>Consumer Cyclical - Retailers - 0.3%</b>                                  |                                       |                          |
| Serta Simmons Bedding, LLC   |                                       |                          |
| 10.432% (LIBOR 1 Month + 8.00%), 11/08/24 (r)                                | 2,195                                 | 1,551,041                |
| Specialty Building Products Holdings, LLC                                    |                                       |                          |
| 8.272% (LIBOR 1 Month + 5.75%), 10/01/25 (g)(r)                              | 1,188                                 | 1,146,836                |
|  |                                       | 2,697,877                |

|  | Principal<br>Amount<br>(000) | U.S. \$<br>Value |
|--|------------------------------|------------------|
| <b>Consumer Non-Cyclical - 1.1%</b>                  |                              |                  |
| Acadia Healthcare Company, Inc.                      |                              |                  |
| 5.022% (LIBOR 1 Month + 2.50%), 2/16/23 (r)          | U.S.\$ 459                   | \$ 441,818       |
| Air Medical Group Holdings, Inc.                     |                              |                  |
| 5.682% (LIBOR 1 Month + 3.25%), 4/28/22 (r)          | 1,213                        | 1,129,973        |
| 6.754% (LIBOR 1 Month + 4.25%), 3/14/25 (r)          | 926                          | 858,650          |
| Alphabet Holding Company, Inc. (fka Nature s Bounty) |                              |                  |
| 10.272% (LIBOR 1 Month + 7.75%), 9/26/25 (r)         | 2,066                        | 1,694,484        |
| Arbor Pharmaceuticals, LLC                           |                              |                  |
| 7.803% (LIBOR 3 Month + 5.00%), 7/05/23 (g)(r)       | 1,181                        | 1,051,312        |
| BI-LO, LLC   |                              |                  |
| 10.444% (LIBOR 3 Month + 8.00%), 5/31/24 (r)         | 1,314                        | 1,252,375        |
| 10.616% (LIBOR 3 Month + 8.00%), 5/31/24 (r)         | 1,314                        | 1,252,375        |
| 10.779% (LIBOR 3 Month + 8.00%), 5/31/24 (r)         | 1,253                        | 1,194,648        |
| Mallinckrodt International Finance S.A.              |                              |                  |
| 5.553% (LIBOR 3 Month + 2.75%), 9/24/24 (r)          | 984                          | 899,910          |
| Owens & Minor, Inc.                                  |                              |                  |
| 6.849% (LIBOR 1 Month + 4.50%), 4/30/25 (r)          | 1,109                        | 848,243          |
| Regionalcare Hospital Partners Holdings, Inc.        |                              |                  |
| 11/16/25 (s)   | 1,044                        | 987,885          |
| Vizient, Inc.  |                              |                  |
| 5.272% (LIBOR 1 Month + 2.75%), 2/13/23 (r)          | 158                          | 153,443          |
|  |                              | 11,765,116       |
| <b>Energy - 0.4%</b>                                 |                              |                  |
| California Resources Corporation                     |                              |                  |
| 12.897% (LIBOR 1 Month + 10.38%), 12/31/21 (g)(r)    | 2,088                        | 2,040,822        |
| Triton Solar US Acquisition Co.                      |                              |                  |
| 8.509% (LIBOR 3 Month + 6.00%), 10/31/24 (g)(r)      | 2,389                        | 2,210,227        |
|  |                              | 4,251,049        |

|   | Principal<br>Amount<br>(000) | U.S. \$<br>Value |
|---|------------------------------|------------------|
| <b>Other Industrial - 0.2%</b>                          |                              |                  |
| American Tire Distributors, Inc.                        |                              |                  |
| 6.636% (LIBOR 3 Month + 4.25%), 9/01/21 (r)             | U.S.\$ 574                   | \$ 466,126       |
| 11.250% (LIBOR 3 Month + 8.75%), 9/01/21 (g)(r)         | 369                          | 367,068          |
| HD Supply Waterworks, LTD.                              |                              |                  |
| 5.706% (LIBOR 3 Month + 3.00%), 8/01/24 (r)             | 106                          | 101,905          |
| 5.738% (LIBOR 3 Month + 3.00%), 8/01/24 (r)             | 94                           | 90,302           |
| Travelpart Finance (Luxembourg) SARL                    |                              |                  |
| 5.116% (LIBOR 3 Month + 2.50%), 3/17/25 (r)             | 892                          | 874,999          |
|   |                              | 1,900,400        |
| <b>Services - 0.5%</b>                                  |                              |                  |
| Financial & Risk US Holdings, Inc. (fka Refinitiv)      |                              |                  |
| 6.272% (LIBOR 1 Month + 3.75%), 10/01/25 (g)(r)         | 390                          | 370,500          |
| Monitronics International, Inc.                         |                              |                  |
| 8.303% (LIBOR 3 Month + 5.50%), 9/30/22 (r)             | 990                          | 875,141          |
| Pi Lux Finco SARL                                       |                              |                  |
| 9.772% (LIBOR 1 Month + 7.25%), 1/01/26 (g)(r)          | 3,100                        | 2,972,125        |
| Verscend Holding Corp.                                  |                              |                  |
| 7.022% (LIBOR 1 Month + 4.50%), 8/27/25 (r)             | 773                          | 745,802          |
|   |                              | 4,963,568        |
| <b>Technology - 0.4%</b>                                |                              |                  |
| Boxer Parent Company Inc. (fka BMC Software, Inc.)      |                              |                  |
| 7.053% (LIBOR 3 Month + 4.25%), 10/02/25 (r)            | 1,000                        | 962,190          |
| Solera, LLC (Solera Finance, Inc.)                      |                              |                  |
| 5.272% (LIBOR 1 Month + 2.75%), 3/03/23 (r)             | 2,563                        | 2,410,400        |
| Veritas US Inc.   |                              |                  |
| 7.022% (LIBOR 3 Month + 4.50%), 1/27/23 (r)(s)          | 450                          | 382,555          |
| 7.303% (LIBOR 3 Month + 4.50%), 1/27/23 (r)(s)          | 148                          | 125,417          |
|   |                              | 3,880,562        |
| Total Bank Loans<br>(cost \$42,894,125)                 |                              | 40,308,661       |
|   | <b>Shares</b>                |                  |
| <b>INVESTMENT COMPANIES - 2.1%</b>                      |                              |                  |
| <b>Funds and Investment Trusts - 2.1%<sup>(t)</sup></b> |                              |                  |
| iShares Core S&P Mid-Cap ETF                            | 103,287                      | 17,151,839       |

| Company  | Shares                                | U.S. \$<br>Value |
|--|---------------------------------------|------------------|
| iShares JP Morgan USD Emerging Markets Bond ETF      | 49,000                                | \$ 5,091,590     |
| Total Investment Companies<br>(cost \$26,147,932)    |                                       | 22,243,429       |
|  | <b>Principal<br/>Amount<br/>(000)</b> |                  |
| <b>COMMERCIAL MORTGAGE-BACKED SECURITIES - 2.1%</b>  |                                       |                  |
| <b>Non-Agency Fixed Rate CMBS - 1.9%</b>             |                                       |                  |
| 225 Liberty Street Trust                             |                                       |                  |
| Series 2016-225L, Class E<br>4.649%, 2/10/36 (b)(g)  | U.S.\$ 974                            | 935,477          |
| CGBAM Commercial Mortgage<br>Trust                   |                                       |                  |
| Series 2015-SMRT, Class F<br>3.786%, 4/10/28 (b)(g)  | 270                                   | 267,969          |
| Citigroup Commercial Mortgage Trust                  |                                       |                  |
| Series 2013-GC11, Class XA<br>1.399%, 4/10/46 (u)    | 1,445                                 | 70,137           |
| Series 2013-GC17, Class D<br>5.134%, 11/10/46 (b)(g) | 902                                   | 884,440          |
| Series 2014-GC23, Class D<br>4.505%, 7/10/47 (b)(g)  | 856                                   | 763,832          |
| Commercial Mortgage Trust                            |                                       |                  |
| Series 2012-CR1, Class XA<br>1.868%, 5/15/45 (u)     | 1,770                                 | 92,333           |
| Series 2012-CR3, Class XA<br>1.872%, 10/15/45 (u)    | 7,786                                 | 446,555          |
| Series 2012-CR5, Class XA<br>1.547%, 12/10/45 (u)    | 1,878                                 | 94,186           |
| Series 2013-LC6, Class D<br>4.263%, 1/10/46 (b)(g)   | 3,916                                 | 3,783,706        |
| Series 2014-CR15, Class XA<br>1.075%, 2/10/47 (u)    | 2,059                                 | 66,466           |
| Series 2014-CR20, Class XA<br>1.124%, 11/10/47 (u)   | 11,178                                | 501,990          |
| GS Mortgage Securities Corp. II                      |                                       |                  |
| Series 2013-GC10, Class XA<br>1.518%, 2/10/46 (u)    | 860                                   | 44,096           |
| GS Mortgage Securities Trust                         |                                       |                  |
| Series 2012-GC6, Class D<br>5.652%, 1/10/45 (b)(g)   | 1,765                                 | 1,747,535        |
| Series 2012-GCJ9, Class D<br>4.747%, 11/10/45 (b)(g) | 700                                   | 687,309          |
| JPMBB Commercial Mortgage Securities Trust           |                                       |                  |
| Series 2015-C32, Class C<br>4.667%, 11/15/48 (g)     | 825                                   | 810,854          |

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Morgan Stanley Bank of America Merrill Lynch Trust

Series 2012-C6, Class XA

|                         |       |         |
|-------------------------|-------|---------|
| 1.622%, 11/15/45 (b)(u) | 6,300 | 310,939 |
|-------------------------|-------|---------|

UBS-Barclays Commercial Mortgage

Trust

Series 2012-C4, Class XA

|                        |     |        |
|------------------------|-----|--------|
| 1.64%, 12/10/45 (b)(u) | 831 | 41,158 |
|------------------------|-----|--------|

|  | <b>Principal<br/>Amount<br/>(000)</b> | <b>U.S. \$<br/>Value</b> |
|--|---------------------------------------|--------------------------|
| <b>WF-RBS Commercial Mortgage Trust</b>                            |                                       |                          |
| Series 2011-C4, Class D  |                                       |                          |
| 5.231%, 6/15/44 (b)(g)   | U.S.\$ 1,022                          | \$ 1,007,375             |
| Series 2012-C6, Class D  |                                       |                          |
| 5.582%, 4/15/45 (b)(g)   | 2,450                                 | 2,454,208                |
| Series 2012-C7, Class XA   |                                       |                          |
| 1.405%, 6/15/45 (b)(u)   | 1,384                                 | 50,279                   |
| Series 2012-C8, Class E  |                                       |                          |
| 4.893%, 8/15/45 (b)(g)   | 3,766                                 | 3,679,339                |
| Series 2012-C10, Class XA  |                                       |                          |
| 1.565%, 12/15/45 (b)(u)  | 3,235                                 | 163,676                  |
| Series 2014-C25, Class D   |                                       |                          |
| 3.803%, 11/15/47 (b)(g)  | 1,807                                 | 1,549,546                |
|  |                                       | 20,453,405               |
| <b>Non-Agency Floating Rate CMBS - 0.2%</b>                        |                                       |                          |
| <b>CLNS Trust</b>  |                                       |                          |
| Series 2017-IKPR, Class F  |                                       |                          |
| 6.90% (LIBOR 1 Month + 4.50%), 6/11/32 (b)(g)(m)                   | 956                                   | 943,736                  |
| <b>DBWF Mortgage Trust</b>   |                                       |                          |
| Series 2018-GLKS, Class E  |                                       |                          |
| 5.398% (LIBOR 1 Month + 3.02%), 11/19/35 (b)(g)(m)                 | 838                                   | 833,794                  |
|  |                                       | 1,777,530                |
| Total Commercial Mortgage-Backed Securities<br>(cost \$22,018,206) |                                       | 22,230,935               |
|  | <b>Shares</b>                         |                          |
| <b>COMMON STOCKS - 1.9%</b>  |                                       |                          |
| <b>Energy - 1.0%</b>   |                                       |                          |
| <b>Energy Equipment &amp; Services - 0.5%</b>                      |                                       |                          |
| Tervita Corp. (e)  | 1,170,571                             | 5,384,695                |
| <b>Oil, Gas &amp; Consumable Fuels - 0.5%</b>                      |                                       |                          |
| Berry Petroleum Corp.  | 167,780                               | 1,468,075                |
| CHC Group LLC (e)(k)   | 51,655                                | 206,620                  |
| Denbury Resources, Inc. (e)  | 59,554                                | 101,837                  |
| Golden Energy Offshore Services AS (c)(e)                          | 916,212                               | 656,973                  |
| K201640219 (South Africa) Ltd. A Shares (c)(d)(e)(g)               | 12,695,187                            | 13                       |
| K201640219 (South Africa) Ltd. B Shares (c)(d)(e)(g)               | 2,009,762                             | 2                        |
| Oasis Petroleum, Inc. (e)  | 14,457                                | 79,947                   |
| Paragon Offshore Ltd. - Class A (c)(e)(g)                          | 11,814                                | 10,337                   |
| Paragon Offshore Ltd. - Class B (c)(e)(g)                          | 17,721                                | 602,514                  |
| Peabody Energy Corp.   | 12,408                                | 378,196                  |
| Roan Resources, Inc. (e)   | 674                                   | 5,648                    |

Vantage Drilling International (c)(e)(g)

6,103

1,586,780

| Company  | Shares | U.S. \$ Value |
|--|--------|---------------|
| Whiting Petroleum Corp. (e)                                | 8,408  | \$ 190,778    |
|  |        | 5,287,720     |
|  |        | 10,672,415    |
| <b>Financials - 0.3%</b>                                   |        |               |
| <b>Consumer Finance - 0.0%</b>                             |        |               |
| Paysafe (c)(d)(e)(g)                                       | 3,960  | 61,697        |
| <b>Insurance - 0.3%</b>                                    |        |               |
| Mt. Logan Re Ltd. (Preference Shares) (e)(g)(k)            | 2,953  | 2,924,425     |
|  |        | 2,986,122     |
| <b>Real Estate - 0.2%</b>                                  |        |               |
| <b>Equity Real Estate Investment Trusts (REITs) - 0.2%</b> |        |               |
| Calibrate Real Estate Fund (c)(d)(e)(g)                    | 7,364  | 2,231,498     |
| <b>Consumer Discretionary - 0.1%</b>                       |        |               |
| <b>Auto Components - 0.0%</b>                              |        |               |
| Exide Technologies (d)(e)(g)(k)                            | 74,438 | 18,609        |
| <b>Automobiles - 0.1%</b>                                  |        |               |
| Liberty Tire Recycling LLC (c)(d)(e)(g)                    | 7,822  | 625,464       |
| <b>Diversified Consumer Services - 0.0%</b>                |        |               |
| Laureate Education, Inc. - Class A (e)                     | 31,492 | 479,938       |
| <b>Hotels, Restaurants &amp; Leisure - 0.0%</b>            |        |               |
| Caesars Entertainment Corp. (e)                            | 25,004 | 169,777       |
| <b>Internet &amp; Direct Marketing Retail - 0.0%</b>       |        |               |
| Travelport Worldwide Ltd.                                  | 12,740 | 198,999       |
|  |        | 1,492,787     |
| <b>Consumer Staples - 0.1%</b>                             |        |               |
| <b>Food &amp; Staples Retailing - 0.1%</b>                 |        |               |
| Southeastern Grocers, Inc. Npv (c)(d)(e)(g)                | 38,084 | 1,275,814     |
| <b>Information Technology - 0.1%</b>                       |        |               |
| <b>IT Services - 0.0%</b>                                  |        |               |
| Goodman Networks, Inc. (c)(d)(e)(g)                        | 41,792 | 0             |
| <b>Software - 0.1%</b>                                     |        |               |
| Avaya Holdings Corp. (e)                                   | 72,599 | 1,057,041     |



1,057,041

**Materials - 0.1%****Metals & Mining - 0.1%**

|   |         |         |
|---|---------|---------|
| BIS Industries Holdings Ltd. (c)(d)(e)(g) | 838,296 | 838     |
| Constellium NV - Class A (e)              | 92,259  | 644,891 |
| Neenah Enterprises, Inc. (c)(d)(e)(g)     | 58,200  | 27,936  |
|   |         | 673,665 |

| Company  | Shares | U.S. \$<br>Value |
|--|--------|------------------|
| <b>Industrials - 0.0%</b>                          |        |                  |
| <b>Building Products - 0.0%</b>                    |        |                  |
| New Cotai LLC/New Cotai Capital Corp. (c)(d)(e)(g) | 3      | \$ 0             |
| <b>Construction &amp; Engineering - 0.0%</b>       |        |                  |
| Willscot Corp. (c)(d)                              | 18,809 | 177,181          |
|  |        | 177,181          |
| Total Common Stocks<br>(cost \$27,219,107)         |        | 20,566,523       |

|   | Principal<br>Amount<br>(000) |           |
|---|------------------------------|-----------|
| <b>ASSET-BACKED SECURITIES - 1.4%</b>                         |                              |           |
| <b>Other ABS-Fixed Rate - 1.0%</b>                            |                              |           |
| Atlas Ltd.  |                              |           |
| Series 2014-1, Class B<br>6.875%, 1/15/21 (c)(d)(g)           | U.S.\$ 952                   | 894,888   |
| Consumer Loan Underlying Bond Certificate Issuer Trust I      |                              |           |
| Series 2018-7, Class PT<br>8.52%, 6/15/43 (b)(g)              | 1,142                        | 1,144,222 |
| Consumer Loan Underlying Bond Club Certificate Issuer Trust I |                              |           |
| Series 2018-4, Class PT<br>8.47%, 5/15/43 (g)(j)              | 1,031                        | 1,037,135 |
| Series 2018-12, Class PT<br>10.84%, 6/15/43 (b)(g)            | 693                          | 695,806   |
| Consumer Loan Underlying Bond Credit Trust                    |                              |           |
| Series 2018-3, Class PT<br>8.42%, 3/16/43 (g)(j)              | 250                          | 252,040   |
| Marlette Funding Trust  |                              |           |
| Series 2018-3A, Class C<br>4.63%, 9/15/28 (b)(g)              | 1,350                        | 1,352,765 |
| SoFi Consumer Loan Program LLC                                |                              |           |
| Series 2016-1, Class R<br>Zero Coupon, 8/25/25 (d)(g)(j)      | 2,321                        | 604,231   |
| Series 2017-3, Class R<br>Zero Coupon, 5/25/26 (d)(g)(j)      | 10                           | 602,300   |
| Series 2017-5, Class R1<br>Zero Coupon, 9/25/26 (d)(g)(j)     | 12                           | 709,901   |
| Series 2017-6, Class R1<br>Zero Coupon, 11/25/26 (d)(g)(j)    | 13                           | 937,177   |
| SoFi Consumer Loan Program<br>Trust                           |                              |           |
| Series 2018-1, Class R1<br>Zero Coupon, 2/25/27 (d)(g)(j)     | 16                           | 1,330,863 |
| Taco Bell Funding LLC   |                              |           |

Series 2016-1A, Class A23

4.97%, 5/25/46 (b)(g)

789

810,677

10,372,005

|  | <b>Principal<br/>Amount<br/>(000)</b> | <b>U.S. \$<br/>Value</b> |
|--|---------------------------------------|--------------------------|
| <b>Home Equity Loans - Fixed Rate - 0.3%</b>                     |                                       |                          |
| CSAB Mortgage-Backed Trust                                       |                                       |                          |
| Series 2006-2, Class A6A   |                                       |                          |
| 5.72%, 9/25/36 (g)   | U.S.\$ 712                            | \$ 387,585               |
| CWABS Asset-Backed Certificates Trust                            |                                       |                          |
| Series 2005-7, Class AF5W  |                                       |                          |
| 5.054%, 10/25/35 (g)   | 895                                   | 887,025                  |
| GSAA Home Equity Trust   |                                       |                          |
| Series 2005-12, Class AF5  |                                       |                          |
| 5.659%, 9/25/35 (g)  | 1,138                                 | 969,304                  |
| Series 2006-6, Class AF4   |                                       |                          |
| 6.121%, 3/25/36 (g)  | 1,576                                 | 729,575                  |
| Series 2006-6, Class AF5   |                                       |                          |
| 6.241%, 3/25/36 (g)  | 584                                   | 270,260                  |
| Series 2006-10, Class AF3  |                                       |                          |
| 5.985%, 6/25/36 (g)  | 1,123                                 | 515,336                  |
| Lehman XS Trust  |                                       |                          |
| Series 2007-6, Class 3A5   |                                       |                          |
| 4.727%, 5/25/37 (g)  | 152                                   | 148,396                  |
|  |                                       | 3,907,481                |
| <b>Autos - Fixed Rate - 0.1%</b>                                 |                                       |                          |
| CPS Auto Trust   |                                       |                          |
| Series 2018-C, Class D   |                                       |                          |
| 4.40%, 6/17/24 (b)   | 1,050                                 | 1,064,444                |
| Total Asset-Backed Securities<br>(cost \$18,257,841)             |                                       |                          |
|  |                                       | 15,343,930               |
| <b>LOCAL GOVERNMENTS - US MUNICIPAL BONDS - 0.5%</b>             |                                       |                          |
| <b>United States - 0.5%</b>                                      |                                       |                          |
| <b>California - 0.3%</b>   |                                       |                          |
| State of California  |                                       |                          |
| Series 2010  |                                       |                          |
| 7.60%, 11/01/40  | 750                                   | 1,092,158                |
| 7.95%, 3/01/36   | 1,915                                 | 2,021,780                |
|  |                                       | 3,113,938                |
| <b>Illinois - 0.2%</b>   |                                       |                          |
| State of Illinois  |                                       |                          |
| Series 2010  |                                       |                          |
| 7.35%, 7/01/35   | 1,915                                 | 2,122,643                |
| Total Local Governments-US Municipal Bonds<br>(cost \$4,597,477) |                                       |                          |
|  |                                       | 5,236,581                |

**GOVERNMENTS - SOVEREIGN BONDS - 0.3%**

**United Arab Emirates - 0.3%**

Emirate of Dubai Government International Bonds

7.75%, 10/05/20 (b)

(cost \$3,319,046)

3,310

3,541,700

| Company                                       | Shares    | U.S. \$<br>Value |
|---|-----------|------------------|
| <b>PREFERRED STOCKS - 0.3%</b>                |           |                  |
| <b>Financial Institutions - 0.3%</b>          |           |                  |
| <b>Banking - 0.2%</b>                         |           |                  |
| GMAC Capital Trust I                          |           |                  |
| Series 2 8.401%                               | 16,325    | \$ 413,839       |
| Paysafe Holdings UK Ltd.                      |           |                  |
| 0.00% (c)(d)(e)(g)                            | 1,062,845 | 1,062,845        |
|   |           | 1,476,684        |
| <b>Insurance - 0.1%</b>                       |           |                  |
| Hartford Financial Services Group, Inc. (The) |           |                  |
| 7.875%  | 45,050    | 1,232,118        |
| <b>REITS - 0.0%</b>                           |           |                  |
| Hersha Hospitality Trust                      |           |                  |
| Series C 6.875%                               | 15,950    | 350,225          |
|   |           | 3,059,027        |
| <b>Utility - 0.0%</b>                         |           |                  |
| <b>Electric - 0.0%</b>                        |           |                  |
| SCE Trust III                                 |           |                  |
| Series H                                      |           |                  |
| 5.75%   | 11,025    | 255,118          |
| <b>Industrial - 0.0%</b>                      |           |                  |
| <b>Technology - 0.0%</b>                      |           |                  |
| Goodman Networks, Inc.                        |           |                  |
| 0.00% (c)(d)(e)(g)                            | 49,723    | 0                |
| Total Preferred Stocks                        |           |                  |
| (cost \$3,298,531)                            |           | 3,314,145        |

|   | Principal<br>Amount<br>(000) |           |
|---|------------------------------|-----------|
| <b>INFLATION-LINKED SECURITIES - 0.3%</b> |                              |           |
| <b>Colombia - 0.3%</b>                    |                              |           |
| Fideicomiso PA Concesion Ruta al Mar      |                              |           |
| 6.75%, 2/15/44 (b)                        | COP 1,437,090                | 437,000   |
| Fideicomiso PA Costera                    |                              |           |
| 6.25%, 1/15/34 (b)                        | 1,230,800                    | 381,915   |
| Fideicomiso PA Pacifico Tres              |                              |           |
| 7.00%, 1/15/35 (g)(j)                     | 6,642,880                    | 2,147,814 |
|   |                              | 2,966,729 |

Total Inflation-Linked Securities  
(cost \$2,820,541)

**LOCAL GOVERNMENTS - REGIONAL BONDS - 0.3%**

**Argentina - 0.3%**

Provincia de Buenos Aires/Argentina

|                                      |        |        |           |
|--------------------------------------|--------|--------|-----------|
| 5.75%, 6/15/19 (b)                   | U.S.\$ | 1,010  | 1,004,950 |
| 7.875%, 6/15/27 (b)                  |        | 843    | 605,969   |
| 49.22% (BADLAR + 3.83%), 5/31/22 (m) | ARS    | 26,500 | 626,043   |
| Provincia de Cordoba                 |        |        |           |
| 7.125%, 6/10/21 (b)                  | U.S.\$ | 393    | 348,788   |

|  | <b>Principal<br/>Amount<br/>(000)</b> | <b>U.S. \$<br/>Value</b> |
|--|---------------------------------------|--------------------------|
| 7.45%, 9/01/24 (b)   | U.S.\$ 313                            | \$ 255,878               |
| Total Local Governments - Regional Bonds<br>(cost \$4,043,224)   |                                       | 2,841,628                |
| <b>QUASI-SOVEREIGNS - 0.2%</b>                                   |                                       |                          |
| <b>Quasi-Sovereign Bonds - 0.2%</b>                              |                                       |                          |
| <b>Indonesia - 0.0%</b>  |                                       |                          |
| Indonesia Asahan Aluminium Persero PT                            |                                       |                          |
| 5.71%, 11/15/23 (b)  | 224                                   | 227,920                  |
| <b>Kazakhstan - 0.1%</b>   |                                       |                          |
| KazMunayGas National Co. JSC                                     |                                       |                          |
| 5.375%, 4/24/30 (b)  | 660                                   | 650,122                  |
| 6.375%, 10/24/48 (b)   | 396                                   | 398,969                  |
|  |                                       | 1,049,091                |
| <b>Mexico - 0.0%</b>   |                                       |                          |
| Petroleos Mexicanos  |                                       |                          |
| 6.50%, 1/23/29   | 318                                   | 295,867                  |
| <b>Turkey - 0.1%</b>   |                                       |                          |
| Export Credit Bank of Turkey                                     |                                       |                          |
| 4.25%, 9/18/22 (b)   | 507                                   | 458,201                  |
| TC Ziraat Bankasi AS   |                                       |                          |
| 4.25%, 7/03/19 (b)   | 314                                   | 310,075                  |
|  |                                       | 768,276                  |
| Total Quasi-Sovereigns<br>(cost \$2,341,409)                     |                                       | 2,341,154                |
|  | <b>Notional<br/>Amount</b>            |                          |
| <b>OPTIONS PURCHASED - CALLS - 0.2%</b>                          |                                       |                          |
| <b>Options on Forward Contracts - 0.2%</b>                       |                                       |                          |
| <b>GBP/USD</b>   |                                       |                          |
| Expiration: Jan 2019; Contracts: 7,875,000; Exercise Price: GBP  |                                       |                          |
| 0.75; Counterparty: Citibank, NA (e)                             | GBP 7,875,000                         | 2,891                    |
| <b>GBP/USD</b>   |                                       |                          |
| Expiration: Jan 2019; Contracts: 8,600,000; Exercise Price: GBP  |                                       |                          |
| 0.75; Counterparty: Natwest Markets PLC (e)                      | GBP 8,600,000                         | 3,157                    |
| <b>TRY/EUR</b>   |                                       |                          |
| Expiration: Jan 2019; Contracts: 64,611,750; Exercise Price: TRY |                                       |                          |
| 6.51; Counterparty: Deutsche Bank AG (e)                         | TRY 64,611,750                        | 746,920                  |



TRY/USD

Expiration: Jan 2019; Contracts: 66,903,500; Exercise Price: TRY  
5.78; Counterparty: Barclays Bank PLC (e)

TRY 66,903,500

987,037

1,740,005

|   | <b>Notional<br/>Amount</b>            | <b>U.S. \$<br/>Value</b> |
|---|---------------------------------------|--------------------------|
| <b>Swaptions - 0.0%</b>   |                                       |                          |
| <b>CDX-NAHY Series 31, 5 Year Index</b>                               |                                       |                          |
| Expiration: Jan 2019; Contracts: 16,210,000; Exercise Rate:<br>1.06%; |                                       |                          |
| Counterparty: Credit Suisse International (e)                         | USD 16,210,000                        | \$ 5,652                 |
| Total Options Purchased - Calls<br>(premiums paid \$749,056)          |                                       | 1,745,657                |
|   | <b>Principal<br/>Amount<br/>(000)</b> |                          |
| <b>COLLATERALIZED LOAN OBLIGATIONS - 0.1%</b>                         |                                       |                          |
| <b>CLO - Floating Rate - 0.1%</b>                                     |                                       |                          |
| Dryden Clo Ltd.   |                                       |                          |
| Series 2018-57A, Class E  |                                       |                          |
| 7.814% (LIBOR 3 Month + 5.20%), 5/15/31 (b)(g)(m)                     | U.S.\$ 275                            | 239,640                  |
| Dryden Senior Loan Fund   |                                       |                          |
| Series 2017-49A, Class E  |                                       |                          |
| 8.749% (LIBOR 3 Month + 6.30%), 7/18/30 (b)(g)(m)                     | 417                                   | 393,627                  |
| OZLM Ltd.   |                                       |                          |
| Series 2018-22A, Class D  |                                       |                          |
| 7.749% (LIBOR 3 Month + 5.30%), 1/17/31 (b)(g)(m)                     | 349                                   | 307,240                  |
| Total Collateralized Loan Obligations<br>(cost \$1,037,262)           |                                       | 940,507                  |
| <b>WHOLE LOAN TRUSTS - 0.1%</b>                                       |                                       |                          |
| <b>Performing Asset - 0.1%</b>  |                                       |                          |
| Flexpath Wh I LLC   |                                       |                          |
| Series B  |                                       |                          |
| 11.00%, 4/01/21 (c)(d)(g)   | 166                                   | 24,834                   |
| Series B2   |                                       |                          |
| 11.00%, 1/01/22 (c)(d)(g)   | 224                                   | 30,859                   |
| Series B3   |                                       |                          |
| 11.00%, 9/01/22 (c)(d)(g)   | 80                                    | 16,478                   |
| Sheridan Auto Loan Holdings I LLC                                     |                                       |                          |
| 10.00%, 12/31/20-9/30/21 (c)(d)(g)                                    | 1,206                                 | 406,270                  |
| Total Whole Loan Trusts<br>(cost \$1,618,169)                         |                                       | 478,441                  |
|   | <b>Notional<br/>Amount</b>            |                          |
| <b>OPTIONS PURCHASED - PUTS - 0.0%</b>                                |                                       |                          |
| <b>Options on Forward Contracts - 0.0%</b>                            |                                       |                          |

AUD/USD

Expiration: Jun 2019; Contracts: 28,100,000; Exercise Price:  
AUD 1.45;

|   |     |            |         |
|---|-----|------------|---------|
| Counterparty: Morgan Stanley Capital Services LLC (e) | AUD | 28,100,000 | 367,285 |
|---|-----|------------|---------|

|   | Notional<br>Amount | U.S. \$ Value |
|---|--------------------|---------------|
| <b>CNH/USD</b>  |                    |               |
| Expiration: Jan 2019; Contracts: 293,758,500; Exercise Price: CNH 7.07; |                    |               |
| Counterparty: JPMorgan Chase Bank, NA (e)                               | CNH 293,758,500    | \$ 4,191      |
|   |                    | 371,476       |

**Swaptions - 0.0%****IRS Swaption**

Expiration: Jan 2019; Contracts: 17,523,000; Exercise Rate: 3.29%;

Counterparty: Morgan Stanley Capital Services LLC (e) USD 17,523,000 958

**Total Options Purchased - Puts**

(premiums paid \$629,470)

372,434

**Shares****WARRANTS - 0.0%**

|   |        |        |
|---|--------|--------|
| Avaya Holdings Corp., expiring 12/15/22 (e)                 | 53,489 | 5      |
| Encore Automotive Acceptance, expiring 7/05/31 (c)(d)(e)(g) | 8      | 0      |
| Flexpath Capital, Inc., expiring 4/15/31 (c)(d)(e)(g)       | 10,974 | 0      |
| Liberty Tire Recycling LLC, expiring 6/26/19 (c)(d)(e)(g)   | 392    | 78     |
| Midstates Petroleum Co., Inc., expiring 4/21/20 (c)(e)      | 39,269 | 5,891  |
| SandRidge Energy, Inc., A-CW22, expiring 10/03/22 (e)       | 46,951 | 3,287  |
| SandRidge Energy, Inc., B-CW22, expiring 10/03/22 (e)       | 19,772 | 1,977  |
| Willscot Corp., expiring 11/29/22 (c)(d)(e)(g)              | 29,123 | 34,074 |

**Total Warrants**

(cost \$640,558)

45,312

**RIGHTS - 0.0%**

Vistra Energy Corp., expiring 12/31/49 (e)(g)

(cost \$0)

10,721

7,612

**SHORT-TERM INVESTMENTS - 4.6%****Investment Companies - 3.7%**

AB Fixed Income Shares, Inc. - Government Money Market

Portfolio - Class AB, 2.31% (t)(v)(w)

(cost \$39,687,987)

39,687,987

39,687,987

**Principal  
Amount  
(000)****Time Deposits - 0.9%**

BBH Grand Cayman

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|                  |     |       |           |
|------------------|-----|-------|-----------|
| (0.57)%, 1/02/19 | EUR | 2,454 | 2,811,659 |
| 0.24%, 1/02/19   | NOK | 0**   | 1         |
| 0.37%, 1/02/19   | GBP | 99    | 125,878   |

|   | Principal Amount<br>(000) |        | U.S. \$ Value           |
|---|---------------------------|--------|-------------------------|
| 0.51%, 1/02/19  | SGD                       | 0**    | \$ 17                   |
| 0.84%, 1/02/19  | CAD                       | 0**    | 1                       |
| 1.52%, 1/02/19  | HKD                       | 0**    | 12                      |
| 4.84%, 1/02/19  | ZAR                       | 12,447 | 865,151                 |
| BNP Paribas, Paris  |                           |        |                         |
| 1.77%, 1/02/19  | U.S.\$                    | 5,372  | 5,372,289               |
| <b>Total Time Deposits</b><br>(cost \$9,165,069)                |                           |        | <b>9,175,008</b>        |
| <b>Total Short-Term Investments</b><br>(cost \$48,853,056)      |                           |        | <b>48,862,995</b>       |
| <b>Total Investments - 100.8%</b><br>(cost \$1,156,890,327) (x) |                           |        | <b>1,076,451,561</b>    |
| Other assets less liabilities - (0.8)%                          |                           |        | (8,231,305)             |
| <b>Net Assets - 100.0%</b>                                      |                           |        | <b>\$ 1,068,220,256</b> |

**FUTURES**

| Description                     | Number of Contracts | Expiration Month | Notional (000) | Original Value | Value at December 31, 2018 | Unrealized Appreciation/ (Depreciation) |
|---------------------------------|---------------------|------------------|----------------|----------------|----------------------------|---|
| <b>Purchased Contracts</b>      |                     |                  |                |                |                            |   |
| U.S. 10 Yr Ultra Futures        | 150                 | March 2019       | USD 15,000     | \$ 18,930,734  | \$ 19,511,720              | \$ 580,986                              |
| U.S. Long Bond (CBT) Futures    | 35                  | March 2019       | USD 3,500      | 4,879,758      | 5,110,000                  | 230,242                                 |
| U.S. T-Note 2 Yr (CBT) Futures  | 280                 | March 2019       | USD 56,000     | 59,058,032     | 59,447,500                 | 389,468                                 |
| U.S. T-Note 10 Yr (CBT) Futures | 594                 | March 2019       | USD 59,400     | 71,189,758     | 72,477,281                 | 1,287,523                               |
| <b>Sold Contracts</b>           |                     |                  |                |                |                            |   |
| S&P 500 E-Mini Futures          | 135                 | March 2019       | USD 7          | 17,930,738     | 16,910,438                 | 1,020,300                               |
| U.S. T-Note 5 Yr (CBT) Futures  | 510                 | March 2019       | USD 51,000     | 57,493,313     | 58,490,625                 | (997,312)                               |
|                                 |                     |                  |                |                |                            | \$ 2,511,207                            |

**FORWARD CURRENCY EXCHANGE CONTRACTS**

| Counterparty | Contracts to Deliver | In Exchange For | Settlement Date | Unrealized Appreciation/ |
|--------------|----------------------|-----------------|-----------------|--------------------------|
|--------------|----------------------|-----------------|-----------------|--------------------------|

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|                     |     | (000)      |     | (000)     |         | (Depreciation) |
|---------------------|-----|------------|-----|-----------|---------|----------------|
| Bank of America, NA | MXN | 323,298    | USD | 15,895    | 1/25/19 | \$ (497,653)   |
| Bank of America, NA | PLN | 10,775     | USD | 2,918     | 1/18/19 | 38,152         |
| Bank of America, NA | USD | 2,354      | CHF | 2,298     | 2/28/19 | (4,419)        |
| Bank of America, NA | USD | 2,354      | CHF | 2,298     | 2/26/19 | (4,388)        |
| Barclays Bank PLC   | IDR | 13,970,832 | USD | 915       | 1/29/19 | (51,340)       |
| Barclays Bank PLC   | TRY | 35,504     | USD | 5,734     | 1/15/19 | (927,445)      |
| Barclays Bank PLC   | TRY | 54,433     | USD | 10,020    | 1/24/19 | (135,970)      |
| Barclays Bank PLC   | USD | 6,598      | CHF | 6,279     | 2/28/19 | (176,153)      |
| Barclays Bank PLC   | USD | 10,273     | EUR | 8,875     | 1/09/19 | (99,544)       |
| Barclays Bank PLC   | USD | 11,017     | TWD | 337,769   | 3/14/19 | 97,008         |
| Barclays Bank PLC   | USD | 5,009      | KRW | 5,550,430 | 2/20/19 | (17,095)       |
| BNP Paribas SA      | ZAR | 77,647     | USD | 5,432     | 1/30/19 | 54,068         |
| BNP Paribas SA      | ZAR | 46,911     | USD | 3,237     | 1/30/19 | (12,756)       |
| BNP Paribas SA      | CHF | 2,260      | USD | 2,311     | 2/28/19 | (265)          |
| BNP Paribas SA      | USD | 5,469      | MXN | 110,704   | 1/25/19 | 144,429        |
| BNP Paribas SA      | USD | 3,397      | JPY | 382,253   | 2/15/19 | 102,919        |

| <b>Counterparty</b>                 | <b>Contracts to Deliver (000)</b> | <b>In Exchange For (000)</b> | <b>Settlement Date</b> | <b>Unrealized Appreciation/Depreciation</b> |
|-------------------------------------|-----------------------------------|------------------------------|------------------------|---|
| Brown Brothers Harriman & Co.       | EUR 6,090                         | USD 7,041                    | 1/09/19                | \$ 60,233                                   |
| Brown Brothers Harriman & Co.       | CHF 3,714                         | USD 3,798                    | 1/17/19                | 13,398                                      |
| Brown Brothers Harriman & Co.       | EUR 592                           | USD 675                      | 1/09/19                | (3,647)                                     |
| Brown Brothers Harriman & Co.       | USD 157                           | EUR 136                      | 1/09/19                | (1,086)                                     |
| Brown Brothers Harriman & Co.       | USD 265                           | EUR 233                      | 1/09/19                | 1,166                                       |
| Citibank, NA                        | COP 17,178,696                    | USD 5,397                    | 1/25/19                | 113,456                                     |
| Citibank, NA                        | UYU 40,137                        | USD 1,220                    | 1/22/19                | (18,027)                                    |
| Citibank, NA                        | CNH 13,346                        | USD 1,930                    | 3/20/19                | (12,665)                                    |
| Citibank, NA                        | GBP 2,756                         | USD 3,583                    | 1/15/19                | 68,221                                      |
| Citibank, NA                        | USD 2,533                         | EUR 2,211                    | 1/09/19                | 2,154                                       |
| Citibank, NA                        | USD 6,069                         | KRW 6,704,709                | 2/20/19                | (39,034)                                    |
| Credit Suisse International         | CNH 53,179                        | USD 7,687                    | 1/09/19                | (56,248)                                    |
| Credit Suisse International         | CAD 16,198                        | USD 12,217                   | 1/17/19                | 347,400                                     |
| Credit Suisse International         | TRY 27,769                        | USD 4,185                    | 2/28/19                | (902,643)                                   |
| Credit Suisse International         | TRY 11,969                        | USD 2,050                    | 2/26/19                | (145,079)                                   |
| Credit Suisse International         | CHF 7,925                         | USD 8,007                    | 1/17/19                | (66,633)                                    |
| Credit Suisse International         | USD 2,333                         | CHF 2,271                    | 2/28/19                | (10,232)                                    |
| Credit Suisse International         | USD 3,853                         | TRY 26,636                   | 2/28/19                | 1,027,171                                   |
| Credit Suisse International         | USD 2,060                         | TRY 11,969                   | 2/26/19                | 134,620                                     |
| Credit Suisse International         | USD 5,394                         | TRY 33,368                   | 1/15/19                | 866,985                                     |
| Credit Suisse International         | USD 5,681                         | TRY 34,489                   | 1/17/19                | 781,835                                     |
| Credit Suisse International         | USD 5,539                         | JPY 616,387                  | 2/15/19                | 103,569                                     |
| Deutsche Bank AG                    | INR 823,103                       | USD 11,356                   | 3/18/19                | (383,137)                                   |
| Deutsche Bank AG                    | TRY 33,574                        | EUR 4,905                    | 1/17/19                | (665,129)                                   |
| Deutsche Bank AG                    | USD 14,328                        | INR 1,022,382                | 3/18/19                | 253,534                                     |
| Goldman Sachs Bank USA              | JPY 1,806,450                     | USD 16,041                   | 2/15/19                | (496,802)                                   |
| Goldman Sachs Bank USA              | ZAR 21,343                        | USD 1,520                    | 1/30/19                | 41,776                                      |
| Goldman Sachs Bank USA              | CHF 12,714                        | USD 12,669                   | 1/17/19                | (283,375)                                   |
| Goldman Sachs Bank USA              | GBP 5,077                         | USD 6,443                    | 2/28/19                | (46,259)                                    |
| Goldman Sachs Bank USA              | NZD 1,736                         | USD 1,201                    | 2/20/19                | 35,068                                      |
| Goldman Sachs Bank USA              | USD 1,204                         | NZD 1,741                    | 2/20/19                | (35,167)                                    |
| Goldman Sachs Bank USA              | USD 7,015                         | ZAR 98,463                   | 1/30/19                | (195,154)                                   |
| Goldman Sachs Bank USA              | USD 1,114                         | JPY 125,496                  | 2/15/19                | 34,514                                      |
| HSBC Bank USA                       | INR 166,694                       | USD 2,276                    | 3/18/19                | (101,820)                                   |
| HSBC Bank USA                       | LKR 136,187                       | USD 759                      | 2/15/19                | 19,530                                      |
| HSBC Bank USA                       | LKR 266,715                       | USD 1,479                    | 2/22/19                | 33,019                                      |
| HSBC Bank USA                       | USD 6,021                         | TWD 184,101                  | 3/14/19                | 36,864                                      |
| JPMorgan Chase Bank, NA             | ARS 89,853                        | USD 2,228                    | 1/09/19                | (136,580)                                   |
| JPMorgan Chase Bank, NA             | TRY 28,266                        | USD 4,181                    | 2/28/19                | (997,794)                                   |
| JPMorgan Chase Bank, NA             | EUR 4,766                         | USD 5,423                    | 1/09/19                | (40,162)                                    |
| JPMorgan Chase Bank, NA             | CHF 9,764                         | USD 9,759                    | 1/17/19                | (188,591)                                   |
| JPMorgan Chase Bank, NA             | CHF 2,298                         | USD 2,352                    | 2/26/19                | 2,718                                       |
| JPMorgan Chase Bank, NA             | USD 340                           | TRY 2,082                    | 1/15/19                | 50,382                                      |
| JPMorgan Chase Bank, NA             | USD 3,583                         | GBP 2,756                    | 1/15/19                | (68,227)                                    |
| JPMorgan Chase Bank, NA             | USD 5,187                         | TRY 28,492                   | 1/24/19                | 129,270                                     |
| JPMorgan Chase Bank, NA             | USD 7,687                         | CNH 53,179                   | 1/09/19                | 56,248                                      |
| Morgan Stanley Capital Services LLC | RUB 349,152                       | USD 5,242                    | 1/24/19                | 246,028                                     |



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|                                     |     |         |     |         |         |           |
|-------------------------------------|-----|---------|-----|---------|---------|-----------|
| Morgan Stanley Capital Services LLC | BRL | 109,573 | USD | 28,278  | 1/03/19 | 6,931     |
| Morgan Stanley Capital Services LLC | BRL | 109,573 | USD | 28,118  | 1/03/19 | (153,759) |
| Morgan Stanley Capital Services LLC | BRL | 107,834 | USD | 27,383  | 2/04/19 | (384,898) |
| Morgan Stanley Capital Services LLC | NOK | 12,984  | USD | 1,534   | 1/23/19 | 31,386    |
| Morgan Stanley Capital Services LLC | USD | 441     | BRL | 1,739   | 2/04/19 | 6,206     |
| Morgan Stanley Capital Services LLC | USD | 27,878  | BRL | 109,573 | 1/03/19 | 393,425   |
| Morgan Stanley Capital Services LLC | USD | 28,278  | BRL | 109,573 | 1/03/19 | (6,931)   |
| Morgan Stanley Capital Services LLC | USD | 9,452   | AUD | 12,800  | 6/28/19 | (409,862) |

| Counterparty                        |     | Contracts to<br>Deliver<br>(000) |     | In Exchange<br>For<br>(000) | Settlement<br>Date | Unrealized<br>Appreciation/<br>(Depreciation) |
|-------------------------------------|-----|----------------------------------|-----|-----------------------------|--------------------|---|
| Morgan Stanley Capital Services LLC | USD | 2,175                            | SEK | 19,588                      | 1/23/19            | \$ 39,035                                     |
| Morgan Stanley Capital Services LLC | USD | 10,405                           | NOK | 88,041                      | 1/23/19            | (212,829)                                     |
| Royal Bank of Scotland PLC          | MXN | 41,147                           | USD | 2,022                       | 1/25/19            | (63,792)                                      |
| Royal Bank of Scotland PLC          | AUD | 2,222                            | USD | 1,621                       | 2/20/19            | 54,904  |
| Royal Bank of Scotland PLC          | USD | 2,208                            | CAD | 2,999                       | 1/17/19            | (9,986)                                       |
| Royal Bank of Scotland PLC          | USD | 3,670                            | EUR | 3,175                       | 1/09/19            | (29,831)                                      |
| Royal Bank of Scotland PLC          | USD | 736                              | SEK | 6,625                       | 1/23/19            | 13,003  |
| Royal Bank of Scotland PLC          | USD | 13,084                           | AUD | 17,931                      | 2/20/19            | (443,169)                                     |
| Royal Bank of Scotland PLC          | USD | 8,274                            | TWD | 251,941                     | 3/14/19            | 16,516  |
| Royal Bank of Scotland PLC          | USD | 5,546                            | JPY | 616,387                     | 2/15/19            | 97,153  |
| Royal Bank of Scotland PLC          | USD | 8,395                            | CLP | 5,759,658                   | 1/25/19            | (90,771)                                      |
| Royal Bank of Scotland PLC          | USD | 5,453                            | KRW | 6,089,991                   | 2/20/19            | 23,502  |
| Standard Chartered Bank             | TWD | 437,330                          | USD | 14,344                      | 3/14/19            | (46,570)                                      |
| Standard Chartered Bank             | EUR | 4,908                            | USD | 5,572                       | 1/09/19            | (53,458)                                      |
| Standard Chartered Bank             | USD | 5,541                            | KRW | 6,176,561                   | 2/20/19            | 13,555  |
| UBS AG                              | ZAR | 157,107                          | USD | 11,024                      | 1/30/19            | 141,799                                       |
| UBS AG                              | EUR | 44,578                           | USD | 51,527                      | 1/09/19            | 427,445                                       |
| UBS AG                              | CAD | 9,663                            | USD | 7,320                       | 1/17/19            | 238,563                                       |
| UBS AG                              | USD | 1,833                            | CAD | 2,420                       | 1/17/19            | (59,741)                                      |
| UBS AG                              | USD | 5,580                            | JPY | 620,915                     | 1/18/19            | 92,357  |
| UBS AG                              | USD | 5,242                            | KRW | 5,848,258                   | 2/20/19            | 17,200  |
|                                     |     |                                  |     |                             |                    | \$ (2,277,401)                                |

**CREDIT DEFAULT SWAPTIONS WRITTEN**

| Description                             | Counter-<br>party              | Buy/Sell<br>Protection | Strike<br>Rate | Expiration<br>Month | Notional<br>Amount<br>(000) | Premiums<br>Received | Market<br>Value |
|---|--------------------------------|------------------------|----------------|---------------------|-----------------------------|----------------------|-----------------|
| CDX-NAHY Series 31, 5<br>Year Index (y) | Credit Suisse<br>International | Sell                   | 1.00%          | Jan, 2019           | USD 16,210                  | \$ 71,000            | \$(44,112)      |
| CDX-NAHY Series 31, 5<br>Year Index (y) | Deutsche<br>Bank AG            | Sell                   | 1.00           | Jan, 2019           | USD 5,515                   | 23,163               | (15,008)        |
| CDX-NAHY Series 31, 5<br>Year Index (y) | Deutsche<br>Bank AG            | Sell                   | 1.00           | Jan, 2019           | USD 5,515                   | 23,163               | (15,008)        |
|   |                                |                        |                |                     |                             | \$ 117,326           | \$(74,128)      |

**INTEREST RATE SWAPTIONS WRITTEN**

| <b>Description</b>                  | <b>Index</b>    | <b>Counter-Party</b>                | <b>Strike Rate</b> | <b>Expiration Date</b> | <b>Notional Amount (000)</b> | <b>Premiums Received</b> | <b>Market Value</b> |
|-------------------------------------|-----------------|-------------------------------------|--------------------|------------------------|------------------------------|--------------------------|---------------------|
| <b>Call</b>                         |                 |                                     |                    |                        |                              |                          |                     |
| OTC - 1 Year Interest Rate Swap (y) | 6 Month EURIBOR | Bank of America, NA                 | 0.29%              | 1/04/19                | \$ 9,780                     | \$ 18,040                | \$ (50,135)         |
| OTC - 1 Year Interest Rate Swap (y) | 3 Month LIBOR   | Citibank, NA                        | 2.73               | 1/22/19                | 10,430                       | 34,680                   | (82,316)            |
| OTC - 1 Year Interest Rate Swap (y) | 3 Month LIBOR   | Deutsche Bank AG                    | 2.83               | 1/11/19                | 7,660                        | 34,470                   | (103,089)           |
| OTC - 1 Year Interest Rate Swap (y) | 3 Month LIBOR   | Goldman Sachs International         | 2.74               | 1/22/19                | 10,320                       | 33,798                   | (87,043)            |
| OTC - 1 Year Interest Rate Swap (y) | 3 Month LIBOR   | Goldman Sachs International         | 2.80               | 1/17/19                | 10,510                       | 33,107                   | (111,383)           |
| OTC - 1 Year Interest Rate Swap (y) | 6 Month EURIBOR | JPMorgan Chase Bank, NA             | 0.30               | 1/03/19                | 8,770                        | 15,923                   | (48,163)            |
| OTC - 1 Year Interest Rate Swap (y) | 3 Month LIBOR   | JPMorgan Chase Bank, NA             | 2.82               | 1/14/19                | 10,530                       | 32,643                   | (120,904)           |
| OTC - 1 Year Interest Rate Swap (y) | 3 Month LIBOR   | JPMorgan Chase Bank, NA             | 2.88               | 1/07/19                | 10,580                       | 35,337                   | (147,641)           |
| OTC - 1 Year Interest Rate Swap (y) | 6 Month EURIBOR | Morgan Stanley Capital Services LLC | 1.43               | 1/14/19                | 1,770                        | 17,474                   | (26,266)            |
| OTC - 1 Year Interest Rate Swap (y) | 3 Month LIBOR   | Morgan Stanley Capital Services LLC | 2.80               | 1/10/19                | 7,700                        | 34,650                   | (88,816)            |
| OTC - 1 Year Interest Rate Swap (y) | 3 Month LIBOR   | Morgan Stanley Capital Services LLC | 2.76               | 1/18/19                | 10,460                       | 34,204                   | (93,256)            |
| OTC - 1 Year Interest Rate Swap (y) | 3 Month LIBOR   | Morgan Stanley Capital Services LLC | 2.94               | 1/29/19                | 17,523                       | 60,454                   | (366,975)           |
| <b>Put</b>                          |                 |                                     |                    |                        |                              |                          |                     |

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|                                     |               |                     |      |         |       |        |         |
|-------------------------------------|---------------|---------------------|------|---------|-------|--------|---------|
| OTC - 1 Year Interest Rate Swap (y) | 3 Month LIBOR | Bank of America, NA | 2.96 | 1/10/19 | 2,380 | 33,677 | (2,746) |
| OTC - 1 Year Interest Rate Swap (y) | 3 Month LIBOR | Bank of America, NA | 2.95 | 1/18/19 | 2,360 | 32,568 | (7,875) |
| OTC - 1 Year Interest Rate Swap (y) | 3 Month LIBOR | Barclays Bank PLC   | 2.97 | 1/11/19 | 2,370 | 32,588 | (2,718) |
| OTC - 1 Year Interest Rate Swap (y) | 3 Month LIBOR | Barclays Bank PLC   | 2.99 | 1/14/19 | 2,390 | 31,249 | (2,913) |
| OTC - 1 Year Interest Rate Swap (y) | 3 Month LIBOR | Barclays Bank PLC   | 3.14 | 1/03/19 | 2,450 | 27,379 | 0       |

| Description                         | Index         | Counter-Party                       | Strike Rate | Expiration Date | Notional Amount (000) | Premiums Received | Market Value   |
|-------------------------------------|---------------|-------------------------------------|-------------|-----------------|-----------------------|-------------------|----------------|
| OTC - 1 Year Interest Rate Swap (y) | 3 Month LIBOR | Barclays Bank PLC                   | 2.92%       | 1/22/19         | \$ 2,320              | \$ 32,828         | \$ (13,794)    |
| OTC - 1 Year Interest Rate Swap (y) | 3 Month LIBOR | Citibank, NA                        | 2.99        | 1/17/19         | 2,380                 | 31,654            | (5,158)        |
| OTC - 1 Year Interest Rate Swap (y) | 3 Month LIBOR | Citibank, NA                        | 2.92        | 1/22/19         | 2,350                 | 32,959            | (14,270)       |
| OTC - 1 Year Interest Rate Swap (y) | 3 Month LIBOR | Goldman Sachs International         | 3.08        | 1/04/19         | 2,700                 | 32,670            | (1)            |
| OTC - 1 Year Interest Rate Swap (y) | 3 Month LIBOR | Goldman Sachs International         | 3.01        | 1/14/19         | 2,380                 | 31,416            | (2,279)        |
| OTC - 1 Year Interest Rate Swap (y) | 3 Month LIBOR | JPMorgan Chase Bank, NA             | 3.02        | 1/07/19         | 2,400                 | 35,280            | (277)          |
| OTC - 1 Year Interest Rate Swap (y) | 3 Month LIBOR | Morgan Stanley Capital Services LLC | 3.44        | 1/29/19         | 17,523                | 60,454            | (333)          |
|                                     |               |                                     |             |                 |                       | \$ 799,502        | \$ (1,378,351) |

**CURRENCY OPTIONS WRITTEN**

| Description/ Counterparty                            | Exercise Price | Expiration Month | Contracts   | Notional Amount (000) | Premiums Received | U.S. \$ Value |
|--|----------------|------------------|-------------|-----------------------|-------------------|---------------|
| <b>Call</b>  |                |                  |             |                       |                   |               |
| AUD vs. USD/ Morgan Stanley Capital Services LLC (y) | AUD 1.282      | 06/2019          | 28,100,000  | AUD 28,100            | \$ 291,731        | \$ (46,809)   |
| <b>Put</b>   |                |                  |             |                       |                   |               |
| BRL vs. USD/ Morgan Stanley Capital Services LLC (y) | BRL 4.170      | 02/2019          | 22,017,600  | BRL 22,018            | 50,952            | (30,472)      |
| INR vs. USD/ JPMorgan Chase Bank, NA (y)             | INR 71.320     | 02/2019          | 381,562,000 | INR 381,562           | 49,541            | (28,130)      |
| MXN vs. USD/ Morgan Stanley Capital Services LLC (y) | MXN 23.820     | 02/2019          | 144,706,500 | MXN 144,707           | 80,937            | (2,555)       |
| SGD vs. CHF/ UBS AG (y)                              | SGD 1.550      | 06/2019          | 7,750,000   | SGD 7,750             | 23,428            | (12,186)      |
| TRY vs. CHF/ UBS AG (y)                              | TRY 5.900      | 02/2019          | 29,500,000  | TRY 29,500            | 53,931            | (77,923)      |
| TRY vs. EUR/ Deutsche Bank AG (y)                    | TRY 7.510      | 01/2019          | 74,536,750  | TRY 74,537            | 198,832           | (12,999)      |

TRY vs. USD/ Barclays

|              |     |       |         |            |     |        |              |              |
|--------------|-----|-------|---------|------------|-----|--------|--------------|--------------|
| Bank PLC (y) | TRY | 6.900 | 01/2019 | 79,867,500 | TRY | 79,868 | 258,933      | (4,935)      |
|              |     |       |         |            |     |        | \$ 1,008,285 | \$ (216,009) |

**CENTRALLY CLEARED CREDIT DEFAULT SWAPS**

| <b>Description</b>   | <b>Fixed Rate<br/>(Pay)<br/>Receive</b> | <b>Implied Credit<br/>Spread<br/>at<br/>December 31,<br/>2018</b> | <b>Notional<br/>Amount<br/>(000)</b> | <b>Market<br/>Value</b> | <b>Upfront<br/>Premiums<br/>Paid<br/>(Received)</b> | <b>Unrealized<br/>Appreciation/<br/>(Depreciation)</b> |
|--|---|---|--------------------------------------|-------------------------|---|--|
| <b>Buy Contracts</b>   |   |   |                                      |                         |   |  |
| CDX-NAHY<br>Series 28, 5 Year<br>Index, 6/20/22*                   | (5.00)%                                 | Quarterly<br>3.77%  | USD<br>13,417                        | \$ (527,872)            | \$ (798,932)  | \$ 271,060   |
| CDX-NAHY<br>Series 29, 5 Year<br>Index, 12/20/22*                  | (5.00)                                  | Quarterly<br>4.03   | USD<br>40,600                        | (1,410,092)             | (2,485,889)   | 1,075,797  |
| CDX-NAHY<br>Series 30, 5 Year<br>Index, 6/20/23*                   | (5.00)                                  | Quarterly<br>4.18   | USD<br>17,700                        | (572,856)               | (1,061,887)   | 489,031  |
| iTraxx Europe<br>Crossover Series<br>21, 5 Year Index,<br>6/20/19* | (5.00)                                  | Quarterly<br>0.58   | EUR<br>3                             | (70)                    | (66)  | (4)  |
| iTraxx Europe<br>Crossover Series<br>27, 5 Year Index,<br>6/20/22* | (5.00)                                  | Quarterly<br>2.80   | EUR<br>13,083                        | (1,095,620)             | (1,507,826)   | 412,206  |
| <b>Sale Contracts</b>  |   |   |                                      |                         |   |  |
| CDX-NAHY<br>Series 28, 5 Year<br>Index, 6/20/22*                   | 5.00                                    | Quarterly<br>3.77   | USD<br>5                             | 195                     | 320   | (125)  |
| CDX-NAHY<br>Series 28, 5 Year<br>Index, 6/20/22*                   | 5.00                                    | Quarterly<br>3.77   | USD<br>13,417                        | 527,872                 | 866,473   | (338,601)  |
| CDX-NAHY<br>Series 29, 5 Year<br>Index, 12/20/22*                  | 5.00                                    | Quarterly<br>4.03   | USD<br>40,600                        | 1,410,092               | 2,522,926   | (1,112,834)  |
| CDX-NAHY<br>Series 30, 5 Year<br>Index, 6/20/23*                   | 5.00                                    | Quarterly<br>4.18   | USD<br>17,700                        | 572,856                 | 858,008   | (285,152)  |
| CDX-NAHY<br>Series 31, 5 Year<br>Index, 12/20/23*                  | 5.00                                    | Quarterly<br>4.50   | USD<br>85,940                        | 1,886,463               | 5,415,426   | (3,528,963)  |
| iTraxx Europe<br>Crossover Series<br>27, 5 Year Index,<br>6/20/22* | 5.00                                    | Quarterly<br>2.80   | EUR<br>13,082                        | 1,095,537               | 1,553,866   | (458,329)  |

| Description   | Fixed Rate<br>(Pay)<br>Receive | Payment<br>Frequency | Implied Credit<br>Spread<br>at<br>December 31, 2018 | Notional<br>Amount<br>(000) | Market<br>Value | Upfront<br>Premiums<br>Paid<br>(Received) | Unrealized<br>Appreciation/<br>(Depreciation) |
|---|--------------------------------|----------------------|---|-----------------------------|-----------------|---|---|
| iTraxx Europe<br>Crossover Series<br>30, 5 Year Index,<br>12/20/23* | 5.00%                          | Quarterly            | 3.55%   | EUR 41,019                  | \$ 3,044,088    | \$ 4,329,071                              | \$ (1,284,983)                                |
|   |                                |                      |   |                             | \$ 4,930,593    | \$ 9,691,490                              | \$ (4,760,897)                                |

\* Termination date

**CENTRALLY CLEARED INTEREST RATE SWAPS**

| Notional<br>Amount<br>(000) | Termination<br>Date | Rate Type          | Payments<br>made<br>by the<br>Fund | Payments<br>received<br>by the<br>Fund | Payment<br>Frequency<br>Paid/<br>Received | Market<br>Value | Upfront<br>Premiums<br>Paid<br>(Received) | Unrealized<br>Appreciation/<br>(Depreciation) |
|-----------------------------|---------------------|--------------------|------------------------------------|--|---|-----------------|---|---|
| EUR 8,720                   | 1/02/24             | 6 Month<br>EURIBOR |                                    | 0.196%                                 | Semi-Annual/<br>Annual                    | \$ (594)        | \$ 0                                      | \$ (594)                                      |
| EUR 8,720                   | 1/02/24             | 6 Month<br>EURIBOR | 0.294%                             |  | Semi-Annual                               | (48,529)        | 0   | (48,529)                                      |
| GBP 4,220                   | 12/17/28            | 6 Month<br>LIBOR   |                                    | 1.479%                                 | Semi-Annual/<br>Semi-Annual               | 24,699          | 0   | 24,699  |
| GBP 4,220                   | 12/17/28            | 6 Month<br>LIBOR   | 1.600%                             |  | Semi-Annual                               | (86,651)        | 0   | (86,651)                                      |
| EUR 1,850                   | 12/18/48            | 6 Month<br>EURIBOR |                                    | 1.422%                                 | Semi-Annual/<br>Annual                    | 23,106          | 0   | 23,106  |
| EUR 1,850                   | 12/18/48            | 6 Month<br>EURIBOR | 1.530%                             |  | Semi-Annual                               | (81,749)        | 0   | (81,749)                                      |
|                             |                     |                    |                                    |  |   | \$ (169,718)    | \$ 0                                      | \$ (169,718)                                  |

**CREDIT DEFAULT SWAPS**

| Swap Counterparty & Reference<br>Obligation | Fixed Rate<br>(Pay) | Payment<br>Frequency | Implied Credit<br>Spread | Notional<br>Amount | Market<br>Value | Upfront<br>Premiums | Unrealized<br>Appreciation/<br>(Depreciation) |
|---|---------------------|----------------------|--------------------------|--------------------|-----------------|---------------------|---|
|---|---------------------|----------------------|--------------------------|--------------------|-----------------|---------------------|---|



|                                    | Receive | at<br>December 31, 2018 |       |     | (000) | Paid (Depreciation)<br>(Received) |             |            |
|------------------------------------|---------|-------------------------|-------|-----|-------|-----------------------------------|-------------|------------|
| <b>Sale Contracts</b>              |         |                         |       |     |       |                                   |             |            |
| Barclays Bank PLC                  |         |                         |       |     |       |                                   |             |            |
| Brazilian Government International |         |                         |       |     |       |                                   |             |            |
| Bond, 4.250%, 1/07/25, 6/20/23*    | 1.00%   | Quarterly               | 1.88% | USD | 1,813 | \$ (66,227)                       | \$ (60,949) | \$ (5,278) |

| Swap Counterparty & Referenced Obligation   | Fixed Rate (Pay) Receive | Implied Credit Spread Payment at December 31, 2018 | Notional Amount (000) | Market Value | Upfront Premiums Paid (Received) | Unrealized Appreciation/Depreciation |
|---|--------------------------|--|-----------------------|--------------|----------------------------------|--------------------------------------|
| Brazilian Government International Bond, 4.250%, 1/07/25, 6/20/23*  | 1.00%                    | Quarterly 1.88%                                    | USD 1,520             | \$ (55,524)  | \$ (51,099)                      | \$ (4,425)                           |
| CCO Holdings, LLC, 5.750%, 1/15/24, 6/20/19*<br>Citibank, NA  | 5.00                     | Quarterly 0.14                                     | USD 828               | 20,274       | 8,708                            | 11,566                               |
| CDX-CMBX.NA.BBB- Series 6, 5/11/63*   | 3.00                     | Monthly 8.38                                       | USD 454               | (73,003)     | (52,158)                         | (20,845)                             |
| Credit Suisse International<br>CDX-CMBX.NA.BB Series 6, 5/11/63*  | 5.00                     | Monthly 15.53                                      | USD 5,000             | (1,401,333)  | (795,433)                        | (605,900)                            |
| International Game Technology, 4.750%, 2/15/23, 6/20/22*<br>Deutsche Bank AG                                    | 5.00                     | Quarterly 1.82                                     | EUR 310               | 37,964       | 24,431                           | 13,533                               |
| CDX-CMBX.NA.BBB- Series 6, 5/11/63*   | 3.00                     | Monthly 8.38                                       | USD 258               | (41,486)     | (29,284)                         | (12,202)                             |
| CDX-CMBX.NA.BBB- Series 6, 5/11/63*   | 3.00                     | Monthly 8.38                                       | USD 364               | (58,562)     | (43,629)                         | (14,933)                             |
| Goldman Sachs Bank USA<br>Avis Budget Car Rental LLC, 5.250%, 3/15/25, 6/20/22*                                 | 5.00                     | Quarterly 2.86                                     | USD 1,225             | 78,646       | 56,666                           | 21,980                               |
| Turkey International Bond, 11.875%, 1/15/30, 12/20/23*<br>United States Steel Corp., 6.650%, 6/01/37, 12/20/21* | 1.00                     | Quarterly 3.59                                     | USD 575               | (63,167)     | (63,741)                         | 574                                  |
|   | 5.00                     | Quarterly 2.11                                     | USD 700               | 57,592       | (33,561)                         | 91,153                               |

| Swap Counterparty & Referenced Obligation | Fixed Rate (Pay) Receive | Implied Credit Spread at December 31, 2018 | Notional Amount (000) | Market Value  | Upfront Premiums Paid (Received) | Unrealized Appreciation/ (Depreciation) |
|---|--------------------------|--|-----------------------|---------------|----------------------------------|---|
| Goldman Sachs International               |                          |  |                       |               |                                  |   |
| CDX-CMBX.NA.BB Series 6, 5/11/63*         | 5.00%                    | Monthly 15.53%                             | USD 5,000             | \$(1,401,333) | \$ (879,157)                     | \$ (522,176)                            |
| CDX-CMBX.NA.BB Series 6, 5/11/63*         | 5.00                     | Monthly 15.53                              | USD 5,000             | (1,400,639)   | (839,486)                        | (561,153)                               |
| CDX-CMBX.NA.BB Series 6, 5/11/63*         | 5.00                     | Monthly 15.53                              | USD 13,500            | (3,783,600)   | (2,045,645)                      | (1,737,955)                             |
| CDX-CMBX.NA.BB Series 6, 5/11/63*         | 5.00                     | Monthly 15.53                              | USD 10,000            | (2,802,667)   | (1,517,331)                      | (1,285,336)                             |
| CDX-CMBX.NA.BB Series 6, 5/11/63*         | 5.00                     | Monthly 15.53                              | USD 2,071             | (580,352)     | (311,852)                        | (268,500)                               |
| CDX-CMBX.NA.BB Series 6, 5/11/63*         | 5.00                     | Monthly 15.53                              | USD 2,929             | (820,981)     | (441,154)                        | (379,827)                               |
| CDX-CMBX.NA.BBB- Series 6, 5/11/63*       | 3.00                     | Monthly 8.38                               | USD 371               | (59,688)      | (32,030)                         | (27,658)                                |
| CDX-CMBX.NA.BBB- Series 6, 5/11/63*       | 3.00                     | Monthly 8.38                               | USD 1,041             | (167,393)     | (114,847)                        | (52,546)                                |
| CDX-CMBX.NA.BBB- Series 6, 5/11/63*       | 3.00                     | Monthly 8.38                               | USD 530               | (85,224)      | (58,083)                         | (27,141)                                |
| CDX-CMBX.NA.BBB- Series 6, 5/11/63*       | 3.00                     | Monthly 8.38                               | USD 133               | (21,386)      | (14,681)                         | (6,705)                                 |
| CDX-CMBX.NA.BBB- Series 6, 5/11/63*       | 3.00                     | Monthly 8.38                               | USD 2,158             | (347,186)     | (190,674)                        | (156,512)                               |
| CDX-CMBX.NA.BBB- Series 6, 5/11/63*       | 3.00                     | Monthly 8.38                               | USD 180               | (28,959)      | (16,494)                         | (12,465)                                |
| CDX-CMBX.NA.BBB- Series 6, 5/11/63*       | 3.00                     | Monthly 8.38                               | USD 360               | (57,918)      | (33,599)                         | (24,319)                                |
| CDX-CMBX.NA.BBB- Series 6, 5/11/63*       | 3.00                     | Monthly 8.38                               | USD 360               | (57,918)      | (36,358)                         | (21,560)                                |
| CDX-CMBX.NA.BBB- Series 6, 5/11/63*       | 3.00                     | Monthly 8.38                               | USD 719               | (115,675)     | (79,368)                         | (36,307)                                |

| Swap Counterparty & Referenced Obligation             | Fixed Rate (Pay) Receive | Implied Credit Spread at December 31, 2018 | Notional Amount (000) | Market Value | Upfront Premiums Paid (Received) | Unrealized Appreciation/Depreciation |
|---|--------------------------|--|-----------------------|--------------|----------------------------------|--------------------------------------|
| Turkey International Bond, 11.875%, 1/15/30,12/20/23* | 1.00%                    | Quarterly 3.59%                            | USD 288               | \$ (31,638)  | \$ (34,604)                      | \$ 2,966                             |
| Turkey International Bond, 11.875%, 1/15/30,12/20/23* | 1.00                     | Quarterly 3.59                             | USD 288               | (31,638)     | (34,286)                         | 2,648                                |
| HSBC Bank USA   |                          |  |                       |              |                                  |                                      |
| Turkey International Bond, 11.875%, 1/15/30,12/20/23* | 1.00                     | Quarterly 3.59                             | USD 719               | (78,986)     | (79,973)                         | 987                                  |
| Turkey International Bond, 11.875%, 1/15/30,12/20/23* | 1.00                     | Quarterly 3.59                             | USD 720               | (79,096)     | (80,897)                         | 1,801                                |
| Turkey International Bond, 11.875%, 1/15/30,12/20/23* | 1.00                     | Quarterly 3.59                             | USD 288               | (31,638)     | (34,604)                         | 2,966                                |
| JPMorgan Chase Bank, NA                               |                          |  |                       |              |                                  |                                      |
| CDX-CMBX.NA.BBB- Series 6, 5/11/63*                   | 3.00                     | Monthly 8.38                               | USD 12,000            | (1,929,600)  | (1,409,467)                      | (520,133)                            |
| Turkey International Bond, 11.875%, 1/15/30,12/20/23* | 1.00                     | Quarterly 3.59                             | USD 719               | (78,986)     | (80,568)                         | 1,582                                |
| Turkey International Bond, 11.875%, 1/15/30,12/20/23* | 1.00                     | Quarterly 3.59                             | USD 719               | (78,986)     | (80,568)                         | 1,582                                |
| Turkey International Bond, 11.875%, 1/15/30,12/20/23* | 1.00                     | Quarterly 3.59                             | USD 55                | (6,042)      | (6,142)                          | 100                                  |
| Turkey International Bond, 11.875%, 1/15/30,12/20/23* | 1.00                     | Quarterly 3.59                             | USD 736               | (80,854)     | (82,196)                         | 1,342                                |

| Swap Counterparty & Referenced Obligation              | Fixed Rate (Pay) Receive | Payment Frequency | Implied Credit Spread at December 31, 2018 | Notional Amount (000) | Market Value | Upfront Premiums Paid (Received) | Unrealized Appreciation/Depreciation |
|--|--------------------------|-------------------|--|-----------------------|--------------|----------------------------------|--------------------------------------|
| Turkey International Bond, 11.875%, 1/15/30, 12/20/23* | 1.00%                    | Quarterly         | 3.59%                                      | USD 1,473             | \$(161,817)  | \$(164,555)                      | \$ 2,738                             |
| Turkey International Bond, 11.875%, 1/15/30, 12/20/23* | 1.00                     | Quarterly         | 3.59                                       | USD 109               | (11,974)     | (12,177)                         | 203                                  |
| Turkey International Bond, 11.875%, 1/15/30, 12/20/23* | 1.00                     | Quarterly         | 3.59                                       | USD 109               | (11,974)     | (12,273)                         | 299                                  |
| Turkey International Bond, 11.875%, 1/15/30, 12/20/23* | 1.00                     | Quarterly         | 3.59                                       | USD 1,472             | (161,707)    | (165,747)                        | 4,040                                |
| Turkey International Bond, 11.875%, 1/15/30, 12/20/23* | 1.00                     | Quarterly         | 3.59                                       | USD 55                | (6,042)      | (6,681)                          | 639                                  |
| Turkey International Bond, 11.875%, 1/15/30, 12/20/23* | 1.00                     | Quarterly         | 3.59                                       | USD 736               | (80,854)     | (89,408)                         | 8,554                                |
| Turkey International Bond, 11.875%, 1/15/30, 12/20/23* | 1.00                     | Quarterly         | 3.59                                       | USD 287               | (31,528)     | (32,461)                         | 933                                  |
| Turkey International Bond, 11.875%, 1/15/30, 12/20/23* | 1.00                     | Quarterly         | 3.59                                       | USD 288               | (31,638)     | (32,801)                         | 1,163                                |
| Turkey International Bond, 11.875%, 1/15/30, 12/20/23* | 1.00                     | Quarterly         | 3.59                                       | USD 431               | (47,348)     | (51,627)                         | 4,279                                |
| Turkey International Bond, 11.875%, 1/15/30, 12/20/23* | 1.00                     | Quarterly         | 3.59                                       | USD 288               | (31,638)     | (34,498)                         | 2,860                                |

| Swap Counterparty & Referenced Obligation                             | Fixed Rate (Pay) Receive | Implied Credit Spread at December 31, 2018 | Notional Amount (000) | Market Value | Upfront Premiums Paid (Received) | Unrealized Appreciation/ (Depreciation) |
|---|--------------------------|--|-----------------------|--------------|----------------------------------|---|
| Turkey International Bond, 11.875%, 1/15/30,12/20/23*                 | 1.00%                    | Quarterly                                  | 3.59%                 | USD 288      | \$ (31,638)                      | \$ (34,604) \$ 2,966                    |
| Morgan Stanley & Co. International PLC                                |                          |  |                       |              |                                  |   |
| Turkey International Bond, 11.875%, 1/15/30,12/20/23*                 | 1.00                     | Quarterly                                  | 3.59                  | USD 720      | (79,096)                         | (80,628) 1,532                          |
| Turkey International Bond, 11.875%, 1/15/30,12/20/23*                 | 1.00                     | Quarterly                                  | 3.59                  | USD 722      | (79,316)                         | (90,784) 11,468                         |
| Morgan Stanley Capital Services LLC                                   |                          |  |                       |              |                                  |   |
| CDX-CMBX.NA.BBB- Series 6, 5/11/63*                                   | 3.00                     | Monthly                                    | 8.38                  | USD 1,188    | (191,030)                        | (127,603) (63,427)                      |
| CDX-CMBX.NA.BBB- Series 6, 5/11/63*                                   | 3.00                     | Monthly                                    | 8.38                  | USD 1,272    | (204,538)                        | (142,277) (62,261)                      |
| CDX-CMBX.NA.BBB- Series 6, 5/11/63*                                   | 3.00                     | Monthly                                    | 8.38                  | USD 10,000   | (1,608,000)                      | (113,197) (1,494,803)                   |
| South Africa Government International Bond, 5.500%, 3/09/20, 6/20/23* | 1.00                     | Quarterly                                  | 2.09                  | USD 2,640    | (118,141)                        | (64,195) (53,946)                       |
| Weatherford International LLC, 4.500%, 4/15/22, 6/20/23*              | 1.00                     | Quarterly                                  | 30.57                 | USD 190      | (98,650)                         | (43,673) (54,977)                       |
|   |                          |  |                       |              | \$ (18,710,138)                  | \$ (10,873,302) \$ (7,836,836)          |

\* Termination date

**TOTAL RETURN SWAPS**

| Counterparty & Referenced Obligation                     | # of Shares or Units | Rate Paid/ Received | Payment Frequency | Notional Amount (000) | Maturity Date | Unrealized Appreciation/ (Depreciation) |
|--|----------------------|---------------------|-------------------|-----------------------|---------------|---|
| <b>Receive Total Return on Reference Obligation</b>      |                      |                     |                   |                       |               |   |
| JPMorgan Chase Bank, NA iBoxx \$ Liquid High Yield Index | 190,163              | LIBOR               | Quarterly         | USD 51,130            | 3/20/19       | \$ (864,410)                            |

**VARIANCE SWAPS**

| Swap Counterparty & Referenced Obligation | Volatility<br>Strike<br>Rate | Payment<br>Frequency | Notional<br>Amount<br>(000) | Upfront         |                            |   |
|---|------------------------------|----------------------|-----------------------------|-----------------|----------------------------|---|
|   |                              |                      |                             | Market<br>Value | Premium<br>(Paid/Received) | Unrealized<br>Appreciation/<br>Depreciation |
| <b>Buy Contracts</b>                      |                              |                      |                             |                 |                            |   |
| Deutsche Bank AG                          |                              |                      |                             |                 |                            |   |
| AUD/JPY 1/14/20*                          | 11.12%                       | Maturity             | AUD 154                     | \$ 33,813       | \$ 0                       | \$ 33,813                                   |
| AUD/JPY 3/03/20*                          | 12.75                        | Maturity             | AUD 78                      | (14,643)        | 0                          | (14,643)                                    |
| AUD/JPY 4/16/20*                          | 12.25                        | Maturity             | AUD 187                     | (6,222)         | 0                          | (6,222)                                     |
| AUD/JPY 5/7/20*                           | 12.22                        | Maturity             | AUD 116                     | (684)           | 0                          | (684)                                       |
| Goldman Sachs Bank USA                    |                              |                      |                             |                 |                            |   |
| AUD/JPY 3/10/20*                          | 12.90                        | Maturity             | AUD 36                      | (8,081)         | 0                          | (8,081)                                     |
| AUD/JPY 3/11/20*                          | 12.80                        | Maturity             | AUD 42                      | (8,062)         | 0                          | (8,062)                                     |
|   |                              |                      |                             | \$ (3,879)      | \$ 0                       | \$ (3,879)                                  |

\* Termination date

**REVERSE REPURCHASE AGREEMENTS**

| Broker                             | Principal<br>Amount<br>(000) | Currency | Interest<br>Rate | Maturity | U.S. \$<br>Value at<br>December 31,<br>2018 |
|------------------------------------|------------------------------|----------|------------------|----------|---|
| Barclays Capital, Inc.             | 741                          | USD      | (6.75)%*         | 0        | \$ 739,629                                  |
| Barclays Capital, Inc.             | 217                          | EUR      | (1.25)%*         | 0        | 248,444                                     |
| Barclays Capital, Inc.             | 720                          | USD      | 0.13%            | 0        | 720,031                                     |
| Barclays Capital, Inc.             | 604                          | USD      | 0.25%            | 0        | 603,559                                     |
| Barclays Capital, Inc.             | 1,398                        | USD      | 1.00%            | 0        | 1,397,861                                   |
| Barclays Capital, Inc.             | 112                          | USD      | 1.50%            | 0        | 112,492                                     |
| Barclays Capital, Inc.             | 998                          | USD      | 2.00%            | 0        | 998,694                                     |
| Credit Suisse Securities (USA) LLC | 47                           | USD      | (5.75)%*         | 0        | 46,842                                      |
| Credit Suisse Securities (USA) LLC | 479                          | EUR      | (1.25)%*         | 0        | 542,482                                     |
| Credit Suisse Securities (USA) LLC | 328                          | EUR      | (1.00)%*         | 0        | 373,675                                     |
| Credit Suisse Securities (USA) LLC | 1,285                        | EUR      | (1.00)%*         | 0        | 1,460,451                                   |
| JPMorgan Chase Bank, NA            | 834                          | EUR      | (1.25)%*         | 0        | 952,194                                     |
| RBC Capital Markets                | 512                          | USD      | (1.75)%*         | 0        | 511,030                                     |
| RBC Capital Markets                | 290                          | USD      | (1.25)%*         | 0        | 289,243                                     |
| RBC Capital Markets                | 1,054                        | USD      | 2.30%            | 0        | 1,065,913                                   |
|                                    |                              |          |                  |          | \$ 10,062,540                               |

*The reverse repurchase agreement matures on demand. Interest rate resets daily and the rate shown is the rate in effect on December 31, 2018.*

\* *Interest payment due from counterparty.*

The type of underlying collateral and the remaining maturity of open reverse repurchase agreements is as follows:

|                                   | <b>Overnight<br/>and<br/>Continuous</b> | <b>Up to 30 Days</b> | <b>31-90 Days</b> | <b>Greater than<br/>90 Days</b> | <b>Total</b>  |
|-----------------------------------|---|----------------------|-------------------|---------------------------------|---------------|
| Corporates - Non-Investment Grade | \$ 10,062,540                           | \$ 0                 | \$ 0              | \$ 0                            | \$ 10,062,540 |



\*\* Principal amount less than 500.

- (a) Position, or a portion thereof, has been segregated to collateralize reverse repurchase agreements.
- (b) Security is exempt from registration under Rule 144A of the Securities Act of 1933. These securities are considered restricted, but liquid and may be resold in transactions exempt from registration, normally to qualified institutional buyers. At December 31, 2018, the aggregate market value of these securities amounted to \$397,950,417 or 37.3% of net assets.
- (c) Illiquid security.
- (d) Fair valued by the Adviser.
- (e) Non-income producing security.
- (f) Defaulted.
- (g) Security in which significant unobservable inputs (Level 3) were used in determining fair value.
- (h) Pay-In-Kind Payments (PIK). The issuer may pay cash interest and/or interest in additional debt securities. Rates shown are the rates in effect at December 31, 2018.
- (i) Defaulted matured security.
- (j) Security is exempt from registration under Rule 144A of the Securities Act of 1933. These securities, which represent 1.78% of net assets as of December 31, 2018, are considered illiquid and restricted. Additional information regarding such securities follows:

| <b>144A/Restricted &amp; Illiquid Securities</b>   | <b>Acquisition Date</b> | <b>Cost</b> | <b>Market Value</b> | <b>Percentage of Net Assets</b> |
|--|-------------------------|-------------|---------------------|---------------------------------|
| <i>Aveta, Inc.</i>   |                         |             |                     |                                 |
| 10.50%, 3/01/21  | 12/18/17                | \$ 0        | \$ 0                | 0.00%                           |
| <i>Bellemeade Re Ltd. Series 2015-1A, Class M2</i>   |                         |             |                     |                                 |
| 6.806%, 7/25/25  | 7/27/15                 | 278,404     | 279,361             | 0.03%                           |
| <i>Consumer Loan Underlying Bond Club Certificate Issuer Trust I Series 2018-4, Class PT</i> |                         |             |                     |                                 |
| 8.47%, 5/15/43   | 3/27/18                 | 1,037,473   | 1,037,135           | 0.10%                           |
| <i>Consumer Loan Underlying Bond Credit Trust Series 2018-3, Class PT</i>                    |                         |             |                     |                                 |
| 8.42%, 3/16/43   | 3/07/18                 | 251,656     | 252,040             | 0.02%                           |
| <i>Dominican Republic International Bond</i>   |                         |             |                     |                                 |
| 16.00%, 7/10/20  | 12/08/10                | 3,756,644   | 2,973,126           | 0.28%                           |
| <i>Exide Technologies</i>  |                         |             |                     |                                 |
| 7.00%, 4/30/25   | 4/30/15                 | 4,705,700   | 2,691,645           | 0.25%                           |
| <i>Exide Technologies</i>  |                         |             |                     |                                 |
| 11.00%, 4/30/22  | 4/30/15                 | 4,149,461   | 3,559,920           | 0.33%                           |
| <i>Fideicomiso PA Pacifico Tres</i>  |                         |             |                     |                                 |
| 7.00%, 1/15/35   | 3/04/16                 | 1,951,407   | 2,147,814           | 0.20%                           |
| <i>K2016470219 South Africa Ltd.</i>   |                         |             |                     |                                 |
| 3.00%, 12/31/22  | 1/31/17                 | 1,187,030   | 98                  | 0.00%                           |
| <i>K2016470260 South Africa Ltd.</i>   |                         |             |                     |                                 |
| 25.00%, 12/31/22   | 1/31/17                 | 297,044     | 90,153              | 0.01%                           |
| <i>Liberty Tire Recycling LLC</i>  |                         |             |                     |                                 |
| 9.50%, 1/15/23   | 1/03/18                 | 585,815     | 585,815             | 0.05%                           |
| <i>Magnetation LLC/Mag Finance Corp.</i>   |                         |             |                     |                                 |

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|  |                 |                  |                |              |
|--|-----------------|------------------|----------------|--------------|
| <i>11.00%, 5/15/18</i>                       | <i>5/15/13</i>  | <i>2,295,760</i> | <i>29</i>      | <i>0.00%</i> |
| <i>SoFi Consumer Loan Program LLC Series</i> |                 |                  |                |              |
| <i>2016-1, Class R</i>                       |                 |                  |                |              |
| <i>Zero Coupon, 8/25/25</i>                  | <i>7/28/17</i>  | <i>745,713</i>   | <i>604,231</i> | <i>0.06%</i> |
| <i>SoFi Consumer Loan Program LLC Series</i> |                 |                  |                |              |
| <i>2017-3, Class R</i>                       |                 |                  |                |              |
| <i>Zero Coupon, 5/25/26</i>                  | <i>5/11/17</i>  | <i>1,107,300</i> | <i>602,300</i> | <i>0.06%</i> |
| <i>SoFi Consumer Loan Program LLC Series</i> |                 |                  |                |              |
| <i>2017-5, Class R1</i>                      |                 |                  |                |              |
| <i>Zero Coupon, 9/25/26</i>                  | <i>9/18/17</i>  | <i>1,313,468</i> | <i>709,901</i> | <i>0.07%</i> |
| <i>SoFi Consumer Loan Program LLC Series</i> |                 |                  |                |              |
| <i>2017-6, Class R1</i>                      |                 |                  |                |              |
| <i>Zero Coupon, 11/25/26</i>                 | <i>11/09/17</i> | <i>1,485,665</i> | <i>937,177</i> | <i>0.09%</i> |

| <b><i>144A/Restricted &amp; Illiquid Securities</i></b>                                    | <b><i>Acquisition Date</i></b> | <b><i>Cost</i></b>  | <b><i>Market Value</i></b> | <b><i>Percentage of Net Assets</i></b> |
|--|--------------------------------|---------------------|----------------------------|--|
| <b><i>SoFi Consumer Loan Program Trust Series 2018-1, Class R1</i></b>                     |                                |                     |                            |  |
| <i>Zero Coupon, 2/25/27</i>  | <i>2/01/18</i>                 | <i>\$ 1,569,021</i> | <i>\$ 1,330,863</i>        | <i>0.12%</i>                           |
| <b><i>Texas Competitive/TCEH</i></b>   |                                |                     |                            |  |
| <i>11.50%, 10/01/20</i>  | <i>4/14/11</i>                 | <i>0</i>            | <i>0</i>                   | <i>0.00%</i>                           |
| <b><i>Tonon Luxembourg SA</i></b>  |                                |                     |                            |  |
| <i>7.25%, 1/24/20</i>  | <i>1/16/13</i>                 | <i>1,624,599</i>    | <i>37,694</i>              | <i>0.00%</i>                           |
| <b><i>Virgolino de Oliveira Finance SA</i></b>   |                                |                     |                            |  |
| <i>10.50%, 1/28/18</i>   | <i>1/23/14</i>                 | <i>2,401,853</i>    | <i>250,786</i>             | <i>0.02%</i>                           |
| <b><i>Virgolino de Oliveira Finance SA</i></b>   |                                |                     |                            |  |
| <i>10.875%, 1/13/20</i>  | <i>6/09/14</i>                 | <i>477,418</i>      | <i>132,000</i>             | <i>0.01%</i>                           |
| <b><i>Virgolino de Oliveira Finance SA</i></b>   |                                |                     |                            |  |
| <i>11.75%, 2/09/22</i>   | <i>1/29/14</i>                 | <i>838,866</i>      | <i>48,600</i>              | <i>0.00%</i>                           |
| <b><i>Wells Fargo Credit Risk Transfer Securities Trust Series 2015-WF1, Class 2M2</i></b> |                                |                     |                            |  |
| <i>8.01%, 11/25/25</i>   | <i>9/28/15</i>                 | <i>611,416</i>      | <i>706,022</i>             | <i>0.07%</i>                           |

(k) *Restricted and illiquid security.*

| <b><i>Restricted &amp; Illiquid Securities</i></b>  | <b><i>Acquisition Date</i></b> | <b><i>Cost</i></b>  | <b><i>Market Value</i></b> | <b><i>Percentage of Net Assets</i></b> |
|---|--------------------------------|---------------------|----------------------------|--|
| <b><i>CHC Group LLC</i></b>                         |                                |                     |                            |  |
| <i>CHC Group LLC/CHC Finance Ltd. Series AI</i>     | <i>3/10/17</i>                 | <i>\$ 3,697,478</i> | <i>\$ 206,620</i>          | <i>0.02%</i>                           |
| <i>Zero Coupon, 10/01/20</i>                        | <i>3/10/17</i>                 | <i>2,455,423</i>    | <i>2,505,979</i>           | <i>0.23%</i>                           |
| <b><i>Exide Technologies</i></b>                    |                                |                     |                            |  |
| <i>Momentive Performance Materials, Inc.</i>        | <i>4/30/15</i>                 | <i>141,191</i>      | <i>18,609</i>              | <i>0.00%</i>                           |
| <i>8.875%, 10/15/20</i>                             | <i>10/11/12</i>                | <i>1</i>            | <i>0</i>                   | <i>0.00%</i>                           |
| <b><i>Mt. Logan Re Ltd. (Preference Shares)</i></b> |                                |                     |                            |  |
|   | <i>12/30/14</i>                | <i>2,953,000</i>    | <i>2,924,425</i>           | <i>0.27%</i>                           |

(l) *Convertible security.*

(m) *Floating Rate Security. Stated interest/floor/ceiling rate was in effect at December 31, 2018.*

(n) *Securities are perpetual and, thus, do not have a predetermined maturity date. The date shown, if applicable, reflects the next call date.*

(o) *Inverse interest only security.*

(p) *Position, or a portion thereof, has been segregated to collateralize margin requirements for open futures contracts.*

(q) *Position, or a portion thereof, has been segregated to collateralize OTC derivatives outstanding.*

(r) *The stated coupon rate represents the greater of the LIBOR or the LIBOR floor rate plus a spread at December 31, 2018.*

(s) *This position or a portion of this position represents an unsettled loan purchase. The coupon rate will be determined at the time of settlement and will be based upon the London-Interbank Offered Rate ( LIBOR ) plus a*

*premium which was determined at the time of purchase.*

- (t) To obtain a copy of the fund's shareholder report, please go to the Securities and Exchange Commission's website at [www.sec.gov](http://www.sec.gov). Additionally, shareholder reports for AB funds can be obtained by calling AB at (800) 227-4618.*
- (u) IO - Interest Only.*
- (v) The rate shown represents the 7-day yield as of period end.*
- (w) Affiliated investments.*
- (x) As of December 31, 2018, the cost basis of investment securities owned was substantially identical for both book and tax purposes. Gross unrealized appreciation of investments was \$47,978,057 and gross unrealized depreciation of investments was \$(141,562,133), resulting in net unrealized depreciation of \$(93,584,076).*
- (y) One contract relates to 1 share.*

*Currency Abbreviations:*

*ARS - Argentine Peso*  
*AUD - Australian Dollar*

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|            |   |
|------------|---|
| <i>BRL</i> | - <i>Brazilian Real</i>                   |
| <i>CAD</i> | - <i>Canadian Dollar</i>                  |
| <i>CHF</i> | - <i>Swiss Franc</i>                      |
| <i>CLP</i> | - <i>Chilean Peso</i>                     |
| <i>CNH</i> | - <i>Chinese Yuan Renminbi (Offshore)</i> |
| <i>COP</i> | - <i>Colombian Peso</i>                   |
| <i>DOP</i> | - <i>Dominican Peso</i>                   |
| <i>EUR</i> | - <i>Euro</i>                             |
| <i>GBP</i> | - <i>Great British Pound</i>              |
| <i>HKD</i> | - <i>Hong Kong Dollar</i>                 |
| <i>IDR</i> | - <i>Indonesian Rupiah</i>                |
| <i>INR</i> | - <i>Indian Rupee</i>                     |
| <i>JPY</i> | - <i>Japanese Yen</i>                     |
| <i>KRW</i> | - <i>South Korean Won</i>                 |
| <i>LKR</i> | - <i>Sri Lankan Rupee</i>                 |
| <i>MXN</i> | - <i>Mexican Peso</i>                     |
| <i>MYR</i> | - <i>Malaysian Ringgit</i>                |
| <i>NOK</i> | - <i>Norwegian Krone</i>                  |
| <i>NZD</i> | - <i>New Zealand Dollar</i>               |
| <i>PLN</i> | - <i>Polish Zloty</i>                     |
| <i>RUB</i> | - <i>Russian Ruble</i>                    |
| <i>SEK</i> | - <i>Swedish Krona</i>                    |
| <i>SGD</i> | - <i>Singapore Dollar</i>                 |
| <i>TRY</i> | - <i>Turkish Lira</i>                     |
| <i>TWD</i> | - <i>New Taiwan Dollar</i>                |
| <i>USD</i> | - <i>United States Dollar</i>             |
| <i>UYU</i> | - <i>Uruguayan Peso</i>                   |
| <i>ZAR</i> | - <i>South African Rand</i>               |

*Glossary:*

|                    |  |
|--------------------|--|
| <i>12MTA</i>       | - <i>12 Month Treasury Average</i>                               |
| <i>ABS</i>         | - <i>Asset-Backed Securities</i>                                 |
| <i>ARLLMONP</i>    | - <i>Argentina Blended Policy Rate</i>                           |
| <i>BADLAR</i>      | - <i>Argentina Deposit Rates Badlar Private Banks</i>            |
| <i>CBT</i>         | - <i>Chicago Board of Trade</i>                                  |
| <i>CDX-CMBX.NA</i> | - <i>North American Commercial Mortgage-Backed Index</i>         |
| <i>CDX-NAHY</i>    | - <i>North American High Yield Credit Default Swap Index</i>     |
| <i>CMBS</i>        | - <i>Commercial Mortgage-Backed Securities</i>                   |
| <i>ETF</i>         | - <i>Exchange Traded Fund</i>                                    |
| <i>EURIBOR</i>     | - <i>Euro Interbank Offered Rate</i>                             |
| <i>H15T</i>        | - <i>U.S. Treasury Yield Curve Rate T Note Constant Maturity</i> |
| <i>IRS</i>         | - <i>Interest Rate Swaption</i>                                  |
| <i>JSC</i>         | - <i>Joint Stock Company</i>                                     |
| <i>LIBOR</i>       | - <i>London Interbank Offered Rates</i>                          |
| <i>MTN</i>         | - <i>Medium Term Note</i>  |
| <i>REIT</i>        | - <i>Real Estate Investment Trust</i>                            |

**COUNTRY BREAKDOWN<sup>1</sup>****December 31, 2018 (unaudited)**

|        |                    |
|--------|--------------------|
| 63.7%  | United States      |
| 4.4%   | Brazil             |
| 2.2%   | United Kingdom     |
| 1.8%   | Canada             |
| 1.7%   | France             |
| 1.5%   | Netherlands        |
| 1.4%   | Luxembourg         |
| 1.2%   | Argentina          |
| 1.2%   | Dominican Republic |
| 1.1%   | Turkey             |
| 1.1%   | Italy              |
| 1.0%   | Spain              |
| 0.9%   | Ireland            |
| 12.2%  | Other              |
| 4.6%   | Short-Term         |
| 100.0% | Total Investments  |

*1 All data are as of December 31, 2018. The Fund's country breakdown is expressed as a percentage of total investments and may vary over time. Other country weightings represent 0.9% or less in the following countries: Angola, Australia, Bahrain, Belgium, Cameroon, Cayman Islands, Chile, China, Colombia, Costa Rica, Denmark, Ecuador, Egypt, El Salvador, Finland, Gabon, Germany, Ghana, Guatemala, Honduras, India, Indonesia, Iraq, Israel, Ivory Coast, Jamaica, Jersey (Channel Islands), Jordan, Kazakhstan, Kenya, Lebanon, Macau, Malaysia, Mexico, Mongolia, Nigeria, Norway, Peru, Russia, Senegal, South Africa, Sri Lanka, Sweden, Switzerland, Trinidad & Tobago, Ukraine, United Arab Emirates, Uruguay, Venezuela and Zambia.*

## **AB Global High Income Fund**

**December 31, 2018 (unaudited)**

In accordance with U.S. GAAP regarding fair value measurements, fair value is defined as the price that the Fund would receive to sell an asset or pay to transfer a liability in an orderly transaction between market participants at the measurement date. U.S. GAAP establishes a framework for measuring fair value, and a three-level hierarchy for fair value measurements based upon the transparency of inputs to the valuation of an asset or liability (including those valued based on their market values). Inputs may be observable or unobservable and refer broadly to the assumptions that market participants would use in pricing the asset or liability. Observable inputs reflect the assumptions market participants would use in pricing the asset or liability based on market data obtained from sources independent of the Fund. Unobservable inputs reflect the Fund's own assumptions about the assumptions that market participants would use in pricing the asset or liability based on the best information available in the circumstances. Each investment is assigned a level based upon the observability of the inputs which are significant to the overall valuation. The three-tier hierarchy of inputs is summarized below.

Level 1 quoted prices in active markets for identical investments

Level 2 other significant observable inputs (including quoted prices for similar investments, interest rates, prepayment speeds, credit risk, etc.)

Level 3 significant unobservable inputs (including the Fund's own assumptions in determining the fair value of investments)

The fair value of debt instruments, such as bonds, and over-the-counter derivatives is generally based on market price quotations, recently executed market transactions (where observable) or industry recognized modeling techniques and are generally classified as Level 2. Pricing vendor inputs to Level 2 valuations may include quoted prices for similar investments in active markets, interest rates, coupon rates, yield curves, option adjusted spreads, default rates, credit spreads and other unique security features in order to estimate the relevant cash flows which is then discounted to calculate fair values. If these inputs are unobservable and significant to the fair value, these investments will be classified as Level 3. In addition, non-agency rated investments are classified as Level 3.

Where readily available market prices or relevant bid prices are not available for certain equity investments, such investments may be valued based on similar publicly traded investments, movements in relevant indices since last available prices or based upon underlying company fundamentals and comparable company data (such as multiples to earnings or other multiples to equity). Where an investment is valued using an observable input, by pricing vendors, such as another publicly traded security, the investment will be classified as Level 2. If management determines that an adjustment is appropriate based on restrictions on resale, illiquidity or uncertainty, and such adjustment is a significant component of the valuation, the investment will be classified as Level 3. An investment will also be classified as Level 3 where management uses company fundamentals and other significant inputs to determine the valuation.

Options are valued using market-based inputs to models, broker or dealer quotations, or alternative pricing sources with reasonable levels of price transparency, where such inputs and models are available. Alternatively the values may be obtained through unobservable management determined inputs and/or management's proprietary models. Where models are used, the selection of a particular model to value an option depends upon the contractual terms of, and specific risks inherent in, the option or warrant as well as the availability of pricing information in the market. Valuation models require a variety of inputs, including contractual terms, market prices, measures of volatility and correlations of such inputs. Exchange traded options generally will be classified as Level 2. For options that do not trade on exchange but trade in liquid markets, inputs can generally be verified and model selection does not involve significant management judgment. Options are classified within Level 2 on the fair value hierarchy when all of the

significant inputs can be corroborated to market evidence. Otherwise such instruments are classified as Level 3.

Valuations of mortgage-backed or other asset-backed securities, by pricing vendors, are based on both proprietary and industry recognized models and discounted cash flow techniques. Significant inputs to the valuation of these instruments are value of the collateral, the rates and timing of delinquencies, the rates and timing of prepayments, and default and loss expectations, which are driven in part by housing prices for residential mortgages. Significant inputs are determined based on relative value analyses, which incorporate comparisons to instruments with similar collateral and risk profiles, including relevant indices. Mortgage and asset-backed securities for which management has collected current observable data through brokers or pricing services are generally categorized within Level 2. Those investments for which current observable data has not been provided are classified as Level 3.

Bank loan prices are provided by third party pricing services and consist of a composite of the quotes received by the vendor into a consensus price. Certain bank loans are classified as Level 3, as significant input used in the fair value measurement of these instruments is the market quotes that are received by the vendor and these inputs are not observable.

Other fixed income investments, including non-U.S. government and corporate debt, are generally valued using quoted market prices, if available, which are typically impacted by current interest rates, maturity dates and any perceived credit risk of the issuer.



Additionally, in the absence of quoted market prices, these inputs are used by pricing vendors to derive a valuation based upon industry or proprietary models which incorporate issuer specific data with relevant yield/spread comparisons with more widely quoted bonds with similar key characteristics. Those investments for which there are observable inputs are classified as Level 2. Where the inputs are not observable, the investments are classified as Level 3.

The following table summarizes the valuation of the Fund's investments by the above fair value hierarchy levels as of December 31, 2018:

| Investments in Securities              | Level 1           | Level 2            | Level 3                   | Total                |
|--|-------------------|--------------------|---------------------------|----------------------|
| <b>Assets:</b>                         |                   |                    |                           |                      |
| Corporates - Non-Investment Grade      | \$ 0              | \$ 415,292,423     | \$ 8,520,148 <sup>#</sup> | \$ 423,812,571       |
| Collateralized Mortgage Obligations    | 0                 | 124,006,368        | 0                         | 124,006,368          |
| Governments - Treasuries               | 0                 | 106,997,402        | 0                         | 106,997,402          |
| Corporates - Investment Grade          | 0                 | 71,843,339         | 0                         | 71,843,339           |
| Emerging Markets - Sovereigns          | 0                 | 65,249,740         | 0                         | 65,249,740           |
| Emerging Markets - Treasuries          | 0                 | 46,043,788         | 0                         | 46,043,788           |
| Emerging Markets - Corporate Bonds     | 0                 | 44,667,791         | 442,189                   | 45,109,980           |
| Bank Loans                             | 0                 | 29,810,854         | 10,497,807                | 40,308,661           |
| Investment Companies                   | 22,243,429        | 0                  | 0                         | 22,243,429           |
| Commercial Mortgage-Backed Securities  | 0                 | 1,881,815          | 20,349,120                | 22,230,935           |
| Common Stocks                          | 10,543,623        | 656,973            | 9,365,927 <sup>#</sup>    | 20,566,523           |
| Asset-Backed Securities                | 0                 | 1,064,444          | 14,279,486                | 15,343,930           |
| Local Governments - US Municipal Bonds | 0                 | 5,236,581          | 0                         | 5,236,581            |
| Governments - Sovereign Bonds          | 0                 | 3,541,700          | 0                         | 3,541,700            |
| Preferred Stocks                       | 2,251,300         | 0                  | 1,062,845 <sup>#</sup>    | 3,314,145            |
| Inflation-Linked Securities            | 0                 | 818,915            | 2,147,814                 | 2,966,729            |
| Local Governments - Regional Bonds     | 0                 | 2,841,628          | 0                         | 2,841,628            |
| Quasi-Sovereigns                       | 0                 | 2,341,154          | 0                         | 2,341,154            |
| Options Purchased - Calls              | 0                 | 1,745,657          | 0                         | 1,745,657            |
| Collateralized Loan Obligations        | 0                 | 0                  | 940,507                   | 940,507              |
| Whole Loan Trusts                      | 0                 | 0                  | 478,441                   | 478,441              |
| Options Purchased - Puts               | 0                 | 372,434            | 0                         | 372,434              |
| Warrants                               | 11,160            | 0                  | 34,152 <sup>#</sup>       | 45,312               |
| Rights                                 | 0                 | 0                  | 7,612                     | 7,612                |
| <b>Short-Term Investments:</b>         |                   |                    |                           |                      |
| Investment Companies                   | 39,687,987        | 0                  | 0                         | 39,687,987           |
| Time Deposits                          | 0                 | 9,175,008          | 0                         | 9,175,008            |
| <b>Total Investments in Securities</b> | <b>74,737,499</b> | <b>933,588,014</b> | <b>68,126,048</b>         | <b>1,076,451,561</b> |
| <b>Other Financial Instruments*:</b>   |                   |                    |                           |                      |
| <b>Assets</b>                          |                   |                    |                           |                      |
| Futures                                | 3,508,519         | 0                  | 0                         | 3,508,519            |
| Forward Currency Exchange Contracts    | 0                 | 6,508,715          | 0                         | 6,508,715            |
| Centrally Cleared Credit Default Swaps | 0                 | 8,537,103          | 0                         | 8,537,103            |
| Centrally Cleared Interest Rate Swaps  | 0                 | 47,805             | 0                         | 47,805               |

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|  |                      |                       |                      |                         |
|--|----------------------|-----------------------|----------------------|-------------------------|
| Credit Default Swaps                   | 0                    | 194,476               | 0                    | 194,476                 |
| Variance Swaps                         | 0                    | 33,813                | 0                    | 33,813                  |
| <b>Liabilities</b>                     |                      |                       |                      |                         |
| Futures                                | (997,312)            | 0                     | 0                    | (997,312)               |
| Forward Currency Exchange Contracts    | 0                    | (8,786,116)           | 0                    | (8,786,116)             |
| Credit Default Swaptions Written       | 0                    | (74,128)              | 0                    | (74,128)                |
| Interest Rate Swaptions Written        | 0                    | (1,378,351)           | 0                    | (1,378,351)             |
| Currency Options Written               | 0                    | (216,009)             | 0                    | (216,009)               |
| Centrally Cleared Credit Default Swaps | 0                    | (3,606,510)           | 0                    | (3,606,510)             |
| Centrally Cleared Interest Rate Swaps  | 0                    | (217,523)             | 0                    | (217,523)               |
| Credit Default Swaps                   | 0                    | (18,904,614)          | 0                    | (18,904,614)            |
| Total Return Swaps                     | 0                    | (864,410)             | 0                    | (864,410)               |
| Variance Swaps                         | 0                    | (37,692)              | 0                    | (37,692)                |
| Reverse Repurchase Agreements          | (10,062,540)         | 0                     | 0                    | (10,062,540)            |
| <b>Total<sup>^</sup></b>               | <b>\$ 67,186,166</b> | <b>\$ 914,824,573</b> | <b>\$ 68,126,048</b> | <b>\$ 1,050,136,787</b> |

# The Fund held securities with zero market value at period end.

\* Other financial instruments are derivative instruments, such as futures, forwards and swaps, which are valued at the unrealized appreciation/(depreciation) on the instrument. Other financial instruments may also include swaps with upfront premiums, options written and swaptions written which are valued at market value.

<sup>^</sup> There were no transfers between Level 1 and Level 2 during the reporting period.

The Fund recognizes all transfers between levels of the fair value hierarchy assuming the financial instrument was transferred at the beginning of the reporting period.

The following is a reconciliation of investments in which significant unobservable inputs (Level 3) were used in determining fair value.

|  | Corporates -<br>Non-<br>Investment Grade# | Emerging Markets -<br>Corporate<br>Bonds | Bank Loans           | Commercial<br>Mortgage-Backed<br>Securities |
|--|---|--|----------------------|---|
| <b>Balance as of 3/31/18</b>                       | <b>\$ 15,053,741</b>                      | <b>\$ 553,206</b>                        | <b>\$ 1,590,628</b>  | <b>\$ 22,880,554</b>                        |
| Accrued discounts/(premiums)                       | (33,182)                                  | (122,833)                                | 16,313               | 38,040                                      |
| Realized gain (loss)                               | 126,530                                   | 6,991                                    | 1,283                | (256,769)                                   |
| Change in unrealized appreciation/<br>depreciation | (2,171,463)                               | (36,003)                                 | (662,632)            | 919,391                                     |
| Purchases/Payups                                   | 5,100,649                                 | 47,820                                   | 7,235,217            | 2,057,389                                   |
| Sales/Paydowns                                     | (9,123,581)                               | (6,992)                                  | (34,161)             | (5,289,485)                                 |
| Transfers into Level 3                             | 2,199,443                                 | 0  | 2,712,362            | 0   |
| Transfers out of Level 3                           | (2,631,989)                               | 0  | (361,203)            | 0   |
| <b>Balance as of 12/31/18</b>                      | <b>\$ 8,520,148</b>                       | <b>\$ 442,189</b>                        | <b>\$ 10,497,807</b> | <b>\$ 20,349,120</b>                        |

|   |                |           |              |            |
|---|----------------|-----------|--------------|------------|
| Net change in unrealized<br>appreciation/depreciation from<br>investments held as of 12/31/18 | \$ (4,169,911) | \$ 35,144 | \$ (662,632) | \$ 519,320 |
|---|----------------|-----------|--------------|------------|

|  | Common Stocks#       | Asset-Backed<br>Securities | Preferred Stocks#    | Inflation-Linked<br>Securities |
|--|----------------------|----------------------------|----------------------|--------------------------------|
| <b>Balance as of 3/31/18</b>                       | <b>\$ 13,010,053</b> | <b>\$ 14,570,891</b>       | <b>\$ 11,080,588</b> | <b>\$ 2,520,151</b>            |
| Accrued discounts/(premiums)                       | 0                    | 74,747                     | 0                    | 3,713                          |
| Realized gain (loss)                               | 549,971              | (172,882)                  | 165,723              | 0                              |
| Change in unrealized appreciation/<br>depreciation | (700,074)            | (1,823,483)                | (2,409,298)          | (376,050)                      |
| Purchases  | 3,617,431            | 4,833,991                  | 1,062,845            | 0                              |
| Sales/Paydowns                                     | (5,736,759)          | (4,175,737)                | (8,837,013)          | 0                              |
| Transfers into Level 3                             | 0                    | 971,959                    | 0                    | 0                              |
| Transfers out of Level 3                           | (1,374,695)          | 0                          | 0                    | 0                              |
| <b>Balance as of 12/31/18</b>                      | <b>\$ 9,365,927</b>  | <b>\$ 14,279,486</b>       | <b>\$ 1,062,845</b>  | <b>\$ 2,147,814</b>            |

|   |           |                |              |              |
|---|-----------|----------------|--------------|--------------|
| Net change in unrealized<br>appreciation/depreciation from<br>investments held as of 12/31/18 | \$ 40,393 | \$ (1,954,512) | \$ (198,892) | \$ (376,050) |
|---|-----------|----------------|--------------|--------------|

|   | <b>Collateralized</b>   |                          |                   |                 |
|---|-------------------------|--------------------------|-------------------|-----------------|
|   | <b>Loan Obligations</b> | <b>Whole Loan Trusts</b> | <b>Warrants#</b>  | <b>Rights</b>   |
| <b>Balance as of 3/31/18</b>  | <b>\$ 1,927,561</b>     | <b>\$ 2,309,413</b>      | <b>\$ 225,992</b> | <b>\$ 0</b>     |
| Accrued discounts/(premiums)  | 8,047                   | 1,872                    | 0                 | 0               |
| Realized gain (loss)  | 67,286                  | (835,180)                | 0                 | 0               |
| Change in unrealized appreciation/ depreciation   | (177,387)               | 428,341                  | (98,649)          | 7,612           |
| Purchases   | 0                       | 0                        | 132,800           | 0               |
| Sales/Paydowns  | (885,000)               | (1,426,005)              | 0                 | 0               |
| Transfers into Level 3  | 0                       | 0                        | 0                 | 0               |
| Transfers out of Level 3  | 0                       | 0                        | (225,991)         | 0               |
| <b>Balance as of 12/31/18</b>   | <b>\$ 940,507</b>       | <b>\$ 478,441</b>        | <b>\$ 34,152</b>  | <b>\$ 7,612</b> |
| Net change in unrealized appreciation/depreciation from investments held as of 12/31/18 | \$ (101,180)            | \$ (185,773)             | \$ (98,649)       | \$ 7,612        |

|   | <b>Total</b>           |
|---|------------------------|
| <b>Balance as of 3/31/18</b>                    | <b>\$ 85,722,778</b>   |
| Accrued discounts/(premiums)                    | (13,283)               |
| Realized gain (loss)                            | (347,047)              |
| Change in unrealized appreciation/ depreciation | (7,099,695)            |
| Purchases/Payups                                | 24,088,142             |
| Sales/Paydowns                                  | (35,514,733)           |
| Transfers into Level 3                          | 5,883,764              |
| Transfers out of Level 3                        | (4,593,878)            |
| <b>Balance as of 12/31/18</b>                   | <b>\$ 68,126,048 +</b> |

|   |                |
|---|----------------|
| Net change in unrealized appreciation/depreciation from investments held as of 12/31/18 | \$ (7,145,130) |
|---|----------------|

# The fund held securities with zero market value that were sold/expired/written off during the reporting period.

+ There were de minimis transfers under 1% of net assets during the reporting period.

The following presents information about significant unobservable inputs related to the Fund's Level 3 investments at December 31, 2018. Securities priced (i) by the third party vendors, (ii) by brokers or (iii) using prior transaction prices, which approximates fair value, are excluded from the following table:

Quantitative Information about Level 3 Fair Value Measurements

|                                 | Fair Value<br>at 12/31/18 | Valuation Technique    | Unobservable Input | Range/<br>Weighted Average |
|---------------------------------|---------------------------|------------------------|--------------------|----------------------------|
| Corporates Non-Investment Grade | \$ 585,815                | Qualitative Assessment | Par Value          | \$ 100.00 / N/A            |
|                                 | \$ 336,499                | Recovery Analysis      | Collateral Value   | \$ 100.00 / N/A            |
|                                 | \$ 922,314                |                        |                    |                            |
| Common Stocks                   | \$ 2,231,498              | Recovery Analysis      | Liquidation Value  | \$ 303.03 / N/A            |
|                                 | \$ 625,464                | Market Approach        | EBITDA* Projection | \$ 48.0 mm / N/A           |
|                                 |                           |                        | EBITDA* Multiples  | 5.8X-7.8X / 6.8X           |
|                                 | \$ 61,697                 | Market Approach        | EBITDA* Projection | \$ 493mm / N/A             |
|                                 |                           |                        | EBITDA* Multiples  | 12.2X / N/A                |
|                                 | \$ 27,936                 | Market Approach        | EBITDA* Projection | \$ 49.4 mm / NA            |
|                                 |                           |                        | EBITDA* Multiples  | 1.8X-3.8X / 2.8X           |
|                                 | \$ 18,609                 | Market Approach        | EBITDA* Projection | \$ 149.0 mm / NA           |
|                                 |                           |                        | EBITDA* Multiples  | 4.0X-6.0X / 5.0X           |
|                                 | \$ 838                    | Market Approach        | EBITDA* Projection | \$ 72mm / N/A              |
|                                 |                           |                        | EBITDA* Multiples  | 3.4X / N/A                 |
|                                 | \$ 0                      | Qualitative Assessment |                    | \$ 0.00 / N/A              |
|                                 | \$ 2,966,042              |                        |                    |                            |
| Preferred Stocks                | \$ 1,062,845              | Market Approach        | EBITDA* Projection | \$ 493mm / N/A             |
|                                 |                           |                        | EBITDA* Multiples  | 12.2X / N/A                |
| Whole Loan Trusts               | \$ 406,270                | Recovery Analysis      | Cumulative Loss    | <20% / NA                  |
|                                 | \$ 30,859                 | Discounted Cash Flow   | Level Yield        | 13.76% / N/A               |
|                                 | \$ 24,834                 | Discounted Cash Flow   | Level Yield        | 14.97% / N/A               |
|                                 | \$ 16,478                 | Discounted Cash Flow   | Level Yield        | 20.53% / N/A               |
|                                 | \$ 478,441                |                        |                    |                            |
| Warrants                        | \$ 34,074                 | Option Pricing Model   | Exercise Price     | \$ 1.17 / N/A              |
|                                 | \$ 78                     | Option Pricing Model   | Exercise Price     | \$ 0.20 / N/A              |
|                                 | \$ 34,152                 |                        |                    |                            |

\* Earning Before Interest, Taxes, Depreciation and Amortization.

Generally, a change in the assumptions used in any input in isolation may be accompanied by a change in another input. Significant changes in any of the unobservable inputs may significantly impact the fair value measurement.

*Significant increases (decreases) in Collateral Value, Par Value, Exercise Price, EBITDA projections and EBITDA Multiple in isolation would be expected to result in a significantly higher (lower) fair value measurement. A significant increase (decrease) in Level Yield, Liquidation Value and Cumulative Loss in isolation would be expected to result in a significant lower (higher) fair value measurement.*

The Adviser established a Valuation Committee (the Committee) to oversee the pricing and valuation of all securities held in the Fund. The Committee operates under pricing and valuation policies and procedures established by the Adviser and approved by the Board, including pricing policies which set forth the mechanisms and processes to be employed on a daily basis to implement these policies and procedures. In particular, the pricing policies describe how to determine market quotations for securities and other instruments. The Committee's responsibilities include: 1) fair value and liquidity determinations (and oversight of any third parties to whom any responsibility for fair value and liquidity determinations is delegated), and 2) regular monitoring of the Adviser's pricing and valuation policies and procedures and modification or enhancement of these policies and procedures (or recommendation of the modification of these policies and procedures) as the Committee believes appropriate.

The Committee is also responsible for monitoring the implementation of the pricing policies by the Adviser's Pricing Group (the Pricing Group) and any third party which performs certain pricing functions in accordance with the pricing policies. The Pricing Group is responsible for the oversight of the third party on a day-to-day basis. The Committee and the Pricing Group perform a series of activities to provide reasonable assurance of the accuracy of prices including: 1) periodic vendor due diligence meetings, review of methodologies, new developments and process at vendors, 2) daily comparison of security valuation versus prior day for all securities that exceeded established thresholds, and 3) daily review of unpriced, stale, and variance reports with exceptions reviewed by senior management and the Committee.

In addition, several processes outside of the pricing process are used to monitor valuation issues including: 1) performance and performance attribution reports are monitored for anomalous impacts based upon benchmark performance, and 2) portfolio managers review all portfolios for performance and analytics (which are generated using the Adviser's prices).

A summary of the Fund's transactions in AB mutual funds for the nine months ended December 31, 2018 is as follows:

| <b>Fund</b>                       | <b>Market Value<br/>3/31/18<br/>(000)</b> | <b>Purchases<br/>at Cost<br/>(000)</b> | <b>Sales<br/>Proceeds<br/>(000)</b> | <b>Market Value<br/>12/31/18<br/>(000)</b> | <b>Dividend<br/>Income<br/>(000)</b> |
|-----------------------------------|---|--|-------------------------------------|--|--------------------------------------|
| Government Money Market Portfolio | \$ 16,318                                 | \$ 327,924                             | \$ 304,554                          | \$ 39,688                                  | \$ 307                               |

**ITEM 2. CONTROLS AND PROCEDURES.**

(a) The registrant's principal executive officer and principal financial officer have concluded that the registrant's disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as amended) are effective at the reasonable assurance level based on their evaluation of these controls and procedures as of a date within 90 days of the filing date of this document.

(b) There were no significant changes in the registrant's internal control over financial reporting that could significantly affect these controls subsequent to the date of their evaluation, including any corrective actions with regard to significant deficiencies and material weaknesses.

**ITEM 3. EXHIBITS.**

The following exhibits are attached to this Form N-Q:

| <b>EXHIBIT NO.</b> | <b>DESCRIPTION OF EXHIBIT</b>  |
|--------------------|--|
| 3 (a) (1)          | Certification of Principal Executive Officer Pursuant to Section 302 of the Sarbanes-Oxley Act of 2002 |
| 3 (a) (2)          | Certification of Principal Financial Officer Pursuant to Section 302 of the Sarbanes-Oxley Act of 2002 |



**SIGNATURES**

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

(Registrant): AllianceBernstein Global High Income Fund, Inc.

By: /s/ Robert M. Keith  
Robert M. Keith  
President

Date: February 22, 2019

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

By: /s/ Robert M. Keith  
Robert M. Keith  
President

Date: February 22, 2019

By: /s/ Joseph J. Mantineo  
Joseph J. Mantineo  
Treasurer and Chief Financial Officer

Date: February 22, 2019