

ALLIANCEBERNSTEIN GLOBAL HIGH INCOME FUND INC  
Form N-Q  
August 27, 2015

**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, 2016**

**Date of reporting period: June 30, 2015**

**ITEM 1. SCHEDULE OF INVESTMENTS.**

## AllianceBernstein Global High Income Fund

## Portfolio Of Investments

June 30, 2015 (unaudited)

	Principal Amount (000)	U.S. \$ Value
<b>CORPORATES - NON-INVESTMENT GRADE - 57.0%</b>		
<b>Industrial - 47.7%</b>		
<b>Basic - 3.8%</b>		
AK Steel Corp.		
8.75%, 12/01/18	U.S.\$ 868	\$ 913,570
Aleris International, Inc.		
7.625%, 2/15/18	457	468,425
7.875%, 11/01/20	795	824,812
ArcelorMittal		
7.50%, 3/01/41 (a)	1,268	1,242,640
7.75%, 10/15/39	2,638	2,624,810
Arch Coal, Inc.		
7.00%, 6/15/19	693	100,485
7.25%, 6/15/21	1,156	161,840
Ashland, Inc.		
4.75%, 8/15/22	501	491,606
Axalta Coating Systems US Holdings, Inc./Axalta Coating Systems Dutch Holding B		
7.375%, 5/01/21 (b)	656	702,740
Axiall Corp.		
4.875%, 5/15/23	955	921,575
Chemours Co. (The)		
7.00%, 5/15/25 (b)	897	870,090
Cliffs Natural Resources, Inc.		
7.75%, 3/31/20 (b)	1,101	690,878
8.25%, 3/31/20 (a)(b)	1,111	1,049,895
Commercial Metals Co.		
6.50%, 7/15/17	1,927	2,028,167
Consolidated Energy Finance SA		
6.75%, 10/15/19 (b)	2,100	2,131,500
Constellium NV		
8.00%, 1/15/23 (b)	362	371,050
Eagle Spinco, Inc.		
4.625%, 2/15/21	139	134,830
Emeco Pty Ltd.		
9.875%, 3/15/19 (b)	1,677	1,224,210
FMG Resources August 206 Pty Ltd.		
9.75%, 3/01/22 (b)	256	264,320
Hexion, Inc.		
8.875%, 2/01/18	239	215,698
Huntsman International LLC		
8.625%, 3/15/21	826	869,299
Ineos Finance PLC		
4.00%, 5/01/23 (b)	EUR 790	836,765
INEOS Group Holdings SA		
5.75%, 2/15/19 (b)	322	362,572
5.875%, 2/15/19 (a)(b)	U.S.\$ 1,173	1,178,865
James River Coal Co.		
7.875%, 4/01/19 (c)	251	314
JMC Steel Group, Inc.		

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8.25%, 3/15/18 (a)(b)	810	741,150
Lundin Mining Corp.		
7.50%, 11/01/20 (b)	1,391	1,498,802

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	Principal Amount (000)	U.S. \$ Value
7.875%, 11/01/22 (b)	U.S.\$ 965	\$ 1,032,550
Magnetation LLC/Mag Finance Corp.		
11.00%, 5/15/28 (b)(c)	4,306	1,808,520
Momentive Performance Materials, Inc.		
3.88%, 10/24/21	1,772	1,590,370
8.875%, 10/15/20 (d)(e)(f)	1,772	0
Novacap International SAS		
4.995%, 5/01/19 (b)(g)	EUR 329	369,537
Novelis, Inc.		
8.75%, 12/15/20 (a)	U.S.\$ 3,098	3,276,135
Peabody Energy Corp.		
6.00%, 11/15/18	1,889	906,720
PQ Corp.		
8.75%, 11/01/18 (b)	1,792	1,827,840
Ryerson, Inc./Joseph T. Ryerson & Son, Inc.		
9.00%, 10/15/17	1,660	1,672,450
Smurfit Kappa Acquisitions		
4.875%, 9/15/18 (b)	2,064	2,162,040
Smurfit Kappa Treasury Funding Ltd.		
7.50%, 11/20/25	238	292,740
SPCM SA		
6.00%, 1/15/22 (b)	400	413,000
Steel Dynamics, Inc.		
6.125%, 8/15/19	225	236,813
6.375%, 8/15/22	1,266	1,324,552
Thompson Creek Metals Co., Inc.		
7.375%, 6/01/18	1,919	1,573,580
9.75%, 12/01/17	964	1,002,560
TPC Group, Inc.		
8.75%, 12/15/20 (b)	602	556,850
Univar, Inc.		
6.75%, 7/15/23 (b)	1,105	1,116,050
W.R. Grace & Co.-Conn		
5.625%, 10/01/24 (b)	386	390,825
		44,474,040

**Capital Goods - 3.9%**

Accudyne Industries Borrower/Accudyne Industries LLC		
7.75%, 12/15/20 (b)	1,194	1,104,450
Aerojet Rocketdyne Holdings, Inc.		
7.125%, 3/15/21	603	642,195
Apex Tool Group LLC		
7.00%, 2/01/21 (b)	1,225	1,090,250
Ardagh Finance Holdings SA		
8.625%, 6/15/19 (b)(h)	387	400,799
Ardagh Packaging Finance PLC		
9.25%, 10/15/20 (b)	EUR 827	977,300
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.		
6.00%, 6/30/21 (a)(b)	U.S.\$ 2,680	2,673,300
Ashtead Capital, Inc.		
5.625%, 10/01/24 (b)	456	457,140

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	Principal Amount (000)	U.S. \$ Value
Berry Plastics Corp.		
5.125%, 7/15/23	U.S.\$ 206	\$ 200,850
5.50%, 5/15/22	1,381	1,386,179
Beverage Packaging Holdings Luxembourg II SA/Beverage Packaging Holdings II Issuer		
6.00%, 6/15/17 (b)	593	593,000
Bombardier, Inc.		
5.75%, 3/15/22 (b)	1,250	1,112,500
6.00%, 10/15/22 (b)	1,300	1,153,750
6.125%, 1/15/23 (b)	472	418,900
7.45%, 5/01/34 (b)	920	864,800
7.50%, 3/15/25 (b)	528	479,160
7.75%, 3/15/20 (b)	1,266	1,272,963
EnerSys		
5.00%, 4/30/23 (b)	716	707,945
EnPro Industries, Inc.		
5.875%, 9/15/22	970	986,975
Gardner Denver, Inc.		
6.875%, 8/15/21 (b)	346	315,293
HD Supply, Inc.		
7.50%, 7/15/20	1,814	1,918,305
11.50%, 7/15/20	400	462,000
KLX, Inc.		
5.875%, 12/01/22 (b)	861	869,515
KraussMaffei Group GmbH		
8.75%, 12/15/20 (b)	EUR 205	244,781
Lafarge SA		
7.125%, 7/15/36	U.S.\$ 800	958,000
Manitowoc Co., Inc. (The)		
5.875%, 10/15/22	309	332,948
8.50%, 11/01/20	1,118	1,180,887
Masco Corp.		
5.95%, 3/15/22	405	454,613
6.125%, 10/03/16	1,825	1,920,812
Milacron LLC/Meron Finance Corp.		
7.75%, 2/15/21 (b)	794	817,820
Moog, Inc.		
5.25%, 12/01/22 (b)	396	402,930
Nortek, Inc.		
8.50%, 4/15/21	1,924	2,053,870
Nuverra Environmental Solutions, Inc.		
9.875%, 4/15/18	253	189,750
Oshkosh Corp.		
5.375%, 3/01/22-3/01/25	651	655,725
Plastipak Holdings, Inc.		
6.50%, 10/01/21 (b)	846	860,805
Rexam PLC		
6.75%, 6/29/67 (b)	EUR 2,020	2,280,147
Reynolds Group Issuer, Inc./Reynolds Group Issuer LLC/Reynolds Group Issuer Lu		
8.50%, 5/15/18	U.S.\$ 850	867,000
9.00%, 4/15/19	1,153	1,191,914
9.875%, 8/15/19	1,762	1,850,100

	Principal Amount (000)	U.S. \$ Value
Sealed Air Corp.		
4.875%, 12/01/22 (b)	U.S.\$ 492	\$ 484,620
5.125%, 12/01/24 (b)	489	482,276
5.50%, 9/15/25 (b)	810	816,075
6.875%, 7/15/33 (b)	1,295	1,307,950
SIG Combibloc Holdings SCA		
7.75%, 2/15/23 (b)	EUR 682	791,273
SRA International, Inc.		
11.00%, 10/01/19	U.S.\$ 600	636,000
Summit Materials LLC/Summit Materials Finance Corp.		
10.50%, 1/31/20	726	792,247
Terex Corp.		
6.00%, 5/15/21	639	642,195
Textron Financial Corp.		
6.00%, 2/15/67 (b)	575	477,250
TransDigm, Inc.		
6.00%, 7/15/22	1,400	1,382,500
6.50%, 7/15/24	925	913,437
United Rentals North America, Inc.		
5.50%, 7/15/25	789	762,371
		45,837,865

**Communications - Media - 6.1%**

Acosta, Inc.		
7.75%, 10/01/22 (b)	191	192,433
Altice Financing SA		
6.625%, 2/15/23 (b)	1,494	1,482,795
Arqiva Broadcast Finance PLC		
9.50%, 3/31/20 (b)	GBP 1,550	2,678,981
CCO Holdings LLC/CCO Holdings Capital Corp.		
5.375%, 5/01/25 (b)	U.S.\$ 128	124,640
5.75%, 1/15/24 (a)	545	547,725
5.875%, 5/01/27 (b)	766	747,808
6.50%, 4/30/21	195	204,019
Cequel Communications Holdings I LLC/Cequel Capital Corp.		
5.125%, 12/15/21 (b)	2,725	2,474,641
6.375%, 9/15/20 (b)	851	845,256
Clear Channel Worldwide Holdings, Inc.		
6.50%, 11/15/22	555	568,875
Series A		
7.625%, 3/15/20	430	443,975
Series B		
6.50%, 11/15/22	1,560	1,624,350
7.625%, 3/15/20	1,477	1,539,772
Crown Media Holdings, Inc.		
10.50%, 7/15/19	2,256	2,382,900
CSC Holdings LLC		
5.25%, 6/01/24	2,467	2,368,320
Cumulus Media Holdings, Inc.		
7.75%, 5/01/19 (a)	929	852,357
DISH DBS Corp.		
5.875%, 11/15/24	2,493	2,394,838
Hughes Satellite Systems Corp.		
7.625%, 6/15/21	2,323	2,555,765

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	Principal Amount (000)	U.S. \$ Value
iHeartCommunications, Inc.		
6.875%, 6/15/18	U.S.\$ 2,299	\$ 2,080,595
9.00%, 12/15/19	407	387,871
10.00%, 1/15/18 (a)	1,884	1,516,620
14.00% (12.00% Cash and 2.00% PIK), 2/01/21 (h)	1,173	832,912
Intelsat Jackson Holdings SA		
5.50%, 8/01/23	2,670	2,364,285
LGE HoldCo VI BV		
7.125%, 5/15/24 (b)	EUR 968	1,198,801
Liberty Interactive LLC		
3.75%, 2/15/30 (i)	U.S.\$ 931	572,565
LIN Television Corp.		
5.875%, 11/15/22 (b)	400	405,000
6.375%, 1/15/21	640	654,400
McClatchy Co. (The)		
9.00%, 12/15/22	1,783	1,698,307
Mediacom Broadband LLC/Mediacom Broadband Corp.		
6.375%, 4/01/23	1,845	1,845,000
Nexstar Broadcasting, Inc.		
6.875%, 11/15/20	1,099	1,164,940
Nielsen Finance LLC/Nielsen Finance Co.		
5.00%, 4/15/22 (b)	883	865,340
Outfront Media Capital LLC/Outfront Media Capital Corp.		
5.25%, 2/15/22	648	656,100
5.875%, 3/15/25	557	576,495
Radio One, Inc.		
7.375%, 4/15/22 (b)	1,400	1,372,000
9.25%, 2/15/20 (b)	1,761	1,602,510
RR Donnelley & Sons Co.		
7.25%, 5/15/18	1,268	1,410,650
Sinclair Television Group, Inc.		
5.375%, 4/01/21	750	755,625
5.625%, 8/01/24 (b)	1,500	1,466,250
6.125%, 10/01/22	2,187	2,247,142
Sirius XM Radio, Inc.		
5.375%, 4/15/25 (b)	561	541,365
6.00%, 7/15/24 (b)	2,291	2,313,910
TEGNA Inc.		
4.875%, 9/15/21 (b)	284	281,870
5.50%, 9/15/24 (b)	332	328,680
6.375%, 10/15/23	1,871	1,948,179
Time, Inc.		
5.75%, 4/15/22 (a)(b)	1,486	1,437,705
Townsquare Media, Inc.		
6.50%, 4/01/23 (b)	1,199	1,190,007
Unitymedia GmbH		
6.125%, 1/15/25 (b)	1,758	1,837,110
Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH		
6.25%, 1/15/29 (b)	EUR 496	621,395

	Principal Amount (000)	U.S. \$ Value
Univision Communications, Inc.		
5.125%, 5/15/23-2/15/25 (b)	U.S.\$ 1,649	\$ 1,594,423
6.75%, 9/15/22 (b)	1,561	1,650,757
8.50%, 5/15/21 (b)	700	736,750
UPCB Finance IV Ltd.		
5.375%, 1/15/25 (b)	720	687,240
UPCB Finance V Ltd.		
7.25%, 11/15/21 (b)	432	466,560
UPCB Finance VI Ltd.		
6.875%, 1/15/22 (b)	558	594,270
Virgin Media Finance PLC		
4.875%, 2/15/22	642	603,480
5.25%, 2/15/22	900	859,500
5.75%, 1/15/25 (b)	318	318,000
6.00%, 10/15/24 (b)	1,177	1,194,655
6.375%, 4/15/23 (b)	350	361,813
Virgin Media Secured Finance PLC		
5.50%, 1/15/25 (b)	GBP 423	666,699
Wave Holdco LLC/Wave Holdco Corp.		
8.25% (8.25% Cash or 9.00% PIK), 7/15/19 (b)(h)	U.S.\$ 240	244,248
WideOpenWest Finance LLC/WideOpenWest Capital Corp.		
10.25%, 7/15/19	1,444	1,541,470
13.375%, 10/15/19	426	463,275
Ziggo Bond Finance BV		
5.875%, 1/15/25 (b)	634	621,320
		72,807,539

**Communications - Telecommunications - 3.1%**

Altice SA		
7.25%, 5/15/22 (b)	EUR 1,332	1,499,830
7.625%, 2/15/25 (b)	U.S.\$ 250	235,000
Altice US Finance II Corp.		
7.75%, 7/15/25 (b)	331	321,070
CenturyLink, Inc.		
Series U		
7.65%, 3/15/42	275	248,875
Series W		
6.75%, 12/01/23	437	438,366
Cincinnati Bell, Inc.		
8.375%, 10/15/20	223	234,708
Columbus International, Inc.		
7.375%, 3/30/21 (b)	2,342	2,514,722
CommScope, Inc.		
5.50%, 6/15/24 (b)	1,311	1,274,947
Data & Audio Visual Enterprises Wireless, Inc.		
9.50%, 4/29/18 (d)(e)(j)	CAD 1,175	1,191,557
Frontier Communications Corp.		
6.25%, 9/15/21	U.S.\$ 373	339,430
7.625%, 4/15/24	2,523	2,226,547
7.875%, 1/15/27	834	771,450
9.00%, 8/15/31	450	409,500

	Principal Amount (000)	U.S. \$ Value
InterXion Holding NV		
6.00%, 7/15/20 (b)	EUR 2,601	\$ 3,072,780
Level 3 Financing, Inc.		
6.125%, 1/15/21	U.S.\$ 596	625,025
Numericable-SFR SAS		
5.375%, 5/15/22 (b)	EUR 264	298,735
5.625%, 5/15/24 (b)	386	433,560
6.00%, 5/15/22 (b)	U.S.\$ 1,610	1,586,856
6.25%, 5/15/24 (b)	658	647,308
Sprint Capital Corp.		
6.875%, 11/15/28	70	60,200
8.75%, 3/15/32	375	364,688
Sprint Communications, Inc.		
6.00%, 11/15/22	700	639,625
Sprint Corp.		
7.125%, 6/15/24	520	482,352
7.25%, 9/15/21	833	812,175
7.625%, 2/15/25	946	891,605
7.875%, 9/15/23	1,320	1,287,396
T-Mobile USA, Inc.		
6.00%, 3/01/23	743	760,646
6.375%, 3/01/25	655	669,738
6.542%, 4/28/20	183	191,599
6.625%, 11/15/20	311	323,440
6.731%, 4/28/22	128	133,440
6.836%, 4/28/23	774	813,668
Telecom Italia Capital SA		
7.721%, 6/04/38	1,700	1,912,500
Telecom Italia SpA		
5.303%, 5/30/24 (b)	1,002	998,242
WaveDivision Escrow LLC/WaveDivision Escrow Corp.		
8.125%, 9/01/20 (b)	1,084	1,127,360
Wind Acquisition Finance SA		
4.75%, 7/15/20 (b)	1,029	1,013,565
7.375%, 4/23/21 (b)	1,812	1,832,385
Windstream Services LLC		
6.375%, 8/01/23	840	683,550
7.75%, 10/01/21	1,715	1,569,225
Zayo Group LLC/Zayo Capital, Inc.		
6.00%, 4/01/23 (b)	1,830	1,807,491
		36,745,156
<b>Consumer Cyclical - Automotive - 1.9%</b>		
Affinia Group, Inc.		
7.75%, 5/01/21	1,672	1,747,240
Commercial Vehicle Group, Inc.		
7.875%, 4/15/19 (a)	1,084	1,111,100
Dana Holding Corp.		
6.00%, 9/15/23	833	868,923
6.75%, 2/15/21	326	341,485
Exide Technologies		
Zero Coupon, 2/01/18 (d)(k)	2,574	0
Series AI		
7.00%, 4/30/25 (d)(h)(i)(k)	3,688	3,153,591

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	Principal Amount (000)	U.S. \$ Value
11.00%, 4/30/20 (e)	U.S.\$ 4,432	\$ 3,734,169
Gates Global LLC/Gates Global Co.		
5.75%, 7/15/22 (b)	EUR 125	128,224
6.00%, 7/15/22 (b)	U.S.\$ 2,342	2,119,510
Goodyear Tire & Rubber Co. (The)		
7.00%, 3/15/28	400	424,000
8.75%, 8/15/20	343	409,885
Meritor, Inc.		
6.25%, 2/15/24	446	440,425
6.75%, 6/15/21	925	945,813
Navistar International Corp.		
8.25%, 11/01/21	1,481	1,406,950
Rhino Bondco S.P.A		
7.25%, 11/15/20 (b)	EUR 506	600,612
Schaeffler Holding Finance BV		
6.75%, 11/15/22 (b)(h)	U.S.\$ 1,019	1,099,246
6.875%, 8/15/18 (b)(h)	EUR 711	821,273
Tenneco, Inc.		
5.375%, 12/15/24	U.S.\$ 403	414,083
Titan International, Inc.		
6.875%, 10/01/20	1,926	1,769,513
ZF North America Capital, Inc.		
4.75%, 4/29/25 (b)	1,281	1,240,175
		22,776,217
<b>Consumer Cyclical - Entertainment - 0.6%</b>		
AMC Entertainment, Inc.		
5.75%, 6/15/25 (b)	1,115	1,092,700
Carlson Travel Holdings, Inc.		
7.50% (7.50% Cash or 8.25% PIK), 8/15/19 (b)(h)	1,387	1,407,805
Carlson Wagonlit BV		
6.875%, 6/15/19 (b)	1,026	1,081,404
Cedar Fair LP/Canada s Wonderland Co./Magnum Management Corp.		
5.375%, 6/01/24	582	588,518
Live Nation Entertainment, Inc.		
7.00%, 9/01/20 (b)	740	786,250
Pinnacle Entertainment, Inc.		
8.75%, 5/15/20	271	283,027
Regal Entertainment Group		
5.75%, 6/15/23-2/01/25	1,624	1,616,020
		6,855,724
<b>Consumer Cyclical - Other - 3.5%</b>		
Beazer Homes USA, Inc.		
7.50%, 9/15/21	761	766,707
Boyd Gaming Corp.		
9.00%, 7/01/20	1,970	2,137,450
Caesars Entertainment Operating Co., Inc.		
10.00%, 12/15/18 (c)	700	190,750
11.25%, 6/01/17 (c)	435	341,475

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	Principal Amount (000)	U.S. \$ Value
Caesars Entertainment Resort Properties LLC/Caesars Entertainment Resort Prope		
8.00%, 10/01/20	U.S.\$ 1,260	\$ 1,186,769
Caesars Growth Properties Holdings LLC/Caesars Growth Properties Finance, Inc.		
9.375%, 5/01/22 (b)	2,035	1,526,250
Choice Hotels International, Inc.		
5.75%, 7/01/22	154	166,897
International Game Technology PLC		
6.25%, 2/15/22 (b)	2,050	1,957,750
6.50%, 2/15/25 (b)	350	323,750
Isle of Capri Casinos, Inc.		
5.875%, 3/15/21	41	42,128
K. Hovnanian Enterprises, Inc.		
7.25%, 10/15/20 (b)	1,200	1,224,000
KB Home		
4.75%, 5/15/19	1,121	1,112,592
7.00%, 12/15/21	200	206,500
7.50%, 9/15/22	223	231,920
9.10%, 9/15/17	700	780,500
Lennar Corp.		
Series B		
6.50%, 4/15/16	2,600	2,684,500
M/I Homes, Inc.		
8.625%, 11/15/18	2,360	2,442,600
Marina District Finance Co., Inc.		
9.875%, 8/15/18 (a)	1,980	2,034,450
MCE Finance Ltd.		
5.00%, 2/15/21 (a)(b)	2,440	2,324,100
MDC Holdings, Inc.		
5.50%, 1/15/24	149	146,393
6.00%, 1/15/43	589	494,760
Meritage Homes Corp.		
6.00%, 6/01/25 (b)	1,355	1,361,775
7.00%, 4/01/22	149	159,058
MGM Resorts International		
6.625%, 7/15/15	1,480	1,479,778
New Cotai LLC/New Cotai Capital Corp.		
10.625%, 5/01/19 (b)(h)	2,199	1,890,953
Penn National Gaming, Inc.		
5.875%, 11/01/21 (a)	1,310	1,319,825
PulteGroup, Inc.		
7.875%, 6/15/32	1,400	1,610,000
Ryland Group, Inc. (The)		
6.625%, 5/01/20	1,800	1,998,000
Safari Holding Verwaltungs GmbH		
8.25%, 2/15/21 (b)	EUR 368	434,183
Scientific Games International, Inc.		
7.00%, 1/01/22 (b)	U.S.\$ 2,340	2,416,050
Shea Homes LP/Shea Homes Funding Corp.		
5.875%, 4/01/23 (b)	420	425,250
6.125%, 4/01/25 (b)	830	836,225

	Principal Amount (000)	U.S. \$ Value
Standard Pacific Corp.		
8.375%, 5/15/18	U.S.\$ 500	\$ 570,000
10.75%, 9/15/16	528	584,760
Studio City Finance Ltd.		
8.50%, 12/01/20 (a)(b)	1,150	1,150,000
Taylor Morrison Communities, Inc./Monarch Communities, Inc.		
5.625%, 3/01/24 (b)	680	654,500
5.875%, 4/15/23 (b)	875	866,250
Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp.		
5.50%, 3/01/25 (b)	785	747,712
Wynn Macau Ltd.		
5.25%, 10/15/21 (a)(b)	1,265	1,195,425
		42,021,985
<b>Consumer Cyclical - Restaurants - 0.4%</b>		
1011778 B.C. ULC/New Red Finance, Inc.		
4.625%, 1/15/22 (b)	1,110	1,093,350
6.00%, 4/01/22 (b)	1,991	2,045,753
Pizzaexpress Financing 1 PLC		
8.625%, 8/01/22 (b)	GBP 198	327,423
Pizzaexpress Financing 2 PLC		
6.625%, 8/01/21 (b)	692	1,122,314
		4,588,840
<b>Consumer Cyclical - Retailers - 2.7%</b>		
American Tire Distributors, Inc.		
10.25%, 3/01/22 (b)	U.S.\$ 2,435	2,599,362
Argos Merger Sub, Inc.		
7.125%, 3/15/23 (b)	2,889	3,026,227
Brighthouse Group PLC		
7.875%, 5/15/18 (a)(b)	GBP 1,703	2,622,322
Cash America International, Inc.		
5.75%, 5/15/18	U.S.\$ 1,651	1,671,638
Chinos Intermediate Holdings A, Inc.		
7.75% (7.75% Cash or 8.50% PIK), 5/01/19 (b)(h)	1,546	1,244,530
Family Tree Escrow LLC		
5.75%, 3/01/23 (b)	1,886	1,970,870
Group 1 Automotive, Inc.		
5.00%, 6/01/22	372	370,140
JC Penney Corp., Inc.		
6.375%, 10/15/36	421	311,540
7.40%, 4/01/37	600	486,000
L Brands, Inc.		
6.90%, 7/15/17	893	973,370
6.95%, 3/01/33	500	532,500
7.60%, 7/15/37	1,000	1,127,500
Levi Strauss & Co.		
5.00%, 5/01/25 (b)	1,380	1,335,150
Men s Wearhouse, Inc. (The)		
7.00%, 7/01/22	1,175	1,257,250
Murphy Oil USA, Inc.		
6.00%, 8/15/23	716	742,850

	Principal Amount (000)	U.S. \$ Value
Neiman Marcus Group Ltd. LLC		
8.75% (8.75% Cash or 9.50% PIK), 10/15/21 (b)(h)	U.S.\$ 1,866	\$ 2,003,618
Rite Aid Corp.		
6.125%, 4/01/23 (b)	2,785	2,868,550
Sally Holdings LLC/Sally Capital, Inc.		
5.75%, 6/01/22	1,779	1,854,608
Serta Simmons Holdings LLC		
8.125%, 10/01/20 (b)	1,999	2,113,942
Sonic Automotive, Inc.		
5.00%, 5/15/23	2,015	1,969,663
Wolverine World Wide, Inc.		
6.125%, 10/15/20	501	531,060
		31,612,690
<b>Consumer Non-Cyclical - 7.9%</b>		
Acadia Healthcare Co., Inc.		
5.625%, 2/15/23 (b)	401	406,013
Air Medical Merger Sub Corp.		
6.375%, 5/15/23 (b)	1,617	1,519,980
Alere, Inc.		
6.375%, 7/01/23 (b)	392	398,860
7.25%, 7/01/18	765	801,338
8.625%, 10/01/18	2,190	2,267,745
Amsurg Corp.		
5.625%, 7/15/22	728	734,370
BI-LO LLC/BI-LO Finance Corp.		
8.625% (8.625% Cash or 9.375% PIK), 9/15/18 (b)(h)	1,292	1,195,100
9.25%, 2/15/19 (b)	1,140	1,151,400
Boparan Finance PLC		
5.25%, 7/15/19 (b)	GBP 588	868,461
5.50%, 7/15/21 (b)	775	1,105,384
Capsugel SA		
7.00% (7.00% Cash or 7.75% PIK), 5/15/19 (b)(h)	U.S.\$ 3,018	3,071,162
Care UK Health & Social Care PLC		
5.572%, 7/15/19 (b)(g)	GBP 395	602,024
8.072%, 1/15/20 (b)(g)	400	596,553
Cerba European Lab SAS		
7.00%, 2/01/20 (b)	EUR 959	1,119,220
Cerberus Nightingale		
8.25%, 2/01/20	200	226,315
CHS/Community Health Systems, Inc.		
6.875%, 2/01/22	U.S.\$ 1,964	2,072,020
7.125%, 7/15/20	781	827,470
Concordia Healthcare Corp.		
7.00%, 4/15/23 (b)	616	616,000
ConvaTec Finance International SA		
8.25% (8.25% Cash or 9.00% PIK), 1/15/19 (b)(h)	590	579,675
Crimson Merger Sub, Inc.		
6.625%, 5/15/22 (b)	910	798,525

	Principal Amount (000)	U.S. \$ Value
DaVita HealthCare Partners, Inc. 5.00%, 5/01/25	U.S.\$ 1,835	\$ 1,766,187
Elior Finance & Co. SCA 6.50%, 5/01/20 (b)	EUR 176	210,008
Endo Finance LLC 5.75%, 1/15/22 (b)	U.S.\$ 126	127,575
Endo Finance LLC/Endo Finco, Inc. 7.00%, 7/15/19 (b)	530	549,610
7.25%, 1/15/22 (b)	332	352,750
Endo Finance LLC/Endo Ltd./Endo Finco, Inc. 6.00%, 7/15/23-2/01/25 (b)	2,018	2,054,287
Envision Healthcare Corp. 5.125%, 7/01/22 (b)	1,387	1,397,402
Ephios Bondco PLC 6.25%, 7/01/22 (b)	EUR 1,212	1,310,662
First Quality Finance Co., Inc. 4.625%, 5/15/21 (b)	U.S.\$ 3,247	3,035,945
Galaxy Bidco Ltd. 6.375%, 11/15/20 (b)	GBP 133	209,237
Grifols Worldwide Operations Ltd. 5.25%, 4/01/22	U.S.\$ 745	746,863
HCA, Inc. 4.25%, 10/15/19	1,475	1,510,031
5.375%, 2/01/25	209	212,407
6.50%, 2/15/16	290	298,880
Holding Medi-Partenaires SAS 7.00%, 5/15/20 (b)	EUR 1,401	1,655,038
Horizon Pharma Financing, Inc. 6.625%, 5/01/23 (b)	U.S.\$ 1,236	1,288,530
HRG Group, Inc. 7.875%, 7/15/19	1,155	1,218,525
7.875%, 7/15/19 (b)	929	984,740
IASIS Healthcare LLC/IASIS Capital Corp. 8.375%, 5/15/19	3,881	4,016,835
IDH Finance PLC 6.00%, 12/01/18 (b)	GBP 355	564,487
Jaguar Holding Co. I 9.375% (9.375% Cash or 10.125% PIK), 10/15/17 (b)(h)	U.S.\$ 2,268	2,316,082
Jaguar Holding Co. II/Jaguar Merger Sub, Inc. 9.50%, 12/01/19 (b)	1,699	1,809,435
Kindred Healthcare, Inc. 8.00%, 1/15/20 (b)	1,280	1,369,600
Kinetic Concepts, Inc./KCI USA, Inc. 10.50%, 11/01/18	1,500	1,601,280
Labco SA 8.50%, 1/15/18 (b)	EUR 900	1,040,991
Mallinckrodt International Finance SA/Mallinckrodt CB LLC 5.50%, 4/15/25 (b)	U.S.\$ 323	313,310
5.75%, 8/01/22 (b)	1,181	1,207,572

	Principal Amount (000)	U.S. \$ Value
MPH Acquisition Holdings LLC		
6.625%, 4/01/22 (b)	U.S.\$ 653	\$ 666,876
Par Pharmaceutical Cos., Inc.		
7.375%, 10/15/20	2,307	2,462,722
Party City Holdings, Inc.		
8.875%, 8/01/20 (a)	2,023	2,159,552
Post Holdings, Inc.		
7.375%, 2/15/22	1,722	1,752,135
PRA Holdings, Inc.		
9.50%, 10/01/23 (b)	1,545	1,726,537
Priory Group No. 3 PLC		
7.00%, 2/15/18 (b)	GBP 612	991,647
Quintiles Transnational Corp.		
4.875%, 5/15/23 (b)	U.S.\$ 1,158	1,163,790
R&R Ice Cream PLC		
8.25%, 5/15/20 (b)	AUD 720	559,771
R&R PIK PLC		
9.25%, 5/15/18 (b)(h)	EUR 1,668	1,875,897
Rivers Pittsburgh Borrower LP/Rivers Pittsburgh Finance Corp.		
9.50%, 6/15/19 (b)	U.S.\$ 507	532,984
RSI Home Products, Inc.		
6.50%, 3/15/23 (b)	1,785	1,798,387
Smithfield Foods, Inc.		
5.25%, 8/01/18 (b)	814	826,210
5.875%, 8/01/21 (b)	1,318	1,360,835
6.625%, 8/15/22	346	369,355
Spectrum Brands, Inc.		
5.75%, 7/15/25 (b)	288	292,320
6.125%, 12/15/24 (b)	437	457,758
6.375%, 11/15/20	338	357,435
6.625%, 11/15/22	560	596,400
6.75%, 3/15/20	1,150	1,210,950
Sterigenics-Nordion Holdings LLC		
6.50%, 5/15/23 (b)	255	258,825
Sun Products Corp. (The)		
7.75%, 3/15/21 (b)	2,149	1,939,472
Surgical Care Affiliates, Inc.		
6.00%, 4/01/23 (b)	480	481,200
TeamSystem Holding SpA		
7.375%, 5/15/20 (b)	EUR 1,330	1,571,775
Tenet Healthcare Corp.		
6.00%, 10/01/20	U.S.\$ 95	101,294
6.25%, 11/01/18	195	211,819
6.75%, 6/15/23 (b)	681	694,620
6.875%, 11/15/31	3,936	3,640,800
8.125%, 4/01/22	752	822,312
United Surgical Partners International, Inc.		
9.00%, 4/01/20	1,119	1,194,533
Valeant Pharmaceuticals International, Inc.		
5.50%, 3/01/23 (b)	230	232,300
5.875%, 5/15/23 (b)	396	405,900
6.125%, 4/15/25 (b)	2,521	2,596,630

	Principal Amount (000)	U.S. \$ Value
7.25%, 7/15/22 (b) Visant Corp.	U.S.\$ 635	\$ 674,688
10.00%, 10/01/17 Voyage Care Bondco PLC	1,385	1,103,845
6.50%, 8/01/18 (b)	GBP 1,200	1,942,065
		93,159,523
<b>Energy - 6.6%</b>		
Antero Resources Corp.		
5.125%, 12/01/22	U.S.\$ 457	431,865
5.375%, 11/01/21	2,000	1,920,000
5.625%, 6/01/23 (b)	231	223,204
Basic Energy Services, Inc.		
7.75%, 2/15/19 (a)	610	507,825
Bonanza Creek Energy, Inc.		
5.75%, 2/01/23	1,408	1,263,680
6.75%, 4/15/21	545	516,388
BreitBurn Energy Partners LP/BreitBurn Finance Corp.		
7.875%, 4/15/22	455	377,650
California Resources Corp.		
6.00%, 11/15/24 (a)	2,064	1,775,040
Chaparral Energy, Inc.		
7.625%, 11/15/22	2,278	1,640,160
CHC Helicopter SA		
9.25%, 10/15/20	1,894	1,377,594
Cobalt International Energy, Inc.		
2.625%, 12/01/19 (i)	796	587,548
Crestwood Midstream Partners LP/Crestwood Midstream Finance Corp.		
6.25%, 4/01/23 (b)	1,008	1,048,320
DCP Midstream Operating LP		
5.60%, 4/01/44	1,678	1,496,601
Denbury Resources, Inc.		
4.625%, 7/15/23	3,423	2,875,320
5.50%, 5/01/22	434	387,345
Diamondback Energy, Inc.		
7.625%, 10/01/21	609	651,630
Energy Transfer Equity LP		
5.875%, 1/15/24	1,420	1,472,540
Energy XXI Gulf Coast, Inc.		
7.75%, 6/15/19	1,100	401,500
11.00%, 3/15/20 (b)	840	735,000
Era Group, Inc.		
7.75%, 12/15/22	950	933,375
EXCO Resources, Inc.		
8.50%, 4/15/22	815	417,688
Global Partners LP/GLP Finance Corp.		
6.25%, 7/15/22	2,976	2,856,960
Golden Energy Offshore Services AS		
8.74%, 5/28/17 (g)(k)	NOK 4,394	305,459
Halcon Resources Corp.		
8.875%, 5/15/21	U.S.\$ 872	573,340
9.75%, 7/15/20	1,319	887,028

	Principal Amount (000)	U.S. \$ Value
Holly Energy Partners LP/Holly Energy Finance Corp. 6.50%, 3/01/20	U.S.\$ 1,317	\$ 1,313,707
Hornbeck Offshore Services, Inc. 5.875%, 4/01/20	1,570	1,444,400
Jones Energy Holdings LLC/Jones Energy Finance Corp. 6.75%, 4/01/22	2,211	2,105,977
Jupiter Resources, Inc. 8.50%, 10/01/22 (b)	2,792	2,338,300
Laredo Petroleum, Inc. 7.375%, 5/01/22	1,099	1,156,697
Legacy Reserves LP/Legacy Reserves Finance Corp. 6.625%, 12/01/21	2,060	1,668,600
8.00%, 12/01/20	711	618,570
Linn Energy LLC/Linn Energy Finance Corp. 6.25%, 11/01/19	766	599,395
8.625%, 4/15/20	802	657,808
Memorial Resource Development Corp. 5.875%, 7/01/22	2,634	2,543,654
Northern Blizzard Resources, Inc. 7.25%, 2/01/22 (b)	844	806,020
Northern Oil and Gas, Inc. 8.00%, 6/01/20	819	745,290
Oasis Petroleum, Inc. 6.875%, 3/15/22	1,169	1,186,535
Offshore Group Investment Ltd. 7.125%, 4/01/23	1,283	782,630
7.50%, 11/01/19	2,176	1,338,240
Pacific Drilling SA 5.375%, 6/01/20 (b)	3,612	2,736,090
Paragon Offshore PLC 6.75%, 7/15/22 (b)	933	307,890
7.25%, 8/15/24 (b)	3,719	1,208,675
PDC Energy, Inc. 7.75%, 10/15/22	1,032	1,078,440
Petroleum Geo-Services ASA 7.375%, 12/15/18 (b)	1,074	1,013,587
PHI, Inc. 5.25%, 3/15/19	1,567	1,449,475
Precision Drilling Corp. 6.50%, 12/15/21	738	715,860
QEP Resources, Inc. 5.25%, 5/01/23	909	870,368
Rosetta Resources, Inc. 5.875%, 6/01/24	2,489	2,681,897
Sabine Pass Liquefaction LLC 5.75%, 5/15/24	1,528	1,522,270
6.25%, 3/15/22	675	698,625
Sabine Pass LNG LP 6.50%, 11/01/20	757	783,495
Sanchez Energy Corp. 6.125%, 1/15/23	1,020	912,900
7.75%, 6/15/21 (a)	2,435	2,422,825
SandRidge Energy, Inc. 7.50%, 2/15/23	865	365,636

	Principal Amount (000)	U.S. \$ Value
Seitel, Inc.		
9.50%, 4/15/19 (a)	U.S.\$ 905	\$ 825,813
Seven Generations Energy Ltd.		
6.75%, 5/01/23 (b)	440	438,900
8.25%, 5/15/20 (b)	1,960	2,079,560
SM Energy Co.		
5.625%, 6/01/25	638	631,492
Southern Star Central Corp.		
5.125%, 7/15/22 (b)	1,200	1,218,000
Targa Resources Partners LP/Targa Resources Partners Finance Corp.		
6.875%, 2/01/21	960	996,000
Tervita Corp.		
8.00%, 11/15/18 (b)	946	860,860
9.75%, 11/01/19 (b)	1,039	706,520
10.875%, 2/15/18 (b)	591	404,835
Transocean, Inc.		
3.00%, 10/15/17	650	630,500
6.80%, 3/15/38	1,700	1,270,750
Triangle USA Petroleum Corp.		
6.75%, 7/15/22 (b)	2,947	2,283,925
Whiting Petroleum Corp.		
5.75%, 3/15/21	495	487,080
6.25%, 4/01/23 (a)(b)	1,450	1,453,625
		78,024,776
<b>Other Industrial - 1.5%</b>		
Algeco Scotsman Global Finance PLC		
8.50%, 10/15/18 (b)	315	303,975
9.00%, 10/15/18 (a)(b)	EUR 633	688,876
10.75%, 10/15/19 (a)(b)	U.S.\$ 2,172	1,667,010
B456 Systems, Inc.		
3.75%, 4/15/16 (f)(i)(l)	955	40,588
Belden, Inc.		
5.25%, 7/15/24 (b)	793	769,210
Briggs & Stratton Corp.		
6.875%, 12/15/20	398	431,830
General Cable Corp.		
4.50%, 11/15/29 (i)(m)	1,158	961,140
5.75%, 10/01/22	1,460	1,368,750
Interline Brands, Inc.		
10.00%, 11/15/18 (h)	1,296	1,354,320
Laureate Education, Inc.		
10.00%, 9/01/19 (b)	3,003	2,800,297
Liberty Tire Recycling LLC		
11.00%, 3/31/21 (d)(h)(k)	1,594	1,457,235
Modular Space Corp.		
10.25%, 1/31/19 (b)	1,451	1,255,115
NANA Development Corp.		
9.50%, 3/15/19 (b)	520	496,600
New Enterprise Stone & Lime Co., Inc.		
11.00%, 9/01/18	1,358	1,208,620

	Principal Amount (000)	U.S. \$ Value
13.00% (6.00% Cash and 7.00% PIK), 3/15/18 (h)	U.S.\$ 1,325	\$ 1,427,238
Safeway Group Holding LLC/Safeway Finance Corp. 7.00%, 5/15/18 (b)	2,063	2,108,984
		18,339,788
<b>Services - 0.7%</b>		
ADT Corp. (The)		
4.125%, 4/15/19 (a)	1,544	1,567,160
6.25%, 10/15/21 (a)	477	500,850
Cerved Group SpA		
8.00%, 1/15/21 (b)	EUR 401	479,466
Geo Debt Finance SCA		
7.50%, 8/01/18 (a)(b)	416	434,791
Mobile Mini, Inc.		
7.875%, 12/01/20	U.S.\$ 1,175	1,230,813
Monitronics International, Inc.		
9.125%, 4/01/20	850	820,250
Service Corp. International/US		
6.75%, 4/01/16 (g)	1,485	1,529,550
7.50%, 4/01/27	1,500	1,725,000
		8,287,880
<b>Technology - 3.7%</b>		
Alcatel-Lucent USA, Inc.		
8.875%, 1/01/20 (b)	601	653,588
Amkor Technology, Inc.		
6.375%, 10/01/22	2,681	2,714,512
Aspect Software, Inc.		
10.625%, 5/15/17	2,126	2,035,645
Audatex North America, Inc.		
6.00%, 6/15/21 (b)	689	707,948
6.125%, 11/01/23 (b)	1,172	1,204,230
Avaya, Inc.		
7.00%, 4/01/19 (b)	904	883,660
10.50%, 3/01/21 (b)	1,976	1,630,200
Blackboard, Inc.		
7.75%, 11/15/19 (b)	864	812,160
BMC Software Finance, Inc.		
8.125%, 7/15/21 (b)	4,194	3,397,140
Brightstar Corp.		
9.50%, 12/01/16 (b)	1,833	1,883,407
CDW LLC/CDW Finance Corp.		
5.00%, 9/01/23	740	727,050
5.50%, 12/01/24	816	807,840
6.00%, 8/15/22	876	904,470
Ceridian HCM Holding, Inc.		
11.00%, 3/15/21 (b)	1,165	1,231,987
Commscope Technologies Finance LLC		
6.00%, 6/15/25 (b)	518	516,058
Compiler Finance Sub, Inc.		
7.00%, 5/01/21 (b)	411	311,333

	Principal Amount (000)	U.S. \$ Value
CPI International, Inc. 8.75%, 2/15/18	U.S.\$ 1,768	\$ 1,814,410
Dell, Inc. 6.50%, 4/15/38	1,381	1,311,950
Energizer SpinCo., Inc. 5.50%, 6/15/25 (b)	773	763,337
First Data Corp. 6.75%, 11/01/20 (b)	273	288,356
11.75%, 8/15/21	1,601	1,801,125
12.625%, 1/15/21	985	1,137,675
Freescall Semiconductor, Inc. 5.00%, 5/15/21 (b)	747	765,675
6.00%, 1/15/22 (b)	776	822,560
Goodman Networks, Inc. 12.125%, 7/01/18	2,020	1,676,600
Infor Software Parent LLC/Infor Software Parent, Inc. 7.125% (7.125% Cash or 7.875% PIK), 5/01/21 (a)(b)(h)	1,126	1,128,815
Infor US, Inc. 6.50%, 5/15/22 (b)	2,178	2,217,422
Micron Technology, Inc. 5.25%, 8/01/23 (b)	487	466,911
5.50%, 2/01/25 (b)	2,446	2,291,902
MSCI, Inc. 5.25%, 11/15/24 (b)	554	560,925
NXP BV/NXP Funding LLC 5.75%, 3/15/23 (b)	924	960,960
Open Text Corp. 5.625%, 1/15/23 (b)	957	947,430
Sabre GBLB, Inc. 5.375%, 4/15/23 (b)	720	709,200
SITEL LLC/Sitel Finance Corp. 11.00%, 8/01/17 (b)	1,000	1,015,000
SunGard Data Systems, Inc. 7.625%, 11/15/20	1,600	1,672,000
Syniverse Holdings, Inc. 9.125%, 1/15/19	813	715,440
		43,488,921

**Transportation - Airlines - 0.4%**

Air Canada 6.75%, 10/01/19 (b)	1,300	1,378,000
8.75%, 4/01/20 (b)	1,654	1,823,535
Northwest Airlines Pass-Through Trust Series 2000-1, Class G 7.15%, 10/01/19	532	557,499
UAL Pass-Through Trust Series 2007-1A 6.636%, 7/02/22	1,332	1,428,442
		5,187,476

	Principal Amount (000)	U.S. \$ Value
<b>Transportation - Services - 0.9%</b>		
Avis Budget Car Rental LLC/Avis Budget Finance, Inc.		
5.50%, 4/01/23	U.S.\$ 297	\$ 295,515
Avis Budget Finance PLC		
6.00%, 3/01/21 (b)	EUR 530	618,937
CEVA Group PLC		
9.00%, 9/01/21 (b)	U.S.\$ 883	852,095
EC Finance PLC		
5.125%, 7/15/21 (b)	EUR 836	969,053
Europcar Groupe SA		
11.50%, 5/15/17 (b)	775	960,778
Hapag-Lloyd AG		
9.75%, 10/15/17 (b)	U.S.\$ 1,005	1,020,075
Hertz Corp. (The)		
5.875%, 10/15/20	2,890	2,926,125
LBC Tank Terminals Holding Netherlands BV		
6.875%, 5/15/23 (a)(b)	1,147	1,184,277
Overseas Shipholding Group, Inc.		
8.125%, 3/30/18	1,200	1,239,000
XPO Logistics, Inc.		
6.50%, 6/15/22 (b)	1,200	1,174,500
		11,240,355
		565,448,775
<b>Financial Institutions - 7.5%</b>		
<b>Banking - 3.9%</b>		
ABN AMRO Bank NV		
4.31%, 3/10/16 (n)	EUR 2,295	2,577,770
Ally Financial, Inc.		
8.00%, 11/01/31 (a)	U.S.\$ 1,151	1,467,525
Baggot Securities Ltd.		
10.24%, 7/30/15 (b)(n)	EUR 495	569,179
Bank of America Corp.		
Series AA		
6.10%, 3/17/25 (n)	U.S.\$ 3,319	3,269,215
Series X		
6.25%, 9/05/24 (n)	98	97,572
Series Z		
6.50%, 10/23/24 (n)	1,402	1,451,070
Bank of Ireland		
1.787%, 9/22/15 (g)(l)	CAD 1,645	1,277,542
10.00%, 7/30/16 (b)	EUR 349	413,401
10.00%, 2/12/20	1,130	1,552,508
Barclays Bank PLC		
6.86%, 6/15/32 (b)(n)	U.S.\$ 166	186,335
7.625%, 11/21/22	1,479	1,684,285
7.70%, 4/25/18 (b)(n)	974	1,074,326
7.75%, 4/10/23	1,437	1,557,349
Barclays PLC		
8.00%, 12/15/20 (n)	EUR 263	310,408
BBVA International Preferred SAU		
3.798%, 9/22/15 (n)	609	672,046

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	Principal Amount (000)	U.S. \$ Value
4.952%, 9/20/16 (b)(n) Citigroup, Inc.	EUR 1,650	\$ 1,848,700
5.95%, 1/30/23 (n) Commerzbank AG	U.S.\$ 588	579,180
8.125%, 9/19/23 (b) Credit Agricole SA	1,052	1,226,990
6.625%, 9/23/19 (b)(n) 7.589%, 1/30/20 (n)	843	822,768
7.875%, 1/23/24 (b)(n) Credit Suisse Group AG	GBP 1,000	1,732,303
7.50%, 12/11/23 (b)(n) Danske Bank A/S	U.S.\$ 549	562,039
5.684%, 2/15/17 (n) HBOS Capital Funding LP	3,647	3,811,115
4.939%, 5/23/16 (n) HT1 Funding GmbH	GBP 720	1,155,679
6.352%, 6/30/17 (n) ING Groep NV	EUR 418	463,677
6.00%, 4/16/20 (n) 6.50%, 4/16/25 (n)	1,550	1,745,298
LBG Capital No.1 PLC 8.00%, 6/15/20 (b)(n)	U.S.\$ 688	681,120
Lloyds Banking Group PLC 6.413%, 10/01/35 (b)(n)	1,143	1,097,280
6.657%, 5/21/37 (b)(n) 7.50%, 6/27/24 (n)	1,860	2,129,700
Novo Banco SA 2.625%, 5/08/17 (b)	235	260,850
RBS Capital Trust C 4.243%, 1/12/16 (n)	98	109,882
SNS Bank NV 11.25%, 12/31/99 (d)(f)(l)	2,950	3,038,500
Societe Generale SA 7.875%, 12/18/23 (b)(n)	EUR 500	542,096
UT2 Funding PLC 5.321%, 6/30/16	1,250	1,387,709
Zions Bancorporation 5.65%, 11/15/23	620	0
5.80%, 6/15/23 (n)	U.S.\$ 1,308	1,321,080
	EUR 1,293	1,459,520
	U.S.\$ 508	524,827
	1,800	1,712,250
		46,373,094
<b>Brokerage - 0.4%</b>		
E*TRADE Financial Corp. 4.625%, 9/15/23	1,835	1,802,887
5.375%, 11/15/22 GFI Group, Inc.	810	830,250
10.375%, 7/19/18 (m) Lehman Brothers Holdings, Inc.	1,271	1,433,053
6.875%, 5/02/18 (f)	1,690	194,350
		4,260,540

	Principal Amount (000)	U.S. \$ Value
<b>Finance - 1.4%</b>		
Artsonig Pty Ltd.		
11.50% (11.50% Cash or 12.00% PIK), 4/01/19 (b)(h)	U.S.\$ 1,469	\$ 558,246
Creditcorp		
12.00%, 7/15/18 (b)	1,300	1,088,750
Enova International, Inc.		
9.75%, 6/01/21	2,216	2,094,120
ILFC E-Capital Trust II		
6.25%, 12/21/65 (b)	2,000	1,960,000
International Lease Finance Corp.		
8.25%, 12/15/20	2,170	2,576,875
8.75%, 3/15/17	282	308,539
8.875%, 9/01/17	280	312,900
Molycorp, Inc.		
3.25%, 6/15/16 (c)(i)	525	11,812
Navient Corp.		
5.50%, 1/15/19	2,496	2,544,972
5.625%, 8/01/33	455	368,550
5.875%, 10/25/24	230	216,200
6.125%, 3/25/24	250	239,375
7.25%, 1/25/22	377	397,735
8.00%, 3/25/20	233	259,795
Peninsula Gaming LLC/Peninsula Gaming Corp.		
8.375%, 2/15/18 (b)	996	1,037,085
TMX Finance LLC/TitleMax Finance Corp.		
8.50%, 9/15/18 (b)	3,646	2,989,720
		16,964,674
<b>Insurance - 0.8%</b>		
A-S Co-Issuer Subsidiary, Inc./A-S Merger Sub LLC		
7.875%, 12/15/20 (b)	1,819	1,919,045
CNO Financial Group, Inc.		
5.25%, 5/30/25	750	762,150
Genworth Holdings, Inc.		
6.15%, 11/15/66	750	457,500
7.625%, 9/24/21	1,216	1,279,840
HUB International Ltd.		
7.875%, 10/01/21 (b)	1,300	1,326,000
Liberty Mutual Group, Inc.		
7.80%, 3/15/37 (b)	1,250	1,481,250
USI, Inc./NY		
7.75%, 1/15/21 (b)	2,421	2,457,315
		9,683,100
<b>Other Finance - 0.7%</b>		
ACE Cash Express, Inc.		
11.00%, 2/01/19 (b)	850	471,750
CNG Holdings, Inc.		
9.375%, 5/15/20 (b)	2,615	1,895,875
iPayment, Inc.		
9.50%, 12/15/19 (b)	56	52,954
Series AI		

	Principal Amount (000)	U.S. \$ Value
9.50%, 12/15/19	U.S.\$ 2,259	\$ 2,145,973
Lock AS		
7.00%, 8/15/21 (b)	EUR 823	967,985
Lock Lower Holding AS		
9.50%, 8/15/22 (b)	500	599,299
Speedy Cash Intermediate Holdings Corp.		
10.75%, 5/15/18 (a)(b)	U.S.\$ 1,166	1,101,870
Speedy Group Holdings Corp.		
12.00%, 11/15/17 (b)	1,711	1,531,345
		8,767,051
<b>REITS - 0.3%</b>		
Communications Sales & Leasing, Inc.		
6.00%, 4/15/23 (b)	1,345	1,318,100
8.25%, 10/15/23 (b)	1,691	1,661,407
		2,979,507
		89,027,966
<b>Utility - 1.8%</b>		
<b>Electric - 1.8%</b>		
AES Corp./VA		
4.875%, 5/15/23	1,840	1,729,600
7.375%, 7/01/21	1,280	1,404,800
Calpine Corp.		
5.75%, 1/15/25	2,000	1,945,000
7.875%, 1/15/23 (b)	460	496,800
DPL, Inc.		
6.75%, 10/01/19 (b)	465	494,063
Dynegy, Inc.		
7.375%, 11/01/22 (b)	1,355	1,419,362
7.625%, 11/01/24 (b)	1,350	1,427,625
FirstEnergy Corp. Series C		
7.375%, 11/15/31	857	1,044,171
GenOn Energy, Inc.		
9.50%, 10/15/18	1,450	1,479,000
9.875%, 10/15/20	1,200	1,221,000
NRG Energy, Inc.		
6.25%, 7/15/22	319	323,785
6.625%, 3/15/23	2,133	2,196,990
Series WI		
6.25%, 5/01/24 (a)	2,193	2,176,552
NRG Yield Operating LLC		
5.375%, 8/15/24 (b)	843	849,323
Talen Energy Supply LLC		
4.60%, 12/15/21	1,475	1,353,313
Texas Competitive/TCEH		
11.50%, 10/01/20 (j)	626	381,860
Viridian Group FundCo II Ltd.		
7.50%, 3/01/20 (b)	EUR 1,311	1,461,203

	<b>Principal Amount (000)</b>	<b>U.S. \$ Value</b>
		\$ 21,404,447
<b>Total Corporates - Non-Investment Grade</b> (cost \$698,976,172)		675,881,188
<b>GOVERNMENTS - TREASURIES - 16.8%</b>		
<b>Brazil - 1.9%</b>		
Brazil Notas do Tesouro Nacional		
Series B		
6.00%, 8/15/50	BRL 1,400	1,191,112
Series F		
10.00%, 1/01/17-1/01/25	65,620	19,425,195
Series NTN B		
6.00%, 5/15/45	2,100	1,774,546
		22,390,853
<b>Colombia - 0.3%</b>		
Colombia Government International Bond		
12.00%, 10/22/15	COP 1,015,000	397,118
Colombian TES Series B		
10.00%, 7/24/24	8,000,000	3,623,913
		4,021,031
<b>Indonesia - 0.3%</b>		
Indonesia - Recap Linked Note (JPMC)		
10.00%, 7/18/17	IDR 47,971,000	3,726,950
<b>Philippines - 0.3%</b>		
Philippine Government International Bond		
6.25%, 1/14/36 (l)	PHP 143,000	3,599,579
<b>South Africa - 0.5%</b>		
South Africa Government Bond		
Series R204		
8.00%, 12/21/18	ZAR 10,750	896,113
Series R207		
7.25%, 1/15/20	60,872	4,902,883
Series R208		
6.75%, 3/31/21	490	38,109
		5,837,105
<b>United States - 13.5%</b>		
U.S. Treasury Bonds		
2.75%, 11/15/42 (a)	U.S.\$ 3,000	2,790,936
3.125%, 2/15/42	4,000	4,021,248
4.50%, 2/15/36 (o)(p)	2,400	3,017,626
5.00%, 5/15/37	3,500	4,690,273
5.25%, 2/15/29 (o)	5,750	7,503,301
6.125%, 11/15/27 (a)(o)	2,200	3,051,297

	Principal Amount (000)	U.S. \$ Value
U.S. Treasury Notes		
1.25%, 1/31/20 (a)	U.S.\$ 137,000	\$ 135,158,994
		160,233,675
Total Governments - Treasuries (cost \$209,016,049)		199,809,193
<b>COLLATERALIZED MORTGAGE OBLIGATIONS - 7.9%</b>		
<b>Non-Agency Fixed Rate - 3.4%</b>		
<b>BCAP LLC Trust</b>		
Series 2009-RR13, Class 17A3		
6.082%, 4/26/37 (b)	530	433,624
<b>Bear Stearns ARM Trust</b>		
Series 2007-3, Class 1A1		
2.774%, 5/25/47	464	405,080
Series 2007-4, Class 22A1		
4.827%, 6/25/47	1,673	1,494,168
<b>BNPP Mortgage Securities LLC Trust Series 2009-1, Class B1</b>		
6.00%, 8/27/37 (b)	809	669,362
<b>ChaseFlex Trust Series 2007-1, Class 1A3</b>		
6.50%, 2/25/37	852	645,261
<b>CHL Mortgage Pass-Through Trust Series 2007-HY4, Class 1A1</b>		
2.554%, 9/25/47	525	467,583
<b>Citigroup Mortgage Loan Trust</b>		
Series 2006-4, Class 2A1A		
6.00%, 12/25/35	2,606	2,410,030
Series 2006-AR3, Class 1A2A		
5.26%, 6/25/36	1,644	1,568,645
Series 2007-AR4, Class 1A1A		
5.387%, 3/25/37	388	369,125
Series 2010-3, Class 2A2		
7.063%, 8/25/37 (b)	491	424,048
<b>CitiMortgage Alternative Loan Trust Series 2007-A3, Class 1A4</b>		
5.75%, 3/25/37	1,816	1,587,275
<b>Countrywide Alternative Loan Trust</b>		
Series 2006-24CB, Class A15		
5.75%, 6/25/36	1,414	1,265,744
Series 2006-41CB, Class 2A13		
5.75%, 1/25/37	1,184	1,069,114
Series 2006-42, Class 1A6		
6.00%, 1/25/47	1,042	944,382
Series 2006-HY12, Class A5		
3.574%, 8/25/36	2,610	2,443,011
Series 2006-J1, Class 1A10		
5.50%, 2/25/36	2,296	2,067,782
Series 2006-J5, Class 1A1		
6.50%, 9/25/36	1,383	1,245,530
Series 2007-13, Class A2		
6.00%, 6/25/47	1,730	1,464,731
<b>Credit Suisse Mortgage Trust</b>		
Series 2009-8R, Class 6A2		
6.00%, 1/26/38 (b)	117	87,646
Series 2010-13R, Class 1A2		

	Principal Amount (000)	U.S. \$ Value
5.50%, 12/26/35 (b)	U.S.\$ 45	\$ 42,084
Series 2010-9R, Class 1A5		
4.00%, 8/27/37 (b)	623	610,579
CSMC Mortgage-Backed Trust		
Series 2006-7, Class 3A12		
6.25%, 8/25/36	1,000	873,779
First Horizon Alternative Mortgage Securities Trust		
Series 2006-AA5, Class A1		
2.236%, 9/25/36	1,043	819,228
Series 2006-FA1, Class 1A3		
5.75%, 4/25/36	979	803,187
IndyMac Index Mortgage Loan Trust		
Series 2005-AR15, Class A1		
4.534%, 9/25/35	1,166	978,159
Series 2006-AR37, Class 2A1		
4.441%, 2/25/37	778	631,488
Morgan Stanley Mortgage Loan Trust		
Series 2005-10, Class 4A1		
5.50%, 12/25/35	631	581,155
Series 2007-12, Class 3A22		
6.00%, 8/25/37	178	162,688
Residential Accredit Loans, Inc.		
Series 2005-QS14, Class 3A1		
6.00%, 9/25/35	918	841,169
Residential Asset Securitization Trust		
Series 2006-A8, Class 3A4		
6.00%, 8/25/36	314	260,225
Structured Adjustable Rate Mortgage Loan Trust		
Series 2005-18, Class 8A1		
5.132%, 9/25/35	1,274	1,187,502
Series 2006-9, Class 4A1		
5.231%, 10/25/36	936	820,277
Washington Mutual Alternative Mortgage Pass-Through Certificates		
Series 2006-7, Class A3		
4.644%, 9/25/36	1,975	1,126,963
Series 2006-7, Class A4		
4.644%, 9/25/36	2,078	1,185,735
Series 2006-9, Class A4		
5.08%, 10/25/36	2,070	1,179,871
Washington Mutual Mortgage Pass-Through Certificates		
Series 2007-HY3, Class 4A1		
2.411%, 3/25/37	2,133	2,009,712
Wells Fargo Alternative Loan Trust		
Series 2007-PA3, Class 3A1		
6.25%, 7/25/37	1,959	1,775,381
Wells Fargo Mortgage Backed Securities Trust		
Series 2007-AR7, Class A1		
2.58%, 12/28/37	2,583	2,383,582
Series 2007-AR8, Class A1		
2.614%, 11/25/37	1,008	882,802
		40,217,707

	Principal Amount (000)	U.S. \$ Value
<b>GSE Risk Share Floating Rate - 2.5%</b>		
Federal Home Loan Mortgage Corp. Structured Agency Credit Risk Debt Notes		
Series 2013-DN1, Class M2		
7.337%, 7/25/23 (g)	U.S.\$ 2,350	\$ 2,784,973
Series 2013-DN2, Class M2		
4.437%, 11/25/23 (g)	1,925	1,963,063
Series 2014-DN1, Class M3		
4.687%, 2/25/24 (g)	2,034	2,086,084
Series 2014-DN2, Class M3		
3.787%, 4/25/24 (g)	774	744,874
Series 2014-DN4, Class M3		
4.737%, 10/25/24 (g)	500	511,532
Series 2014-HQ2, Class M3		
3.937%, 9/25/24 (g)	710	683,491
Series 2014-HQ3, Class M3		
4.937%, 10/25/24 (g)	1,655	1,694,082
Series 2015-DNA1, Class M3		
3.487%, 10/25/27 (g)	480	468,205
Series 2015-HQ1, Class M3		
Series 2015-DNA2, Class B		
7.737%, 12/25/27 (g)	715	729,439
3.987%, 3/25/25 <sup>(g)</sup>	530	518,764
Federal National Mortgage Association Connecticut Avenue Securities		
Series 2013-C01, Class M2		
5.437%, 10/25/23 (g)	1,451	1,575,422
Series 2014-C01, Class M2		
4.587%, 1/25/24 (g)	1,991	2,040,128
Series 2014-C02, Class 1M2		
2.787%, 5/25/24 (g)	490	436,890
Series 2014-C03, Class 1M2		
3.187%, 7/25/24 (g)	1,147	1,064,528
Series 2014-C04, Class 1M2		
5.087%, 11/25/24 (g)	3,900	4,011,847
Series 2014-C04, Class 2M2		
5.187%, 11/25/24 (g)	672	694,204
Series 2015-C01, Class 1M2		
4.487%, 2/25/25 (g)	2,785	2,760,496
Series 2015-C01, Class 2M2		
4.737%, 2/25/25 (g)	3,000	3,030,495
Series 2015-C02, Class 2M2		
4.185%, 5/25/25 (g)	2,095	2,035,488
		29,834,005
<b>Non-Agency Floating Rate - 2.0%</b>		
CHL Mortgage Pass-Through Trust		
Series 2007-13, Class A7		
0.787%, 8/25/37 (g)	1,199	925,887
Citigroup Mortgage Loan Trust, Inc.		
Series 2005-8, Class 2A2		
4.613%, 9/25/35 (g)(q)	1,061	91,336

	Principal Amount (000)	U.S. \$ Value
Countrywide Alternative Loan Trust		
Series 2007-7T2, Class A3		
0.787%, 4/25/37 (g)	U.S.\$ 3,916	\$ 2,070,362
Deutsche Alt-A Securities Mortgage Loan Trust		
Series 2007-OA3, Class A1		
0.327%, 7/25/47 (g)	800	646,248
First Horizon Alternative Mortgage Securities Trust		
Series 2007-FA2, Class 1A10		
0.437%, 4/25/37 (g)	616	332,339
Series 2007-FA2, Class 1A5		
0.487%, 4/25/37 (g)	698	378,925
Series 2007-FA2, Class 1A6		
5.363%, 4/25/37 (g)(q)	208	42,885
HarborView Mortgage Loan Trust		
Series 2007-4, Class 2A1		
0.408%, 7/19/47 (g)	3,307	2,812,388
Series 2007-7, Class 2A1A		
1.187%, 10/25/37 (g)	691	607,469
Lehman XS Trust		
Series 2007-10H, Class 2AIO		
6.82%, 7/25/37 (g)(q)	741	192,800
Series 2007-15N, Class 4A1		
1.087%, 8/25/47 (g)	796	546,932
Series 2007-4N, Class 3A2A		
0.897%, 3/25/47 (g)	2,241	1,891,452
Residential Accredit Loans, Inc.		
Series 2006-QS18, Class 2A2		
6.363%, 12/25/36 (g)(q)	6,954	1,570,158
Structured Asset Mortgage Investments II Trust		
Series 2007-AR6, Class A1		
1.658%, 8/25/47 (g)	2,235	1,867,753
Washington Mutual Alternative Mortgage Pass-Through Certificates		
Series 2007-OA4, Class A1A		
0.918%, 4/25/47 (g)	3,279	2,400,730
Washington Mutual Mortgage Pass-Through Certificates		
Series 2006-AR5, Class A1A		
1.148%, 6/25/46 (g)	782	679,604
Series 2007-OA3, Class 2A1A		
0.918%, 4/25/47 (g)	861	752,511
Washington Mutual Mortgage Pass-Through Certificates Trust		
Series 2007-OA1, Class A1A		
0.858%, 2/25/47 (g)	2,652	2,121,448
Series 2007-OA5, Class 1A		
0.908%, 6/25/47 (g)	4,599	3,899,938
		23,831,165
Total Collateralized Mortgage Obligations (cost \$90,685,540)		93,882,877

	Principal Amount (000)	U.S. \$ Value
<b>CORPORATES - INVESTMENT GRADE - 7.6%</b>		
<b>Financial Institutions - 3.8%</b>		
<b>Banking - 1.1%</b>		
<b>BPCE SA</b>		
5.70%, 10/22/23 (b)	U.S.\$ 208	\$ 219,256
<b>Cooperatieve Centrale Raiffeisen-Boerenleenbank BA/Netherlands</b>		
8.375%, 7/26/16 (b)(n)	2,750	2,873,403
<b>HSBC Holdings PLC</b>		
6.375%, 3/30/25 (n)	1,617	1,612,957
<b>ICICI Bank Ltd./Dubai</b>		
4.80%, 5/22/19 (b)	1,337	1,422,508
<b>JPMorgan Chase &amp; Co.</b>		
<b>Series Q</b>		
5.15%, 5/01/23 (n)	1,357	1,291,321
<b>Series R</b>		
6.00%, 8/01/23 (n)	865	858,513
<b>Series S</b>		
6.75%, 2/01/24 (n)	460	488,750
<b>Nordea Bank AB</b>		
6.125%, 9/23/24 (b)(n)	1,226	1,208,759
<b>Regions Bank/Birmingham AL</b>		
6.45%, 6/26/37	1,500	1,778,278
<b>Standard Chartered PLC</b>		
5.20%, 1/26/24 (a)(b)	1,301	1,362,250
<b>Wells Fargo &amp; Co.</b>		
Series S 5.90%, 6/15/24 (n)	435	433,913
		13,549,908
<b>Finance - 0.7%</b>		
<b>Aviation Capital Group Corp.</b>		
6.75%, 4/06/21 (b)	650	742,407
7.125%, 10/15/20 (b)	2,489	2,897,900
<b>GE Capital Trust III</b>		
6.50%, 9/15/67 (b)	GBP 700	1,170,022
<b>General Electric Capital Corp.</b>		
<b>Series A</b>		
7.125%, 6/15/22 (n)	U.S.\$ 600	692,250
<b>Series B</b>		
6.25%, 12/15/22 (n)	600	656,250
<b>HSBC Finance Capital Trust IX</b>		
5.911%, 11/30/35	1,905	1,915,573
		8,074,402
<b>Insurance - 1.5%</b>		
<b>AAI Ltd.</b>		
6.15%, 9/07/25	AUD 990	766,455
<b>American International Group, Inc.</b>		
6.82%, 11/15/37	U.S.\$ 1,425	1,766,443
<b>Aon Corp.</b>		
8.205%, 1/01/27	690	881,475

	Principal Amount (000)	U.S. \$ Value
Assured Guaranty Municipal Holdings, Inc. 6.40%, 12/15/66 (b)	U.S.\$ 656	\$ 534,640
Hartford Financial Services Group, Inc. (The) 8.125%, 6/15/38	631	709,086
Lincoln National Corp. 8.75%, 7/01/19	604	740,532
MetLife, Inc. 10.75%, 8/01/39	2,350	3,807,000
Series C 5.25%, 6/15/20 (n)	182	180,407
Pacific Life Insurance Co. 9.25%, 6/15/39 (b)	475	709,344
Swiss Re Capital I LP 6.854%, 5/25/16 (b)(n)	2,809	2,887,652
Transatlantic Holdings, Inc. 8.00%, 11/30/39	1,261	1,631,897
XLIT Ltd. 5.50%, 3/31/45	630	592,426
Series E 6.50%, 4/15/17 (n)	2,065	1,766,876
ZFS Finance USA Trust V 6.50%, 5/09/37 (b)	1,240	1,289,600
		18,263,833
<b>REITS - 0.5%</b>		
DDR Corp. 7.875%, 9/01/20	746	913,212
EPR Properties 5.75%, 8/15/22	915	981,218
7.75%, 7/15/20	1,722	2,045,395
Senior Housing Properties Trust 6.75%, 12/15/21	1,350	1,536,710
		5,476,535
		45,364,678
<b>Industrial - 3.3%</b>		
<b>Basic - 1.6%</b>		
Braskem Finance Ltd. 6.45%, 2/03/24	2,254	2,130,030
7.00%, 5/07/20 (b)	191	196,730
CF Industries, Inc. 7.125%, 5/01/20	900	1,069,105
Freeport-McMoran Oil & Gas LLC/FCX Oil & Gas, Inc. 6.50%, 11/15/20	867	916,852
6.75%, 2/01/22	1,197	1,268,820
Georgia-Pacific LLC 8.875%, 5/15/31	1	1,443
GTL Trade Finance, Inc. 5.893%, 4/29/24 (b)	1,363	1,329,606
7.25%, 4/16/44 (b)	234	217,327
Minsur SA 6.25%, 2/07/24 (b)	891	976,334

	Principal Amount (000)	U.S. \$ Value
<b>Samarco Mineracao SA</b>		
4.125%, 11/01/22 (b)	U.S.\$ 651	\$ 598,920
5.75%, 10/24/23 (a)(b)	810	803,925
<b>Southern Copper Corp.</b>		
7.50%, 7/27/35	3,300	3,695,802
<b>Vale Overseas Ltd.</b>		
6.875%, 11/21/36	2,806	2,712,869
<b>Westvaco Corp.</b>		
7.95%, 2/15/31	1,000	1,285,981
<b>Weyerhaeuser Co.</b>		
7.375%, 3/15/32	1,790	2,238,345
		19,442,089
<b>Capital Goods - 0.2%</b>		
<b>Odebrecht Finance Ltd.</b>		
8.25%, 4/25/18 (b)	BRL 1,332	306,320
<b>Owens Corning</b>		
7.00%, 12/01/36 (g)	U.S.\$ 1,340	1,530,934
		1,837,254
<b>Communications - Media - 0.2%</b>		
<b>NBCUniversal Enterprise, Inc.</b>		
5.25%, 3/19/21 (b)(n)	1,401	1,490,314
<b>Sirius XM Radio, Inc.</b>		
5.25%, 8/15/22 (b)	286	298,870
<b>Time Warner Cable, Inc.</b>		
6.75%, 6/15/39	330	352,324
		2,141,508
<b>Communications - Telecommunications - 0.3%</b>		
<b>Embarq Corp.</b>		
7.995%, 6/01/36	932	1,033,309
<b>Qwest Corp.</b>		
6.50%, 6/01/17	610	659,508
6.875%, 9/15/33	1,570	1,552,400
		3,245,217
<b>Consumer Cyclical - Other - 0.0%</b>		
<b>Seminole Tribe of Florida, Inc.</b>		
6.535%, 10/01/20 (b)	215	228,975
<b>Consumer Non-Cyclical - 0.1%</b>		
<b>BRF SA</b>		
4.75%, 5/22/24 (b)	428	419,975
<b>Forest Laboratories LLC</b>		
5.00%, 12/15/21 (b)	803	871,361
<b>Reynolds American, Inc.</b>		
5.70%, 8/15/35	433	448,964
		1,740,300
<b>Energy - 0.5%</b>		

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Enterprise Products Operating LLC

Series A

8.375%, 8/01/66

1,760

1,843,600

	Principal Amount (000)	U.S. \$ Value
<b>Kinder Morgan, Inc./DE</b>		
Series G		
7.80%, 8/01/31	U.S.\$ 1,066	\$ 1,217,467
Regency Energy Partners LP/Regency Energy Finance Corp.		
4.50%, 11/01/23	1,186	1,144,490
5.00%, 10/01/22	557	565,799
5.50%, 4/15/23	1,193	1,214,235
		5,985,591
<b>Other Industrial - 0.2%</b>		
Fresnillo PLC		
5.50%, 11/13/23 (b)	2,181	2,300,955
<b>Transportation - Airlines - 0.2%</b>		
America West Airlines Pass-Through Trust		
Series 1999-1, Class G		
7.93%, 1/02/19	1,006	1,091,207
Delta Air Lines Pass-Through Trust		
Series 2007-1A		
6.821%, 8/10/22	779	894,361
		1,985,568
		38,907,457
<b>Utility - 0.5%</b>		
<b>Electric - 0.4%</b>		
EDP Finance BV		
4.90%, 10/01/19 (b)	148	154,110
6.00%, 2/02/18 (b)	2,055	2,200,909
PPL Capital Funding, Inc.		
Series A		
6.70%, 3/30/67	2,405	2,123,904
		4,478,923
<b>Natural Gas - 0.1%</b>		
Empresa de Energia de Bogota SA ESP		
6.125%, 11/10/21 (b)	1,235	1,315,923
		5,794,846
Total Corporates - Investment Grade (cost \$80,022,967)		
		90,066,981
<b>EMERGING MARKETS - SOVEREIGNS - 4.0%</b>		
<b>Argentina - 0.5%</b>		
Argentina Boden Bonds		
7.00%, 10/03/15	5,866	5,837,674
<b>Dominican Republic - 1.0%</b>		
Dominican Republic International Bond		
7.45%, 4/30/44 (b)	1,283	1,398,470

8.625%, 4/20/27 (b)

8,385

10,020,075

11,418,545

	Principal Amount (000)	U.S. \$ Value
<b>El Salvador - 0.7%</b>		
El Salvador Government International Bond		
7.625%, 9/21/34 (b)	U.S.\$ 762	\$ 762,000
7.65%, 6/15/35 (b)	6,996	7,030,980
		7,792,980
<b>Ghana - 0.1%</b>		
Republic of Ghana		
7.875%, 8/07/23 (b)	1,198	1,081,648
8.50%, 10/04/17 (b)	606	624,483
		1,706,131
<b>Ivory Coast - 0.7%</b>		
Ivory Coast Government International Bond		
5.75%, 12/31/32 (b)	7,583	7,110,579
6.375%, 3/03/28 (b)	1,269	1,240,447
		8,351,026
<b>Jamaica - 0.0%</b>		
Jamaica Government International Bond		
7.625%, 7/09/25	506	566,720
<b>Kenya - 0.1%</b>		
Kenya Government International Bond		
5.875%, 6/24/19 (b)	702	716,742
<b>Lebanon - 0.1%</b>		
Lebanon Government International Bond		
6.00%, 1/27/23 (b)	796	801,970
Series E		
6.10%, 10/04/22 (b)	665	674,829
		1,476,799
<b>Pakistan - 0.1%</b>		
Pakistan Government International Bond		
7.25%, 4/15/19 (b)	1,498	1,570,570
<b>Serbia - 0.0%</b>		
Republic of Serbia		
6.75%, 11/01/24 (b)	364	369,965
<b>Sri Lanka - 0.1%</b>		
Sri Lanka Government International Bond		
6.00%, 1/14/19 (b)	799	815,979
6.125%, 6/03/25 (b)	350	343,875
		1,159,854
<b>Venezuela - 0.4%</b>		
Venezuela Government International Bond		

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9.00%, 5/07/23 (b)	824	319,106
9.25%, 9/15/27	8,383	3,541,818
9.25%, 5/07/28 (b)	300	114,750
11.75%, 10/21/26 (b)	486	208,980

	Principal Amount (000)	U.S. \$ Value
11.95%, 8/05/31 (b)	U.S.\$ 355	\$ 151,805
		4,336,459
<b>Zambia - 0.2%</b>		
Zambia Government International Bond		
8.50%, 4/14/24 (b)	1,846	1,855,230
Total Emerging Markets - Sovereigns (cost \$45,221,232)		47,158,695
<b>BANK LOANS - 3.2%</b>		
<b>Industrial - 2.8%</b>		
<b>Basic - 0.3%</b>		
FMG Resources (August 2006) Pty Ltd. (FMG America Finance, Inc.)		
3.75%, 6/30/19 (g)	1,872	1,658,777
Magnetation LLC		
12.00%, 11/11/15 (h)	1,571	1,515,092
		3,173,869
<b>Capital Goods - 0.1%</b>		
Serta Simmons Holdings, LLC		
4.25%, 10/01/19 (g)	1,240	1,239,212
<b>Communications - Media - 0.2%</b>		
Advantage Sales & Marketing Inc.		
7.50%, 7/25/22 (g)	1,167	1,170,552
TWCC Holding Corp.		
7.00%, 6/26/20 (g)	1,050	976,500
		2,147,052
<b>Consumer Cyclical - Automotive - 0.1%</b>		
Navistar, Inc.		
5.75%, 8/17/17 (g)	875	875,551
<b>Consumer Cyclical - Entertainment - 0.2%</b>		
Kasima, LLC (Digital Cinema Implementation Partners, LLC)		
3.25%, 5/17/21 (g)	607	604,343
NCL Corp., Ltd. (aka Norwegian Cruise Lines)		
4.00%, 11/19/21 (g)	252	252,143
Station Casinos LLC		
4.25%, 3/02/20 (g)	1,818	1,815,252
		2,671,738
<b>Consumer Cyclical - Other - 0.5%</b>		
CityCenter Holdings, LLC		
4.25%, 10/16/20 (g)	2,273	2,275,048
ClubCorp Club Operations, Inc.		
4.25%, 7/24/20 (g)	1,291	1,292,810
La Quinta Intermediate Holdings LLC		
4.00%, 4/14/21 (g)	617	616,014

	Principal Amount (000)	U.S. \$ Value
New HB Acquisition, LLC 6.75%, 4/09/20 (g)	U.S.\$ 1,375	\$ 1,392,187
		5,576,059
<b>Consumer Cyclical - Retailers - 0.3%</b>		
Dollar Tree, Inc. 3.50%, 3/09/22 (g)	31	31,426
Harbor Freight Tools USA, Inc. 4.75%, 7/26/19 (g)	1,219	1,222,627
J.C. Penney Corporation, Inc. 6.00%, 5/22/18 (g)	1,421	1,416,936
Men s Wearhouse, Inc. (The) 5.00%, 6/18/21	488	491,154
Michaels Stores, Inc. 4.00%, 1/28/20 (g)	630	630,370
Rite Aid Corp. 5.75%, 8/21/20 (g)	500	504,690
		4,297,203
<b>Consumer Non-Cyclical - 0.3%</b>		
Acadia Healthcare Company, Inc. 4.25%, 2/11/22 (g)	93	93,864
Grifols Worldwide Operations Ltd. 3.19%, 2/27/21 (g)	701	700,326
H. J. Heinz Co. 3.25%, 6/05/20 (g)	459	458,359
Ortho-Clinical Diagnostics Holdings Luxembourg S.Ã r.l. 4.75%, 6/30/21 (g)	627	613,852
Par Pharmaceutical Companies, Inc. (Par Pharmaceuticals, Inc.) 4.00%, 9/30/19 (g)	584	583,082
Pharmedium Healthcare Corp. 7.75%, 1/28/22 (g)	1,173	1,172,656
		3,622,139
<b>Energy - 0.2%</b>		
Atlas Ltd. 1/15/21	1,437	1,441,043
Seadrill Operating LP (Seadrill Partners Finco LLC) 4.00%, 2/21/21 (g)	1,123	845,690
		2,286,733
<b>Other Industrial - 0.5%</b>		
Accudyne Industries Borrower S.C.A./Accudyne Industries LLC (aka Hamilton Sundstrand) 4.00%, 12/13/19 (g)	1,030	992,207
Atkore International, Inc. 7.75%, 10/09/21 (g)	1,690	1,580,150
Education Management II LLC 5.50%, 7/02/20 (g)	242	176,139

	Principal Amount (000)	U.S. \$ Value
8.50%, 7/02/20 (g)	U.S.\$ 410	\$ 256,218
Gardner Denver, Inc.		
4.25%, 7/30/20 (g)	1,179	1,148,381
Laureate Education, Inc.		
5.00%, 6/15/18 (g)	735	684,265
Liberty Tire Recycling Group		
4/01/16 (d)(l)	210	208,261
Unifrax Holding Co.		
4.50%, 11/28/18 (g)	EUR 727	811,187
		5,856,808
<b>Technology - 0.1%</b>		
Avaya Inc.		
4.69%, 10/26/17 (g)	U.S.\$ 564	558,614
6.50%, 3/31/18 (g)	105	104,456
Smart Modular Technologies (Global), Inc.		
8.25%, 8/26/17 (g)	1,001	978,868
		1,641,938
		33,388,302
<b>Financial Institutions - 0.2%</b>		
<b>Insurance - 0.1%</b>		
Hub International Ltd.		
4.00%, 10/02/20 (g)	491	487,292
<b>Other Finance - 0.1%</b>		
Travelport Finance (Luxembourg) S.À r.l.		
5.75%, 9/02/21 (g)	1,524	1,525,224
		2,012,516
<b>Utility - 0.2%</b>		
<b>Electric - 0.2%</b>		
Energy Future Intermediate Holding Company LLC (EFIH Finance, Inc.)		
4.25%, 6/19/16 (g)	2,010	2,009,046
Total Bank Loans (cost \$38,419,240)		37,409,864
<b>EMERGING MARKETS - CORPORATE BONDS - 3.1%</b>		
<b>Industrial - 2.8%</b>		
<b>Basic - 0.6%</b>		
Elementia SAB de CV		
5.50%, 1/15/25 (b)	469	474,863
Gold Fields Orogen Holdings BVI Ltd.		
4.875%, 10/07/20 (b)	1,650	1,509,750
Sappi Papier Holding GmbH		
7.75%, 7/15/17 (b)	1,278	1,367,460
Tupy Overseas SA		
6.625%, 7/17/24 (b)	601	588,229
Vedanta Resources PLC		
6.00%, 1/31/19 (b)	600	582,000

8.25%, 6/07/21 (a)(b)

1,812

1,844,969

	Principal Amount (000)	U.S. \$ Value
9.50%, 7/18/18 (b)	U.S.\$ 469	\$ 448,350
		6,815,621
<b>Capital Goods - 0.5%</b>		
CEMEX Espana SA/Luxembourg		
9.875%, 4/30/19 (b)	3,299	3,609,766
Cemex Finance LLC		
9.375%, 10/12/22 (b)	587	653,038
Grupo KUO SAB De CV		
6.25%, 12/04/22 (b)	200	206,424
Servicios Corporativos Javier SAPI de CV		
9.875%, 4/06/21 (b)	1,211	1,292,742
		5,761,970
<b>Communications - Media - 0.1%</b>		
Myriad International Holdings BV		
6.00%, 7/18/20 (b)	1,519	1,652,036
<b>Communications - Telecommunications - 0.2%</b>		
Comcel Trust via Comunicaciones Celulares SA		
6.875%, 2/06/24 (b)	986	1,037,765
Digicel Ltd.		
6.00%, 4/15/21 (b)	750	723,090
6.75%, 3/01/23 (b)	485	475,445
		2,236,300
<b>Consumer Cyclical - Other - 0.0%</b>		
Theta Capital Pte Ltd.		
7.00%, 4/11/22 (b)	329	333,350
<b>Consumer Cyclical - Retailers - 0.3%</b>		
Edcon Ltd.		
9.50%, 3/01/18 (a)(b)	EUR 625	557,425
9.50%, 3/01/18 (b)	U.S.\$ 420	331,800
9.50%, 3/01/18 (b)	EUR 526	466,371
Office Depot de Mexico SA de CV		
6.875%, 9/20/20 (b)	U.S.\$ 2,500	2,684,375
		4,039,971
<b>Consumer Non-Cyclical - 0.8%</b>		
Cosan Luxembourg SA		
9.50%, 3/14/18 (b)	BRL 2,042	574,021
Marfrig Holding Europe BV		
8.375%, 5/09/18 (b)	U.S.\$ 3,116	3,138,435
Marfrig Overseas Ltd.		
9.50%, 5/04/20 (a)(b)	2,187	2,234,458
Minerva Luxembourg SA		
7.75%, 1/31/23 (b)	2,198	2,214,485
Tonon Bioenergia SA		
9.25%, 1/24/20 (b)	1,620	542,230

	Principal Amount (000)	U.S. \$ Value
USJ Acucar e Alcool SA		
9.875%, 11/09/19 (b)	U.S.\$ 600	\$ 324,000
Virgolino de Oliveira Finance SA		
10.50%, 1/28/18 (c)(k)	4,090	40,900
10.875%, 1/13/20 (c)(k)	480	81,600
11.75%, 2/09/22 (c)(k)	1,620	16,200
		9,166,329
<b>Transportation - Airlines - 0.3%</b>		
Guanay Finance Ltd.		
6.00%, 12/15/20 (b)	675	696,735
TAM Capital 3, Inc.		
8.375%, 6/03/21 (b)	2,505	2,605,200
		3,301,935
		33,307,512
<b>Utility - 0.2%</b>		
<b>Electric - 0.2%</b>		
ContourGlobal Power Holdings SA		
7.125%, 6/01/19 (a)(b)	1,703	1,783,893
<b>Financial Institutions - 0.1%</b>		
<b>Finance - 0.1%</b>		
CIMPOR Financial Operations BV		
5.75%, 7/17/24 (b)	1,491	1,207,710
Total Emerging Markets - Corporate Bonds (cost \$40,391,160)		36,299,115
<b>COMMERCIAL MORTGAGE-BACKED SECURITIES - 2.4%</b>		
<b>Non-Agency Fixed Rate CMBS - 2.4%</b>		
Banc of America Commercial Mortgage Trust		
Series 2007-3, Class AJ		
5.749%, 6/10/49	1,973	2,045,056
Series 2007-5, Class AM		
5.772%, 2/10/51	2,877	3,025,942
Banc of America Re-REMIC Trust		
Series 2009-UB1, Class A4B		
5.67%, 6/24/50 (d)(k)	3,500	3,714,900
Citigroup Commercial Mortgage Trust		
Series 2013-GC11, Class XA		
2.025%, 4/10/46 (q)	2,309	183,425
Series 2014-GC23, Class D		
4.658%, 7/10/47 (b)	856	775,157
Commercial Mortgage Pass Through Certificates		
Series 2012-CR3, Class XA		
2.155%, 10/15/45 (q)	9,654	994,954
Commercial Mortgage Trust		
Series 2012-CR1, Class XA		
2.282%, 5/15/45 (q)	2,312	221,890
Series 2012-CR5, Class XA		
2.024%, 12/10/45 (q)	2,467	214,539

	Principal Amount (000)	U.S. \$ Value
Series 2012-LC4, Class XA 2.576%, 12/10/44 (b)(q)	U.S.\$ 6,527	\$ 695,486
Series 2014-CR15, Class XA 1.49%, 2/10/47 (q)	2,579	166,340
Series 2014-LC15, Class D 5.109%, 4/10/47 (b)	1,500	1,388,732
Series 2014-UBS5, Class D 3.495%, 9/10/47 (b)	669	536,581
CSAIL 2015-C1 Commercial Mortgage Trust		
Series 2015-C2, Class D 4.354%, 6/15/57	2,721	2,435,214
GS Mortgage Securities Corp. II		
Series 2012-GCJ9, Class XA 2.507%, 11/10/45 (q)	1,930	210,802
Series 2013-GC10, Class XA 1.861%, 2/10/46 (q)	1,017	92,401
GS Mortgage Securities Trust		
Series 2006-GG6, Class AJ 5.708%, 4/10/38	1,484	1,507,198
Series 2011-GC5, Class C 5.475%, 8/10/44 (b)	3,152	3,452,975
Series 2012-GCJ7, Class XA 2.724%, 5/10/45 (q)	6,983	713,714
LB-UBS Commercial Mortgage Trust		
Series 2007-C2, Class AM 5.493%, 2/15/40	1,254	1,314,868
Merrill Lynch Mortgage Trust		
Series 2005-CIP1, Class AJ 5.137%, 7/12/38	2,000	2,000,092
Morgan Stanley Bank of America Merrill Lynch Trust		
Series 2012-C6, Class XA 2.277%, 11/15/45 (b)(q)	11,534	989,490
UBS-Barclays Commercial Mortgage Trust		
Series 2012-C4, Class XA 1.984%, 12/10/45 (b)(q)	967	92,224
Wachovia Bank Commercial Mortgage Trust		
Series 2007-C34, Class AM 5.818%, 5/15/46	400	429,571
Wells Fargo Commercial Mortgage Trust		
Series 2010-C1, Class XA 1.575%, 11/15/43 (b)(q)	2,116	114,634
WF-RBS Commercial Mortgage Trust		
Series 2011-C4, Class D 5.435%, 6/15/44 (b)(r)	1,022	1,082,077
Series 2012-C7, Class XA 1.717%, 6/15/45 (b)(q)	1,536	121,337
<b>Total Commercial Mortgage-Backed Securities (cost \$25,136,671)</b>		<b>28,519,599</b>

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Company	Shares	U.S. \$ Value
<b>PREFERRED STOCKS - 1.8%</b>		
<b>Financial Institutions - 1.8%</b>		
<b>REITS - 0.4%</b>		
Brandywine Realty Trust		
Series E		
6.90%	9,875	\$ 254,775
Health Care REIT, Inc.		
Series J		
6.50%	15,850	404,650
Hersha Hospitality Trust		
Series C		
6.875%	22,725	589,714
National Retail Properties, Inc.		
Series E		
5.70%	17,450	422,639
Public Storage		
Series W		
5.20%	18,400	428,536
Public Storage		
Series X		
5.20%	1,000	23,420
Sabra Health Care REIT, Inc.		
Series A		
7.125%	60,025	1,540,842
Sovereign Real Estate Investment Trust		
12.00% (b)	185	241,887
		3,906,463
<b>Insurance - 0.3%</b>		
Hartford Financial Services Group, Inc. (The)		
7.875%	75,000	2,230,500
XLIT Ltd.		
Series D		
3.395% (g)	1,600	1,352,000
		3,582,500
<b>Banking - 0.9%</b>		
GMAC Capital Trust I		
8.125%	98,050	2,547,339
Goldman Sachs Group, Inc. (The)		
Series J		
5.50%	65,775	1,612,803
Morgan Stanley		
6.875%	38,650	1,031,182
State Street Corp.		
Series D		
5.90%	25,800	662,286
US Bancorp/MN		
Series F		
6.50%	100,000	2,822,000
Wells Fargo & Co.		
5.85%	6,050	154,275
Wells Fargo & Co.		
6.625%	65,275	1,801,590
		10,631,475



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Company	Shares	U.S. \$ Value
<b>Finance - 0.2%</b>		
RBS Capital Funding Trust V Series E 5.90%	111,000	\$ 2,689,530
		20,809,968
<b>Utility - 0.0%</b>		
<b>Electric - 0.0%</b>		
SCE Trust III 5.75%	12,025	320,106
<b>Industrial - 0.0%</b>		
<b>Services - 0.0%</b>		
Education Management LLC (f) 0.00%	3,225	96,750
Total Preferred Stocks (cost \$19,459,505)		21,226,824
	<b>Principal Amount (000)</b>	
<b>GOVERNMENTS - SOVEREIGN BONDS - 1.1%</b>		
<b>Bahrain - 0.2%</b>		
Bahrain Government International Bond 6.00%, 9/19/44 (b)	U.S.\$ 2,100	1,960,875
<b>Brazil - 0.0%</b>		
Brazilian Government International Bond 4.25%, 1/07/25 (a)	276	265,582
<b>Croatia - 0.4%</b>		
Croatia Government International Bond 6.625%, 7/14/20 (b)	4,000	4,374,360
<b>Turkey - 0.2%</b>		
Turkey Government International Bond 5.625%, 3/30/21	2,600	2,802,540
<b>United Arab Emirates - 0.3%</b>		
Emirate of Dubai Government International Bonds 7.75%, 10/05/20 (b)	3,310	4,043,993
Total Governments - Sovereign Bonds (cost \$12,402,887)		13,447,350
<b>GOVERNMENTS - SOVEREIGN AGENCIES - 1.1%</b>		
<b>Brazil - 0.4%</b>		
Banco do Brasil SA/Cayman 9.00%, 6/18/24 (b)(n)	2,000	1,804,400
Petrobras Global Finance BV 4.875%, 3/17/20	1,395	1,326,422
5.375%, 1/27/21	1,655	1,591,779
5.75%, 1/20/20	190	188,260
6.85%, 6/05/15	307	251,850



	Principal Amount (000)	U.S. \$ Value
<b>United Arab Emirates - 0.3%</b>		
Dubai Holding Commercial Operations MTN Ltd. 6.00%, 2/01/17	GBP 2,300	\$ 3,705,306
<b>Dominican Republic - 0.1%</b>		
Banco de Reservas de la Republica Dominicana 7.00%, 2/01/23 (b)	U.S.\$ 1,280	1,276,282
<b>Colombia - 0.1%</b>		
Ecopetrol SA		