

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

**UNITED STATES**  
**SECURITIES AND EXCHANGE COMMISSION**

**WASHINGTON, D.C. 20549**

**FORM N-Q**

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

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

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

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

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

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

**Joseph J. Mantineo**

**AllianceBernstein L.P.**

**1345 Avenue of the Americas**

**New York, New York 10105**

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

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

**Date of fiscal year end: March 31, 2018**

**Date of reporting period: December 31, 2017**

**ITEM 1. SCHEDULE OF INVESTMENTS.**

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

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

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

207

213,182

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

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

**Communications - Media - 4.5%**

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

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

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



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

**Consumer Cyclical - Automotive - 1.5%**

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

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

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

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

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

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

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

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



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

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

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

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

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

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

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

Series 6217



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

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

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

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

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

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

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

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



**Dominican Republic - 0.8%**

Dominican Republic International Bond

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

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

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

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



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

Series G

7.75%, 1/15/32

328

423,095



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

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

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



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

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

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

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



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

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

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

	<b>Principal Amount (000)</b>	<b>U.S. \$ Value</b>
<b>UBS-Barclays Commercial Mortgage Trust</b>		
Series 2012-C4, Class XA		
1.656%, 12/10/45 (d)(t)	U.S.\$ 858	\$ 53,826
<b>WF-RBS Commercial Mortgage Trust</b>		
Series 2012-C6, Class D		
5.58%, 4/15/45 (a)(d)	2,450	2,414,231
Series 2012-C7, Class XA		
1.44%, 6/15/45 (d)(t)	1,424	70,030
Series 2012-C8, Class E		
4.894%, 8/15/45 (a)(d)	3,766	3,637,000
Series 2012-C10, Class XA		
1.581%, 12/15/45 (d)(t)	3,373	207,164
Series 2014-C25, Class D		
3.803%, 11/15/47 (a)(d)	3,500	2,647,192
		24,630,919
<b>Non-Agency Floating Rate CMBS - 0.1%</b>		
<b>BBCMS Mortgage Trust</b>		
Series 2017-GLKS, Class F		
5.177% (LIBOR 1 Month + 3.70%), 11/15/34 (a)(d)(l)	700	701,109
<b>CLNS Trust</b>		
Series 2017-IKPR, Class F		
5.932% (LIBOR 1 Month + 4.50%), 6/11/32 (a)(d)(l)	956	959,288
		1,660,397
<b>Non-Agency Fixed Rate - 0.1%</b>		
<b>WF-RBS Commercial Mortgage Trust</b>		
Series 2011-C4, Class D		
5.247%, 6/15/44 (a)(d)(u)	1,022	1,002,008
Total Commercial Mortgage-Backed Securities (cost \$28,045,806)		27,293,324
	<b>Shares</b>	
<b>COMMON STOCKS - 1.6%</b>		
<b>Energy - 0.6%</b>		
<b>Oil, Gas &amp; Consumable Fuels - 0.6%</b>		
Berry Pete Corp. (a)(g)(i)	94,303	854,668
CHC Group LLC (i)(j)	51,655	413,240
Chesapeake Energy Corp. (i)	24,149	95,630
Linn Energy, Inc. (i)	1,588	63,917
Oasis Petroleum, Inc. (i)	14,457	121,583
Paragon Offshore Ltd. (a)(g)(i)	11,813	215,587
Paragon Offshore Ltd. - Trust A (a)(g)(i)	11,814	11,814
Paragon Offshore Ltd. - Trust B (a)(g)(i)	17,721	404,624
Peabody Energy Corp. (i)	62,041	2,442,554
SandRidge Energy, Inc. (i)	23,922	504,037
Tervita Corp. (a)(f)(g)(i)	29,729	218,770
Vantage Drilling International (a)(g)(i)	6,103	1,179,911

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

**Machinery - 0.1%**

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

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

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

<b>Home Equity Loans - Fixed Rate - 0.6%</b>		
CSAB Mortgage-Backed Trust		
Series 2006-2, Class A6A		
5.72%, 9/25/36 (a)	783	471,005
CWABS Asset-Backed Certificates Trust		
Series 2005-7, Class AF5W		
5.054%, 10/25/35 (a)(l)	895	888,910
GSAA Home Equity Trust		
Series 2005-12, Class AF5		
5.658%, 9/25/35 (a)	1,295	1,084,174
Series 2006-6, Class AF5		
6.241%, 3/25/36 (a)(l)	613	315,405
Series 2006-10, Class AF3		
5.985%, 6/25/36 (a)	1,206	616,521
Lehman XS Trust		
Series 2006-17, Class WF32		
5.55%, 11/25/36 (a)	205	203,626
Morgan Stanley Mortgage Loan Trust		
Series 2007-8XS, Class A2		
6.00%, 4/25/37 (a)	4,060	2,480,342

	Principal Amount (000)	U.S. \$ Value
Series 2006-15XS, Class A3 5.988%, 11/25/36 (a)	U.S.\$ 1,230	\$ 572,106
		6,632,089
<b>Home Equity Loans - Floating Rate - 0.1%</b>		
GSAA Home Equity Trust Series 2006-6, Class AF4 6.121%, 3/25/36 (a)(u)	1,654	851,943
Lehman XS Trust Series 2007-6, Class 3A5 4.898%, 5/25/37 (a)(u)	231	382,843
		1,234,786
<b>Autos - Fixed Rate - 0.1%</b>		
Exeter Automobile Receivables Trust Series 2016-1A, Class D 8.20%, 2/15/23 (d)	720	751,149
Total Asset-Backed Securities (cost \$18,545,295)		17,633,767
	<b>Shares</b>	
<b>PREFERRED STOCKS - 1.1%</b>		
<b>Industrial - 0.8%</b>		
<b>Capital Goods - 0.7%</b>		
Tervita Corp. 0.00% (a)(f)(g)(i)	1,140,842	8,395,218
<b>Energy - 0.1%</b>		
Berry Petroleum Co. LLC 0.00% (a)(g)(i)	77,975	828,484
<b>Technology - 0.0%</b>		
Goodman Networks, Inc. 0.00% (a)(f)(g)(i)	49,723	198,892
		9,422,594
<b>Financial Institutions - 0.3%</b>		
<b>Banking - 0.1%</b>		
GMAC Capital Trust I 7.201%	16,325	423,634
<b>Diversified Financial Services - 0.1%</b>		
iPayment, Inc. 0.00% (a)(f)(g)(i)	14,983	1,498,286
<b>Insurance - 0.1%</b>		
Hartford Financial Services Group, Inc. (The) 7.875%	45,050	1,318,163



**REITS - 0.0%**

Hersha Hospitality Trust

Series C

6.875% (n)	15,950	400,949
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\$ 3,641,032

	Shares	U.S. \$ Value
<b>Utility 0.0%</b>		
<b>Electric 0.0%</b>		
SCE Trust III		
5.75% (n)	12,025	\$ 325,276
Total Preferred Stocks (cost \$10,931,976)		13,388,902
	<b>Principal Amount (000)</b>	
<b>INFLATION-LINKED SECURITIES 0.7%</b>		
<b>Brazil 0.4%</b>		
Brazil Notas do Tesouro Nacional Series B		
6.00%, 5/15/45-8/15/50	BRL 4,892	4,823,906
<b>Colombia 0.3%</b>		
Fideicomiso PA Concesion Ruta al Mar		
6.75%, 2/15/44 (d)	COP 1,437,090	474,907
Fideicomiso PA Costera		
6.25%, 1/15/34 (d)	1,230,800	431,479
Fideicomiso PA Pacifico Tres		
7.00%, 1/15/35 (a)(c)	6,642,880	2,376,082
		3,282,468
Total Inflation-Linked Securities (cost \$7,186,953)		8,106,374
<b>LOCAL GOVERNMENTS - REGIONAL BONDS - 0.6%</b>		
<b>Argentina - 0.6%</b>		
Provincia de Buenos Aires/Argentina		
5.75%, 6/15/19 (d)	U.S.\$ 1,010	1,041,562
9.125%, 3/16/24 (d)	2,601	3,043,170
25.361% (BADLAR + 3.83%), 5/31/22 (1)	ARS 26,500	1,430,823
Provincia de Cordoba		
7.125%, 6/10/21 (d)	U.S.\$ 754	813,378
7.45%, 9/01/24 (d)	505	550,450
Total Local Governments - Regional Bonds (cost \$6,315,616)		6,879,383
<b>GOVERNMENTS - SOVEREIGN BONDS - 0.5%</b>		
<b>Indonesia - 0.2%</b>		
Indonesia Treasury Bond		
9.50%, 5/17/41(d)	IDR 27,844,000	2,527,355
<b>United Arab Emirates - 0.3%</b>		
Emirate of Dubai Government International Bonds		
7.75%, 10/05/20 (d)	U.S.\$ 3,310	3,736,162
Total Governments - Sovereign Bonds (cost \$6,717,439)		6,263,517

	Principal Amount (000)	U.S. \$ Value
<b>LOCAL GOVERNMENTS - US MUNICIPAL BONDS - 0.5%</b>		
<b>United States - 0.5%</b>		
State of California		
Series 2010		
7.60%, 11/01/40	U.S.\$ 750	\$ 1,197,697
7.95%, 3/01/36	1,915	2,138,519
State of Illinois		
Series 2010		
7.35%, 7/01/35	1,915	2,214,066
Total Local Governments - US Municipal Bonds (cost \$4,599,800)		
		5,550,282
<b>QUASI-SOVEREIGNS - 0.3%</b>		
<b>Quasi-Sovereign Bonds - 0.3%</b>		
<b>Chile - 0.0%</b>		
Empresa Nacional del Petroleo		
3.75%, 8/05/26 (d)	296	293,780
<b>Indonesia - 0.1%</b>		
Majapahit Holding BV		
7.875%, 6/29/37 (d)	699	941,903
<b>Mexico - 0.2%</b>		
Petroleos Mexicanos		
4.625%, 9/21/23	758	779,793
5.375%, 3/13/22 (d)	516	548,250
5.50%, 1/21/21	759	806,437
		2,134,480
Total Quasi-Sovereigns (cost \$3,060,076)		
		3,370,163
<b>WHOLE LOAN TRUSTS - 0.2%</b>		
<b>Performing Asset - 0.2%</b>		
Flexpath Wh I LLC		
Series B		
11.00%, 4/01/21 (a)(f)(g)	305	137,547
Series B2		
11.00%, 1/01/22 (a)(f)(g)	512	284,582
Series B3		
11.00%, 9/01/22 (a)(f)(g)	167	89,519
Recife Funding		
Zero Coupon, 11/05/29 (a)(f)(g)	1,811	1,513,306
Sheridan Auto Loan Holdings I LLC		
10.00%, 12/31/20 (a)(f)(g)	448	224,323
Sheridan Auto Loan Holdings I LLC		
10.00%, 9/30/21 (a)(f)(g)	951	635,129
Total Whole Loan Trusts (cost \$4,113,764)		
		2,884,406

	Shares	U.S. \$ Value
<b>INVESTMENT COMPANIES - 0.2%</b>		
<b>Funds and Investment Trusts - 0.2%</b>		
Calibrate Real Estate Fund (cost \$1,490,950) (f)(g)(i)(v)	11,474	\$ 2,148,352

	Principal Amount (000)		
<b>COLLATERALIZED LOAN OBLIGATIONS - 0.1%</b>			
<b>CLO - Floating Rate - 0.1%</b>			
Carlyle Global Market Strategies CLO Ltd.			
Series 2016-1A, Class C			
6.263% (LIBOR 3 Month + 4.90%), 4/20/27 (a)(d)(l)	U.S.\$	300	302,860
Dryden 49 Senior Loan Fund			
Series 2017-49A, Class E			
7.654% (LIBOR 3 Month + 6.30%), 7/18/30 (a)(d)(l)		417	426,838
OZLM VIII Ltd.			
Series 2014-8A, Class D			
6.303% (LIBOR 3 Month + 4.95%), 10/17/26 (a)(d)(l)		585	587,484
Total Collateralized Loan Obligations (cost \$1,219,334)			
			1,317,182

	Shares	
<b>WARRANTS - 0.0%</b>		
Avaya, Inc., expiring 12/15/22 (a)(i)	53,489	133,722
Encore Automotive Acceptance, expiring 7/05/31 (a)(f)(g)(i)	8	0
FairPoint Communications, Inc., expiring 1/24/18 (a)(f)(g)(i)	9,725	0
Flexpath Capital, Inc., expiring 4/15/31 (a)(f)(g)(i)	10,974	0
iPayment Holdings, Inc., expiring 12/29/22 (a)(f)(g)(i)	586,389	8,679
Midstates Petroleum Co., Inc., expiring 4/21/20 (g)(i)	39,269	21,598
SandRidge Energy, Inc., A-CW22, expiring 10/03/22 (i)	46,951	84,512
SandRidge Energy, Inc., B-CW22, expiring 10/03/22 (i)	19,772	29,658
Total Warrants (cost \$507,757)		
		278,169

	Notional Amount	
<b>OPTIONS PURCHASED - PUTS - 0.0%</b>		
<b>Options on Forward Contracts 0.0%</b>		
MXN/USD		
Expiration: Aug 2018; Contracts: 192,500,000; Exercise Price: MXN 17.50;		
Counterparty: Credit Suisse International (i)	MXN 192,500,000	27,070

	Notional Amount	U.S. \$ Value
<b>SEK/EUR</b>		
Expiration: Mar 2018; Contracts: 176,242,500; Exercise Price: SEK 9.45; Counterparty: Citibank, NA (i)	SEK 176,242,500	\$ 43,421
<b>SEK/EUR</b>		
Expiration: Mar 2018; Contracts: 48,985,000; Exercise Price: SEK 9.70; Counterparty: Morgan Stanley Capital Services LLC (i)	SEK 48,985,000	33,381
<b>TRY/EUR</b>		
Expiration: Jan 2018; Contracts: 22,036,040; Exercise Price: TRY 4.24; Counterparty: Goldman Sachs Bank USA (i)	TRY 22,036,040	267
<b>TRY/USD</b>		
Expiration: Jan 2018; Contracts: 44,712,000; Exercise Price: TRY 3.68; Counterparty: Citibank, NA (i)	TRY 44,712,000	6,983
		111,122
<b>Options on Equity Indices 0.0%</b>		
<b>S&amp;P 500 Index</b>		
Expiration: Jan 2018; Contracts: 85; Exercise Price: USD 2,440.00; Counterparty: Morgan Stanley Capital Services LLC (i)	USD 85	14,875
<b>S&amp;P 500 Index</b>		
Expiration: Feb 2018; Contracts: 91; Exercise Price: USD 2,205.00; Counterparty: Morgan Stanley Capital Services LLC (i)	USD 91	11,830
<b>S&amp;P 500 Index 3M5Y</b>		
Expiration: Jan 2018; Contracts: 87,410,000; Exercise Price: USD 2,493.00; Counterparty: Morgan Stanley Capital Services LLC (i)	USD 87,410,000	2,885
		29,590
Total Options Purchased - Puts (premiums paid \$879,698)		140,712
<b>OPTIONS PURCHASED - CALLS - 0.0%</b>		
<b>Options Purchased - Calls - 0.0%</b>		
<b>ZAR/USD</b>		
Expiration: Feb 2018; Contracts: 45,815,000; Exercise Price: ZAR 15.40; Counterparty: Morgan Stanley Capital Services LLC (i) (premiums paid \$23,958)	ZAR 45,815,000	1,822

	Shares	U.S. \$ Value
<b>SHORT-TERM INVESTMENTS - 2.1%</b>		
<b>Investment Companies - 1.0%</b>		
AB Fixed Income Shares, Inc. - Government Money Market Portfolio - Class AB, 1.12% (w)(x)(y) (cost \$12,646,663)	12,646,663	\$ 12,646,663
	<b>Principal Amount (000)</b>	
<b>Time Deposits - 0.4%</b>		
BBH, Grand Cayman (1.50)%, 1/02/18	NOK 76	9,307
(1.45)%, 1/03/18	CHF 0**	51
0.33%, 1/02/18	CAD 0**	1
0.333%, 1/02/18	AUD 0**	2
0.35%, 1/02/18	SGD 15	11,220
BNP Paribas, Paris 0.46%, 1/02/18	HKD 295	37,737
Sumitomo, Tokyo (0.567)%, 1/02/18	EUR 503	603,343
0.165%, 1/02/18	GBP 477	643,935
0.92%, 1/02/18	U.S.\$ 2,864	2,864,410
Wells Fargo, Grand Cayman 7.974%, 1/02/18	ZAR 1,844	149,011
Total Time Deposits (cost \$4,305,145)		4,319,017
<b>Emerging Markets - Sovereigns - 0.5%</b>		
<b>Egypt - 0.5%</b>		
Citigroup Global Markets Holdings, Inc./United States		
Series E		
Zero Coupon, 1/25/18-3/08/18 (d)	EGP 42,471	2,329,821
Series G		
Zero Coupon, 1/25/18 (d)	45,500	2,529,025
HSBC Bank PLC		
Zero Coupon, 2/01/18 (d)	19,175	1,077,380
Total Emerging Markets - Sovereigns (cost \$5,796,557)		5,936,226
<b>Governments - Treasuries - 0.2%</b>		
<b>Egypt - 0.2%</b>		
Egypt Treasury Bills		
Series 273D		
Zero Coupon, 1/30/18-2/13/18	39,525	2,178,071
Series 364D		
Zero Coupon, 2/06/18-2/20/18	11,975	657,985
Total Governments - Treasuries (cost \$2,838,494)		2,836,056
Total Short-Term Investments (cost \$25,586,859)		25,737,962

	U.S. \$ Value
<b>Total Investments - 106.7%</b>	
(cost \$1,253,823,263) (z)	\$ 1,282,342,198
Other assets less liabilities - (6.7)%	(80,893,569)
<b>Net Assets - 100.0%</b>	<b>\$ 1,201,448,629</b>

**FUTURES**

Description	Number of Contracts	Expiration Month	Notional (000)	Original Value	Value at December 31, 2017	Unrealized Appreciation/ (Depreciation)
<b>Purchased Contracts</b>						
U.S. Long Bond (CBT) Futures	35	March 2018	USD 3,500	\$5,343,516	\$5,355,000	\$11,484
U.S. T-Note 5 Yr (CBT) Futures	655	March 2018	USD 65,500	76,500,039	76,087,461	(412,578)
U.S. T-Note 10 Yr (CBT) Futures	214	March 2018	USD 21,400	26,692,156	26,546,031	(146,125)
<b>Sold Contracts</b>						
S&P 500 E-Mini Futures	169	March 2018	USD 0***	22,231,173	22,612,200	(381,027)
						\$ (928,246)

**FORWARD CURRENCY EXCHANGE CONTRACTS**

Counterparty	Contracts to Deliver (000)	In Exchange For (000)	Settlement Date	Unrealized Appreciation/ (Depreciation)
Australia and New Zealand Banking Group Ltd.	AUD 24,134	USD 18,331	3/07/18	\$ (497,070)
Australia and New Zealand Banking Group Ltd.	NZD 26,510	USD 18,357	3/07/18	(416,191)
Bank of America, NA	BRL 97,674	USD 29,526	1/03/18	81,002
Bank of America, NA	USD 29,696	BRL 97,674	1/03/18	(250,920)
Bank of America, NA	CAD 4,684	NZD 5,275	1/23/18	10,110
Bank of America, NA	RUB 178,080	USD 2,930	1/25/18	(146,479)
Bank of America, NA	USD 5,657	RUB 333,085	1/25/18	97,510
Bank of America, NA	BRL 61,323	USD 18,446	2/02/18	27,702
Bank of America, NA	NZD 4,052	AUD 3,631	2/07/18	(37,355)
Bank of America, NA	ZAR 45,000	USD 3,283	2/07/18	(333,015)
Bank of America, NA	USD 2,045	MXN 40,308	2/22/18	(14,409)
Bank of America, NA	USD 6,521	EUR 5,464	3/12/18	60,874
Bank of America, NA	MXN 101,982	USD 5,114	7/23/18	111,368
Barclays Bank PLC	JPY 1,379,278	USD 12,244	2/09/18	(19,463)
Barclays Bank PLC	AUD 8,572	USD 6,590	3/07/18	(97,663)
BNP Paribas SA	USD 6,323	NZD 9,058	2/07/18	93,376
BNP Paribas SA	USD 1,580	MXN 31,399	2/22/18	1,605
Brown Brothers Harriman & Co.	CHF 4,626	USD 4,733	1/17/18	(18,825)
Brown Brothers Harriman & Co.	USD 1	CAD 2	1/18/18	16
Brown Brothers Harriman & Co.	GBP 79	USD 106	2/02/18	(1,242)
Brown Brothers Harriman & Co.	TRY 54,279	USD 13,804	2/28/18	(281,997)
Brown Brothers Harriman & Co.	USD 14,620	AUD 19,246	3/07/18	395,655
Brown Brothers Harriman & Co.	EUR 220	USD 261	3/12/18	(3,859)
Brown Brothers Harriman & Co.	NOK 4,656	USD 558	3/28/18	(9,930)
Brown Brothers Harriman & Co.	SEK 4,837	USD 574	3/28/18	(18,810)
Citibank, NA	NOK 11,127	CAD 1,748	1/10/18	35,365
Citibank, NA	TRY 21,128	USD 5,535	1/10/18	(26,885)

Counterparty		Contracts to Deliver (000)		In Exchange For (000)	Settlement Date	Unrealized Appreciation/ (Depreciation)
Citibank, NA	USD	2,369	CAD	3,013	1/18/18	\$ 28,117
Citibank, NA	USD	6,310	KRW	6,961,325	1/18/18	214,548
Citibank, NA	USD	2,156	RUB	131,023	1/25/18	107,551
Citibank, NA	USD	8,846	IDR	120,663,293	1/29/18	59,729
Citibank, NA	GBP	6,656	USD	8,950	2/02/18	(46,195)
Citibank, NA	COP	6,095,299	USD	2,024	2/07/18	(11,602)
Citibank, NA	USD	6,277	CNY	41,624	2/07/18	98,381
Citibank, NA	USD	3,012	PEN	9,759	2/07/18	(7,373)
Citibank, NA	USD	3,965	ZAR	54,255	2/07/18	395,075
Citibank, NA	ZAR	135,990	USD	9,939	2/07/18	(990,245)
Citibank, NA	JPY	767,142	USD	6,871	2/09/18	50,550
Citibank, NA	USD	865	JPY	96,552	2/09/18	(6,362)
Citibank, NA	JPY	323,891	USD	2,883	2/13/18	2,253
Citibank, NA	MXN	618,699	USD	32,339	2/22/18	1,167,165
Citibank, NA	EUR	1,257	USD	1,490	3/12/18	(24,243)
Citibank, NA	USD	4,986	EUR	4,214	3/12/18	90,035
Citibank, NA	TRY	3,818	USD	1,059	3/13/18	71,734
Citibank, NA	USD	6,826	NOK	56,972	3/28/18	128,701
Citibank, NA	SEK	105,555	EUR	10,966	4/03/18	291,429
Citibank, NA	USD	1,628	ARS	32,297	6/26/18	(46,194)
Citibank, NA	USD	1,123	ARS	22,433	6/27/18	(24,624)
Citibank, NA	USD	720	ARS	14,500	6/29/18	(10,337)
Credit Suisse International	TRY	11,748	EUR	2,588	1/03/18	5,461
Credit Suisse International	EUR	2,665	TRY	12,129	1/04/18	1,499
Credit Suisse International	EUR	3,727	TRY	16,191	1/04/18	(201,968)
Credit Suisse International	TRY	848	EUR	195	1/04/18	10,719
Credit Suisse International	TRY	12,500	EUR	2,729	1/04/18	(21,786)
Credit Suisse International	USD	5,535	TRY	21,557	1/10/18	139,886
Credit Suisse International	AUD	4,306	CAD	4,152	1/18/18	(55,643)
Credit Suisse International	USD	12,626	CAD	15,811	1/18/18	(43,825)
Credit Suisse International	SEK	41,279	EUR	4,150	1/22/18	(52,938)
Credit Suisse International	CAD	3,231	NZD	3,634	1/23/18	2,997
Credit Suisse International	AUD	3,631	NZD	4,052	2/07/18	37,527
Credit Suisse International	USD	6,637	ZAR	90,851	2/07/18	663,824
Credit Suisse International	TRY	11,675	JPY	323,891	2/13/18	(162,002)
Credit Suisse International	USD	1,232	ZAR	17,768	2/21/18	193,545
Credit Suisse International	EUR	2,122	CNH	16,722	2/26/18	5,673
Credit Suisse International	CAD	1,502	JPY	130,904	2/27/18	(30,554)
Credit Suisse International	EUR	2,525	SEK	24,954	3/07/18	12,715
Credit Suisse International	TRY	21,700	USD	5,292	3/08/18	(325,825)
Credit Suisse International	USD	1,059	TRY	3,818	3/13/18	(71,724)
Credit Suisse International	AUD	3,786	NZD	4,153	3/27/18	(13,325)
Credit Suisse International	NOK	66,582	EUR	6,783	3/28/18	52,196
Credit Suisse International	EUR	10,966	SEK	105,556	4/03/18	(291,367)
Credit Suisse International	USD	1,252	MXN	23,321	7/23/18	(108,448)
Credit Suisse International	MXN	90,844	USD	4,796	8/06/18	351,877
Credit Suisse International	USD	4,796	MXN	90,844	8/06/18	(351,874)
Deutsche Bank AG	BRL	97,673	USD	30,250	1/03/18	804,323
Deutsche Bank AG	USD	29,526	BRL	97,673	1/03/18	(81,001)
Deutsche Bank AG	TRY	3,752	EUR	867	1/04/18	50,758
Deutsche Bank AG	USD	12,713	KRW	14,168,325	1/18/18	565,819
Deutsche Bank AG	SEK	21,738	EUR	2,266	1/22/18	68,908
Deutsche Bank AG	ILS	84,986	USD	24,035	1/25/18	(410,048)
Deutsche Bank AG	CNH	16,722	EUR	2,122	2/26/18	(5,679)
Deutsche Bank AG	USD	153	INR	10,013	3/12/18	3,002
Goldman Sachs Bank USA	TRY	11,589	EUR	2,665	1/04/18	140,896
Goldman Sachs Bank USA	CHF	15,046	USD	15,408	1/17/18	(47,802)
Goldman Sachs Bank USA	CAD	24,202	USD	19,023	1/18/18	(236,408)



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Goldman Sachs Bank USA	NZD	4,153	AUD	3,786	3/27/18	13,448
Goldman Sachs Bank USA	SEK	68,688	USD	8,161	3/28/18	(256,218)
HSBC Bank USA	USD	5,739	CNY	38,035	2/07/18	87,207
HSBC Bank USA	MXN	96,590	USD	5,047	2/22/18	180,053
HSBC Bank USA	USD	7,438	EUR	6,266	3/12/18	110,959
JPMorgan Chase Bank, NA	CAD	1,748	NOK	11,127	1/10/18	(35,371)
JPMorgan Chase Bank, NA	TRY	14,000	USD	3,563	1/10/18	(122,551)
JPMorgan Chase Bank, NA	EUR	2,266	SEK	21,728	1/22/18	(70,076)

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Counterparty	Contracts to		In Exchange		Settlement Date	Unrealized Appreciation/ (Depreciation)
	Deliver (000)		For (000)			
JPMorgan Chase Bank, NA	NZD	3,634	CAD	3,231	1/23/18	\$(2,867)
JPMorgan Chase Bank, NA	TWD	351,635	USD	11,798	2/07/18	(110,939)
JPMorgan Chase Bank, NA	JPY	109,520	TRY	3,853	2/13/18	30,022
JPMorgan Chase Bank, NA	TRY	3,853	JPY	109,520	2/13/18	(30,022)
JPMorgan Chase Bank, NA	ZAR	17,768	USD	1,232	2/21/18	(193,542)
JPMorgan Chase Bank, NA	USD	5,292	AUD	6,859	3/07/18	58,861
JPMorgan Chase Bank, NA	TRY	3,730	USD	1,039	3/08/18	73,067
JPMorgan Chase Bank, NA	USD	1,039	TRY	3,730	3/08/18	(73,082)
JPMorgan Chase Bank, NA	USD	18,734	PLN	66,816	3/09/18	463,645
JPMorgan Chase Bank, NA	TRY	3,840	USD	1,047	3/20/18	55,992
JPMorgan Chase Bank, NA	USD	1,047	TRY	3,840	3/20/18	(55,992)
JPMorgan Chase Bank, NA	MXN	23,321	USD	1,252	7/23/18	108,450
Morgan Stanley Capital Services, LLC	USD	2,943	TRY	11,675	2/13/18	99,298
Morgan Stanley Capital Services, LLC	JPY	130,904	CAD	1,502	2/27/18	30,552
Morgan Stanley Capital Services, LLC	SEK	24,954	EUR	2,525	3/07/18	(12,725)
Royal Bank of Scotland PLC	USD	516	CAD	661	1/18/18	9,500
Royal Bank of Scotland PLC	EUR	9,397	SEK	93,989	1/22/18	183,446
Royal Bank of Scotland PLC	AUD	4,838	NZD	5,275	2/07/18	(38,579)
Royal Bank of Scotland PLC	USD	2,628	ZAR	33,523	2/07/18	66,204
Standard Chartered Bank	KRW	27,679,270	USD	24,441	1/18/18	(1,500,674)
Standard Chartered Bank	USD	8,365	KRW	9,181,229	1/18/18	239,606
Standard Chartered Bank	IDR	110,079,416	USD	8,022	1/29/18	(102,784)
Standard Chartered Bank	TWD	366,199	USD	12,247	3/08/18	(189,088)
Standard Chartered Bank	EUR	64,737	USD	76,597	3/12/18	(1,392,243)
Standard Chartered Bank	USD	5,838	INR	378,960	3/12/18	61,222

\$(1,437,250)

**PUT OPTIONS WRITTEN**

Description	Counterparty	Contracts	Exercise Price	Expiration Month	Notional (000)	Premiums Received	U.S. \$ Value
SPDR S&P 500 ETF Trust	Morgan Stanley Capital Services LLC	170	USD 2,330.00	January 2018	USD 0***	\$ 142,283	\$ (14,450)

**CREDIT DEFAULT SWAPTIONS WRITTEN**

Description	Counterparty	Buy/Sell Protection	Strike Rate	Expiration Month	Notional Amount (000)	Premiums Received	Market Value
Put CDX-NAHY Series 29, 5 Year Index	Citibank, NA	Sell	1.03%	January 2018	\$ 16,373	\$ 13,098	\$ (4,943)

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Description	Counter-party	Buy/Sell Protection	Strike Rate	Expiration Month	Notional		
					Amount ('000)	Premiums Received	Market Value
CDX-NAHY Series 29, 5 Year Index	Goldman Sachs International	Sell	0.98%	February 2018	21,850	\$ 21,850	\$ (9,776)
						\$ 34,948	\$ (14,719)

**CURRENCY OPTIONS WRITTEN**

Description/ Counterparty	Exercise Price	Expiration Month	Contracts		Notional Amount ('000)	Premiums Received	U.S. \$ Value
<b>Call</b>							
CLP vs. USD/Morgan Stanley Capital Services LLC	CLP 665.000	01/2018	4,023,250,000	CLP	4,023,250	\$ 32,670	\$ (3,530)
CNH vs. EUR/Deutsche Bank AG	CNH 8.060	02/2018	83,013,000	CNH	83,013	54,861	(27,017)
JPY vs. CAD/Morgan Stanley Capital Services LLC	JPY 90.220	02/2018	694,694,000	JPY	694,694	27,841	(51,143)
MXN vs. USD/Credit Suisse International	MXN 21.500	07/2018	130,398,000	MXN	130,398	103,718	(157,074)
MXN vs. USD/Credit Suisse International	MXN 22.000	08/2018	242,000,000	MXN	242,000	214,170	(259,446)
MXN vs. USD/Goldman Sachs Bank USA	MXN 22.000	08/2018	132,880,000	MXN	132,880	109,517	(155,840)
MXN vs. USD/JPMorgan Chase Bank, NA	MXN 20.000	07/2018	121,000,000	MXN	121,000	157,481	(310,234)
MXN vs. USD/Morgan Stanley Capital Services LLC	MXN 21.386	03/2018	129,920,000	MXN	129,920	55,252	(46,001)
NOK vs. CAD/Citibank, NA	NOK 6.525	01/2018	49,590,000	NOK	49,590	34,411	(30,585)
NZD vs. AUD/Bank of America, NA	NZD 1.143	02/2018	17,885,000	NZD	17,885	63,727	(3,879)
NZD vs. AUD/Goldman Sachs Bank USA	NZD 1.120	03/2018	17,668,000	NZD	17,668	60,010	(71,835)
PEN vs. USD/Morgan Stanley Capital Services LLC	PEN 3.360	03/2018	20,328,000	PEN	20,328	22,566	(16,444)
RUB vs. USD/Credit Suisse International	RUB 65.850	02/2018	399,380,000	RUB	399,380	101,674	(4,262)
SEK vs. EUR/Citibank, NA	SEK 9.850	03/2018	183,703,000	SEK	183,703	189,501	(291,103)
SEK vs. EUR/Deutsche Bank AG	SEK 9.777	01/2018	100,705,000	SEK	100,705	52,251	(119,033)

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Description/ Counterparty	Exercise Price	Expiration Month	Contracts	Notional Amount (000)	Premiums Received	U.S. \$ Value
SEK vs. EUR/Morgan Stanley Capital Services LLC	SEK 10.100	03/2018	51,005,000 SEK	51,005	\$ 30,227	\$ (21,824)
TRY vs. EUR/Deutsche Bank AG	TRY 4.523	01/2018	23,068,000 TRY	23,068	60,603	(44,518)
TRY vs. EUR/Goldman Sachs Bank USA	TRY 4.550	01/2018	23,660,000 TRY	23,660	56,605	(25,879)
TRY vs. USD/Citibank, NA	TRY 4.050	01/2018	49,208,000 TRY	49,208	117,263	(4,258)
TRY vs. USD/Citibank, NA	TRY 3.860	03/2018	23,353,000 TRY	23,353	92,777	(141,208)
TRY vs. USD/JPMorgan Chase Bank, NA	TRY 3.835	03/2018	23,298,000 TRY	23,298	92,340	(150,812)
TRY vs. USD/JPMorgan Chase Bank, NA	TRY 3.930	03/2018	23,777,000 TRY	23,777	96,467	(111,064)
TRY vs. USD/Morgan Stanley Capital Services LLC	TRY 4.368	07/2018	26,426,000 TRY	26,426	160,325	(104,939)
ZAR vs. USD/Bank of America, NA	ZAR 16.000	04/2018	97,168,000 ZAR	97,168	71,935	(8,977)
ZAR vs. USD/JPMorgan Chase Bank, NA	ZAR 15.400	02/2018	91,630,000 ZAR	91,630	92,225	(3,644)
<b>Put</b>						
CAD vs. NZD/JPMorgan Chase Bank, NA	CAD 0.867	01/2018	14,652,000 CAD	14,652	66,394	(11,680)
TRY vs. JPY/JPMorgan Chase Bank, NA	TRY 26.500	02/2018	23,350,000 TRY	23,350	62,099	(4,688)
					\$ 2,278,910	\$ (2,180,917)

**CENTRALLY CLEARED CREDIT DEFAULT SWAPS**

Description	Fixed Rate (Pay) Receive	Payment Frequency	Implied Credit Spread at December 31, 2017	Notional Amount (000)	Market Value	Upfront Premiums Paid (Received)	Unrealized Appreciation/ (Depreciation)
<b>Buy Contracts</b>							
CDX-NAHY Series 27, 5 Year Index, 12/20/21*	(5.00)%	Quarterly	2.62%	USD 21,068	\$ (1,830,917)	\$ (1,741,771)	\$ (89,146)
iTraxx Europe Crossover Series 21, 5 Year Index, 6/20/19*	(5.00)	Quarterly	0.74	EUR 3	(215)	(209)	(6)

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Description	Fixed Rate (Pay) Receive	Payment Frequency	Implied Credit Spread at December 31, 2017	Notional Amount (000)	Market Value	Upfront Premiums Paid (Received)	Unrealized Appreciation/ (Depreciation)
<b>Sale Contracts</b>							
CDX-NAHY Series 21, 5 Year							
Index, 12/20/18*	5.00%	Quarterly	2.49%	USD 6,807	\$ 175,090	\$ 98,652	\$ 76,438
CDX-NAHY Series 28, 5 Year Index, 6/20/22*	5.00	Quarterly	2.80	USD 13,417	1,192,182	1,116,089	76,093
CDX-NAHY Series 28, 5 Year Index, 6/20/22*	5.00	Quarterly	2.80	USD 5	440	412	28
CDX-NAHY Series 29, 5 Year Index, 12/20/22*	5.00	Quarterly	3.07	USD 40,600	3,429,754	3,158,007	271,747
CDX-NAIG Series 20, 5 Year Index, 6/20/2018*	1.00	Quarterly	0.08	USD 10,730	50,725	14,584	36,141
iTraxx Europe Crossover Series 27, 5 Year Index, 6/20/22*	5.00	Quarterly	1.97	EUR 13,259	2,053,720	2,028,568	25,152
					\$ 5,070,779	\$ 4,674,332	\$ 396,447

\* Termination date

**CENTRALLY CLEARED INTEREST RATE SWAPS**

Notional Amount (000)	Termination Date	Rate Type		Payment Frequency Paid/Received	Market Value	Upfront Premiums Paid (Received)	Unrealized Appreciation/ (Depreciation)
		Payments made by the Fund	Payments received by the Fund				
GBP 52,055	11/08/19	6 Month LIBOR	0.794%	Semi-Annual/ Semi-Annual	\$ 47,335	\$ (44,533)	\$ 91,868
GBP 52,055	11/08/19	6 Month LIBOR	0.796%	Semi-Annual/ Semi-Annual	50,140	(41,849)	91,989
GBP 20,820	11/08/22	1.022%	6 Month LIBOR	Semi-Annual/ Semi-Annual	(12,363)	99,852	(112,215)
GBP 20,820	11/08/22	1.029%	6 Month LIBOR	Semi-Annual/ Semi-Annual	(22,031)	90,529	(112,560)
GBP 21,220	11/29/27	6 Month LIBOR	1.399%	Semi-Annual/ Semi-Annual	367,310	0	367,310
GBP 8,160	11/29/47	1.579%	6 Month LIBOR	Semi-Annual/ Semi-Annual	(428,931)	0	(428,931)
					\$ 1,460	\$ 103,999	\$ (102,539)

**CREDIT DEFAULT SWAPS**

Swap Counterparty & Referenced Obligation	Fixed Rate (Pay) Receive	Payment Frequency	Implied Credit Spread at December 31, 2017	Notional Amount (000)	Market Value	Upfront Premiums Paid (Received)	Unrealized Appreciation/ (Depreciation)
<b>Sale Contracts</b>							
Barclays Bank PLC							
CCO Holdings, LLC, 5.75% 1/15/24, 6/20/19*	5.00%	Quarterly	0.27%	USD 828	\$ 57,912	\$ 27,296	\$ 30,616
K. Hovnanian Enterprises, Inc., 7.00% 1/15/19, 9/20/20*	5.00	Quarterly	39.29	USD 1,521	(593,731)	(235,596)	(358,135)
K. Hovnanian Enterprises, Inc., 7.00% 1/15/19, 9/20/20*	5.00	Quarterly	39.29	USD 609	(237,727)	(94,484)	(143,243)
Citibank, NA							
CDX-CMBX.NA.BBB - Series 6, 5/11/63*	3.00	Monthly	6.80	USD 454	(66,193)	(53,333)	(12,860)
Credit Suisse International							
CDX-CMBX.NA.BB Series 6, 5/11/63*	5.00	Monthly	11.90	USD 5,000	(1,184,833)	(813,352)	(371,481)
International Game Technology, 4.75% 2/15/23, 6/20/22*	5.00	Quarterly	1.33	EUR 310	59,891	31,469	28,422
Deutsche Bank AG							
CDX-CMBX.NA.BBB - Series 6, 5/11/63*	3.00	Monthly	6.80	USD 364	(53,101)	(44,612)	(8,489)
CDX-CMBX.NA.BBB - Series 6, 5/11/63*	3.00	Monthly	6.80	USD 258	(37,617)	(29,944)	(7,673)
Goldman Sachs Bank USA							
Avis Budget Car Rental LLC, 5.25% 3/15/25, 6/20/22*	5.00	Quarterly	2.30	USD 2,450	267,258	145,981	121,277
K. Hovnanian Enterprises, Inc., 7.00% 1/15/19, 9/20/20*	5.00	Quarterly	39.29	USD 580	(226,406)	(84,644)	(141,762)
Nine West Holdings, Inc., 6.875% 3/15/19, 3/20/19*	5.00	Quarterly	257.42	USD 1,829	(1,496,606)	14,808	(1,511,414)

Swap Counterparty & Referenced Obligation	Fixed Rate	Payment Frequency	Implied Credit Spread	Notional Amount	Market Value	Upfront Premiums Paid (Received)	Unrealized Appreciation/ (Depreciation)
	(Pay) Receive		at December 31, 2017				
United States Steel Corp., 6.65% 6/1/37, 12/20/21*	5.00%	Quarterly	1.82%	USD 700	\$ 83,970	\$ (44,851)	\$ 128,821
Goldman Sachs International							
CDX-CMBX.NA.BB Series 6, 5/11/63*	5.00	Monthly	11.90	USD 13,500	(3,199,050)	(2,091,729)	(1,107,321)
CDX-CMBX.NA.BB Series 6, 5/11/63*	5.00	Monthly	11.90	USD 10,000	(2,369,667)	(1,551,514)	(818,153)
CDX-CMBX.NA.BB Series 6, 5/11/63*	5.00	Monthly	11.90	USD 2,071	(490,690)	(318,877)	(171,813)
CDX-CMBX.NA.BB Series 6, 5/11/63*	5.00	Monthly	11.90	USD 2,929	(694,143)	(451,092)	(243,051)
CDX-CMBX.NA.BB Series 6, 5/11/63*	5.00	Monthly	11.90	USD 5,000	(1,184,833)	(898,962)	(285,871)
CDX-CMBX.NA.BB Series 6, 5/11/63*	5.00	Monthly	11.90	USD 5,000	(1,184,139)	(858,398)	(325,741)
CDX-CMBX.NA.BBB- Series 6, 5/11/63*	3.00	Monthly	6.80	USD 371	(54,122)	(32,751)	(21,371)
CDX-CMBX.NA.BBB- Series 6, 5/11/63*	3.00	Monthly	6.80	USD 2,158	(314,817)	(194,970)	(119,847)
CDX-CMBX.NA.BBB- Series 6, 5/11/63*	3.00	Monthly	6.80	USD 180	(26,259)	(16,866)	(9,393)
CDX-CMBX.NA.BBB- Series 6, 5/11/63*	3.00	Monthly	6.80	USD 360	(52,518)	(34,356)	(18,162)
CDX-CMBX.NA.BBB- Series 6, 5/11/63*	3.00	Monthly	6.80	USD 360	(52,518)	(37,177)	(15,341)
CDX-CMBX.NA.BBB- Series 6, 5/11/63*	3.00	Monthly	6.80	USD 719	(104,890)	(81,156)	(23,734)
CDX-CMBX.NA.BBB- Series 6, 5/11/63*	3.00	Monthly	6.80	USD 1,041	(151,778)	(117,434)	(34,344)
CDX-CMBX.NA.BBB- Series 6, 5/11/63*	3.00	Monthly	6.80	USD 530	(77,274)	(59,392)	(17,882)

Swap Counterparty & Referenced Obligation	Fixed Rate (Pay) Receive	Payment Frequency	Implied Credit Spread at December 31, 2017		Notional Amount (000)	Market Value	Upfront Premiums Paid (Received)	Unrealized Appreciation/ (Depreciation)
CDX-CMBX.NA.BBB- Series 6, 5/11/63*	3.00%	Monthly	6.80%	USD	133	\$ (19,391)	\$ (15,012)	\$ (4,379)
Morgan Stanley Capital Services LLC								
CDX-CMBX.NA.BBB- Series 6, 5/11/63*	3.00	Monthly	6.80	USD	10,000	(1,458,000)	(115,747)	(1,342,253)
CDX-CMBX.NA.BBB- Series 6, 5/11/63*	3.00	Monthly	6.80	USD	1,272	(185,458)	(145,482)	(39,976)
CDX-CMBX.NA.BBB- Series 6, 5/11/63*	3.00	Monthly	6.80	USD	1,188	(173,211)	(130,478)	(42,733)
						\$ (15,219,941)	\$ (8,332,655)	\$ (6,887,286)

\* 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>							
Bank of America, NA							
iBoxx \$ Liquid High Yield Index	32,195	LIBOR	Quarterly	USD	8,633	3/20/18	\$ 27,619
iBoxx \$ Liquid High Yield Index	24,147	LIBOR	Quarterly	USD	6,475	3/20/18	20,715
iBoxx \$ Liquid High Yield Index	16,099	LIBOR	Quarterly	USD	4,317	3/20/18	13,811
iBoxx \$ Liquid High Yield Index	8,048	LIBOR	Quarterly	USD	2,158	3/20/18	7,105
Citibank, NA							
iBoxx \$ Liquid High Yield Index	8,043	LIBOR	Quarterly	USD	2,158	3/20/18	5,697
iBoxx \$ Liquid High Yield Index	32,197	LIBOR	Maturity	USD	8,632	3/20/18	1,180
iBoxx \$ Liquid High Yield Index	16,098	LIBOR	Maturity	USD	4,316	3/20/18	590
Goldman Sachs International							
iShares iBoxx \$ High Yield Corporate Bond ETF	138,021	LIBOR 0.75%	Maturity	USD	12,039	1/16/18	435
Morgan Stanley Capital Services LLC							
iBoxx \$ Liquid High Yield Index	16,087	LIBOR	Quarterly	USD	4,317	3/20/18	10,592
							\$ 87,744



## VARIANCE SWAPS

Swap Counterparty & Referenced Obligation	Volatility Strike Price	Payment Frequency	Notional Amount (000)	Market Value	Upfront Premiums (Paid) Received	Unrealized Appreciation/ (Depreciation)
<b>Sale Contracts</b>						
Citibank, NA						
SPDR S&P 500 ETF Trust 1/5/18*	\$ 9.00	Maturity	USD 158	\$ 50,402	\$ 0	\$ 50,402
Deutsche Bank AG						
SPDR S&P 500 ETF Trust 1/5/18*	8.75	Maturity	USD 328	108,454	0	108,454
				\$ 158,856	\$ 0	\$ 158,856

\* Termination date

## REVERSE REPURCHASE AGREEMENTS

Broker	Interest Rate	Maturity	U.S. \$ Value at December 31, 2017
Barclays Capital, Inc.	(2.50)%*		\$ 1,958,250
Barclays Capital, Inc.	(2.25)%*		2,485,158
Barclays Capital, Inc.	(1.25)%*		1,211,431
Barclays Capital, Inc.	(1.00)%*		1,133,161
Barclays Capital, Inc.	(0.63)%*		1,302,171
Barclays Capital, Inc.	0.75%		950,232
Barclays Capital, Inc.	0.75%		1,156,392
Barclays Capital, Inc.	1.25%		1,591,101
Barclays Capital, Inc.	1.50%		1,687,433
Barclays Capital, Inc.	1.35%		1,594,626
Credit Suisse Securities (USA) LLC	(1.75)%*		642,304
Credit Suisse Securities (USA) LLC	(1.50)%*		621,735
Credit Suisse Securities (USA) LLC	(0.75)%*		1,270,411
Credit Suisse Securities (USA) LLC	(0.25)%*		1,345,722
Credit Suisse Securities (USA) LLC	0.50%		947,625
Credit Suisse Securities (USA) LLC	0.75%		1,123,114
Credit Suisse Securities (USA) LLC	0.95%		2,751,004
Credit Suisse Securities (USA) LLC	1.00%		963,419
Credit Suisse Securities (USA) LLC	1.20%		3,528,601
Deutsche Bank Securities Inc.	(2.00)%*		1,020,407
Deutsche Bank Securities Inc.	(0.25)%*		955,747
Deutsche Bank Securities Inc.	0.25%		1,904,157
Deutsche Bank Securities Inc.	1.00%		1,319,391
JPMorgan Chase Bank, NA	1.50%	1/09/18	9,941,595
JPMorgan Chase Bank, NA	1.32%	1/22/18	39,708,900
RBC Capital Markets	(1.50)%*		534,931
RBC Capital Markets	0.75%		465,643

Broker	Interest Rate	Maturity	U.S. \$ Value at December 31, 2017
RBC Capital Markets	1.25%		\$ 2,794,484
			\$ 86,909,145

The reverse repurchase agreement matures on demand. Interest rate resets daily and the rate shown is the rate in effect on December 31, 2017.

\* Interest payment due from counterparty.

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

	Overnight and Continuous	Up to 30 Days	31-90 Days	Greater than 90 Days	Total
Corporates - Non-Investment Grade	\$ 36,308,418	\$ 0	\$ 0	\$ 0	\$ 36,308,418
Corporates - Investment Grade	950,232				950,232
Governments - Treasuries		49,650,495			49,650,495
Total	\$ 37,258,650	\$ 49,650,495	\$ 0	\$ 0	\$ 86,909,145

\*\* Principal amount less than 500.

\*\*\* Notional amount less than 500.

(a) Security in which significant unobservable inputs (Level 3) were used in determining fair value.

(b) 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, 2017.

(c) Security is exempt from registration under Rule 144A of the Securities Act of 1933. These securities, which represent 2.42% of net assets as of December 31, 2017, are considered illiquid and restricted. Additional information regarding such securities follows:

144A/Restricted & Illiquid Securities	Acquisition Date	Cost	Market Value	Percentage of Net Assets
Artsonig Pty Ltd.				
11.50%, 4/01/19	3/13/14	\$ 0	\$ 0	0.00%
Bellemeade Re II Ltd. Series 2016-1A, Class B1				
13.552%, 4/25/26	4/29/16	282,749	303,547	0.03%
Bellemeade Re II Ltd. Series 2016-1A, Class M2B				
8.052%, 4/25/26	4/29/16	2,660,804	2,720,325	0.23%
Bellemeade Re Ltd. Series 2015-1A, Class M2				
5.629%, 7/25/25	7/27/15	696,996	709,349	0.06%
BI-LO LLC/BI-LO Finance Corp.				
8.625%, 9/15/18	9/20/13	1,826,116	596,546	0.05%
BI-LO LLC/BI-LO Finance Corp.				
9.25%, 2/15/19	2/03/11	1,524,719	1,482,862	0.12%
Creditcorp				
12.00%, 7/15/18	6/28/13	1,298,345	1,183,000	0.10%
Dominican Republic International Bond				
16.00%, 7/10/20	12/08/10	6,332,231	5,622,689	0.47%
Exide Technologies				
7.00%, 4/30/25	11/10/16	98,441	99,829	0.01%

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<i>Exide Technologies</i>						
11.00%, 4/30/22	4/30/15	12/01/16	3,786,358	3,738,627	0.31%	
<i>Fideicomiso PA Pacifico Tres</i>						
7.00%, 1/15/35		3/04/16	1,946,165	2,376,082	0.20%	
<i>Golden Energy Offshore Services AS</i>						
5.00%, 12/31/17		5/14/14	1,273,130	502,150	0.04%	
<i>K2016470219 (South Africa) Ltd.</i>						
3.00%, 12/31/22		2/01/17	1,324,832	30,732	0.00%	
<i>K2016470260 (South Africa) Ltd.</i>						
25.00%, 12/31/22		2/01/17	232,344	218,722	0.02%	
<i>Liberty Tire Recycling LLC</i>						
11.00%, 3/31/21		9/23/10	1,818,095	901,450	0.08%	
<i>Magnetation LLC/Mag Finance Corp.</i>						
11.00%, 5/15/18		5/15/13	2,295,760	29	0.00%	
<i>Modular Space Corp.</i>		2/23/17	1,330,993	1,425,760	0.12%	
<i>SoFi Consumer Loan Program LLC Series 2016-1, Class R</i>						
Zero Coupon, 8/25/25		7/28/17	1,349,783	1,119,917	0.09%	
<i>SoFi Consumer Loan Program LLC Series 2017-2, Class R</i>						
Zero Coupon, 2/25/26		6/15/17	931,484	893,180	0.07%	
<i>SoFi Consumer Loan Program LLC Series 2017-3, Class R</i>						
Zero Coupon, 5/25/26		5/11/17	1,107,300	1,218,961	0.10%	
<i>SoFi Consumer Loan Program LLC Series 2017-4, Class R1</i>						
Zero Coupon, 5/26/26		6/28/17	1,032,000	1,125,226	0.09%	
<i>SoFi Consumer Loan Program LLC Series 2017-5, Class R1</i>						
Zero Coupon, 9/25/26		9/18/17	1,313,468	1,358,803	0.11%	
<i>Texas Competitive/TCEH</i>						
11.50%, 10/01/20		4/18/11	0	0	0.00%	
<i>Tonon Luxembourg SA</i>						
7.25%, 1/24/20		1/16/13	1,624,599	130,074	0.01%	
<i>Vantage Drilling International</i>						
10.00%, 12/31/20		2/10/16	83,004	85,260	0.01%	
<i>Virgolino de Oliveira Finance SA</i>						
10.50%, 1/28/18	1/23/14	6/09/14	2,401,854	245,400	0.02%	
<i>Virgolino de Oliveira Finance SA</i>						
10.875%, 1/13/20		2/12/14	477,418	135,000	0.01%	
<i>Virgolino de Oliveira Finance SA</i>						
11.75%, 2/09/22		6/09/14	838,866	107,325	0.01%	
<i>Wells Fargo Credit Risk Transfer Securities Trust Series 2015-WF1, Class 2M2</i>						
7.052%, 11/25/25		9/28/15	617,152	730,030	0.06%	

- (d) 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, 2017, the aggregate market value of these securities amounted to \$429,889,281 or 35.8% of net assets.
- (e) Position, or a portion thereof, has been segregated to collateralize reverse repurchase agreements.
- (f) Fair valued by the Adviser.
- (g) Illiquid security.
- (h) Defaulted.
- (i) Non-income producing security.
- (j) Restricted and illiquid security.

<i>Restricted &amp; Illiquid Securities</i>	<i>Acquisition Date</i>	<i>Cost</i>	<i>Market Value</i>	<i>Percentage of Net Assets</i>
CHC Group LLC	3/10/17	\$ 3,697,479	\$ 413,240	0.03%
CHC Group LLC/CHC Finance Ltd. Series AI				
Zero Coupon, 10/01/20	10/02/12	2,078,183	3,891,639	0.32%
Exide Technologies	4/30/15	112,260	233,035	0.02%
Exide Technologies	4/30/15	28,931	60,057	0.01%
Momentive Performance Materials, Inc.				
8.875%, 10/15/2020	4/30/15	2	- 0 -	0.00%
Mt. Logan Re Ltd. (Preference Shares)	12/30/14	2,953,000	3,093,245	0.26%

- (k) Convertible security.
- (l) Floating Rate Security. Stated interest/floor/ceiling rate was in effect at December 31, 2017.
- (m) Coupon rate adjusts periodically based upon a predetermined schedule. Stated interest rate in effect at December 31, 2017.
- (n) Securities are perpetual and, thus, do not have a predetermined maturity date. The date shown, if applicable, reflects the next call date.
- (o) Position, or a portion thereof, has been segregated to collateralize OTC derivatives outstanding.
- (p) Position, or a portion thereof, has been segregated to collateralize margin requirements for open futures contracts.
- (q) Inverse interest only security.
- (r) The stated coupon rate represents the greater of the LIBOR or the LIBOR floor rate plus a spread at December 31, 2017.
- (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) IO - Interest Only.
- (u) Variable rate coupon, rate shown as of December 31, 2017.
- (v) The company invests on a global basis in multiple asset classes including (but not limited to) private equity debt securities, property-related assets and private equity securities including warrants and preferred stock.
- (w) Affiliated investments.
- (x) 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), or call AB at (800) 227-4618.
- (y) The rate shown represents the 7-day yield as of period end.
- (z) As of December 31, 2017, the cost basis of investment securities owned was substantially identical for both book and tax purposes. Gross unrealized appreciation of investments was \$100,582,294 and gross unrealized depreciation of investments was \$(80,529,578), resulting in net unrealized appreciation of \$20,052,716.

Currency Abbreviations:

ARS	- Argentine Peso
AUD	- Australian Dollar
BRL	- Brazilian Real
CAD	- Canadian Dollar
CHF	- Swiss Franc
CLP	- Chilean Peso
CNH	- Chinese Yuan Renminbi (Offshore)
CNY	- Chinese Yuan Renminbi
COP	- Colombian Peso
DOP	- Dominican Peso
EGP	- Egyptian Pound
EUR	- Euro
GBP	- Great British Pound
HKD	- Hong Kong Dollar
IDR	- Indonesian Rupiah
ILS	- Israeli Shekel
INR	- Indian Rupee
JPY	- Japanese Yen
KRW	- South Korean Won

*LKR* - *Sri Lankan Rupee*  
*MXN* - *Mexican Peso*  
*MYR* - *Malaysian Ringgit*  
*NOK* - *Norwegian Krone*  
*NZD* - *New Zealand Dollar*

PEN	-	Peruvian Sol
PLN	-	Polish Zloty
RUB	-	Russian Ruble
SEK	-	Swedish Krona
SGD	-	Singapore Dollar
TRY	-	Turkish Lira
TWD	-	New Taiwan Dollar
USD	-	United States Dollar
UYU	-	Uruguayan Peso
ZAR	-	South African Rand

Glossary:

12MTA	-	12 Month Treasury Average
ABS	-	Asset-Backed Securities
ARPP7DRR	-	Argentina Central Bank 7-Day Repo Reference Rate
BADLAR	-	Argentina Deposit Rates Badlar Private Banks
CBT	-	Chicago Board of Trade
CDX-CMBX.NA	-	North American Commercial Mortgage-Backed Index
CDX-NAHY	-	North American High Yield Credit Default Swap Index
CDX-NAIG	-	North American Investment Grade Credit Default Swap Index
CMBS	-	Commercial Mortgage-Backed Securities
ETF	-	Exchange Traded Fund
H15T	-	U.S. Treasury Yield Curve Rate T Note Constant Maturity
LIBOR	-	London Interbank Offered Rates
REIT	-	Real Estate Investment Trust
SPDR	-	Standard & Poor's Depository Receipt

**COUNTRY BREAKDOWN1**

**December 31, 2017 (unaudited)**

59.2%	United States
5.4%	Brazil
3.3%	Mexico
3.1%	Argentina
2.6%	United Kingdom
2.5%	Turkey
1.7%	Luxembourg
1.7%	Canada
1.7%	Indonesia
1.3%	France
1.2%	Dominican Republic
1.1%	Ireland
1.0%	Italy
12.2%	Other
2.0%	Short-Term
100.0%	Total Investments

1 All data are as of December 31, 2017. The Fund's country breakdown is expressed as a percentage of total investments and may vary over time. Other country weightings represent 0.8% or less in the following countries: Angola, Australia, Bahrain, Belarus, Cameroon, Cayman Islands, Chile, China, Colombia, Denmark, Ecuador, Egypt, El Salvador, Ethiopia, Euro Zone, Finland, Gabon, Germany, Guatemala, Honduras, Hong Kong, India, Iraq, Israel, Ivory Coast, Jamaica, Jersey (Channel Islands), Jordan, Kenya, Macau, Malaysia, Mongolia,

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*Netherlands, Nigeria, Norway, Pakistan, Peru, Russia, Senegal, Serbia, South Africa, Spain, Sri Lanka, Sweden, Switzerland, Trinidad & Tobago, Ukraine, United Arab Emirates, Uruguay, Venezuela and Zambia.*

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**AB Global High Income Fund**

**December 31, 2017 (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.



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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.

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The following table summarizes the valuation of the Fund's investments by the above fair value hierarchy levels as of December 31, 2017:

Investments in Securities	Level 1	Level 2	Level 3	Total
<b>Assets:</b>				
Corporates - Non-Investment Grade	\$ 0	\$ 498,017,105	\$ 11,208,331#	\$ 509,225,436
Governments - Treasuries	0	153,218,691	0	153,218,691
Collateralized Mortgage Obligations	0	145,305,198	0	145,305,198
Emerging Markets - Treasuries	0	93,879,255	0	93,879,255
Emerging Markets - Sovereigns	0	82,997,597	0	82,997,597
Corporates - Investment Grade	0	77,318,739	0	77,318,739
Emerging Markets - Corporate Bonds	0	48,032,455	379,528	48,411,983
Bank Loans	0	28,814,530	3,277,940	32,092,470
Commercial Mortgage-Backed Securities	0	2,840,243	24,453,081	27,293,324
Common Stocks	9,534,502	0	9,364,010#	18,898,512
Asset-Backed Securities	0	751,149	16,882,618	17,633,767
Preferred Stocks	2,468,022	0	10,920,880	13,388,902
Inflation-Linked Securities	0	5,730,292	2,376,082	8,106,374
Local Governments - Regional Bonds	0	6,879,383	0	6,879,383
Governments - Sovereign Bonds	0	6,263,517	0	6,263,517
Local Governments - US Municipal Bonds	0	5,550,282	0	5,550,282
Quasi-Sovereigns	0	3,370,163	0	3,370,163
Whole Loan Trusts	0	0	2,884,406	2,884,406
Collateralized Loan Obligations	0	0	1,317,182	1,317,182
Warrants	135,768	0	142,401#	278,169
Options Purchased - Puts	0	140,712	0	140,712
Options Purchased - Calls	0	1,822	0	1,822
<b>Short-Term Investments:</b>				
Investment Companies	12,646,663	0	0	12,646,663
Emerging Markets - Sovereigns	0	5,936,226	0	5,936,226
Time Deposits	0	4,319,017	0	4,319,017
Governments - Treasuries	0	2,836,056	0	2,836,056
Investments valued at NAV**				2,148,352
<b>Total Investments in Securities</b>	<b>24,784,955</b>	<b>1,172,202,432</b>	<b>83,206,459</b>	<b>1,282,342,198</b>
<b>Other Financial Instruments*:</b>				
<b>Assets</b>				
Futures	11,484	0	0	11,484
Forward Currency Exchange Contracts	0	8,603,008	0	8,603,008
Centrally Cleared Credit Default Swaps	0	6,901,911	0	6,901,911
Centrally Cleared Interest Rate Swaps	0	464,785	0	464,785
Credit Default Swaps	0	469,031	0	469,031
Total Return Swaps	0	87,744	0	87,744
Variance Swaps	0	158,856	0	158,856
<b>Liabilities</b>				
Futures	(939,730)	0	0	(939,730)
Forward Currency Exchange Contracts	0	(10,040,258)	0	(10,040,258)
Put Options Written	0	(14,450)	0	(14,450)
Credit Default Swaptions Written	0	(14,719)	0	(14,719)
Currency Options Written	0	(2,180,917)	0	(2,180,917)
Centrally Cleared Credit Default Swaps	0	(1,831,132)	0	(1,831,132)
Centrally Cleared Interest Rate Swaps	0	(463,325)	0	(463,325)
Credit Default Swaps	0	(15,688,972)	0	(15,688,972)
<b>Total^</b>	<b>\$ 23,856,709</b>	<b>\$ 1,158,653,994</b>	<b>\$ 83,206,459</b>	<b>\$ 1,267,865,514</b>

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# *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.*

^ *There were no transfers between Level 1 and Level 2 during the reporting period.*

\*\* *In May 2015, the Financial Accounting Standards Board issued an Accounting Standards Update, ASU 2015-07 (the ASU ) which removes the requirement to categorize within the fair value hierarchy all investments for which fair value is measured using the net asset value per share practical expedient. The ASU is effective for annual periods beginning after December 15, 2015 and interim periods within those annual periods, with application of the amendments noted above retrospectively to all periods presented. The retrospective approach requires that an investment for which fair value is measured using the net asset value per share practical expedient be removed from the fair value hierarchy in all periods presented herein. Accordingly, the total investments with a fair value of \$2,148,352 have not been categorized in the fair value hierarchy.*

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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 - Non- Investment Grade#	Emerging Markets - Corporate Bonds	Bank Loans	Commercial Mortgage-Backed Securities
<b>Balance as of 3/31/17</b>	<b>\$ 15,636,996</b>	<b>\$ 584,474</b>	<b>\$ 4,531,506</b>	<b>\$ 33,960,760</b>
Accrued discounts/(premiums)	(43,401)	(114,318)	(5,787)	63,135
Realized gain (loss)	(2,741,188)	(685)	(3,079,912)	752,015
Change in unrealized appreciation/depreciation	734,268	(71,032)	3,001,664	(222,155)
Purchases/Payups	8,083,927	3,271,537	2,130,735	1,656,000
Sales/Paydowns	(5,236,537)	(3,290,448)	(1,398,421)	(11,756,674)
Reclassification	0	0	0	0
Transfers into Level 3	81,046	0	0	0
Transfers out of Level 3	(5,306,780)	0	(1,901,845)	0
<b>Balance as of 12/31/17</b>	<b>\$ 11,208,331</b>	<b>\$ 379,528</b>	<b>\$ 3,277,940</b>	<b>\$ 24,453,081</b>

Net change in unrealized appreciation/depreciation from investments held as of 12/31/17	\$ 1,220,125	\$ (2,802,246)	\$ (103,911)	\$ 1,700
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	Common Stocks#	Asset-Backed Securities	Preferred Stocks	Inflation-Linked Securities
<b>Balance as of 3/31/17</b>	<b>\$ 8,512,093</b>	<b>\$ 12,345,172</b>	<b>\$ 10,058,730</b>	<b>\$ 2,356,795</b>
Accrued discounts/(premiums)	0	336,431	0	3,422
Realized gain (loss)	(899,484)	849,940	491,809	0
Change in unrealized appreciation/depreciation	1,409,313	(46,378)	14,525	15,865
Purchases	3,113,538	7,281,155	1,382,200	0
Sales/Paydowns	(2,243,324)	(2,993,358)	(1,026,384)	0
Reclassification	0	(890,344)	0	0
Transfers into Level 3	976,480	0	0	0
Transfers out of Level 3	(1,504,606)	0	0	0
<b>Balance as of 12/31/17</b>	<b>\$ 9,364,010</b>	<b>\$ 16,882,618</b>	<b>\$ 10,920,880</b>	<b>\$ 2,376,082</b>

Net change in unrealized appreciation/depreciation from investments held as of 12/31/17	\$ 706,765	\$ 62,631	\$ 14,525	\$ 15,865
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	Whole Loan Trusts	Collateralized Loan Obligations	Warrants#	Total
<b>Balance as of 3/31/17</b>	<b>\$ 8,232,252</b>	<b>\$ 0</b>	<b>\$ 399,141</b>	<b>\$ 96,617,919</b>
Accrued discounts/(premiums)	13,118	69	0	252,669
Realized gain (loss)	(2,305,821)	0	0	(6,933,326)
Change in unrealized appreciation/depreciation	706,363	13,826	(168,488)	5,387,771
Purchases/Payups	118,132	412,943	6	27,450,173
Sales/Paydowns	(3,879,638)	0	0	(31,824,784)
Reclassification	0	890,344	0	0
Transfers into Level 3	0	0	97	1,057,623
Transfers out of Level 3	0	0	(88,355)	(8,801,586)
<b>Balance as of 12/31/17</b>	<b>\$ 2,884,406</b>	<b>\$ 1,317,182</b>	<b>\$ 142,401</b>	<b>\$ 83,206,459+</b>
Net change in unrealized appreciation/depreciation from investments held as of 12/31/17	\$ (698,439)	\$ 13,826	\$ (168,488)	\$ (1,737,647)

# The Fund held securities with zero market value during the reporting period.

+ There were de minimis transfers between Level 1 and Level 3 during the reporting period. There were de minimis transfers between Level 2 and Level 3 during the reporting period.

The following presents information about significant unobservable inputs related to the Fund's Level 3 investments at December 31, 2017.

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 at 12/31/17	Valuation Technique	Unobservable Input	Range/ Weighted Average
Corporates Non-Investment Grade	\$ 427,206	Recovery Analysis	Collateral Value	\$ 100.00/N/A
	\$ 1,092	Projected Cash Flow	Terms of Escrow	\$ 1.80 per \$1,000 Principal
	\$ 428,298			
Common Stocks	\$ 3,093,245	Market Approach	NAV Equivalent	\$ 1,047.49/N/A
	\$ 1,427,175	Market Approach	EBITDA* Projection	\$ 96mm/N/A
			EBITDA* Multiples	8.5X-9.5X/9.0X
	\$ 119,892	Market Approach	EBITDA* Projection	\$ 25mm/N/A
			EBITDA* Multiples	5.5X-7.5X/6.5X
	\$ 38,979	Market Approach	EBITDA* Projection	\$ 311mm/N/A
			EBITDA* Multiples	15.0X/N/A
	\$ 4,679,291			
Preferred Stocks	\$ 1,498,286	Market Approach	EBITDA* Projection	\$ 96mm/N/A
			EBITDA* Multiples	8.5X-9.5X/9.0X
Whole Loan Trusts			Underlying NAV of the Collateral	\$ 83.54/N/A
	\$ 1,513,306	Market Approach	Cumulative Loss	<20%/N/A
	\$ 859,452	Recovery Analysis	Level Yield	55.60%/N/A
	\$ 284,582	Discounted Cash Flow	Level Yield	45.11%/N/A
	\$ 137,547	Discounted Cash Flow	Level Yield	53.69%/N/A
	\$ 89,519	Discounted Cash Flow	Level Yield	53.69%/N/A
	\$ 2,884,406			

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Warrants	\$	8,679	Option Pricing Model	Exercise Price	\$	6.64/N/A
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\* *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 Underlying NAV of the Collateral, NAV equivalent, 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 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, 2017 is as follows:

<b>Fund</b>	<b>Market Value 3/31/17 (000)</b>	<b>Purchases at Cost (000)</b>	<b>Sales Proceeds (000)</b>	<b>Market Value 12/31/17 (000)</b>	<b>Dividend Income (000)</b>
Government Money					
Market Portfolio	\$ 36,558	\$ 222,402	\$ 246,313	\$ 12,647	\$ 106

**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 23, 2018

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 23, 2018

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

Date: February 23, 2018