MFS MULTIMARKET INCOME TRUST Form N-Q September 26, 2016

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 811-4975

MFS MULTIMARKET INCOME TRUST

(Exact name of registrant as specified in charter)

111 Huntington Avenue, Boston, Massachusetts 02199

(Address of principal executive offices) (Zip code)

Kristin V. Collins

Massachusetts Financial Services Company

111 Huntington Avenue

Boston, Massachusetts 02199

(Name and address of agents for service)

Registrant s telephone number, including area code: (617) 954-5000

Date of fiscal year end: October 31

Date of reporting period: July 31, 2016

ITEM 1. SCHEDULE OF INVESTMENTS.

QUARTERLY REPORT

July 31, 2016

MFS® MULTIMARKET INCOME TRUST

PORTFOLIO OF INVESTMENTS

7/31/16 (unaudited)

The Portfolio of Investments is a complete list of all securities owned by your fund. It is categorized by broad-based asset classes.

Bonds 14,00%	Issuer	Shares/Par	Value (\$)
CPI International, Inc., 875%, 215/2018 \$1,110,5000 \$1,120,520 \$46,6000 447,085 \$1,740,520 \$245,000 \$25,245 \$1,740,520 \$245,000 \$25,245 \$1,740,520 \$245,000 \$25,245 \$1,740,520 \$2,747,85 \$1,745,720 \$2,747,85 \$1,745,720 \$2,747,85 \$1,745,720 \$2,747,85 \$1,745,720 \$2,747,85 \$1,745,720 \$3,747,85 \$1,745,720 \$3,747,85 \$1,745,720 \$3,747,85 \$1,745,720 \$3,747,85 \$1,745,720 \$3,747,85 \$1,831,600 \$3,72,478 \$1,831,600 \$1,8	Bonds - 114.0%		
Lockheed Martin Corp., 35.5%, 1/15/2026 245.000 25.248, 25.77 transDign, Inc., 6.5%, 7/15/2024 245.000 25.248, 25.77 transDign, Inc., 6.5%, 7/15/2024 26.000 25.248, 25.257, 25.257 transDign, Inc., 6.5%, 7/15/2024 27.000	Aerospace - 0.5%		
TransDigm, Inc., 65%, 71/15/2024 245,000 252,845 TransDigm, Inc., 65%, 71/15/2024 700,000 727,076 727	CPI International, Inc., 8.75%, 2/15/2018	\$ 1,115,000	\$ 1,120,529
TransDign, Inc., 6.5%, 7/15/2024 700,000 727,076 Arilines - 0.1% \$ 2,547,535 Asset-Backed & Securitized - 5.6% EUR 325,000 \$ 372,478 Asset-Backed & Securitized - 5.6% \$ 1,831,608 \$ 1,825,914 Aritime COD Copp. FRN, 1,47%, 1/11/6/0022 (2) \$ 1,831,608 \$ 1,825,914 Bary of Americal Commercial Mortgage. Inc., FRN, 5,74%, 2/10/2051 \$ 1,831,608 \$ 1,825,914 Bayview Financial Revolving Mortgage Times, FRN, 2054%, 1/278/20040 (2) \$ 1,943,648 1,440,866 (1) Chigroup Commercial Mortgage Times, FRN, 5,71%, 1/2/10/2049 \$ 1,550,000 \$ 1,550,000 Chigroup Commercial Mortgage Times, FRN, 5,71%, 1/2/10/2049 \$ 1,400,000 \$ 1,420,896 Cresti Jack, DO, 7%, 1/2/2004 (opp) \$ 1,800,000 \$ 1,400,000 \$ 1,400,896 Cresti Jack, DO, 7%, 1/2/2004 (opp) \$ 300,000 \$ 1,800,496 \$ 1,750,000 \$ 1,750,000 \$ 1,750,000 \$ 1,750,000 \$ 1,750,000 \$ 1,700,750 \$ 1,750,000 \$ 1,700,750 \$ 1,700,000 \$ 1,800,494 \$ 1,333,339 \$ 1,600,494 \$ 1,333,339 \$ 1,600,494 \$ 1,333,339 \$ 1,600,494 \$ 1,600,494 \$ 1,333,339 \$	Lockheed Martin Corp., 3.55%, 1/15/2026	406,000	447,085
Airlines - 0.1% Ryaniar Ltd., 1.125%, 3/10/2023 EUR 325,000 \$ 372,478 Ryaniar Ltd., 1.125%, 3/10/2023 EUR 325,000 \$ 372,478 Asset-Backed & Securitized - 5.6% Atrium CDO Corp., FRN, 142%, 11/16/2022 (r) Asset Backed & Securitized - 5.6% Atrium CDO Corp., FRN, 142%, 11/16/2022 (r) Banc of America Commercial Mortgage, Enc., FRN, 5.74%, 2/10/2051 Bayview Financial Revolving Mortgage, Loan Trust, FRN, 2034%, 12/28/2040 (r) Bayview Financial Revolving Mortgage, Loan Trust, FRN, 1534%, 12/28/2040 (r) Bayview Financial Revolving Mortgage, Loan Trust, FRN, 1534%, 12/28/2040 (r) Bayview Financial Revolving Mortgage Trust, FRN, 1534%, 12/28/2040 (r) Bayview Financial Revolving Mortgage Trust, FRN, 1534%, 12/28/2040 (r) Citigroup/Deutsche Bank Commercial Mortgage Trust, FRN, 1536%, 12/11/2049 Citigroup Commercial Mortgage Trust, FRN, 1536%, 12/11/2049 Credit Suisse Commercial Mortgage Trust, FRN, 1536%, 12/11/2049 Litigroup Commercial Mortgage Trust, FRN, 1536%, 12/11/2049 Litigroup Commercial Mortgage Trust, FRN, 15369%, 6/15/2039 Litigroup Commercial Mortgage Trust, FRN, 1536%, 12/11/2049 Litigroup Commercial Mortgage Trust, FRN, 1546%, 11/2020 (r) Dryden Senior Loan Fund, 2014-326A. A., CLO, FRN, 178%, 71/15/2025 (n) Dryden Senior Loan Fund, 2014-31A. C., CLO, FRN, 1278%, 4/18/2026 (r) Litigroup Commercial Mortgage Trust, FRN, 1548/2026 (r) Litigroup Commercial Mortgage Co	9 · · · ·	245,000	252,845
Artinor - 0.1% Survey - 1.25%, 31/0/2025 Survey - 1.	TransDigm, Inc., 6.5%, 7/15/2024	700,000	727,076
Artinor - 0.1% Survey - 1.25%, 31/0/2025 Survey - 1.			
Ryanatr Ltd, 1.125%, 3/10/2023 S. 372,478 Asset-Backed & Securitized - 5.6% S. 1.825,914 Asset-Backed & Securitized - 5.6% S. 1.831,608 S. 1.825,914 Altium CDD Corp., FRN, 1.42%, 11/16/2022 (z) S. 1.831,608 S. 1.825,914 Banc of America Commercial Mortgage, Inc., FRN, 5.74%, 2/10/2051 31.42,114 1.381,002 1.943,484 1.404,601 Chesapeake Funding II LLC, 2016-1A. A. 2. FRN, 1.631%, 3/15/2028 (n) 5.550,000 1.557,470 Ciligroup Commercial Mortgage Trust, FRN, 5.71%, 2/10/2099 3.90,311 31.450 Ciligroup Commercial Mortgage Trust, FRN, 5.71%, 2/10/2099 1.781,000 1.796,643 Ciligroup Commercial Mortgage Trust, AM, FRN, 5.699%, 6/15/2039 1.781,000 1.796,643 Crest Ld., C.DO, 7%, 1/28/2040 (a)(p) 3.085,961 375,563 Dyyden Senior Loan Fund, 2013-26A, A. CLO, FRN, 1.78%, 7/15/2025 (n) 1.500,000 1.707,775 Enterprise Fleet Financing LLC, 2014%, 9/20/2018 (z) 1.750,000 1.707,775 Enterprise Fleet Financing LLC, 2014%, 9/20/2018 (z) 1.750,000 1.707,775 Enterprise Fleet Financing LLC, 2014%, 9/20/2018 (z) 1.318.87 4.986 First Union Automala Bank Commercial Mortgage Trust, FRN, 1.467%, 1/12/2043 (j)(q)(z) 1.318.87 4.986 First Union Automala Bank Commercial Mortgage Trust, FRN, 1.467%, 1/12/2043 (j)(q)(z) 1.318.87 4.986 First Union Automala Bank Commercial Mortgage Trust, FRN, 1.467%, 1/12/2043 (j)(q)(z) 1.318.87 4.986 First Union Automala Bank Commercial Mortgage Trust, FRN, 1.467%, 1/12/2043 (j)(q)(z) 1.318.87 4.986 First Union Automala Bank Commercial Mortgage Trust, FRN, 1.467%, 1/12/2043 (j)(q)(z) 1.318.87 4.986 First Union Automala Bank Commercial Mortgage Trust, FRN, 1.497%, 1/18/2039 (j) 1.454,342 1.769.39 1.745,342 1.769.39 1.745,342 1.769.39 1.745,342 1.769.39 1.745,342 1.769.39 1.745,342 1.769.39 1.745,342 1.769.39 1.745,342 1.769.39 1.745,342 1.769.39 1.745,342 1.769.39 1.745,342 1.769.39 1.745,342 1.769.39 1.745,342 1.769.39 1.745,342 1.769.39 1.745,342			\$ 2,547,535
Asset-Backed & Securitized - 5.6%	Airlines - 0.1%		
Atrium CDO Corp., FRN, 142%, 11/16/022 (2) 1,815,068 1,825,014 1,316,068 1,342,114 1,316,062 1,342,114 1,316,062 1,342,144 1,316,062 1,342,144 1,316,062 1,342,144 1,316,062 1,342,144 1,316,062 1,342,144 1,316,062 1,342,348 1,404,661 1,404,0	Ryanair Ltd., 1.125%, 3/10/2023	EUR 325,000	\$ 372,478
Banc of America Commercial Mortagae, Inc., FRN, 574%, 2/10/2051 1,342,114 1,340,062 Bayview Financial Revolving Mortagae Loan Trust, FRN, 2,054%, 1/2/28/2040 (2) 1,943,484 1,404,661 Chesapeake Funding II LLC, 2016-1A, A.2. FRN, 1,613/%, 3/15/2028 (n) 1,550,000 1,557,470 Citigroup/Dommercial Mortagae Trust, FRN, 5,711%, 1/21/02/09 3,00311 31,450 Citigroup/Deutsche Bank Commercial Mortagae Trust, RN, 5,669%, 615/2039 1,781,000 1,780,000 Credit Suisse Commercial Mortagae Trust, AM. FRN, 5,699%, 615/2039 3,085,961 375,963 Dryden Senior Loan Fund, 2013-26A, A. CLO, FRN, 1,788/7/15/2025 (n) 1,500,000 1,860,044 Dryden Senior Loan Fund, 2014-31A, C. C. CLO, FRN, 3,259%, 4/18/2025 (n) 1,750,000 1,707,775 Enterprise Fleet Financing LLC, 2014-1, A2 , 0,87%, 9/20/2019 (n) 610,072 608,687 Falcon Franchise Loan LLC, FRN, 999, 1/05/2025 (n)(2 23,370 8666 First Union National Bank Commercial Mortagae Trust, FRN, 1,467%, 1/12/203 (i)(q)(z) 131,887 489 First Union National Bank Commercial Funding Corp. 5,475%, 3/10/203 1,745,342 1,769,359 John Decre Owner Trust, A. 2, 1,15%, 1/10/5/2018 1,484,000 1,848,000 John De	Asset-Backed & Securitized - 5.6%		
Bayview Financial Revolving Mortgage Loan Trust, FRN, 2054%, 122/82/040 (z) 1,943,484 1,404,661 Chesapeake Funding H LLC, 2016-1A, AZ, 1,FRN, 1,531/8,702/80 (m) 1,555,000 1,557,470 1,515,000 1,557,470 1,545 Citigroup Commercial Mortgage Trust, FRN, 5,711/8, 1,210/2049 1,400,000 1,420,866 Credit Suisse Commercial Mortgage Trust, AM, FRN, 5,699%, 615/2039 1,781,000 1,796,636 Crest Ltd., CDO, 7%, 128/2040 (a)(p) 3,085,961 375,963 Dryden Senior Loan Fund, 2014-31A, C, CLO, FRN, 1,78%, 7/15/2025 (n) 1,500,000 1,480,044 Dryden Senior Loan Fund, 2014-31A, C, CLO, FRN, 3,529%, 4/18/2026 (z) 944,004 943,339 Enterprise Fleet Financing LLC, 2014-1, A2, 0,87%, 9/20/2019 (n) 610,072 608,687 Falcon Franchise Loan LLC, ERN, 99.9%, 105/2025 (i)(c) 23,370 5,666 First Union National Bank Commercial Mortgage Trust, FRN, 1,467%, 1/1/2043 (i)(q)(z) 31,887 489 First Union National Bank Commercial Mortgage Trust, FRN, 1,467%, 1/1/8/2035 (i) 3,072,244 41,029 Greenwich Capital Commercial Funding Corp., 5,475%, 3/10/2039 1,745,342 1,769,359 John Deere Owner Trust, A2, 1,15%, 1015/2018 1,242,243 2,352,358 <td>Atrium CDO Corp., FRN, 1.42%, 11/16/2022 (z)</td> <td>\$ 1,831,608</td> <td>\$ 1,825,914</td>	Atrium CDO Corp., FRN, 1.42%, 11/16/2022 (z)	\$ 1,831,608	\$ 1,825,914
Bayview Financial Revolving Mortgage Loan Trust, FRN, 2054%, 1228/2040 (z) 1.943,484 1.404,661 Chesapeake Funding H LLC, 2016-1A, AZ, 1, FRN, 1.6318, 31/52028 (n) 1.555,000 1.557,470 1.515,000 1.557,470 1.511 31,450 Citigroup/Deutsche Bank Commercial Mortgage Trust, RN, 5.7118, 1.210/2039 1.400,000 1.420,866 Credit Suisse Commercial Mortgage Trust, RN, 5.699%, 6115/2039 1.781,000 1.796,636 Credit Lo, CDO, 7%, 128/2040 (a)(p) 3.085,961 375,963 Dryden Senior Loan Fund, 2014-31A, C, CLO, FRN, 1.788, 7/15/2025 (n) 1.500,000 1.486,040 Dryden Senior Loan Fund, 2014-31A, C, CLO, FRN, 3.529%, 4/18/2026 (z) 1.750,000 1.707,775 Enterprise Fleet Financing LLC, 2014-1, A2, 0.87%, 9/20/2018 (z) 944,004 943,339 Enterprise Fleet Financing LLC, 2014-1, A2, 0.87%, 9/20/2019 (n) 610,072 608,877 Fist Union National Bank Commercial Mortgage Trust, FRN, 1.40%, 1/12/2043 (i)(q)(z) 31,887 489 First Union National Bank Commercial Mortgage Trust, FRN, 1.40%, 1/18/2036 (i) 3.072,244 41,029 Greenwich Capital Commercial Mortgage Trust, FRN, 1.40%, 1/18/2039 1,745,342 1,769,359 John Deere Owner Trust, A2, 1.115%, 1015/2018 <td>Banc of America Commercial Mortgage, Inc., FRN, 5.74%, 2/10/2051</td> <td>1,342,114</td> <td>1,381,062</td>	Banc of America Commercial Mortgage, Inc., FRN, 5.74%, 2/10/2051	1,342,114	1,381,062
Citigroup Commercial Mortgage Trust, FRN, 5.116%, 12/10/2049 390,311 31,450 Citigroup/Deutsche Bank Commercial Mortgage Trust, RNN, 5.366%, 12/11/2049 1,400,000 1,420,800 Crest Lid., CDO, 7%, 1/28/2040 (a)(p) 3,085,961 375,963 Dyden Senior Loan Fund, 2013-26A, A., CLO, FRN, 1.78%, 7/15/2025 (n) 1,500,000 1,486,044 Dryden Senior Loan Fund, 2014-31A, C., CLO, FRN, 1.529%, 4/18/2026 (2) 944,004 493,339 Enterprise Fleet Financing LLC, 0,91%, 9/20/2018 (2) 944,004 493,339 Enterprise Fleet Financing LLC, 2014-1, A.2, 0.87%, 9/20/2019 (n) 610,072 608,687 Falcon Franchise Loan LLC, FRN, 999%, 1005/2025 (i)(2) 133,887 489 First Union Autoinal Bank Commercial Mortgage Trust, FRN, 1.467%, 1/12/2043 (i)(q)(z) 131,887 489 First Union-Lehman Brothers Bank of America, FRN, 1.049%, 11/18/2035 (i) 3,072,244 41,029 Greenwich Capital Commercial Funding Corp., 5.475%, 31/0/2039 1,745,342 1,769,339 JPMorgan Chase Commercial Mortgage Securities Corp., A4, FRN, 5.741%, 6/15/2049 2,000,000 2,355,181 Lehman Brothers Commercial Mortgage Trust, 2007-LD11, AM, FRN, 5.741%, 6/15/2049 2,43,253 2,258,191 Lehman Brothers Commer	Bayview Financial Revolving Mortgage Loan Trust, FRN, 2.054%, 12/28/2040 (z)	1,943,484	1,404,661
Citigroup/Deutsche Bank Commercial Mortgage Trust, FRN, 5.96%, 12/11/2049 1,400,000 1,420,896 Credit Suisse Commercial Mortgage Trust, AM , FRN, 5.699%, 6/15/2039 1,781,000 1,786,636 Crest Ltd., CDO, 7%, 1/28/2040 (a)(p) 3,085,961 375,963 Dryden Senior Loan Fund, 2013-26A, A., CLO, FRN, 1.78%, 7/15/2025 (n) 1,500,000 1,770,777 Enterprise Fleet Financing LLC, 0,914, 920/2018 (a) 944,004 943,339 Enterprise Fleet Financing LLC, 2014-1, A. 2, 0,87%, 9/20/2019 (n) 610,072 608,687 Falcon Franchise Loan LLC, FRN, 999%, 10/5/2025 (i)(2) 23,370 5,666 First Union National Bank Commercial Mortgage Trust, FRN, 1,467%, 1/12/2043 (i)(q)(z) 131,887 4,89 First Union Lehman Brothers Bank of America, FRN, 1,649%, 1/1/8/2035 (i) 3,072,244 41,029 Greenwich Capital Commercial Funding Corp., 5-475%, 3/10/2039 1,745,342 1,769,359 John Deere Owner Trust, A. 2, 1,15%, 10/15/2018 1,48,000 2,948,498 John Deere Owner Trust, A. 2, 1,15%, 10/15/2018 2,200,000 2,35,1018 Jebrogan Chase Commercial Mortgage Trust, 2007-LDII, AM, FRN, 5,741%, 6/15/2049 2,000,000 2,35,108 Jebrogan Chase Commercial Mortgage Trust, 207-LDII, AM, FRN,	Chesapeake Funding II LLC, 2016-1A, A2, FRN, 1.631%, 3/15/2028 (n)	1,550,000	1,557,470
Credit Suisse Commercial Mortgage Trust, AM , FRN, 5.699%, 6/15/2039 1,781,000 1,796,635 Crest Ltd., CDO, 7%, 1/28/2040 (a)(p) 3,085,961 375,563 Dryden Senior Loan Fund, 2013-26A, A., CLO, FRN, 1.78%, 7/15/2025 (n) 1,500,000 1,486,044 Dryden Senior Loan Fund, 2014-31A, C., CLO, FRN, 3.529%, 4/18/2026 (z) 944,004 943,333 Enterprise Fleet Financing LLC, 2014-1, A. 2, 0.87%, 9/20/2019 (n) 610,072 608,837 Falcon Franchise Loan LLC, FRN, 999%, 10/5/2025 (i)(c) 23,373 5,666 First Union National Bank Commercial Mortgage Trust, FRN, 1.467%, 1/12/2043 (i)(q)(z) 131,887 489 First Union-Lehman Brothers Bank of America, FRN, 1.049%, 11/18/2035 (i) 3,072,244 41,029 Greenwich Capital Commercial Funding Corp., 5-475%, 3/10/2039 1,745,342 1,769,359 John Deere Owner Trust, A. 2, 1.15%, 10/15/2018 1,484,000 1,484,982 JPMorgan Chase Commercial Mortgage Scurities Corp., A. 4, FRN, 5.741%, 6/15/2049 2,000,000 2,350,18 JPMorgan Chase Commercial Mortgage Trust, FRN, 1.21%, 218/2030 (i) 345,225 1,818 Lomis, Sayles & Co., CLO, A. 1, FRN, 2,21%, 10/15/207 (z) 2,500,000 2,486,417 Morgan Stanley Capital Trust, AM, FRN, 5,68	Citigroup Commercial Mortgage Trust, FRN, 5.711%, 12/10/2049	390,311	31,450
Crest Ltd., CDQ, 7%, 1/28/2040 (a)(p) 3,085,961 37,5963 Dryden Senior Loan Fund, 2013-26A, A., CLO, FRN, 1.78%, 7/15/2025 (n) 1,500,000 1,486,044 Dryden Senior Loan Fund, 2014-31A, C., CLO, FRN, 3,529%, 4/18/2026 (z) 1,750,000 1,707,775 Enterprise Fleet Financing LLC, 0.91%, 9/20/2018 (z) 944,004 943,339 Enterprise Fleet Financing LLC, 2014-1, 2.0, 87%, 9/20/2019 (n) 616,007 608,875 Falcon Franchise Loan LLC, FRN, 99-9%, 1/05/2025 (i)(z) 23,370 5,666 First Union National Bank Commercial Mortgage Trust, FRN, 1.467%, 1/12/2043 (i)(q)(z) 131,887 489 First Union Lehman Brothers Bank of America, FRN, 1.049%, 11/18/2035 (i) 3,072,244 41,029 Greenwich Capital Commercial Funding Corp., 5475%, 3/10/2039 1,745,342 1,769,359 John Deere Owner Trust, 2.1 - 1.15%, 10/15/2018 1,848,000 1,484,982 JPMorgan Chase Commercial Mortgage Securities Corp., A 4, FRN, 5,741%, 6/15/2049 2,000,000 2,035,018 JPMorgan Chase Commercial Mortgage Trust, 2007-LD11, AM, FRN, 5,741%, 6/15/2049 2,345,225 1,818 Loman Brothers Commercial Mortgage Trust, FRN, 1,218%, 2/18/2030 (i) 3,55,225 1,818 Loman Brothers Commercial Mortgage Trust	Citigroup/Deutsche Bank Commercial Mortgage Trust, FRN, 5.366%, 12/11/2049	1,400,000	1,420,896
Dryden Senior Loan Fund, 2013-26A, A., CLO, FRN, 1.78K, 715/2025 (n) 1,500,000 1,486,044 Dryden Senior Loan Fund, 2014-31A, C., CLO, FRN, 3.529K, 4/18/2026 (z) 1,750,000 1,777.75 Enterprise Fleet Financing LLC, 0.91K, 9/20/2018 (z) 944,004 943,339 Enterprise Fleet Financing LLC, 2014-1, A2, 0.87K, 9/20/2019 (n) 610,072 608,687 Falcon Franchise Loan LLC, ERN, 1998, 1/05/2025 (s)(z) 33,370 5.666 First Union National Bank Commercial Mortgage Trust, FRN, 1.467K, 1/12/2043 (i)(q)(z) 131,887 489 First Union-Lehman Brothers Bank of America, FRN, 1.049%, 1/18/2035 (i) 3,072,244 41,029 Greenwich Capital Commercial Funding Corp., 5.475K, 3/10/2039 1,745,342 1,769,359 John Deere Owner Trust, A2, 1.15%, 10/15/2018 1,844,000 1,844,982 JPMorgan Chase Commercial Mortgage Securities Corp., A4, FRN, 5.741%, 6/15/2049 2,200,000 2,205,001 JPMorgan Chase Commercial Mortgage Trust, 2007-LD11, AM, FRN, 5.741%, 6/15/2049 2,243,253 2,258,191 Lehman Brothers Commercial Mortgage Trust, 2007-LD11, AM, FRN, 5.741%, 6/15/2049 2,243,253 2,258,191 Lehman Brothers Commercial Mortgage Trust, 4,211%, 10/15/2027 (c) 2,500,000 2,486,117	Credit Suisse Commercial Mortgage Trust, AM, FRN, 5.699%, 6/15/2039	1,781,000	1,796,463
Dycken Senior Loan Fund, 2014-31A, C., CLD, FRN, 3.529%, 4/18/2026 (z) 1,750,000 1,707.75 Enterprise Fleet Financing LLC, 0.91%, 9/20/2018 (z) 944,004 943,339 Enterprise Fleet Financing LLC, 2014-1, A2, 0.87%, 9/20/2019 (n) 610,072 608,687 Falcon Franchise Loan LLC, FRN, 99.9%, 1/05/2025 (i)(z) 23,370 5,666 First Union National Bank Commercial Mortgage Trust, FRN, 1.467%, 1/12/2043 (i)(q)(z) 131,887 489 First Union-Lehman Brothers Bank of America, FRN, 1.049%, 11/18/2035 (i) 3,072,244 41,029 Greenwich Capital Commercial Funding Corp., 5,475%, 3/10/2039 1,745,342 1,769,359 John Deere Owner Trust, 2.15%, 10/15/2018 1,484,900 1,484,982 JPMorgan Chase Commercial Mortgage Securities Corp., A4, FRN, 5,741%, 6/15/2049 2,000,000 2,035,018 JPMorgan Chase Commercial Mortgage Trust, 2007-LD11, AM, FRN, 5,741%, 6/15/2049 2,243,253 2,258,191 Lehman Brothers Commercial Mortgage Trust, FRN, 1,121%, 2/18/2030 (i) 345,225 1,818 Loomis, Sayles & Co., CLO, A1, FRN, 2,21%, 10/15/2017 (z) 2,500,000 2,486,417 Mercedes-Benz Auto Lease Trust, 2015-B, AB 2, 1,010 %, 11/6/2018 1,624,60 1,644,60 Morgan Stanley Capital I, I	Crest Ltd., CDO, 7%, 1/28/2040 (a)(p)	3,085,961	375,963
Enterprise Fleet Financing LLC, 091%, 9/20/2018 (c) 944,004 943,339 Enterprise Fleet Financing LLC, 2014-1, A2, 0.87%, 9/20/2019 (n) 610,072 608,687 Falcon Franchise Loan LLC, FRN, 999%, 1/05/2025 (i)(c) 23,370 5,666 First Union National Bank Commercial Mortgage Trust, FRN, 1.467%, 1/12/2043 (i)(q)(c) 131,887 488 First Union National Bank Commercial Mortgage Trust, PRN, 1.09%, 11/18/2035 (i) 3,072,244 41,029 Greenwich Capital Commercial Funding Corp., 5.475%, 3/10/2039 1,745,342 1,769,359 John Deere Owner Trust, A2, 1.15%, 10/15/2018 1,840,000 1,484,900 1,484,900 1,484,900 1,484,900 1,484,900 1,484,900 1,484,900 1,484,900 1,484,900 1,484,900 1,484,900 1,484,900 1,484,900 1,484,900 1,484,900 1,484,900 1,484,900 2,486,317 1,481,900 1,484,900 2,285,018 1,490,000 2,035,018 1,490,000 2,243,253 2,258,191 1,491,400 1,484,900 2,486,417 1,491,400 1,484,400 1,484,400 1,484,400 1,484,400 1,484,400 1,484,400 1,484,400 2,486,417	Dryden Senior Loan Fund, 2013-26A, A , CLO, FRN, 1.78%, 7/15/2025 (n)	1,500,000	1,486,044
Enterprise Fleet Financing LLC. 2014-1, A2 ,0.87%,9/20/2019 (n) 610.072 68.87 Falcon Franchise Loan LLC, FRN, 99.9%, 1/05/2025 (i)(z) 23.370 5.666 First Union National Bank Commercial Mortgage Trust, FRN, 1.467%, 1/12/2043 (i)(q)(z) 131,887 488 First Union-Lehman Brothers Bank of America, FRN, 1.049%, 1/18/2035 (i) 3.072,244 41,029 Greenwich Capital Commercial Mortgage Trust, FRN, 1.049%, 1/18/2035 (i) 1,484,000 1,484,982 John Deere Owner Trust, A2, 1.15%, 10/15/2018 1,484,000 1,484,982 JPMorgan Chase Commercial Mortgage Securities Corp., A4, FRN, 5.741%, 6/15/2049 2,000,000 2,035,018 JPMorgan Chase Commercial Mortgage Trust, 2007-LD11, AM, FRN, 5.741%, 6/15/2049 2,243,253 2,258,191 Lehman Brothers Commercial Conduit Mortgage Trust, FRN, 1.121%, 2/18/2030 (i) 345,225 1,818 Loomis, Sayles & Co., CLO, A1, FRN, 2.21%, 10/15/2027 (z) 2,500,000 2,486,417 Mercedes-Benz Auto Lease Trust, 2015-B, A2B, 1,001%, 1/16/2018 1,647,400 1,594,508 Morgan Stanley Capital I, Inc., FRN, 1,381%, 4/28/2039 (i) (z) 1,684,676 13,646 Wachovia Bank Commercial Mortgage Trust, A4, FRN, 5,948%, 2/15/2051 \$1,805,000 284,029 D		1,750,000	1,707,775
Falcon Franchise Loan LLC, FRN, 99,9%, 1/05/2025 (i)(c) 23,370 5,666 First Union National Bank Commercial Mortgage Trust, FRN, 1.467%, 1/12/2043 (i)(q)(z) 131,887 489 First Union National Bank Commercial Mortgage Trust, FRN, 1.049%, 11/18/2035 (i) 3,072,244 41,029 Greenwich Capital Commercial Funding Corp., 5,475%, 3/10/2039 1,745,342 1,769,359 John Deere Owner Trust, A2, 1,15%, 10/15/2018 1,484,000 1,484,982 JPMorgan Chase Commercial Mortgage Securities Corp., A4, FRN, 5,741%, 6/15/2049 2,000,000 2,035,018 JPMorgan Chase Commercial Mortgage Trust, 2007-LD11, AM, FRN, 5,741%, 6/15/2049 2,243,253 2,258,191 Lehman Brothers Commercial Conduit Mortgage Trust, FRN, 1,121%, 2/18/2030 (i) 345,225 1,818 Loomis, Sayles & Co., CLO, A1, FRN, 2,21%, 10/15/2027 (2) 2,500,000 2,486,417 Mercedes-Benz Auto Lease Trust, 2015-B, A2B, 1,001%, 1/16/2018 1,242,232 1,243,453 Morgan Stanley Capital I, Inc., FRN, 1,811%, 4/28/2039 (i)(z) 1,684,676 13,646 Wachovia Bank Commercial Mortgage Trust, A4, FRN, 5,948%, 2/15/2051 866,834 883,990 Accuride Corp., 9,5%, 8/01/2018 5,1365,000 51,300,163 Delphi Automotive PLC, 1,5%, 3/10/2025 EUR 250,000 284,029 Delphi Automotive PLC, 4,25%, 1/15/2026 5 480,000 362,860 Berrari N.Y., 1.5%, 3/16/2023 EUR 400,000 460,144 FGA Capital Ireland PLC, 2%, 10/23/2019 EUR 700,000 820,159 Gereral Motros Financial Co., Inc., 3,45%, 4/10/2022 8570,000 518,700 General Motros Financial Co., Inc., 3,45%, 4/10/2022 870,000 362,860 General Motros Financial Co., Inc., 3,45%, 4/10/2022 870,000 362,860 General Motros Financial Co., Inc., 3,45%, 4/10/2022 370,000 370,000 370,000 370,000 Septimal Ireland PLC, 4%, 6/08/2017 (n) 5 256,000 261,507 Hyundai Capital America, 4%, 6/08/2017 (n) 5 256,000 261,507 Hyundai Capital America, 4%, 6/08/2017 (n) 5 256,000 261,507 Hyundai Capital America, 4%, 6/08/2017 (n) 5 256,000 261,507	Enterprise Fleet Financing LLC, 0.91%, 9/20/2018 (z)	944,004	943,339
First Union National Bank Commercial Mortgage Trust, FRN, 1.467%, 1/12/2043 (i)(q)(z) 131,887 489 First Union-Lehman Brothers Bank of America, FRN, 1.049%, 11/18/2035 (i) 3,072,244 41,029 Greenwich Capital Commercial Funding Corp., 5.475%, 3/10/2039 1,745,342 1,763,559 John Deere Owner Trust. A2, 1.15%, 10/15/2018 1,484,000 1,484,082 JPMorgan Chase Commercial Mortgage Trust, 2007-LD11, AM, FRN, 5.741%, 6/15/2049 2,000,000 2,035,181 Lehman Brothers Commercial Mortgage Trust, 2007-LD11, AM, FRN, 5.741%, 6/15/2049 2,243,253 2,258,191 Lehman Brothers Commercial Conduit Mortgage Trust, FRN, 1,121%, 2/18/2030 (i) 345,225 1,818 Loomis, Sayles & Co., CLO, A1, FRN, 2,21%, 10/15/2027 (z) 2,500,000 2,486,417 Mercedes-Benz Auto Leaser Trust, 2015-B, A2B, 1,001%, 1/16/2018 1,242,232 1,234,535 Morgan Stanley Capital I, Inc., FRN, 1,381%, 4/28/2039 (i)(z) 1,684,676 13,646 Morgan Stanley Capital I, Inc., FRN, 1,381%, 4/28/2039 (i)(z) 8 1,365,000 \$28,358,290 Accuride Corp., 9.5%, 8/01/2018 \$ 1,365,000 \$ 1,300,163 \$29,900 Delphi Automotive PLC, 1,5%, 3/10/2025 EUR 20,000 \$28,000 \$28,600 <td></td> <td>610,072</td> <td>608,687</td>		610,072	608,687
First Union-Lehman Brothers Bank of America, FRN, 1.049%, 11/18/2035 (i) 3,072,244 41,029 Greenwich Capital Commercial Funding Corp., 5.475%, 3/10/2038 1,745,342 1,769,359 John Decere Owner Trust, A2, 1.15%, 10/15/2018 1,484,000 1,484,982 JPMorgan Chase Commercial Mortgage Securities Corp., A4, FRN, 5.741%, 6/15/2049 2,000,000 2,035,018 JPMorgan Chase Commercial Mortgage Trust, 2007-LD11, AM, FRN, 5.741%, 6/15/2049 2,243,253 2,258,191 Lehman Brothers Commercial Conduit Mortgage Trust, FRN, 1,1218, 2/18/2030 (i) 345,225 1,818 Loomis, Sayles & Co., CLO, A1, FRN, 2.21%, 10/15/2027 (z) 2,500,000 2,486,417 Mercedes-Benz Auto Lease Trust, 2015-B, A2B, 1,001%, 1/16/2018 1,674,000 1,594,508 Morgan Stanley Capital 1 Trust, AM, FRN, 5.682%, 4/15/2049 1,674,000 1,594,508 Morgan Stanley Capital I, Inc., FRN, 1,381%, 4/28/2039 (i)(z) 1,684,676 13,646 Wachovia Bank Commercial Mortgage Trust, A4, FRN, 5.948%, 2/15/2051 866,834 883,990 Automotive - 2,1% \$ 1,365,000 \$ 1,300,163 Delphi Automotive PLC, 4.25%, 1/11/20265 EUR \$ 250,000 252,860 Ferrari N.V., 1.5%, 3/16/2023 EUR	Falcon Franchise Loan LLC, FRN, 99.9%, 1/05/2025 (i)(z)	23,370	5,666
Greenwich Capital Commercial Funding Corp., 5.475%, 3/10/2039 1,745,342 1,769,359 John Deere Owner Trust, A2, 1.15%, 10/15/2018 1,484,000 1,484,982 JPMorgan Chase Commercial Mortgage Securities Corp., A4, FRN, 5.741%, 6/15/2049 2,000,000 2,035,018 JPMorgan Chase Commercial Mortgage Trust, 2007-LD11, AM, FRN, 5.741%, 6/15/2049 2,243,253 2,258,191 Lehman Brothers Commercial Conduit Mortgage Trust, FRN, 1.121%, 2/18/2030 (i) 345,225 1,818 Loomis, Sayles & Co., CLO, A1, FRN, 2.19%, 10/15/2027 (z) 2,500,000 2,486,417 Mercedes-Benz Auto Lease Trust, 2015-B, A2B, 1.001%, 1/16/2018 1,242,232 1,243,453 Morgan Stanley Capital I Trust, AM, FRN, 5.682%, 4/15/2049 1,684,676 13,646 Wachovia Bank Commercial Mortgage Trust, A4, FRN, 5.948%, 2/15/2051 866,834 883,990 Accuride Corp., 9.5%, 8/01/2018 \$ 1,365,000 \$ 1,300,163 Delphi Automotive PLC, 1.5%, 3/10/2025 EUR 250,000 284,029 Delphi Automotive PLC, 1.5%, 3/10/2025 \$ 480,000 460,144 FGA capital Ireland PLC, 2%, 10/23/2019 EUR 400,000 80,159 Gates Global LLC, 6%, 7/15/2022 (n) \$ 570,000 58,760 <t< td=""><td></td><td></td><td></td></t<>			
Dohn Deere Owner Trust, A2 , 1.15%, 10/15/2018 1,484,000 1,484,982 1,484,000 1,484,982 1,484,000 1,484,982 1,484,000 1,484,982 1,484,000 1,484,982 1,484,000 1,484,982 1,484,000 1,484,982 1,484,000 1,484,982 1,484,000 1,484,982 1,484,000 1,484,982 1,484,000 1,484,982 1,484,253 1,284,253 1,284,253 1,284,253 1,284,253 1,284,253 1,284,253 1,284,253 1,284,253 1,284,253 1,284,253 1,242,232 1,243,453 1,242,232 1,243,453 1,244,233 1,2	First Union-Lehman Brothers Bank of America, FRN, 1.049%, 11/18/2035 (i)	, ,	
PMorgan Chase Commercial Mortgage Securities Corp., A4 , FRN, 5.741%, 6/15/2049 2,000,000 2,035,018 PMorgan Chase Commercial Mortgage Trust, 2007-LD11, AM , FRN, 5.741%, 6/15/2049 2,243,253 2,258,191 2,243,253 1,818 2,243,253 2,258,191 2,243,253 2,250,000 2,486,417 2,250,000			
PMorgan Chase Commercial Mortgage Trust, 2007-LD11, AM , FRN, 5.741%, 6/15/2049			
Lehman Brothers Commercial Conduit Mortgage Trust, FRN, 1.121%, 2/18/2030 (i) 345,225 1,818 Loomis, Sayles & Co., CLO, A1 , FRN, 2.21%, 10/15/2027 (z) 2,500,000 2,486,417 Mercedes-Benz Auto Lease Trust, 2015-B, A2B , 1.001%, 1/16/2018 1,242,232 1,243,453 Morgan Stanley Capital I Trust, AM , FRN, 5.682%, 4/15/2049 1,674,000 1,594,508 Morgan Stanley Capital I, Inc., FRN, 1.381%, 4/28/2039 (i)(z) 1,684,676 13,646 Wachovia Bank Commercial Mortgage Trust, A4 , FRN, 5.948%, 2/15/2051 866,834 883,990 Automotive - 2.1% 4 Accuride Corp., 9.5%, 8/01/2018 1,365,000 \$ 1,300,163 Delphi Automotive PLC, 1.5%, 3/10/2025 EUR 250,000 284,029 Delphi Automotive PLC, 4.25%, 1/15/2026 \$ 480,000 266,860 Ferrari N.V., 1.5%, 3/16/2023 EUR 400,000 460,144 FGA Capital Ireland PLC, 2%, 10/23/2019 EUR 700,000 820,159 Gates Global LLC, 6%, 7/15/2022 (n) \$ 570,000 518,700 General Motors Financial Co., Inc., 3.45%, 4/10/2022 \$ 86,000 495,784 Hyundai Capital America, 4%, 6/08/2017 (n) \$ 256,000 261,507 Lear Corp., 4.75%, 1/15/			
Loomis, Sayles & Co., CLO, A1 , FRN, 221%, 10/15/2027 (z) 2,500,000 2,486,417 Mercedes-Benz Auto Lease Trust, 2015-B. A2B , 1.001%, 1/16/2018 1,242,232 1,243,453 Morgan Stanley Capital I Trust, AM , FRN, 5.6882%, 4/15/2049 1,674,000 1,594,508 Morgan Stanley Capital I, Inc., FRN, 1.381%, 4/28/2039 (i)(z) 1,684,676 13,646 Wachovia Bank Commercial Mortgage Trust, A4 , FRN, 5.948%, 2/15/2051 866,834 883,990 Automotive - 2.1% \$1,365,000 \$1,300,163 Accuride Corp., 9.5%, 8/01/2018 \$1,365,000 \$1,300,163 Delphi Automotive PLC, 1.5%, 3/10/2025 \$1,800,000 \$244,029 Delphi Automotive PLC, 4.25%, 1/15/2026 \$480,000 \$26,860 Ferrari N.V., 1.5%, 3/16/2023 EUR 400,000 460,144 FGA Capital Ircland PLC, 2%, 10/23/2019 EUR 700,000 820,159 Gates Global LLC, 6%, 7/15/2022 (n) \$570,000 \$18,700 General Motors Financial Co., Inc., 3.45%, 4/10/2022 486,000 495,784 Grupo Antolin Dutch B.V., 5.125%, 6/30/2022 (n) EUR 120,000 142,793 Hyundai Capital America, 4%, 6/08/2017 (n) \$256,000 261,507		, ,	
Mercedes-Benz Auto Lease Trust, 2015-B, A2B , 1.001%, 1/16/2018 1,242,232 1,243,453 Morgan Stanley Capital I Trust, AM , FRN, 5.682%, 4/15/2049 1,674,000 1,594,508 Morgan Stanley Capital I, Inc., FRN, 1.381%, 4/28/2039 (j)(z) 1,684,676 13,646 Wachovia Bank Commercial Mortgage Trust, A4 , FRN, 5.948%, 2/15/2051 866,834 883,990 Automotive - 2.1% 28,358,290 Accuride Corp., 9.5%, 8/01/2018 EUR 250,000 284,029 Delphi Automotive PLC, 1.5%, 3/10/2025 EUR 250,000 284,029 Delphi Automotive PLC, 4.25%, 1/15/2026 8 480,000 526,860 Ferrari N.V., 1.5%, 3/16/2023 EUR 400,000 460,144 FGA Capital Ireland PLC, 2%, 10/23/2019 EUR 700,000 820,159 Gates Global LLC, 6%, 7/15/2022 (n) 570,000 518,700 General Motors Financial Co., Inc., 3.45%, 4/10/2022 486,000 495,784 Grupo Antolin Dutch B.V., 5.125%, 6/30/2022 (n) EUR 120,000 142,793 Hyundai Capital America, 4%, 6/08/2017 (n) \$ 256,000 261,507 Lear Corp., 4.75%, 1/15/2023 730,000 755,550 Lear Corp., 5.25%, 1/15/2025 721,000		· · · · · · · · · · · · · · · · · · ·	
Morgan Stanley Capital I Trust, AM , FRN, 5.682%, 4/15/2049 1,674,000 1,594,508 Morgan Stanley Capital I, Inc., FRN, 1.381%, 4/28/2039 (i)(z) 1,684,676 13,646 Wachovia Bank Commercial Mortgage Trust, A4 , FRN, 5.948%, 2/15/2051 866,834 883,990 Automotive - 2.1% Accuride Corp., 9.5%, 8/01/2018 \$ 1,365,000 \$ 1,300,163 Delphi Automotive PLC, 1.5%, 3/10/2025 EUR 250,000 284,029 Delphi Automotive PLC, 4.25%, 1/15/2026 \$ 480,000 526,860 Ferrari N.V., 1.5%, 3/16/2023 EUR 400,000 460,144 FGA Capital Ireland PLC, 2%, 10/23/2019 EUR 700,000 821,59 Gates Global LLC, 6%, 7/15/2022 (n) \$ 570,000 518,700 General Motors Financial Co., Inc., 3.45%, 4/10/2022 486,000 495,784 Grupo Antolin Dutch B.V., 5.125%, 6/30/2022 (n) EUR 120,000 142,793 Hyundai Capital America, 4%, 6/08/2017 (n) \$ 256,000 261,507 Lear Corp., 4.75%, 1/15/2025 730,000 755,550 Lear Corp., 5.25%, 1/15/2025 721,000 769,668 Schaeffler Finance B.V., 6.875%, 8/15/2018 (n)(p) 255,000 260,419	•		
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Automotive - 2.1% Accuride Corp., 9.5%, 8/01/2018 \$ 1,365,000 \$ 1,300,163 Delphi Automotive PLC, 1.5%, 3/10/2025 EUR 250,000 284,029 Delphi Automotive PLC, 4.25%, 1/15/2026 \$ 480,000 526,860 Ferrari N.V., 1.5%, 3/16/2023 EUR 400,000 460,144 FGA Capital Ireland PLC, 2%, 10/23/2019 EUR 700,000 820,159 Gates Global LLC, 6%, 7/15/2022 (n) \$ 570,000 518,700 General Motors Financial Co., Inc., 3.45%, 4/10/2022 486,000 495,784 Grupo Antolin Dutch B.V., 5.125%, 6/30/2022 (n) EUR 120,000 142,793 Hyundai Capital America, 4%, 6/08/2017 (n) \$ 256,000 261,507 Lear Corp., 4.75%, 1/15/2023 730,000 755,550 Lear Corp., 5.25%, 1/15/2025 721,000 769,668 Schaeffler Finance B.V., 6.875%, 8/15/2018 (n)(p) 255,000 260,419 Schaeffler Finance B.V., 3.25%, 5/15/2019 EUR 470,000 534,614			¢ 20 250 200
Accuride Corp., 9.5%, 8/01/2018\$ 1,365,000\$ 1,300,163Delphi Automotive PLC, 1.5%, 3/10/2025EUR 250,000284,029Delphi Automotive PLC, 4.25%, 1/15/2026\$ 480,000526,860Ferrari N.V., 1.5%, 3/16/2023EUR 400,000460,144FGA Capital Ireland PLC, 2%, 10/23/2019EUR 700,000820,159Gates Global LLC, 6%, 7/15/2022 (n)\$ 570,000518,700General Motors Financial Co., Inc., 3.45%, 4/10/2022486,000495,784Grupo Antolin Dutch B.V., 5.125%, 6/30/2022 (n)EUR 120,000142,793Hyundai Capital America, 4%, 6/08/2017 (n)\$ 256,000261,507Lear Corp., 4.75%, 1/15/2023730,000755,550Lear Corp., 5.25%, 1/15/2025721,000769,668Schaeffler Finance B.V., 6.875%, 8/15/2018 (n)(p)255,000260,419Schaeffler Finance B.V., 3.25%, 5/15/2019EUR 470,000534,614	Automotive - 2.1%		\$ 20,530,290
Delphi Automotive PLC, 1.5%, 3/10/2025 EUR 250,000 284,029 Delphi Automotive PLC, 4.25%, 1/15/2026 \$ 480,000 526,860 Ferrari N.V., 1.5%, 3/16/2023 EUR 400,000 460,144 FGA Capital Ireland PLC, 2%, 10/23/2019 EUR 700,000 820,159 Gates Global LLC, 6%, 7/15/2022 (n) \$ 570,000 518,700 General Motors Financial Co., Inc., 3.45%, 4/10/2022 486,000 495,784 Grupo Antolin Dutch B.V., 5.125%, 6/30/2022 (n) EUR 120,000 142,793 Hyundai Capital America, 4%, 6/08/2017 (n) \$ 256,000 261,507 Lear Corp., 4.75%, 1/15/2023 730,000 755,550 Lear Corp., 5.25%, 1/15/2025 721,000 769,668 Schaeffler Finance B.V., 6.875%, 8/15/2018 (n)(p) 255,000 260,419 Schaeffler Finance B.V., 3.25%, 5/15/2019 EUR 470,000 534,614		\$ 1,365,000	\$ 1,300,163
Delphi Automotive PLC, 4.25%, 1/15/2026 \$ 480,000 526,860 Ferrari N.V., 1.5%, 3/16/2023 EUR 400,000 460,144 FGA Capital Ireland PLC, 2%, 10/23/2019 EUR 700,000 820,159 Gates Global LLC, 6%, 7/15/2022 (n) \$ 570,000 518,700 General Motors Financial Co., Inc., 3.45%, 4/10/2022 486,000 495,784 Grupo Antolin Dutch B.V., 5.125%, 6/30/2022 (n) EUR 120,000 142,793 Hyundai Capital America, 4%, 6/08/2017 (n) \$ 256,000 261,507 Lear Corp., 4.75%, 1/15/2023 730,000 755,550 Lear Corp., 5.25%, 1/15/2025 721,000 769,668 Schaeffler Finance B.V., 6.875%, 8/15/2018 (n)(p) 255,000 260,419 Schaeffler Finance B.V., 3.25%, 5/15/2019 EUR 470,000 534,614	•		
Ferrari N.V., 1.5%, 3/16/2023 EUR 400,000 460,144 FGA Capital Ireland PLC, 2%, 10/23/2019 EUR 700,000 820,159 Gates Global LLC, 6%, 7/15/2022 (n) \$ 570,000 518,700 General Motors Financial Co., Inc., 3.45%, 4/10/2022 486,000 495,784 Grupo Antolin Dutch B.V., 5.125%, 6/30/2022 (n) EUR 120,000 142,793 Hyundai Capital America, 4%, 6/08/2017 (n) \$ 256,000 261,507 Lear Corp., 4.75%, 1/15/2023 730,000 755,550 Lear Corp., 5.25%, 1/15/2025 721,000 769,668 Schaeffler Finance B.V., 6.875%, 8/15/2018 (n)(p) 255,000 260,419 Schaeffler Finance B.V., 3.25%, 5/15/2019 EUR 470,000 534,614			
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		255,000	260,419
Schaeffler Finance B.V., 4.75%, 5/15/2021 (n) \$ 565,000 584,069	Schaeffler Finance B.V., 3.25%, 5/15/2019	EUR 470,000	534,614
	Schaeffler Finance B.V., 4.75%, 5/15/2021 (n)	\$ 565,000	584,069

Issuer	Shares/Par	Value (\$)
Bonds - continued		
Automotive - continued		
Schaeffler Holding Finance B.V., 6.25%, 11/15/2019 (n)(p)	\$ 305,000	\$ 317,200
Volkswagen International Finance N.V., 3.875% to 9/04/2018, FRN to 9/29/2049	EUR 400,000	462,411
Volkswagen International Finance N.V., FRN, 2.5%, 12/29/2049	EUR 230,000	246,855
ZF North America Capital, Inc., 4.5%, 4/29/2022 (n)	\$ 1,335,000	1,385,063
ZF North America Capital, Inc., 4.75%, 4/29/2025 (n)	460,000	480,700
		\$ 10,606,688
Biotechnology - 0.1%		
Life Technologies Corp., 6%, 3/01/2020	\$ 363,000	\$ 409,063
Broadcasting - 1.9%		
AMC Networks, Inc., 5%, 4/01/2024	\$ 720,000	\$ 732,600
Clear Channel Worldwide Holdings, Inc., A , 6.5%, 11/15/2022	245,000	243,775
Clear Channel Worldwide Holdings, Inc., B , 7.625%, 3/15/2020	270,000	267,300
Clear Channel Worldwide Holdings, Inc., B, 6.5%, 11/15/2022	1,095,000	1,133,325
Discovery Communications, Inc., 1.9%, 3/19/2027	EUR 350,000	371,928
Grupo Televisa S.A.B., 6.125%, 1/31/2046	\$ 284,000	330,281
iHeartMedia, Inc., 9%, 3/01/2021	1,091,000	818,250
Liberty Media Corp., 8.5%, 7/15/2029	1,280,000	1,408,000
Liberty Media Corp., 8.25%, 2/01/2030	50,000	55,000
Match Group, Inc., 6.375%, 6/01/2024 (n)	610,000	651,938
•	•	1,009,260
Netflix, Inc., 5.375%, 2/01/2021	945,000	
Netflix, Inc., 5.875%, 2/15/2025	435,000	465,450
Nexstar Broadcasting, Inc., 6.875%, 11/15/2020	900,000	942,750
Omnicom Group, Inc., 3.65%, 11/01/2024	154,000	164,819
Omnicom Group, Inc., 3.6%, 4/15/2026	444,000	473,030
ProSiebenSat.1 Media AG, 2.625%, 4/15/2021	EUR 485,000	578,598
		\$ 9,646,304
Brokerage & Asset Managers - 0.1%		Ψ 2,040,304
Intercontinental Exchange, Inc., 2.75%, 12/01/2020	\$ 274,000	\$ 286,379
Intercontinental Exchange, Inc., 3.75%, 12/01/2025	450,000	492,678
		\$ 779,057
Building - 2.7%	452.000	
Allegion PLC, 5.875%, 9/15/2023	\$ 473,000	\$ 503,745
Allegion U.S. Holding Co., Inc., 5.75%, 10/01/2021	1,295,000	1,356,513
Beacon Roofing Supply, Inc., 6.375%, 10/01/2023	780,000	838,500
CEMEX S.A.B. de C.V., 7.25%, 1/15/2021 (n)	306,000	332,744
CEMEX S.A.B. de C.V., 5.7%, 1/11/2025	800,000	801,760
Cimpor Financial Operations B.V., 5.75%, 7/17/2024 (n)	284,000	231,460
Eagle Materials, Inc., 4.5%, 8/01/2026	180,000	182,925
Elementia S.A. de C.V., 5.5%, 1/15/2025 (n)	210,000	218,344
Gibraltar Industries, Inc., 6.25%, 2/01/2021	1,150,000	1,184,500
HD Supply, Inc., 7.5%, 7/15/2020	990,000	1,034,550
HD Supply, Inc., 5.75%, 4/15/2024 (n)	535,000	569,695
HeidelbergCement AG, 2.25%, 3/30/2023	EUR 400,000	467,865
Masco Corp., 4.45%, 4/01/2025	\$ 170,000	180,625
Masco Corp., 4.375%, 4/01/2026	540,000	575,100
Mohawk Industries, Inc., 3.85%, 2/01/2023	653,000	690,331
Owens Corning, Inc., 4.2%, 12/15/2022	184,000	196,048
PriSo Acquisition Corp., 9%, 5/15/2023 (n)	975,000	967,688
Standard Industries, Inc., 5.375%, 11/15/2024 (n)	1,050,000	1,101,188
Standard Industries, Inc., 6%, 10/15/2025 (n)	635,000	687,388
Summit Materials LLC/Summit Materials Finance Co., 6.125%, 7/15/2023	1,125,000	1,133,438
	-,120,000	_,,,,,,,,,

Issuer	S	hares/Par		Value (\$)
Bonds - continued				
Building - continued				
Union Andina de Cementos S.A.A., 5.875%, 10/30/2021 (n)	\$	270,000	\$	281,475
			¢ 1	3,535,882
Business Services - 1.9%			Φ1	3,333,662
Cisco Systems, Inc., 2.2%, 2/28/2021	\$	530,000	\$	546,670
Equinix, Inc., 4.875%, 4/01/2020	φ	855,000	φ	887,063
Equinix, Inc., 5.375%, 1/01/2022		290,000		305,225
Equinix, Inc., 5.375%, 1/01/2022 Equinix, Inc., 5.375%, 4/01/2023		1,065,000		1,113,276
Equinix, Inc., 5.75%, 4/01/2025		315,000		334,688
•		664,000		710,422
Fidelity National Information Services, Inc., 3.875%, 6/05/2024				
Fidelity National Information Services, Inc., 5%, 10/15/2025		208,000		240,709
Iron Mountain, Inc., REIT, 6%, 10/01/2020 (n)		465,000		490,575
Iron Mountain, Inc., REIT, 6%, 8/15/2023		1,330,000		1,413,125
MSCI, Inc., 5.75%, 8/15/2025 (n)		595,000		648,074
NeuStar, Inc., 4.5%, 1/15/2023		760,000		671,650
Tencent Holdings Ltd., 3.375%, 3/05/2018 (n)		664,000		680,392
Tencent Holdings Ltd., 3.375%, 5/02/2019 (n)		965,000		1,001,030
Tencent Holdings Ltd., 3.8%, 2/11/2025 (n)		734,000		783,270
				0.006.460
Cable TV - 5.1%			\$	9,826,169
Altice Financing S.A., 6.5%, 1/15/2022 (n)	\$	1,477,000	\$	1,521,310
Altice Financing S.A., 6.625%, 2/15/2023 (n)	Ψ	1,525,000		1,527,867
Altice Finco S.A., 8.125%, 1/15/2024 (n)		719,000		727,988
CCO Holdings LLC, 5.25%, 9/30/2022		500,000		520,625
CCO Holdings LLC/CCO Holdings Capital Corp., 5.125%, 5/01/2023 (n)		1,040,000		1,075,100
CCO Holdings LLC/CCO Holdings Capital Corp., 5.75%, 1/15/2024		1,395,000		1,471,725
CCO Holdings LLC/CCO Holdings Capital Corp., 5.375%, 5/01/2025 (n)		305,000		317,200
CCO Holdings LLC/CCO Holdings Capital Corp., 5.75%, 2/15/2026 (n)		505,000		532,775
Cequel Communications Holdings, 6.375%, 9/15/2020 (n)		725,000		747,656
Charter Operating/CCO Capital Corp., 6.384%, 10/23/2035 (n)		1,005,000		1,182,703
Comcast Corp., 2.75%, 3/01/2023		1,365,000		1,433,774
Comcast Corp., 4.65%, 7/15/2042		700,000		825,656
DISH DBS Corp., 5%, 3/15/2023		1,010,000		951,925
DISH DBS Corp., 5.875%, 11/15/2024		1,360,000		1,312,400
Intelsat Jackson Holdings S.A., 7.25%, 4/01/2019		510,000		381,225
Intelsat Jackson Holdings S.A., 6.625%, 12/15/2022		180,000		124,200
Intelsat Jackson Holdings S.A., 5.5%, 8/01/2023		645,000		422,475
Intelsat Jackson Holdings S.A., 8%, 2/15/2024 (n)		270,000		257,850
Intelsat Luxembourg S.A., 8.125%, 6/01/2023		615,000		142,988
LGE Holdco VI B.V., 7.125%, 5/15/2024 (n)	EUR			857,171
Lynx II Corp., 6.375%, 4/15/2023 (n)	\$	675,000		693,563
Neptune Finco Corp., 10.875%, 10/15/2025 (n)	Ψ	605,000		707,850
Shaw Communications, Inc., 5.65%, 10/01/2019	CAD			351,709
Sirius XM Radio, Inc., 5.875%, 10/01/2020 (n)	\$	125,000		129,531
Sirius XM Radio, Inc., 4.625%, 5/15/2023 (n)	φ	540,000		540,000
Sirius XM Radio, Inc., 6%, 7/15/2024 (n)		1,215,000		1,292,456
Sirius XM Radio, Inc., 5.375%, 4/15/2024 (II)		650,000		667,674
Sirius XM Radio, Inc., 5.375%, 4/13/2025 (II) Sirius XM Radio, Inc., 5.375%, 7/15/2026 (n)		388,000		395,519
	EID			
Sky PLC, 2.5%, 9/15/2026 Time Warner Cable Inc. 5.75%, 6/02/2021	EUR			493,441
Time Warner Cable, Inc., 5.75%, 6/02/2031 Time Warner Cable, Inc., 4.5%, 0/15/2042	GBP	250,000		403,975
Time Warner Cable, Inc., 4.5%, 9/15/2042	\$	210,000 950,000		203,969
Unitymedia Hessen, 5.5%, 1/15/2023 (n) Unitymedia KabelBW GmbH, 6.125%, 1/15/2025 (n)				992,750
		700,000		738,500
Virgin Media Secured Finance PLC, 5.375%, 4/15/2021 (n)		468,000		486,720

Issuer	S	hares/Par		Value (\$)
Bonds - continued				
Cable TV - continued				
Virgin Media Secured Finance PLC, 5.25%, 1/15/2026 (n)	\$	710,000	\$	708,225
VTR Finance B.V., 6.875%, 1/15/2024 (n)		207,000		213,210
Ziggo Bond Finance B.V., 5.875%, 1/15/2025 (n)		450,000		446,625
			\$ 2	25,800,330
Chemicals - 1.7%		040.000		056555
Axalta Coating Systems Ltd., 7.375%, 5/01/2021 (n)	\$	810,000	\$	856,575
Chemours Co., 6.625%, 5/15/2023		845,000		728,813
Consolidated Energy Finance S.A., 6.75%, 10/15/2019 (n)		384,000		381,120
GCP Applied Technologies Co., 9.5%, 2/01/2023 (n)		720,000		813,600
Hexion U.S. Finance Corp., 6.625%, 4/15/2020		395,000		333,775
Hexion U.S. Finance Corp./Hexion Nova Scotia Finance, 8.875%, 2/01/2018		565,000		504,263
Huntsman International LLC, 5.125%, 4/15/2021		335,000		394,013
International Flavors & Fragrances, Inc., 1.75%, 3/14/2024		350,000		421,744
LyondellBasell Industries N.V., 5.75%, 4/15/2024	\$	487,000		582,624
LyondellBasell Industries N.V., 4.625%, 2/26/2055		386,000		385,448
Momentive Performance Materials, Inc., 3.88%, 10/24/2021		695,000		543,914
Tronox Finance LLC, 6.375%, 8/15/2020		1,500,000		1,215,000
Tronox Finance LLC, 7.5%, 3/15/2022 (n)		805,000		638,969
W.R. Grace & Co., 5.125%, 10/01/2021 (n)		1,035,000		1,094,513
			\$	8,894,371
Computer Software - 0.6%			_	
Diamond 1 Finance Corp./Diamond 2 Finance Corp., 5.875%, 6/15/2021 (n)	\$	355,000	\$	370,974
Diamond 1 Finance Corp./Diamond 2 Finance Corp., 8.1%, 7/15/2036 (n)		900,000		1,025,504
Oracle Corp., 3.4%, 7/08/2024		483,000		519,096
VeriSign, Inc., 4.625%, 5/01/2023		1,320,000		1,357,950
			\$	3,273,524
Computer Software - Systems - 0.8%				
Apple, Inc., 3.05%, 7/31/2029	GBP	450,000	\$	668,951
Apple, Inc., 3.85%, 8/04/2046	\$	291,000		292,073
CDW LLC/CDW Finance Corp., 6%, 8/15/2022		485,000		517,738
CDW LLC/CDW Finance Corp., 5.5%, 12/01/2024		425,000		443,220
Sabre GLBL, Inc., 5.375%, 4/15/2023 (n)		1,115,000		1,167,963
Western Digital Corp., 10.5%, 4/01/2024 (n)		920,000		1,036,150
			\$	4,126,095
Conglomerates - 1.6%				
Amsted Industries Co., 5%, 3/15/2022 (n)		1,510,000	\$	1,525,100
Apex Tool Group, 7%, 2/01/2021 (n)		1,170,000		1,050,075
EnerSys, 5%, 4/30/2023 (n)		1,435,000		1,427,825
Enpro Industries, Inc., 5.875%, 9/15/2022		1,315,000		1,344,588
Entegris, Inc., 6%, 4/01/2022 (n)		1,275,000		1,313,250
General Electric Co., 1.25%, 5/26/2023		175,000		208,002
Renaissance Acquisition, 6.875%, 8/15/2021 (n)	\$	1,300,000		1,205,750
			\$	8,074,590
Construction - 0.1%				
Empresas ICA S.A.B. de C.V., 8.9%, 2/04/2021 (a)(d)	\$	590,000	\$	97,350
Empresas ICA S.A.B. de C.V., 8.875%, 5/29/2024 (a)(d)(n)		914,000		157,665
			\$	255,015
Consumer Products - 1.2%				
NBTY, Inc., 7.625%, 5/15/2021 (n)	\$	1,010,000	\$	1,030,200
Newell Rubbermaid, Inc., 3.85%, 4/01/2023		433,000		462,738

Issuer	Shares/Par	Value (\$)
Bonds - continued		
Consumer Products - continued		
Newell Rubbermaid, Inc., 4%, 12/01/2024	\$ 450,000	\$ 480,719
Newell Rubbermaid, Inc., 5.375%, 4/01/2036	165,000	198,787
Prestige Brands, Inc., 5.375%, 12/15/2021 (n)	845,000	862,956
Reckitt Benckiser Treasury Services PLC, 3.625%, 9/21/2023 (n)	500,000	543,937
Spectrum Brands, Inc., 6.375%, 11/15/2020	765,000	798,469
Spectrum Brands, Inc., 6.125%, 12/15/2024	165,000	178,200
Spectrum Brands, Inc., 5.75%, 7/15/2025	770,000	833,525
Sun Products Corp., 7.75%, 3/15/2021 (n)	565,000	587,600
Communication 2.16		\$ 5,977,131
Consumer Services - 2.1% ADT Com (6.25%) 10(15/2021)	¢ 1.525.000	¢ 1 664 156
ADT Corp., 6.25%, 10/15/2021	\$ 1,525,000	\$ 1,664,156
ADT Corp., 4.125%, 6/15/2023	370,000	354,738
CEB, Inc., 5.625%, 6/15/2023 (n)	389,000	393,863
Garda World Security Corp., 7.25%, 11/15/2021 (n)	755,000	649,300
Garda World Security Corp., 7.25%, 11/15/2021 (n)	470,000	404,200
Grupo Posadas S.A.B. de C.V., 7.875%, 6/30/2022 (n)	700,000	722,750
Interval Acquisition Corp., 5.625%, 4/15/2023	1,635,000	1,684,050
Mobile Mini, Inc., 5.875%, 7/01/2024 (n)	1,115,000	1,156,813
Monitronics International, Inc., 9.125%, 4/01/2020	1,495,000	1,318,403
Priceline Group, Inc., 2.15%, 11/25/2022	EUR 170,000	204,023
Priceline Group, Inc., 1.8%, 3/03/2027	EUR 650,000	727,122
Service Corp. International, 5.375%, 5/15/2024	\$ 1,134,000	1,210,545
Containers - 2.8%		\$ 10,489,963
Ball Corp., 5%, 3/15/2022	\$ 1,303,000	\$ 1,394,210
Ball Corp., 5.25%, 7/01/2025	330,000	356,400
Berry Plastics Group, Inc., 5.5%, 5/15/2022	1,155,000	1,206,975
Berry Plastics Group, Inc., 6%, 10/15/2022	680,000	721,650
Crown American LLC, 4.5%, 1/15/2023	1,147,000	1,185,711
Crown European Holdings S.A., 3.375%, 5/15/2025 (z)	EUR 650,000	745,159
Multi-Color Corp., 6.125%, 12/01/2022 (n)	\$ 1,240,000	1,277,200
Plastipak Holdings, Inc., 6.5%, 10/01/2021 (n)	1,013,000	1,038,325
Reynolds Group, 5.75%, 10/15/2020	600,000	619,500
Reynolds Group, 8.25%, 2/15/2021	1,560,000	1,622,400
Reynolds Group, 5.125%, 7/15/2023 (z)	525,000	541,406
Reynolds Group, 7%, 7/15/2024 (z)	65,000	68,697
Sealed Air Corp., 4.875%, 12/01/2022 (n)	1,110,000	1,166,888
Sealed Air Corp., 4.5%, 9/15/2023 (n)	EUR 450,000	547,121
Sealed Air Corp., 5.125%, 12/01/2024 (n)	\$ 370,000	388,963
Signode Industrial Group, 6.375%, 5/01/2022 (n)	1,465,000	1,454,921
		\$ 14,335,526
Electronics - 1.4%		
Advanced Micro Devices, Inc., 6.75%, 3/01/2019	\$ 480,000	\$ 478,051
Advanced Micro Devices, Inc., 7%, 7/01/2024	460,000	422,050
Flextronics International Ltd., 4.625%, 2/15/2020	174,000	182,700
Micron Technology, Inc., 5.875%, 2/15/2022	980,000	945,700
Micron Technology, Inc., 5.5%, 2/01/2025	495,000	444,263
NXP B.V., 5.75%, 2/15/2021 (n)	480,000	499,200
NXP B.V./NXP Funding LLC, 5.75%, 3/15/2023 (n)	1,070,000	1,123,500
NXP B.V./NXP Funding LLC, 4.625%, 6/01/2023 (n)	366,000	379,041
Sensata Technologies B.V., 5.625%, 11/01/2024 (n)	645,000	683,700
Sensata Technologies B.V., 5%, 10/01/2025 (n)	445,000	456,125

Issuer	Shares/Par	Value (\$)
Bonds - continued		
Electronics - continued		
Tyco Electronics Group S.A., 6.55%, 10/01/2017	\$ 700,000	\$ 741,308
Tyco Electronics Group S.A., 1.1%, 3/01/2023	EUR 550,000	632,968
		\$ 6,988,606
Emerging Market Quasi-Sovereign - 4.3%	ф. 2 01.000	Ф 221.054
Autoridad del Canal de Panama, 4.95%, 7/29/2035 (n)	\$ 201,000	\$ 221,854
Banco de Reservas de la Republica Dominicana, 7%, 2/01/2023 (n)	946,000	969,943
CNPC (HK) Overseas Capital Ltd., 4.5%, 4/28/2021 (n)	1,242,000	1,367,939
CNPC General Capital Ltd., 3.4%, 4/16/2023 (n)	391,000	406,199
Comision Federal de Electricidad, 4.875%, 1/15/2024 (n)	517,000	553,190
Comision Federal de Electricidad, 4.875%, 1/15/2024	465,000	497,550
Comision Federal de Electricidad, 5.75%, 2/14/2042 (n)	915,000	974,191
Comision Federal de Electricidad, 6.125%, 6/16/2045 (n)	900,000	990,819
Corporacion Financiera de Desarrollo S.A., 4.75%, 7/15/2025 (n)	268,000	289,105
Empresa Nacional del Petroleo, 4.375%, 10/30/2024 (n)	296,000	312,415
Gaz Capital S.A., 4.95%, 2/06/2028 (n) Majonshit Halding P. V. 7.25%, 6/08/2017 (n)	492,000 1,029,000	477,240 1,077,363
Majapahit Holding B.V., 7.25%, 6/28/2017 (n)		1,374,683
Majapahit Holding B.V., 8%, 8/07/2019 (n)	1,197,000 1,045,000	1,203,056
Majapahit Holding B.V., 7.75%, 1/20/2020 (n) Office Cherifien des Phosphates, 4.5%, 10/22/2025 (n)	371,000	373,085
Office Cherifien des Phosphates, 4.3%, 10/22/2023 (II) Office Cherifien des Phosphates, 6.875%, 4/25/2044 (n)	371,000	413,970
•	671,000	703,208
Pemex Project Funding Master Trust, 5.75%, 3/01/2018 Pertamina PT, 5.25%, 5/23/2021 (n)	511,000	553,348
Pertamina PT, 4.875%, 5/03/2022 (n)	540,000	575,369
Pertamina PT, 4.3%, 5/20/2023 (n)	323,000	332,085
Petroleos Mexicanos, 5.5%, 1/21/2021	1,199,000	1,276,935
Petroleos Mexicanos, 6.875%, 8/04/2026 (n)	205,000	230,113
Petroleos Mexicanos, 5.5%, 6/27/2044	254,000	229,842
Petroleos Mexicanos, 5.625%, 1/23/2046	213,000	195,129
PT Pelabuhan Indonesia III, 4.875%, 10/01/2024 (n)	200,000	214,888
PT Perusahaan Gas Negara (Persero) Tbk, 5.125%, 5/16/2024 (n)	438,000	474,402
PT Perusahaan Listrik Negara, 5.5%, 11/22/2021 (n)	752,000	829,787
Sinopec Capital (2013) Ltd., 3.125%, 4/24/2023 (n)	666,000	675,168
Sinopec Capital (2013) Ltd., 4.25%, 4/24/2043 (n)	548,000	596,617
Sinopec Group Overseas Development (2012) Ltd., 3.9%, 5/17/2022 (n)	544,000	581,484
State Grid Overseas Investment (2014) Ltd., 4.125%, 5/07/2024 (n)	2,263,000	2,522,930
Three Gorges Finance I (Cayman Islands) Ltd., 3.7%, 6/10/2025 (n)	204,000	220,924
		\$ 21,714,831
Emerging Market Sovereign - 7.0%		
Dominican Republic, 7.5%, 5/06/2021 (n)	\$ 879,000	\$ 984,480
Dominican Republic, 6.6%, 1/28/2024 (n)	188,000	207,270
Dominican Republic, 5.875%, 4/18/2024 (n)	206,000	217,845
Dominican Republic, 5.5%, 1/27/2025 (n)	211,000	218,913
Oriental Republic of Uruguay, 4.5%, 8/14/2024	213,714	234,872
Oriental Republic of Uruguay, 4.375%, 10/27/2027	377,731	400,867
Republic of Argentina, 6.875%, 4/22/2021 (n)	1,489,000	1,602,164
Republic of Colombia, 8.125%, 5/21/2024	679,000	882,700
Republic of Colombia, 6.125%, 1/18/2041	435,000	499,163
Republic of Croatia, 5.5%, 4/04/2023 (n)	1,362,000	1,464,150
Republic of Hungary, 5.375%, 2/21/2023	674,000	754,880
Republic of Indonesia, 6.875%, 1/17/2018	838,000	900,962
Republic of Indonesia, 11.625%, 3/04/2019	733,000	906,393
Republic of Indonesia, 4.875%, 5/05/2021 (n)	336,000	368,878
Republic of Indonesia, 2.875%, 7/08/2021 (z)	EUR 375,000	442,875

Issuer	Shares/Par	Value (\$)
Bonds - continued		
Emerging Market Sovereign - continued		
Republic of Indonesia, 3.375%, 4/15/2023 (n)	\$ 517,000	\$ 527,023
Republic of Indonesia, 5.875%, 1/15/2024 (n)	225,000	263,133
Republic of Indonesia, 4.125%, 1/15/2025 (n)	339,000	359,145
Republic of Kazakhstan, 3.875%, 10/14/2024 (n)	427,000	432,338
Republic of Kazakhstan, 5.125%, 7/21/2025 (n)	983,000	1,077,319
Republic of Kazakhstan, 4.875%, 10/14/2044 (n)	207,000	205,576
Republic of Lithuania, 6.125%, 3/09/2021 (n)	499,000	585,941
Republic of Lithuania, 6.625%, 2/01/2022 (n)	1,425,000	1,737,161
Republic of Panama, 3.75%, 3/16/2025	231,000	245,438
Republic of Panama, 8.875%, 9/30/2027	1,273,000	1,890,405
Republic of Panama, 9.375%, 4/01/2029	873,000	1,344,420
Republic of Paraguay, 4.625%, 1/25/2023 (n)	212,000	221,540
Republic of Peru, 7.35%, 7/21/2025	544,000	742,560
Republic of Peru, 8.75%, 11/21/2033	629,000	1,000,110
Republic of Peru, 5.625%, 11/18/2050	217,000	275,048
Republic of Poland, 5%, 3/23/2022	609,000	698,066
Republic of Romania, 6.75%, 2/07/2022 (n)	1,074,000	1,284,397
Republic of Romania, 4.375%, 8/22/2023 (n)	486,000	527,675
Republic of Romania, 4.875%, 1/22/2024 (n)	328,000	368,226
Republic of Sri Lanka, 6.125%, 6/03/2025	1,336,000	1,350,073
Republic of Turkey, 7%, 3/11/2019	790,000	857,251
Republic of Turkey, 5.625%, 3/30/2021	670,000	712,378
Republic of Turkey, 6.25%, 9/26/2022	646,000	708,861
Republic of Venezuela, 7.65%, 4/21/2025	673,000	286,025
Russian Federation, 4.875%, 9/16/2023 (n)	800,000	866,352
Russian Federation, 7.5%, 3/31/2030	290,410	354,785
Russian Federation, 5.625%, 4/04/2042 (n)	600,000	658,500
Socialist Republic of Vietnam, 6.75%, 1/29/2020	273,000	306,883
Socialist Republic of Vietnam, 4.8%, 11/19/2024 (n)	300,000	320,420
United Mexican States, 3.625%, 3/15/2022	1,710,000	1,805,760
United Mexican States, 4%, 10/02/2023	1,364,000	1,467,664
United Mexican States, 8.5%, 5/31/2029	MXN 29,290,000	1,885,090
United Mexican States, 5.75%, 10/12/2110	\$ 408,000	447,780
Energy - Independent - 2.9%		\$ 35,899,755
Afren PLC, 11.5%, 2/01/2016 (a)(d)(n)	\$ 335,000	\$ 335
Afren PLC, 15%, 4/25/2016 (a)(d)(p)	388,334	108,811
Afren PLC, 10.25%, 4/08/2019 (a)(d)(n) Afren PLC, 10.25%, 4/08/2019 (a)(d)(n)	219,000	219
Bonanza Creek Energy, Inc., 6.75%, 4/15/2021	950,000	418,000
	250,000	236.875
Carrizo Oil & Gas, Inc., 6.25%, 4/15/2023		,
Chaparral Energy, Inc., 7.625%, 11/15/2022 (a)(d)	765,000	416,925
Concho Resources, Inc., 5.5%, 4/01/2023	1,115,000	1,101,063
Consol Energy, Inc., 5.875%, 4/15/2022	485,000	442,563
Consol Energy, Inc., 8%, 4/01/2023	975,000	936,000
Continental Resources, Inc., 4.5%, 4/15/2023	965,000	873,325
EP Energy LLC, 9.375%, 5/01/2020	380,000	216,600
EP Energy LLC, 7.75%, 9/01/2022	1,290,000	657,900
Oasis Petroleum, Inc., 6.875%, 3/15/2022	1,115,000	972,838
QEP Resources, Inc., 5.25%, 5/01/2023	1,750,000	1,649,375
Range Resources Corp., 4.875%, 5/15/2025	790,000	750,500
Rice Energy, Inc., 7.25%, 5/01/2023	650,000	651,625
RSP Permian, Inc., 6.625%, 10/01/2022	970,000	994,250
Sanchez Energy Corp., 6.125%, 1/15/2023	1,290,000	867,525

Issuer	S	hares/Par		Value (\$)
Bonds - continued				
Energy - Independent - continued				
SM Energy Co., 6.5%, 11/15/2021	\$	1,315,000	\$	1,150,625
SM Energy Co., 6.125%, 11/15/2022		585,000		495,788
Tengizchevroil Finance Co. International Ltd., 4%, 8/15/2026 (z)		422,000		420,512
Whiting Petroleum Corp., 6.25%, 4/01/2023		510,000		421,388
WPX Energy, Inc., 6%, 1/15/2022		890,000		805,450
			\$	14,588,492
Energy - Integrated - 0.5%				
Cenovus Energy, Inc., 6.75%, 11/15/2039	\$	632,000	\$	678,206
Cenovus Energy, Inc., 4.45%, 9/15/2042		510,000		416,634
Listrindo Capital B.V., 6.95%, 2/21/2019 (n)		239,000		247,724
LUKOIL International Finance B.V., 4.563%, 4/24/2023 (n)		698,000		706,725
Pacific Exploration and Production Corp., 7.25%, 12/12/2021 (n)		1,145,000		188,925
Pacific Exploration and Production Corp., 5.125%, 3/28/2023 (n)		419,000		69,135
Pacific Exploration and Production Corp., 5.625%, 1/19/2025 (n)		272,000		43,520
TOTAL S.A., 2.625% to 2/26/2025, FRN to 12/29/2049	EUR	300,000		318,630
			\$	2,669,499
Entertainment - 1.1%				
Carnival Corp., 1.875%, 11/07/2022	EUR	550,000	\$	663,014
Cedar Fair LP, 5.25%, 3/15/2021	\$	1,130,000		1,175,200
Cedar Fair LP, 5.375%, 6/01/2024		415,000		431,600
Cinemark USA, Inc., 5.125%, 12/15/2022		1,045,000		1,078,963
Cinemark USA, Inc., 4.875%, 6/01/2023		780,000		795,600
Six Flags Entertainment Corp., 5.25%, 1/15/2021 (n)		1,325,000		1,364,750
			\$	5,509,127
Financial Institutions - 3.5%				
AerCap Ireland Capital Ltd., 4.625%, 10/30/2020	\$	150,000	\$	160,313
Aircastle Ltd., 4.625%, 12/15/2018		790,000		829,500
Aircastle Ltd., 5.125%, 3/15/2021		550,000		587,125
Aircastle Ltd., 5.5%, 2/15/2022		980,000		1,048,600
CIT Group, Inc., 5.25%, 3/15/2018		1,115,000		1,159,600
CIT Group, Inc., 6.625%, 4/01/2018 (n)		1,447,000		1,537,438
CIT Group, Inc., 5.5%, 2/15/2019 (n)		1,269,000		1,345,140
CIT Group, Inc., 5%, 8/15/2022		365,000		384,163
Credit Acceptance Corp., 6.125%, 2/15/2021		106,000		104,675
Credit Acceptance Corp., 7.375%, 3/15/2023		955,000		955,000
Icahn Enterprises LP, 6%, 8/01/2020		1,060,000		1,057,350
Icahn Enterprises LP, 5.875%, 2/01/2022		1,405,000		1,341,775
International Lease Finance Corp., 7.125%, 9/01/2018 (n)		337,000		373,228
Nationstar Mortgage LLC/Capital Corp., 6.5%, 8/01/2018		785,000		753,600
Nationstar Mortgage LLC/Capital Corp., 7.875%, 10/01/2020		1,410,000		1,326,274
Nationstar Mortgage LLC/Capital Corp., 6.5%, 7/01/2021		255,000		219,300
Navient Corp., 8%, 3/25/2020		1,815,000		1,937,513
Navient Corp., 5.875%, 3/25/2021		395,000		391,050
Navient Corp., 7.25%, 1/25/2022		1,225,000		1,244,906
Navient Corp., 6.125%, 3/25/2024		455,000		429,975
PHH Corp., 6.375%, 8/15/2021		925,000		853,313
			¢	19 020 929
Food & Beverages - 2.8%)	18,039,838
Anheuser-Busch InBev N.V., 1.5%, 4/18/2030	EUR	325,000	\$	384,538
Anheuser-Busch InBev Worldwide, Inc., 3.3%, 2/01/2023	\$	631,000	Ψ	665,338
Anheuser-Busch InBev Worldwide, Inc., 4.7%, 2/01/2036	Ψ	826,000		957,433
		,		,

Issuer	Shares/Par	Value (\$)
Bonds - continued		
Food & Beverages - continued		
Coca-Cola Co., 0.75%, 3/09/2023	EUR 325,000	\$ 377,313
Coca-Cola Co., 1.125%, 3/09/2027	EUR 250,000	296,535
Coca-Cola Enterprises, Inc., 1.875%, 3/18/2030	EUR 325,000	387,808
Constellation Brands, Inc., 4.25%, 5/01/2023	\$ 294,000	311,640
Darling Ingredients, Inc., 5.375%, 1/15/2022	1,035,000	1,071,225
FAGE International S.A./ FAGE USA Dairy Industry, Inc., 5.625%, 8/15/2026 (z) Gruma S.A.B. de C.V., 4.875%, 12/01/2024 (n)	200,000 202,000	204,250 224,220
J.M. Smucker Co., 2.5%, 3/15/2020	121,000	124,501
J.M. Smucker Co., 4.375%, 3/15/2045	130,000	147,552
JB Y Co. S.A. de C.V., 3.75%, 5/13/2025 (n)	150,000	154,835
JBS Investments GmbH, 7.75%, 10/28/2020 (n)	201,000	213,060
JBS USA LLC/JBS USA Finance, Inc., 5.875%, 7/15/2024 (n)	665,000	661,675
Kraft Foods Group, Inc., 2.25%, 6/05/2017	700,000	706,290
Kraft Heinz Foods Co., 3.5%, 7/15/2022 (n)	340,000	364,959
Kraft Heinz Foods Co., 3%, 6/01/2026 (n)	265,000	270,946
Kraft Heinz Foods Co., 5%, 7/15/2035 (n)	173,000	205,123
Mead Johnson Nutrition Co., 3%, 11/15/2020	441,000	463,962
PepsiCo, Inc., 2.15%, 10/14/2020	1,936,000	1,995,307
PepsiCo, Inc., 0.875%, 7/18/2028	EUR 140,000	160,580
Pinnacle Foods Finance LLC/Pinnacle Foods Finance Corp., 5.875%, 1/15/2024 (n)	\$ 735,000	780,938
SABMiller Holdings, Inc., 3.75%, 1/15/2022 (n)	221,000	240,011
Sun Merger Sub, Inc., 5.875%, 8/01/2021 (n)	1,440,000	1,501,200
SYSCO Corp., 2.5%, 7/15/2021	194,000	199,125
Tyson Foods, Inc., 5.15%, 8/15/2044	156,000	188,305
U.S. Foods Holding Corp., 5.875%, 6/15/2024 (z)	695,000	726,275
Wm. Wrigley Jr. Co., 2.9%, 10/21/2019 (n)	239,000	248,060
Wm. Wrigley Jr. Co., 3.375%, 10/21/2020 (n)	124,000	132,363
E 10 D 0 0 040		\$ 14,365,367
Food & Drug Stores - 0.4%	¢ 254,000	\$ 379.288
CVS Health Corp., 3.375%, 8/12/2024 Walgreens Boots Alliance, Inc., 2.7%, 11/18/2019	\$ 354,000 580,000	,
Walgreens Boots Alliance, Inc., 2.7%, 11/16/2019 Walgreens Boots Alliance, Inc., 2.875%, 11/20/2020	GBP 200,000	600,740 278,080
Walgreens Boots Alliance, Inc., 4.65%, 6/01/2046	\$ 614,000	690,385
Walgreens Boots Amance, Inc., 4.03 %, 0/01/2040	\$ 014,000	090,383
5		\$ 1,948,493
Forest & Paper Products - 0.1%	¢ 705,000	¢ 477,000
Appvion, Inc., 9%, 6/01/2020 (n)	\$ 795,000	\$ 477,000
Tembec Industries, Inc., 9%, 12/15/2019 (n)	219,000	171,368
		\$ 648,368
Gaming & Lodging - 2.0%	¢ 025 000	¢ 000 501
CCM Merger, Inc., 9.125%, 5/01/2019 (n)	\$ 935,000	\$ 980,581
GLP Capital LP/GLP Financing II, Inc., 5.375%, 11/01/2023	895,000	959,888
GLP Capital LP/GLP Financing II, Inc., 5.375%, 4/15/2026	160,000	170,600
Greektown Holdings LLC, 8.875%, 3/15/2019 (n)	950,000	995,125
Hilton Worldwide Finance LLC/Hilton Worldwide Finance Corp., 5.625%, 10/15/2021	1,125,000	1,165,826
Isle of Capri Casinos, Inc., 8.875%, 6/15/2020	280,000	293,300
Isle of Capri Casinos, Inc., 5.875%, 3/15/2021	960,000	1,000,800
MGM Resorts International, 6.625%, 12/15/2021	1,105,000	1,223,102
MGM Resorts International, 6%, 3/15/2023	1,000,000	1,081,880
Ryman Hospitality Properties, Inc., REIT, 5%, 4/15/2021	1,030,000	1,053,175
Ryman Hospitality Properties, Inc., REIT, 5%, 4/15/2023	325,000	328,250
Wyndham Worldwide Corp., 2.5%, 3/01/2018 Wyndham Worldwide Corp., 5.625%, 3/01/2021	650,000	656,644
wynanam wonawide Corp., 5.025%, 5/01/2021	132,000	147,398
		\$ 10,056,569

Issuer	Shares/Par	Value (\$)
Bonds - continued		
Industrial - 0.7%		
Anixter, Inc., 5.125%, 10/01/2021	\$ 303,000	\$ 319,665
Dematic S.A., 7.75%, 12/15/2020 (n)	1,395,000	1,461,263
Grainger PLC, 5%, 12/16/2020	GBP 500,000	681,467
Howard Hughes Corp., 6.875%, 10/01/2021 (n)	\$ 1,260,000	1,307,250
		\$ 3,769,645
Insurance - 1.0%		
AIG SunAmerica Global Financing X, 6.9%, 3/15/2032 (n)	\$ 484,000	\$ 641,059
Allianz SE, 2.241% to 7/07/2025, FRN to 7/07/2045	EUR 400,000	437,966
American International Group, Inc., 1.5%, 6/08/2023	EUR 230,000	267,308
American International Group, Inc., 3.75%, 7/10/2025 Aviva PLC, 3.375%, 12/04/2045	\$ 642,000 EUR 400,000	664,673 429,927
	•	
CNP Assurances S.A., 6% to 9/14/2020, FRN to 9/14/2040 Delta Lloyd N.V., FRN, 9%, 8/29/2042	EUR 400,000 EUR 450,000	495,833 572,165
Old Mutual PLC, 7.875%, 11/03/2025	GBP 450,000	647,806
Unum Group, 7.125%, 9/30/2016	\$ 829,000	836,837
Unum Group, 4%, 3/15/2024	259,000	269,203
Onum Group, 476, 3/13/2024	239,000	209,203
I II II A 400		\$ 5,262,777
Insurance - Health - 0.4%	¢ 460,000	e 472.455
Aetna, Inc., 2.8%, 6/15/2023	\$ 460,000	\$ 473,455
Aetna, Inc., 4.25%, 6/15/2036	345,000	357,168
Centene Corp., 5.625%, 2/15/2021	460,000	485,875
Centene Corp., 6.125%, 2/15/2024	460,000	494,215
		\$ 1,810,713
Insurance - Property & Casualty - 0.9%		
Berkshire Hathaway, Inc., 2.75%, 3/15/2023	\$ 359,000	\$ 374,637
Berkshire Hathaway, Inc., 2.15%, 3/15/2028	EUR 360,000	446,461
Berkshire Hathaway, Inc., 1.625%, 3/16/2035	EUR 325,000	374,229
Chubb INA Holdings, Inc., 2.3%, 11/03/2020	\$ 144,000	148,661
Chubb INA Holdings, Inc., 2.875%, 11/03/2022	336,000	354,224
CNA Financial Corp., 5.875%, 8/15/2020	700,000	792,861
Liberty Mutual Group, Inc., 4.25%, 6/15/2023	567,000	606,659
Liberty Mutual Group, Inc., 2.75%, 5/04/2026 (z)	EUR 120,000	143,713
Liberty Mutual Group, Inc., 4.85%, 8/01/2044 (n) Marsh & McLennan Cos., Inc., 2.55%, 10/15/2018	\$ 300,000 330,000	316,528 336,924
Marsh & McLennan Cos., Inc., 2.33%, 10/13/2018 Marsh & McLennan Cos., Inc., 3.5%, 6/03/2024	315,000	326,253
QBE Capital Funding III Ltd., 7.5% to 5/24/2021, FRN to 5/24/2041	GBP 300,000	450,715
QBE Capital Funding III Etd., 7.3% to 3/24/2021, FKN to 3/24/2041	OBF 500,000	430,713
International Market Organican, 0.16/		\$ 4,671,865
International Market Quasi-Sovereign - 0.1% Electricite de France S.A., 5.375% to 1/29/2025, FRN to 1/29/2049	EUD 200,000	\$ 220.260
	EUR 300,000	\$ 330,369
International Market Sovereign - 0.1% Government of Japan, 2.1%, 9/20/2024	JPY 11,350,000	\$ 132,667
Government of Japan, 0.3%, 12/20/2025	JPY 25,450,000 JPY 25,450,000	
Government of Japan, 0.5%, 12/20/2025 Government of Japan, 2.4%, 3/20/2037	JPY 12,200,000 JPY 12,200,000	261,329 171,771
Government of Japan, 2.4%, 3/20/2037	JF 1 12,200,000	1/1,//1
		\$ 565,767
Internet - 0.4%		
Baidu, Inc., 4.125%, 6/30/2025	\$ 240,000	\$ 257,845
Baidu, Inc., 3.25%, 8/06/2018	1,316,000	1,347,924
Baidu, Inc., 3.5%, 11/28/2022	475,000	495,222
		\$ 2,100,991

Issuer	Shares/	Par V	Value (\$)
Bonds - continued			
Local Authorities - 0.1%			
Province of Alberta, 1.25%, 6/01/2020	CAD 302,	000 \$	232,806
Province of Manitoba, 4.15%, 6/03/2020	CAD 266,	000	226,959
	•		*
		\$	459,765
Machinery & Tools - 0.9%			,
Ashtead Capital, Inc., 5.625%, 10/01/2024 (n)	\$ 1,125,	000 \$ 1	,171,406
CNH Industrial Capital LLC, 4.375%, 11/06/2020	1,760,		,810,653
H&E Equipment Services Co., 7%, 9/01/2022	1,065,	000 1	,110,263
Light Tower Rentals, Inc., 8.125%, 8/01/2019 (n)	520,	000	315,900
		Φ. 4	100.000
Major Banks - 3.3%		\$ 4	,408,222
ABN AMRO North America Finance, Inc., 7.125%, 7/06/2022	EUR 250,	000 \$	361,185
Bank of America Corp., 2.625%, 4/19/2021	\$ 563,		573,756
Bank of America Corp., FRN, 6.1%, 12/29/2049	3,147,		,290,283
Bank of America Corp., FRN, 6.3%, 12/29/2049	410,		446,772
Barclays Bank PLC, 6%, 1/14/2021	EUR 350,		456,561
Barclays Bank PLC, 6.75% to 1/16/2018, FRN to 1/16/2023	GBP 200,		278,602
Credit Agricole S.A., 7.375%, 12/18/2023	GBP 200,		345,227
Credit Agricole S.A., 7.875% to 10/26/2019, FRN to 10/29/2049	EUR 350.		459,778
Goldman Sachs Group, Inc., 7.5%, 2/15/2019	\$ 1,200,		,369,460
Governor & Co. of the Bank of Ireland, 4.25% to 6/11/2019, FRN to 6/11/2024	EUR 750,		835,931
Huntington National Bank, 2.4%, 4/01/2020	\$ 320,		326,455
JPMorgan Chase & Co., 3.25%, 9/23/2022	765,		807,402
JPMorgan Chase & Co., 6.75% to 2/01/2024, FRN to 8/29/2049	486,		547,309
JPMorgan Chase & Co., 6% to 8/01/2023, FRN to 12/29/2049	1,515,		,584,690
Morgan Stanley, 6.625%, 4/01/2018	1,000,		,083,360
Morgan Stanley, 3.95%, 4/23/2027	423,		436,953
Nationwide Building Society, 0.5%, 10/29/2019	EUR 300,	000	336,995
Nationwide Building Society, 1.25%, 3/03/2025	EUR 380,	000	433,416
PNC Bank N.A., 2.6%, 7/21/2020	\$ 1,067,	000 1	,107,778
Regions Financial Corp., 2%, 5/15/2018	421,	000	422,250
Royal Bank of Scotland Group PLC, 7.5% to 8/10/2020, FRN to 12/29/2049	1,190,	000 1	,155,490
		¢ 1.0	(50 (52
Medical & Health Technology & Services - 4.1%		\$ 10	,659,653
AmSurg Corp., 5.625%, 7/15/2022	\$ 660,	000 \$	693,000
Becton, Dickinson and Co., 3.734%, 12/15/2024	142,	000	154,486
Becton, Dickinson and Co., 4.685%, 12/15/2044	270,		315,322
CHS/Community Health Systems, Inc., 6.875%, 2/01/2022	2,025,	000 1	,741,500
Davita Healthcare Partners, Inc., 5%, 5/01/2025	1,175,		,188,219
Davita, Inc., 5.125%, 7/15/2024	780,		805,186
Fresenius U.S. Finance II, Inc., 4.25%, 2/01/2021 (n)	84,	000	88,620
HCA, Inc., 4.25%, 10/15/2019	785,		816,400
HCA, Inc., 7.5%, 2/15/2022	980,		,112,300
HCA, Inc., 5.875%, 3/15/2022	1,195,		,314,500
HCA, Inc., 5%, 3/15/2024	690,		724,500
HCA, Inc., 5.375%, 2/01/2025	1,525,		,586,961
HCA, Inc., 5.875%, 2/15/2026	505,		540,350
HCA, Inc., 5.25%, 6/15/2026	417,		442,020
HealthSouth Corp., 5.125%, 3/15/2023	1,020,		,025,100
HealthSouth Corp., 5.75%, 11/01/2024	860,		892,250
Laboratory Corp. of America Holdings, 4.7%, 2/01/2045	364,		399,418
MEDNAX, Inc., 5.25%, 12/01/2023 (z)	500,		522,500
Quorum Health Corp., 11.625%, 4/15/2023 (n)	830,	000	842,450

Issuer	Shares/Par	Value (\$)
Bonds - continued		
Medical & Health Technology & Services - continued		
Tenet Healthcare Corp., 8%, 8/01/2020		\$ 2,176,366
Tenet Healthcare Corp., 4.5%, 4/01/2021	755,000	758,775
Tenet Healthcare Corp., 8.125%, 4/01/2022	665,000	686,613 630,438
Tenet Healthcare Corp., 6.75%, 6/15/2023 Thermo Fisher Scientific, Inc., 3%, 4/15/2023	655,000 367,000	378,655
Universal Health Services, Inc., 7.625%, 8/15/2020	1,010,000	939,300
Universal Health Services, Inc., 7/323 //, 6/13/2026 (n)	359,000	369,770
Cinversia Fredam Services, me., 576, WOFF2020 (ii)	337,000	307,770
		\$ 21,144,999
Medical Equipment - 0.8%		\$ 21,144,999
DJO Finco, Inc., 8.125%, 6/15/2021 (n)	700,000	\$ 637,000
Hologic, Inc., 5.25%, 7/15/2022 (n)	1,000,000	1,060,000
Medtronic, Inc., 3.5%, 3/15/2025	437,000	478,557
Teleflex, Inc., 5.25%, 6/15/2024	955,000	993,200
Teleflex, Inc., 4.875%, 6/01/2026	445,000	455,013
Zimmer Holdings, Inc., 4.25%, 8/15/2035	274,000	287,555
		\$ 3,911,325
Metals & Mining - 2.9%		
Allegheny Technologies, Inc., 5.95%, 1/15/2021	530,000	\$ 466,400
Barrick North America Finance LLC, 5.7%, 5/30/2041	148,000	162,032
Barrick North America Finance LLC, 5.75%, 5/01/2043	536,000	622,244
	CAD 420,000	348,748
Century Aluminum Co., 7.5%, 6/01/2021 (n)		716,875
Commercial Metals Co., 4.875%, 5/15/2023	828,000	811,440
First Quantum Minerals Ltd., 7.25%, 10/15/2019 (n)	1,191,000	1,119,540
First Quantum Minerals Ltd., 7.25%, 5/15/2022 (n)	810,000	714,825
Freeport-McMoRan Copper & Gold, Inc., 3.875%, 3/15/2023	840,000	722,442
Freeport-McMoRan Oil & Gas LLC, 6.5%, 11/15/2020	130,000	128,700
Freeport-McMoRan, Inc., 5.45%, 3/15/2043	375,000	287,813
	GBP 150,000	217,456
· · · · · · · · · · · · · · · · · · ·	EUR 400,000	437,921
GrafTech International Co., 6.375%, 11/15/2020	/	637,975
Hudbay Minerals, Inc., 9.5%, 10/01/2020	1,050,000	1,005,375
Kaiser Aluminum Corp., 5.875%, 5/15/2024 (n) Kinross Gold Corp., 5.125%, 9/01/2021	485,000 255,000	509,250 261,375
Kinross Gold Corp., 5.125 %, 3/11/2021 Kinross Gold Corp., 5.95%, 3/15/2024	795,000	811,695
Lundin Mining Corp., 7.5%, 11/01/2020 (n)	310,000	327,112
Lundin Mining Corp., 7.875%, 11/01/2022 (n)	445,000	476,640
Southern Copper Corp., 5.25%, 11/08/2042	700,000	648,304
Southern Copper Corp., 5.875%, 4/23/2045	753,000	748,871
Steel Dynamics, Inc., 5,125%, 10/01/2021	435,000	452,400
Steel Dynamics, Inc., 5.25%, 4/15/2023	195,000	204,263
Steel Dynamics, Inc., 5.5%, 10/01/2024	435,000	461,100
Suncoke Energy Partners LP/Suncoke Energy Partners Finance Corp., 7.375%, 2/01/2020	960,000	816,000
Suncoke Energy, Inc., 7.625%, 8/01/2019	130,000	122,200
TMS International Corp., 7.625%, 10/15/2021 (n)	850,000	612,000
		\$ 14,850,996
Midstream - 4.2%		
APT Pipelines Ltd., 5%, 3/23/2035 (n)		\$ 577,176
Blue Racer Midstream LLC/Blue Racer Finance Corp., 6.125%, 11/15/2022 (n)	1,060,000	996,400
Crestwood Midstream Partners LP, 6%, 12/15/2020	625,000	596,875
Crestwood Midstream Partners LP, 6.125%, 3/01/2022	565,000	530,038
Crestwood Midstream Partners LP, 6.25%, 4/01/2023	310,000	288,300

Issuer	Shares/Par	Value (\$)
Bonds - continued		
Midstream - continued		
Dominion Gas Holdings LLC, 2.8%, 11/15/2020	\$ 415,000	\$ 429,455
Energy Transfer Equity LP, 7.5%, 10/15/2020	1,795,000	1,934,113
Energy Transfer Partners LP, 3.6%, 2/01/2023	591,000	575,694
Energy Transfer Partners LP, 5.15%, 3/15/2045	541,000	503,329
EnLink Midstream Partners LP, 4.4%, 4/01/2024	855,000	832,779
Enterprise Products Operating LLC, 3.9%, 2/15/2024	287,000	305,230
Enterprise Products Operating LLC, 4.85%, 3/15/2044	148,000	155,313
Ferrellgas LP/Ferrellgas Finance Corp., 6.5%, 5/01/2021	845,000	768,950
Ferrellgas LP/Ferrellgas Finance Corp., 6.75%, 1/15/2022	1,180,000	1,067,900
Kinder Morgan (Delaware), Inc., 7.75%, 1/15/2032	2,394,000	2,797,985
Kinder Morgan Energy Partners LP, 5.4%, 9/01/2044	281,000	269,725
MPLX LP, 5.5%, 2/15/2023 (n)	810,000	834,623
MPLX LP, 4.5%, 7/15/2023 (n)	761,000	745,720
Pembina Pipeline Corp., 4.81%, 3/25/2044	CAD 491,000	365,863
Sabine Pass Liquefaction LLC, 5.625%, 2/01/2021	\$ 1,185,000	1,223,513
Sabine Pass Liquefaction LLC, 5.625%, 4/15/2023	1,465,000	1,494,300
Sabine Pass Liquefaction LLC, 5.75%, 5/15/2024	545,000	558,625
Sabine Pass Liquefaction LLC, 5.625%, 3/01/2025	1,209,000	1,234,316
Sabine Pass Liquefaction LLC, 5.875%, 6/30/2026 (z)	151,000	154,964
Targa Resources Partners LP/Targa Resources Finance Corp., 5%, 1/15/2018	325,000	327,438
Targa Resources Partners LP/Targa Resources Finance Corp., 4.125%, 11/15/2019	775,000	772,094
Targa Resources Partners LP/Targa Resources Finance Corp., 5.25%, 5/01/2023	260,000	254,150
Williams Cos., Inc., 4.55%, 6/24/2024	1,050,000	1,000,125
		\$ 21,594,993
Mortgage-Backed - 5.0%		Ψ 21,374,773
Fannie Mae, 4%, 9/01/2040 - 7/01/2043	\$ 627,190	\$ 674,299
Fannie Mae, 5.5%, 1/01/2037 - 8/01/2037	1,697,185	1,921,843
Fannie Mae, 4%, 11/01/2041 - 2/01/2045	2,606,493	2,798,128
Fannie Mae, 3.5%, 3/01/2045	1,262,166	1,332,910
Fannie Mae, FRN, 0.688%, 5/25/2018	5,456,447	5,441,925
Freddie Mac, 4%, 4/01/2044	227,327	243,263
Freddie Mac, 2.673%, 3/25/2026	1,099,000	1,158,029
Freddie Mac, 3.5%, 9/01/2045	5,422,422	5,724,809
Ginnie Mae, 3.5%, 12/20/2045	6,059,684	6,447,162
Network Core Distribution 0.169		\$ 25,742,368
Natural Gas - Distribution - 0.1% Gas Natural SDG S.A., 1.375%, 1/21/2025	EUR 300,000	\$ 360,214
GNL Quintero S.A., 4.634%, 7/31/2029 (n)	\$ 377,000	393,060
GIVE Quilleto 3.A., 4.034/0, 1/31/2029 (II)	\$ 377,000	393,000
		\$ 753,274
Network & Telecom - 1.7%		
AT&T, Inc., 4.75%, 5/15/2046	\$ 500,000	\$ 529,476
British Telecom PLC, 5.75%, 12/07/2028	GBP 300,000	553,970
Centurylink, Inc., 6.45%, 6/15/2021	\$ 970,000	1,035,475
Centurylink, Inc., 7.65%, 3/15/2042	890,000	796,550
Columbus International, Inc., 7.375%, 3/30/2021 (n)	200,000	213,442
Frontier Communications Corp., 6.25%, 9/15/2021	305,000	296,613
Frontier Communications Corp., 7.125%, 1/15/2023	665,000	616,788
Frontier Communications Corp., 11%, 9/15/2025	1,405,000	1,499,838
Frontier Communications Corp., 9%, 8/15/2031	530,000	496,875
		212 (00
Telecom Italia Capital, 6%, 9/30/2034	320,000	313,600
Telecom Italia Capital, 6%, 9/30/2034 Telecom Italia S.p.A., 5.303%, 5/30/2024 (n) Verizon Communications, Inc., 1.75%, 8/15/2021	320,000 900,000 281,000	911,250 280,944

Issuer	Sh	ares/Par		Value (\$)
Bonds - continued				
Network & Telecom - continued				
Verizon Communications, Inc., 6.4%, 9/15/2033	\$	500,000	\$	648,373
Verizon Communications, Inc., 6.55%, 9/15/2043		478,000		650,349
			\$	8,843,543
Oil Services - 0.4%				-,,-
Bristow Group, Inc., 6.25%, 10/15/2022	\$	1,160,000	\$	823,600
Odebrecht Offshore Drilling Finance Ltd., 6.75%, 10/01/2022 (n)		1,342,735		221,551
Unit Corp., 6.625%, 5/15/2021		445,000		344,875
Weatherford International Ltd., 8.25%, 6/15/2023		700,000		652,750
			\$	2,042,776
Oils - 0.4%			Ψ	2,012,770
CITGO Holding, Inc., 10.75%, 2/15/2020 (n)	\$	625,000	\$	617,188
CITGO Petroleum Corp., 6.25%, 8/15/2022 (n)	-	880,000	-	849,200
Valero Energy Corp., 4.9%, 3/15/2045		440,000		415,414
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			¢	1,881,802
Other Banks & Diversified Financials - 2.4%			ф	1,001,002
Banco Inbursa S.A. Institucion de Banca Multiple Grupo Financiero Inbursa, 4.125%, 6/06/2024 (n)	\$	583,000	\$	595,418
Banco Popolare Societa Cooperativa, 3.5%, 3/14/2019		600,000	Ф	694,647
Bancolombia S.A., 5.95%, 6/03/2021		1,094,000		1,197,930
Banque Federative du Credit Mutuel S.A., 3%, 5/21/2024		300,000		370,511
BBVA Banco Continental S.A., 5.25% to 9/22/2024, FRN to 9/22/2029 (n)	\$	104,000		111,280
BBVA Bancomer S.A. de C.V., 6.5%, 3/10/2021 (n)		1,207,000		1,336,753
BBVA Bancomer S.A. de C.V., 6.75%, 9/30/2021 (n)		424,000		483,148
BBVA Continental, 5.75%, 1/18/2017 (n)		518,000		527,065
Belfius Bank S.A., 3.125%, 5/11/2026	EUR	300,000		353,768
BPCE S.A., 4.5%, 3/15/2025 (n)	\$	302,000		306,073
Citizens Bank N.A., 2.55%, 5/13/2021	Ψ	256,000		261,274
Discover Bank, 7%, 4/15/2020		249,000		283,284
Discover Bank, 4.25%, 3/13/2026		312,000		333,306
Groupe BPCE S.A., 12.5% to 9/30/2019, FRN to 8/29/2049 (n)	2	2,233,000		2,801,477
Industrial Senior Trust Co., 5.5%, 11/01/2022 (n)		220,000		219,725
Intesa Sanpaolo S.p.A., 5.25%, 1/28/2022	GBP	250,000		371,811
Intesa Sanpaolo S.p.A., 5.71%, 1/15/2026 (n)	\$	430,000		428,515
UBS Group AG, 6.875%, 12/29/2049		720,000		706,500
UniCredit S.p.A., 4.375% to 1/03/2022, FRN to 1/03/2027	EUR	600,000		663,109
			\$ 1	12,045,594
Personal Computers & Peripherals - 0.0%			Ψ.	12,043,374
Equifax, Inc., 2.3%, 6/01/2021	\$	240.000	\$	242,877
	*	,	-	,
Pharmaceuticals - 2.6%				
Actavis Funding SCS, 3.8%, 3/15/2025	\$	313,000	\$	332,621
Actavis Funding SCS, 4.85%, 6/15/2044		318,000		351,914
Actavis, Inc., 1.875%, 10/01/2017		700,000		704,919
Celgene Corp., 2.875%, 8/15/2020		600,000		623,609
Endo Finance LLC/Endo Finco, Inc., 6%, 7/15/2023 (n)		340,000		296,439
Endo Finance LLC/Endo Finco, Inc., 7.25%, 1/15/2022 (n)		1,440,000		1,331,698
Forest Laboratories, Inc., 4.375%, 2/01/2019 (n)		618,000		654,744
Gilead Sciences, Inc., 2.35%, 2/01/2020		667,000		686,535
Gilead Sciences, Inc., 3.7%, 4/01/2024		545,000		591,802
Johnson & Johnson, 2.05%, 3/01/2023	EL IS	375,000		386,369
Johnson & Johnson, 1.15%, 11/20/2028	EUR	140,000		167,108
Mallinckrodt International Finance S.A., 5.75%, 8/01/2022 (n)	\$	690,000		674,475

Bonds - continued Pharmaceuticals - continued Mallinckrodt International Finance S.A., 5.5%, 4/15/2025 (n) \$ 275,000 \$ 253,688 Mylan, Inc., 2.6%, 6/24/2018 1,000,000 1,018,332 Teva Pharmaceutical Industries Ltd., 2.8%, 7/21/2023 552,000 561,574 Teva Pharmaceutical Industries Ltd., 3.15%, 10/01/2026 304,000 310,664	Issuer	Shares/Par	Value (\$)
Mallinoknot International Finance SA, 5.5%, 4/15/20/25 (n)	Bonds - continued		(1)
Mylan R., 20%, 074/2018	Pharmaceuticals - continued		
Tex Paramacutical Industries Ltd., 288, 71/L7023	Mallinckrodt International Finance S.A., 5.5%, 4/15/2025 (n)	\$ 275,000	\$ 253,688
Tox PERmanucoutical Industries Ltd, 3,15%, 1001/2026 30,000 310,693 Toxa PERmanucoutical Industries Ltd, 4,1%, 1001/2046 \$14,000 145,203 Toxa PERmanucoutical Industries Ltd, 4,1%, 1001/2046 \$12,000 155,900 Valeaut PERmanucoutical International Inc., 75,800 (1001/2020) \$55,000 488,250 Valeaut PERmanucoutical International Inc., 75,87%, 7115/2021 (n) \$55,000 488,250 Valeaut PERmanucoutical International Inc., 75,87%, 7115/2022 (n) \$1,500,000 \$25,000 VRX Secrew Corp., 5,875%, 515/2023 (n) \$1,500,000 \$1,530,000 \$25,300 Procious Metals & Minerals - 0,4% \$1,500,000 \$1,530,000 \$25,300 Teck Resources Ltd, 8%, 601/2020 (n) \$2,000,813 \$2,000,813 Teck Resources Ltd, 8%, 601/2021 (n) \$1,255,000 \$1,335,460 Outdoor American Capital LCO (month edital Capital Corp., 5,625%, 2/15/2024 \$1,000 \$1,335,460 Outdoor American Capital LLY Collorion Media Capital Corp., 5,625%, 2/15/2024 \$1,000 \$3,303,60 TEGNA, Inc., 5,125%, 710/15/2020 \$4,000 \$1,000 \$2,500 TEGNA, Inc., 5,125%, 710/15/2020 \$1,000 \$3,000 \$3,000 </td <td>Mylan, Inc., 2.6%, 6/24/2018</td> <td>1,000,000</td> <td>1,018,332</td>	Mylan, Inc., 2.6%, 6/24/2018	1,000,000	1,018,332
Tex Plammaceutical Industries Ltd., 1875%, 3931/2027 EUR 40,000 532,933 140,200 140,216 140,21	Teva Pharmaceutical Industries Ltd., 2.8%, 7/21/2023	552,000	561,574
Texa Pharmaceutical Industries Ltd., 4.145, 1001/2006 (12,2500 13,999.98) Valeant Pharmaceuticals International, Inc., 7.5001/1009 (15,999.98) Valeant Pharmaceuticals International, Inc., 7.55%, 7/15/2012 (n)	Teva Pharmaceutical Industries Ltd., 3.15%, 10/01/2026	304,000	310,664
Valeant Pharmaceuticals International. Inc., 75%, 715/2021 (n)	Teva Pharmaceutical Industries Ltd., 1.875%, 3/31/2027	EUR 450,000	
Valeant Pharmaceuticals International, Inc., 7.5%, 7/15/2021 (n) 52,000 488,250 VRX Exerow Corp., 5.875%, 5/15/2023 (n) 945,000 786,713 VRX Exerow Corp., 5.875%, 5/15/2023 (n) \$1,3196,691 Precious Metals & Minerals: 0.45% \$1,540,000 \$1,543,850 Teck Resources Ltd., 4.5%, 1/13/2021 260,000 225,500 Teck Resources Ltd., 4.5%, 1/13/2021 (n) 395,000 421,663 Printing & Publishing: -0.8% \$2,200,813 Printing & Publishing: -0.8% \$1,295,000 \$1,355,469 Nielsen Finance Lt.C.; 5%, 4/15/2022 (n) \$1,295,000 \$1,355,469 Outdoor Americas Capital Lt.C/Outfroint Metla Capital Corp., 5,625%, 2/15/2024 870,000 971,850 TEGON, Inc., 2152%, 7/15/2020 460,000 477,319 1760,90 473,759 TEGON, Inc., 2152%, 7/15/2021 400,000 473,759 1760,90 483,759 TEGON, Inc., 2152%, 7/15/2022 180,000 \$3,30,369 400,000 230,304 Real Estate: -Apartment: -0.2% 80 80 350,804 Real Estate: -Healthcare: -0.7% 80 80 350,904		, , , , , ,	
Valeant Pharmaceuticals International, Inc., 7.25%, 7/15/2022 (n) 786,000 786,150 786,713 786,000 786,713 786,713 786,000 786,713 786,71	Valeant Pharmaceuticals International, Inc., 7%, 10/01/2020 (n)	1,725,000	1,599,938
VRX Escrow Corp., 5.875%, 5/15/2023 (n) 945,000 786,713 Precious Metals & Minerals - 0.4% \$1,540,000 215,308 Teck Resources Ltd., 4.5%, 1/15/2021 (n) \$1,540,000 225,300 Teck Resources Ltd., 4.5%, 1/15/2021 (n) \$2,000,813 Freck Resources Ltd., 4.5%, 1/15/2021 (n) \$2,200,813 Printing & Publishing - 0.8% \$2,200,813 Printing & Publishing - 0.8% \$1,295,000 \$1,335,469 Outdoor Americas Capital LLC/Outfrom Media Capital Corp., 5,625%, 2/15/2024 870,000 917,850 HEGNA, Inc., 4,375%, 9/15/2023 460,000 477,731 HEGNA, Inc., 4,375%, 9/15/2023 400,000 477,731 HEGNA, Inc., 4,375%, 10/15/2023 840,000 903,000 Real Estate - Apartment - 0.2% \$1,000 \$300,000 Grand City Properties S.A., 3.75% to 2/18/2022, FRN to 12/29/2049 EUR 300,000 \$303,049 Vonovia Finance B.V., FRN, REIT, 4625%, 408/2074 EUR 400,000 \$56,080 Real Estate - Healthcare - 0.7% \$1,123,353 \$1,233,53 MPT Operating Partnership LP, REIT, 6375%, 201/2021 \$0,000 \$392,774 MPT Operating Partnership LP, R	the state of the s		
Precious Metals & Minerals - 0.4%			
Precious Metals & Minerals - 0.4% \$ 1.540,000 \$ 1.543,850 Elchorado Gold Corp., 6.125%, 121/5/2021 260,000 253,300 Teck Resources Lid., 4.5%, 1/15/2021 395,000 421,663 Printing & Publishing - 0.8% \$ 2,200,813 Printing & Publishing - 0.8% \$ 70,000 917,854 Nielsen Finance LLC, 5%, 4/15/2022 (n) \$ 70,000 917,834 Outdoor Americas Capital LLC/Outforted Media Capital Corp., 5,625%, 2/15/2024 870,000 917,834 TEGNA, Inc., 4378%, 9/15/2021 (n) 400,000 477,319 TEGNA, Inc., 6,375%, 10/15/2023 840,000 90,300 TEGNA, Inc., 6,375%, 10/15/2023 840,000 90,300 Real Estate - Apartment - 0.2% EUR 300,000 \$ 30,306 Grand City Properties S.A., 3,75% to 2/18/2022, FRN to 12/29/2049 EUR 300,000 \$ 30,306 Vonovia SE, REIT, 2,125%, 7/09/2022 EUR 450,000 556,080 Real Estate - Healthcare - 0.7% \$ 1,23,350 1,213,350 HCP, Inc., REIT, 3.4%, 201/2025 \$ 4,000,000 \$ 82,824 MPT Operating Partnership LP, REIT, 6.875%, 501/2022 1,335,000 1,401,750 <	VRX Escrow Corp., 5.875%, 5/15/2023 (n)	945,000	786,713
Eldorad Gold Corp., 6.125%, 1215/2020 (c)			\$ 13,196,691
Teck Resources Lid., 4,8%, 1/15/2021 250,000 253,500 Teck Resources Lid., 8%, 6/01/2021 (n) \$ 2,200,813 Printing & Publishing - 0.8% \$ 1,295,000 \$ 1,335,469 Niclsen Finance LLC, 5x, 4/15/2022 (n) \$ 870,000 917,850 Outdoor America Capital LLC/Outfrout Media Capital Corp., 5,6258, 2/15/2024 870,000 477,319 TEGNA, Inc., 5,125%, 7/15/2020 460,000 477,319 TEGNA, Inc., 4875%, 9/15/2021 (n) 420,000 483,575 TEGNA, Inc., 4875%, 9/15/2023 840,000 903,000 Real Estate - Apartment - 0.2% EUR 300,000 236,904 Grand City Properties S.A., 3.75% to 2/18/2022, FRN to 12/29/2049 EUR 300,000 236,904 Vonovia SE, REIT, 2.125%, 7/09/2022 EUR 450,000 556,800 Real Estate - Healthcare - 0.7% EUR 450,000 392,774 HCP, Inc., REIT, 3.4%, 201/2025 \$ 4,000,000 832,774 MPT Operating Partnership LP, REIT, 6.875%, 5/01/2021 760,000 786,828 MPT Operating Partnership LP, REIT, 6.875%, 5/01/2022 1,335,000 1,401,750 Real Estate - Other - 0.7% \$ 1,915,000 2,007,159		+	
Teck Resources Ltd., 8%, 6/01/2021 (n) 395,000 421,663 Printing & Publishing - 0.8% \$ 2,200.813 Niclsen Finance LLC, 5%, 4/15/2022 (n) \$ 1,295,000 \$ 1,335,469 Outdoor Americas Capital LLC/Outfront Media Capital Corp., 5.625%, 2/15/2024 870,000 917,850 TEGNA, Inc., 2,152%, 7/15/2020 460,000 477,319 TEGNA, Inc., 4,875%, 9/15/2021 (n) 420,000 455,750 TEGNA, Inc., 6,375%, 10/15/2023 840,000 903,000 Real Estate - Apartment - 0.2% EUR 300,000 \$ 30,369 Grand City Properties S.A., 375% to 2/18/2022, FRN to 12/29/2049 EUR 80,000 \$ 30,369 Vonovia Finance B.V., FRN, REIT, 4,625%, 4/08/2074 EUR 20,000 \$ 30,369 Vonovia Finance B.V., FRN, REIT, 4,625%, 4/08/2074 EUR 30,000 \$ 30,274 MPT Operating Partnership LP, REIT, 6,875%, 5/01/2021 760,000 786,828 MPT Operating Partnership LP, REIT, 6,875%, 5/01/2021 760,000 786,828 MPT Operating Partnership LP, REIT, 5,25%, 8/01/2026 83,000 1,017,000 Real Estate - Other - 0.7% \$ 1,915,000 \$ 2,007,159 <	•		
Printing & Publishing - 0.8% 1.295.000 \$1.335.409 \$1.395.000 \$1.335.409 \$1.395.000 \$1.335.409 \$1.395.000			
Printing & Publishing - 0.8% 1.295,000 1.325,600 1.325,600 0.000 0	Teck Resources Ltd., 8%, 6/01/2021 (n)	395,000	421,663
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Real Estate - Retail - 0.4% \$ 692,000 \$ 701,622 DDR Corp., REIT, 3.625%, 2/01/2025 \$ 092,000 346,474 Simon Property Group, Inc., REIT, 10.35%, 4/01/2019 \$ 900,000 1,093,465 Restaurants - 0.3% KFC Holding Co./Pizza Hut Holdings LLC/Taco Bell of America LLC, 5.25%, 6/01/2026 (n) \$ 740,000 \$ 783,009 McDonald s Corp., 4.875%, 12/09/2045 480,000 573,610	Fibra Ulio, RE11, 0.93%, 1/30/2044 (II)	390,000	410,323
DDR Corp., REIT, 3.625%, 2/01/2025 \$ 692,000 \$ 701,622 Hammerson PLC, 2%, 7/01/2022 EUR 300,000 346,474 Simon Property Group, Inc., REIT, 10.35%, 4/01/2019 \$ 900,000 1,093,465 Restaurants - 0.3% KFC Holding Co./Pizza Hut Holdings LLC/Taco Bell of America LLC, 5.25%, 6/01/2026 (n) \$ 740,000 \$ 783,009 McDonald s Corp., 4.875%, 12/09/2045 480,000 573,610	D. 15 (4) D. 11 0.46		\$ 3,581,734
Hammerson PLC, 2%, 7/01/2022 EUR 300,000 346,474 Simon Property Group, Inc., REIT, 10.35%, 4/01/2019 \$ 900,000 1,093,465 Restaurants - 0.3% KFC Holding Co./Pizza Hut Holdings LLC/Taco Bell of America LLC, 5.25%, 6/01/2026 (n) \$ 740,000 \$ 783,009 McDonald s Corp., 4.875%, 12/09/2045 480,000 573,610		¢ (00.000	¢ 701 (22
Simon Property Group, Inc., REIT, 10.35%, 4/01/2019 \$ 900,000 1,093,465 \$ 2,141,561 Restaurants - 0.3% KFC Holding Co./Pizza Hut Holdings LLC/Taco Bell of America LLC, 5.25%, 6/01/2026 (n) \$ 740,000 \$ 783,009 McDonald s Corp., 4.875%, 12/09/2045 \$ 480,000 573,610			
\$ 2,141,561 Restaurants - 0.3% KFC Holding Co./Pizza Hut Holdings LLC/Taco Bell of America LLC, 5.25%, 6/01/2026 (n) McDonald s Corp., 4.875%, 12/09/2045 \$ 2,141,561 \$ 740,000 \$ 783,009 \$ 373,610			
Restaurants - 0.3% KFC Holding Co./Pizza Hut Holdings LLC/Taco Bell of America LLC, 5.25%, 6/01/2026 (n) \$ 740,000 \$ 783,009 McDonald s Corp., 4.875%, 12/09/2045 480,000 573,610	Simon Property Group, Inc., KE11, 10.35%, 4/01/2019	\$ 900,000	1,093,465
KFC Holding Co./Pizza Hut Holdings LLC/Taco Bell of America LLC, 5.25%, 6/01/2026 (n) \$ 740,000 \$ 783,009 McDonald s Corp., 4.875%, 12/09/2045 480,000 573,610	D		\$ 2,141,561
McDonald s Corp., 4.875%, 12/09/2045 480,000 573,610		d = 10.000	ф =02.000
YUM! Brands, Inc., 5.35%, 11/01/2043 14,000 11,900	•		
	YUM! Brands, Inc., 5.35%, 11/01/2043	14,000	11,900
\$ 1,368,519			\$ 1,368,519

Issuer	Shares/Par	Value (\$)
Bonds - continued		,,,
Retailers - 2.0%		
Best Buy Co., Inc., 5.5%, 3/15/2021	\$ 734,000	\$ 801,895
Dollar General Corp., 4.125%, 7/15/2017	831,000	852,819
Dollar Tree, Inc., 5.75%, 3/01/2023	1,350,000	1,458,000
DriveTime Automotive Group, Inc./DT Acceptance Corp., 8%, 6/01/2021 (n)	735,000	698,250
Hanesbrands Finance Luxembourg S.C.A., 3.5%, 6/15/2024 (z)	EUR 200,000	232,041
Hanesbrands, Inc., 4.875%, 5/15/2026 (n)	\$ 600,000	613,500
Home Depot, Inc., 2.625%, 6/01/2022	585,000	615,721
Home Depot, Inc., 3%, 4/01/2026	475,000	511,383
Home Depot, Inc., 4.875%, 2/15/2044	378,000	475,390
L Brands, Inc., 6.875%, 11/01/2035	152,000	161,196
Neiman Marcus Group Ltd., 8%, 10/15/2021 (n)	1,225,000	1,038,310
Rite Aid Corp., 9.25%, 3/15/2020	320,000	337,600
Rite Aid Corp., 6.75%, 6/15/2021	265,000	278,581
Rite Aid Corp., 6.125%, 4/01/2023 (n)	700,000	742,875
S.A.C.I. Falabella, 4.375%, 1/27/2025 (n)	389,000	415,380
Sally Beauty Holdings, Inc., 5.625%, 12/01/2025	550,000	591,250
Wesfarmers Ltd., 1.874%, 3/20/2018 (n)	156,000	156,745
		\$ 9,980,936
Specialty Chemicals - 0.8%		
Akzo Nobel N.V., 1.75%, 11/07/2024	EUR 250,000	\$ 309,702
Chemtura Corp., 5.75%, 7/15/2021	\$ 1,430,000	1,469,325
Ecolab, Inc., 2.625%, 7/08/2025	EUR 175,000	224,308
Mexichem S.A.B. de C.V., 5.875%, 9/17/2044 (n)	\$ 540,000	532,413
Univar USA, Inc., 6.75%, 7/15/2023 (n)	1,475,000	1,519,368
		\$ 4,055,116
Specialty Stores - 0.7%		φ 4,033,110
Argos Merger Sub, Inc., 7.125%, 3/15/2023 (n)	\$ 1,300,000	\$ 1,358,500
Group 1 Automotive, Inc., 5%, 6/01/2022	1,050,000	1,039,500
Michaels Stores, Inc., 5.875%, 12/15/2020 (n)	820,000	851,775
Rallye S.A., 4.25%, 3/11/2019	EUR 300,000	341,270
Kunye 6.11., 4.25 %, 5/11/2017	ECK 300,000	341,270
0 1 0 40		\$ 3,591,045
Supermarkets - 0.4% Albertage Cos LL C/Safavyay Inc. 6 (25% 6/15/2024 (a))	d ((5,000	¢ 700 502
Albertsons Cos. LLC/Safeway, Inc., 6.625%, 6/15/2024 (n)	\$ 665,000 EUR 300,000	\$ 706,563
Casino Guichard Perrachon S.A., 2.33%, 2/07/2025		348,051
Loblaw Cos. Ltd., 4.86%, 9/12/2023	CAD 421,000	372,514
METRO AG, 1.5%, 3/19/2025 William Morrison Supermarkets PLC, 3.5%, 7/27/2026	EUR 315,000 GBP 150,000	376,180 197,409
	222 200,000	2,7,10,
Supranational - 0.3%		\$ 2,000,717
Black Sea Trade and Development Bank, 4.875%, 5/06/2021 (n)	\$ 202,000	\$ 212,868
International Bank for Reconstruction and Development, 2.8%, 1/13/2021	AUD 270,000	211,076
International Bank for Reconstruction and Development, 4.25%, 6/24/2025	AUD 405,000 AUD 405,000	353,142
International Finance Corp., 3.25%, 7/22/2019	AUD 585,000 AUD 585,000	461,047
West African Development Bank, 5.5%, 5/06/2021 (n)	\$ 543,000	570,150
=		ф 1 000 2 02
Telecommunications - Wireless - 4.2%		\$ 1,808,283
Altice Luxembourg S.A., 7.75%, 5/15/2022 (n)	\$ 585,000	\$ 593,424
Altice Luxembourg S.A., 7.625%, 2/15/2025 (z)	230,000	226,263
America Movil S.A.B. de C.V., 4.75%, 6/28/2022	EUR 525,000	724,772
America Movil S.A.B. de C.V., 1.5%, 3/10/2024	EUR 420,000	486,332

Issuer	Shares/Par	Value (\$)
Bonds - continued		
Telecommunications - Wireless - continued		
American Tower Corp., REIT, 3.5%, 1/31/2023	\$ 743,000	\$ 773,144
American Tower Corp., REIT, 4%, 6/01/2025	514,000	558,830
Cellnex Telecom S.A.U., 3.125%, 7/27/2022	EUR 300,000	353,988
Crown Castle International Corp., 3.7%, 6/15/2026	\$ 232,000	244,360
Digicel Group Ltd., 8.25%, 9/30/2020 (n)	815,000	743,688
Digicel Group Ltd., 6%, 4/15/2021 (n)	1,279,000	1,187,871
Digicel Group Ltd., 7.125%, 4/01/2022 (n)	756,000	623,473
Digicel Group Ltd., 6.75%, 3/01/2023 (n)	1,138,000	1,054,926
Digicel Group Ltd., 6.75%, 3/01/2023	253,000	234,531
Millicom International Cellular S.A., 6.625%, 10/15/2021 (n)	412,000	430,004
MTS International Funding Ltd., 5%, 5/30/2023 (n)	201,000	207,271
SBA Tower Trust, 2.898%, 10/15/2044 (n)	439,000	444,479
Sprint Capital Corp., 6.875%, 11/15/2028	1,210,000	1,037,575
Sprint Corp., 7.875%, 9/15/2023	1,985,000	1,812,563
Sprint Corp., 7.125%, 6/15/2024	1,230,000	1,087,074
Sprint Nextel Corp., 9%, 11/15/2018 (n)	470,000	509,363
Sprint Nextel Corp., 6%, 11/15/2022	750,000	643,410
T-Mobile USA, Inc., 6.125%, 1/15/2022	145,000	152,703
T-Mobile USA, Inc., 6.5%, 1/15/2024	405,000	433,350
T-Mobile USA, Inc., 6.464%, 4/28/2019	395,000	402,406
T-Mobile USA, Inc., 6.25%, 4/01/2021	1,675,000	1,752,469
T-Mobile USA, Inc., 6.633%, 4/28/2021	540,000	567,675
T-Mobile USA, Inc., 6%, 4/15/2024	759,000	809,997
T-Mobile USA, Inc., 6.5%, 1/15/2026	800,000	866,400
VimpelCom Ltd., 5.95%, 2/13/2023 (n)	255,000	260,725
Wind Acquisition Finance S.A., 4%, 7/15/2020 (n)	EUR 300,000	336,239
Wind Acquisition Finance S.A., 4.75%, 7/15/2020 (n)	\$ 795,000	791,526
Wind Acquisition Finance S.A., 7.375%, 4/23/2021 (n)	1,300,000	1,293,500
		\$ 21,644,331
Telephone Services - 0.8%		, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
B Communications Ltd., 7.375%, 2/15/2021 (n)	\$ 1,459,000	\$ 1,572,073
Level 3 Financing, Inc., 5.375%, 1/15/2024	390,000	409,013
Level 3 Financing, Inc., 5.375%, 5/01/2025	1,170,000	1,228,500
TDC A.S., 3.5% to 2/26/2021, FRN to 2/26/2021	EUR 500,000	530,212
TELUS Corp., 5.05%, 7/23/2020	CAD 425,000	363,964
		¢ 4102.762
Tobacco - 0.4%		\$ 4,103,762
Imperial Tobacco Finance PLC, 4.25%, 7/21/2025 (n)	\$ 742,000	\$ 816,259
Philip Morris International, Inc., 4.875%, 11/15/2043	356,000	439,806
Reynolds American, Inc., 8.125%, 6/23/2019	257,000	304,255
Reynolds American, Inc., 3.25%, 6/12/2020	69,000	72,953
Reynolds American, Inc., 4.45%, 6/12/2025	169,000	190,805
Reynolds American, Inc., 5.7%, 8/15/2035	202,000	254,463
Transportation Sarvices 0.00%		\$ 2,078,541
Transportation - Services - 0.9% Heathrow Funding Ltd., 4.625%, 10/31/2046	CDD 200,000	\$ 267.201
	GBP 200,000 \$ 946,000	\$ 367,201
Navios Maritime Acquisition Corp., 8.125%, 11/15/2021 (n) Navios Maritime Holding, Ira., 7.375%, 1/15/2022 (n)		728,420 617,538
Navios Maritime Holding, Inc., 7.375%, 1/15/2022 (n) Navios South American Logistics Inc./Navios Logistics Finance (U.S.), Inc., 7.25%, 5/01/2022	1,270,000	
Navios South American Logistics, Inc./Navios Logistics Finance (U.S.), Inc., 7.25%, 5/01/2022	168,000	115,080
SPL Logistics Escrow LLC, 8.875%, 8/01/2020 (n) Stageograph Group PLC 4/6, 9/20/2025	655,000 GPR 450,000	499,438
Stagecoach Group PLC, 4%, 9/29/2025	GBP 450,000 \$ 1,210,000	663,709
Stena AB, 7%, 2/01/2024 (n)	\$ 1,210,000	952,125

Bonds - continued Spread From From From From From From From From	Issuer		Shares/Par		Value (\$)
Syncron Group BVSyncre, x8.25%, 11/01/2021 (a)	Bonds - continued				
Ultrapertol (Bahaman) Lid., 8873%, 6715/2021 (a)(d) 4,6740 U.S. Government Agencies and Equivalents - 4.3% 4,231,51 Fannie Mae., 1,125%, 4/27/2017 \$10,807,000 \$10,922,504 Fendie Mac., 0,875%, 2/22/2017 10,002,000 \$10,022,504 Feedlie Mac., 0,875%, 2/22/2017 10,002,000 \$10,222,504 L.S. Treasury Obligations - 2.8% 22,1347,205 \$12,309,000 \$1,430,883 Utlities - Electric Power - 3.3% AES 674,000 \$718,260 AES Calpine Corp., 5,75%, 2017/2024 \$20,000 917,700 Calpine Corp., 5,75%, 2017/2024 \$20,000 917,700 Calpine Corp., 5,75%, 2017/2025 \$2,800 52,100 Covanta Holding Corp., 26,375%, 2017/2024 \$2,800 52,200 Covanta Holding Corp., 26,375%, 2017/2024 \$2,900 303,400 Covanta Holding Corp., 26,375%, 300/2024 \$2,900 303,400 Covanta Holding Corp., 26,375%, 300/2024 \$2,900 303,400 Covanta Holding Corp., 26,375%, 407/2026 \$2,900 \$3,900 Sp., 2,275%, 101/2020 \$2,900 \$2,900 \$3,900 <t< td=""><td>Transportation - Services - continued</td><td></td><td></td><td></td><td></td></t<>	Transportation - Services - continued				
Secuence	Syncreon Group BV/Syncre, 8.625%, 11/01/2021 (n)	\$	585,000	\$	432,900
S. 100xcmment Agencies and Equivalents -4.3% \$10.877.000 \$10.922.54 Freddie Mac, 0.875%, 2/22/2017 \$10.902,001 \$10.902,001 \$10.924,731 \$10.902,001 \$10.902,001 \$10.902,002 \$10.902,003 \$10.9	Ultrapetrol (Bahamas) Ltd., 8.875%, 6/15/2021 (a)(d)		246,000		46,740
S. 100xcmment Agencies and Equivalents -4.3% \$10.877.000 \$10.922.54 Freddie Mac, 0.875%, 2/22/2017 \$10.902,001 \$10.902,001 \$10.924,731 \$10.902,001 \$10.902,001 \$10.902,002 \$10.902,003 \$10.9					
Famic Mac, 1.125%, 2172/1077 10,902.000 10,902.001				\$	4,423,151
Freddick Mac, 0.875%, 2/22/2017 10,902,000 10,924,73 10,902,000 10,924,73 10,902,000 10,924,73 10,902,000 11,817,008 12,609,000 14,530,883 12,669,000 14,530,883 10,000,000	U.S. Government Agencies and Equivalents - 4.3%				
U.S. Treasury Obligations - 2.8% \$ 12,069,000 \$ 14,530,883 U.S. Treasury Bonds, 31,25%; 11/15/2041 (f) \$ 12,069,000 \$ 14,530,883 U.S. Treasury Bonds, 31,25%; 11/15/2041 (f) \$ 12,069,000 \$ 718,260 Calpine Corp., 53,5%; 11/12/205 (m) \$ 26,4000 \$ 917,700 Calpine Corp., 53,5%; 11/12/205 \$ 60,000 \$ 68,21 CWB Energy Corp., 50,5%; 3/15/2022 \$ 800,000 \$ 58,821 Covanta Holding Corp., 51,37%; 1001/2022 \$ 300,000 \$ 300,000 Covanta Holding Corp., 53,87%; 301/2024 \$ 300,000 \$ 300,000 Covanta Holding Corp., 53,87%; 301/2024 \$ 300,000 \$ 300,000 Covanta Holding Corp., 53,87%; 301/2024 \$ 495,000 \$ 490,050 Dynegy, Inc., 73,87%; 11/10/2022 \$ 1,350,000 \$ 140,050 EON International Finance B.V., 6,35%; 6,07(2032 GBP 200,000 \$ 385,188 EDP Finance B.D. \$ 2,35%; 11/14/2021 (n) \$ 12,200 \$ 15,358 Einera U.S. Finance L.P. \$ 2,35%; 11/14/2021 (n) \$ 12,200 \$ 15,358 Einera U.S. Finance L.P. \$ 35%; 6,015/2022 (n) \$ 12,200 \$ 21,358 Einera U.	Fannie Mae, 1.125%, 4/27/2017	\$	10,877,000	\$	10,922,564
U.S. Treasury Obligations - 2.8% \$1,2069,000 \$14,530,883 \$1,005,000 \$14,530,883 \$1,005,000 \$14,530,883 \$1,005,000 \$1,530,883 \$1,530,833 \$1,530,833 \$1,530,833 \$1,530,833 \$1,530,933 \$1,	Freddie Mac, 0.875%, 2/22/2017		10,902,000		10,924,731
U.S. Treasury Obligations - 2.8% \$1,2069,000 \$14,530,883 \$1,005,000 \$14,530,883 \$1,005,000 \$14,530,883 \$1,005,000 \$1,530,883 \$1,530,833 \$1,530,833 \$1,530,833 \$1,530,833 \$1,530,933 \$1,					
U.S. Treasury Bonds, 3,125%, 11/15/2041 (f) \$ 12,069,000 \$ 14,530,883 Uhilities - Electric Power - 3.3% S 718,260 AES Gener S.A., 5%, 7/14/2025 (n) \$ 674,000 \$ 718,260 Calpine Corp., 5.5%, 201/2024 \$ 200,000 691,700 Calpine Corp., 5.5%, 201/2020 \$ 800,000 568,621 Cowanta Holding Corp., 285%, 11/10/12022 \$ 181,500 490,000 Cowanta Holding Corp., 537%, 10/01/2022 \$ 133,000 490,500 Cowanta Holding Corp., 537%, 807/2024 \$ 290,000 303,400 Cowanta Holding Corp., 547%, 300/2024 \$ 495,000 490,500 Cowanta Holding Corp., 547%, 300/2024 \$ 200,000 303,400 Cowanta Holding Corp., 547,400 \$ 200,000 303,400 Cowanta Holding Corp., 547,400 \$ 200,000 303,500 303,700 Cowanta				\$	21,847,295
Utilities - Electric Power - 3.3% AES Gener S.A., 5%, 71/14/2025 (n)	U.S. Treasury Obligations - 2.8%				
AES Gener S.A., 598., 7114/2025 (n) \$ 674,000 \$ 718,260 Calpine Corp., 5.578., 2012/024 920,000 917,700 Calpine Corp., 5.578., 7115/2025 625,000 624,219 CMS Energy Corp., 5.0584, 3115/2022 500,000 568,621 Covania Holding Corp., 5.2584, 1201/2020 1,815,000 330,000 Covania Holding Corp., 5.37854, 1001/2022 1,455,000 300,000 Covania Holding Corp., 5.37854, 301/1024 495,000 1,405,000 Covania Holding Corp., 5.37854, 301/1024 495,000 1,405,000 Dynegy, Inc., 7.37584, 1101/2021 8 200,000 217,954 EON International Finance B. W., 5.2384, 607/2032 GBP 200,000 217,954 Emera U.S. Finance LP., 2.7584, 6015/2021 (n) 142,000 145,348 Emera U.S. Finance LP., 2.7584, 6015/2022 (n) 303,000 315,120 Empresa de Energia de Bogota S.A., 6.12584, 1111/2021 (n) 303,000 315,120 Empresa de Energia de Bogota S.A., 6.12584, 1111/2020 (n) 303,000 325,701 Energy S.P.A., 602586, 901/2023, FRN to 9/142/2073 (n) 500,000 599,325 Enel S.P.A., 8.7586, 100/2021, FRN to 9/142/2073 (U.S. Treasury Bonds, 3.125%, 11/15/2041 (f)	\$	12,069,000	\$	14,530,883
Calpine Corp., 5.5%, 201/2024 92,000 91,700 Calpine Corp., 5.75%, 115/2025 625,000 624,219 CMS Energy Corp., 5.05%, 31/5/2022 500,000 568,621 Covanta Holding Corp., 6.75%, 1001/2022 320,000 330,400 Covanta Holding Corp., 5.875%, 5001/2024 495,000 490,050 Covanta Holding Corp., 5.875%, 5001/2022 1,415,000 1,406,300 E.ON International Finance B.N., 6.375%, 6007/2032 GPB 200,000 385,148 E.DF Finance E.V., 5.25%, 11/4/2021 (n) \$200,000 121,954 Emera U.S. Finance I.P. 2.7% (615/2021 (n) 162,000 145,348 Emera U.S. Finance I.P. 3.55% (615/2026 (n) 162,000 303,000 Empressa de Energia de Bogota S.A., 6.155%, 11/10/2021 (n) 303,000 315,120 Empressa de Energia de Bogota S.A., 6.155%, 11/10/2021 (n) 303,000 315,120 Empressa de Energia de Bogota S.A., 6.155%, 11/10/2021 (n) 900,000 579,375 Enel S.P.A., 8.75% to 9/24/2023, FRN to 9/15/2071, FRN to 9/15/2071, FRN to 9/15/2071, FRN to 9/15/2072, FRN	Utilities - Electric Power - 3.3%				
Calpine Corp., 5.5%; 201/2024 92,000 91,700 Calpine Corp., 5.5%; A115/2025 62,500 62,4219 Covania Holding Corp., 7.25%; 12/01/2020 1,815,000 508,021 Covania Holding Corp., 7.25%; 10/01/2022 320,000 303,040 Covania Holding Corp., 5.375%; 10/01/2024 495,000 490,050 Covania Holding Corp., 5.375%; 10/01/2021 1,415,000 1,405,000 E/O International Finance B.V., 6.375%; 60/7/2032 GP 200,000 385,148 E/O Finance LP. 7,52%; 11/01/2021 (n) 12,000 145,248 Emera U.S. Finance LP. 2,75%; 6/15/2020 (n) 162,000 145,348 Emera U.S. Finance LP. 2,75%; 6/15/2020 (n) 162,000 150,000 170,059 Empresa U.S. Finance LP. 2,55%; 6/15/2020 (n) 162,000 145,348 110,000 115,000 110,000 115,000 110,000 110,000 110,000 110,000 110,000 110,000 115,000 110,000 115,000 110,000 110,000 110,000 110,000 110,000 110,000 110,000 110,000 110,000 <th< td=""><td>AES Gener S.A., 5%, 7/14/2025 (n)</td><td>\$</td><td>674,000</td><td>\$</td><td>718,260</td></th<>	AES Gener S.A., 5%, 7/14/2025 (n)	\$	674,000	\$	718,260
Calpine Corp., 5,75%, 11/5/2025 625,000 5,24,219 CMS Energy Corp., 5,05%, 31/5/2022 500,000 1,880,794 Covanta Holding Corp., 7,57%, 12/01/2020 1,815,000 1,880,794 Covanta Holding Corp., 5,57%, 10/01/2021 320,000 330,400 Covanta Holding Corp., 5,57%, 10/01/2022 1,455,000 1,405,000 Dynegy, Inc., 7,375%, 11/01/2022 GBP 200,000 385,148 EON International Finance BN, 6,457%, 60/07/2032 GBP 200,000 217,954 EDP Finance BN, 5,52%, 11/14/2021 (n) 142,000 145,348 Emera U.S. Finance LP, 2,75%, 60/15/2026 (n) 162,000 170,059 Empresa Ge Energia de Bogota S.A., 6,125%, 11/10/2021 (n) 303,000 315,120 Empresa Ge Energia de Bogota S.A., 6,125%, 11/10/2021 (n) 305,000 579,375 Enel S.P.A., 8,75% (n) 9/24/2023, FRN to 9/15/2076 GBP 20,000 579,375 Enel S.P.A., 6,6625% (n) 9/15/2021, FRN to 9/15/2076 GBP 20,000 579,375 Engle Energia Chile S.A., 4,5%, 1/29/2025 (n) 410,000 140,000 140,000 NGE Energy, Inc., 8,25%, 9/01/2020 1,500,000 1,502,200 150,400 150,400			920,000		917,700
CMS Energy Corp., 5.05%, 3/15/2022 500,000 568,621 Covanta Holding Corp., 7.25%, 1/201/2020 1,815,000 1,880,794 Covanta Holding Corp., 5.375%, 1/201/2022 495,000 300,000 Covanta Holding Corp., 5.375%, 3/01/2024 495,000 490,005 Dynegy, Inc., 7.375%, 1/10/12022 1,435,000 1,405,000 E.ON International Finance B.V., 6.375%, 6/07/2032 6BP 200,000 385,148 EDP Finance B. V., 5.25%, 1/14/2021 (n) 162,000 121,200 Emera U.S. Finance L.P., 2.7%, 6/15/2026 (n) 162,000 170,059 Empress de Energia de Bogota S.A., 6,125%, 11/10/2021 (n) 303,000 315,120 Empress Electrica Angamos S.A., 4,875%, 5/25/2029 (n) 245,000 250,752 Enel S.P.A., 6,375% to 9/42/2037, FRN to 9/42/2073 (n) 500,000 350,752 Enel S.P.A., 6,375% to 9/42/2032, FRN to 19/42/2073 (n) 500,000 257,975 Enel S.P.A., 8,75% to 9/42/2033, FRN to 19/42/2073 (n) 500,000 257,975 Enel S.P.A., 8,75% to 9/42/2033, FRN to 19/42/2073 (n) 500,000 251,018 Engie Energia Chile S.A. 4.5% to 1/29/2025 (n) 1,000,000 41,000 41,904			625,000		624,219
Covanta Holding Corp., 7.25%, 1/01/202 320,000 330,400 Covanta Holding Corp., 5.875%, 1/01/2024 495,000 490,050 Dynegy, Inc., 7.375%, 1/101/2022 1,435,000 1,406,300 E.ON International Finance B.N., 6.375%, 6/07/2032 GBP 200,000 217,954 EDP Finance B.N., 5.25%, 1/14/2021 (n) 920,000 217,954 Emera U.S. Finance L.P., 2.7%, 6/15/2026 (n) 162,000 170,059 Empresa de Energia de Bogota, 6/15/2026 (n) 303,000 315,120 Empresa Electrica Angamos S.A., 6.125%, 1/10/2021 (n) 303,000 315,120 Empresa Electrica Angamos S.A., 4875%, 5/25/2029 (n) 245,000 250,752 Enel S.P.A., 875% to 9/24/2033, FRN to 9/15/2076 GBP 230,000 352,701 Engle Energia Chile S.A., 4.5%, 1/29/2025 (n) 400,000 410,000 Engle Energia, Chile S.A., 4.5%, 1/29/2025 (n) 400,000 510,938 Engle Energia, Chile S.A., 4.5%, 1/29/2025 (n) 410,000 410,000 NRG Energy, Inc., 825%, 9/01/2020 1,000,000 1,032,275 NRG Energy, Inc., 6.25%, 3/15/2026 (n) 335,000 335,000 PL Capital Funding, Inc., 3/15, 5/15/2026 (n)			500,000		·
Covanta Holding Corp., 6.375%, 1001/2024 320,000 390,400 Covanta Holding Corp., 5.875%, 301/2024 495,000 490,500 Dynegy, Inc., 7.375%, 1101/202 1,435,000 1,406,300 E.ON International Finance B.V., 6.275%, 601/2021 (n) \$200,000 217,954 Emera U.S. Finance LP, 2.7%, 615/2021 (n) 142,000 145,348 Emera U.S. Finance LP, 2.7%, 615/2021 (n) 303,000 315,120 Empresa de Energia de Bogota S.A., 6.125%, 11/10/2021 (n) 303,000 315,120 Empresa Electrica Angamos S.A., 4.875%, 5/25/2029 (n) 245,000 250,752 Enel S.p.A., 5.75% to 9/21/2023, FRN to 9/24/2073 (n) 500,000 579,375 Enel S.p.A., 6,625% to 9/15/2021, FRN to 9/15/2076 GBP 20,000 351,009 Greenko Dutch B.V., 8%, 801/2019 (n) 410,000 441,000 Greenko Dutch B.V., 8%, 801/2019 (n) 410,000 441,204 NGE Energy, Inc., 2.25%, 91/5/2023 1,300,000 1,532,240 NGE Energy, Inc., 2.52%, 91/5/2023 1,300,000 1,542,240 NGE Energy, Inc., 7.25%, 51/5/2026 (n) 335,000 315,774 NGE Energy, Inc., 7.25%, 51/5/2026 (n) 383,000 <td></td> <td></td> <td>1,815,000</td> <td></td> <td>1,880,794</td>			1,815,000		1,880,794
Covanta Holding Corp., 5.875%, 301/2024 495,000 490,050 Dynegy, Inc., 7.375%, 11/01/2022 1,435,000 1,405,000 E.ON International Finance B.V., 6.375%, 607/2032 GBP 200,000 285,488 EDP Finance B.V., 5.25%, 11/4/2021 (n) \$200,000 121,534 Emera U.S. Finance LP, 2.75%, 6(15/2026 (n) 162,000 170,059 Empresa de Benergia de Bogota S.A., 6.125%, 11/10/2021 (n) 303,000 315,120 Empresa de Electrica Angamos S.A., 4.875%, 5/25/2029 (n) 245,000 250,752 Enel S.p.A., 8.75% (b) 9/24/2023, FRN to 9/14/2073 (n) 500,000 352,701 Enel S.p.A., 6.055% (o) 9/15/2076 GBB 230,000 352,701 Engle Energia Chile S.A., 4.8%, 1/29/2025 (n) \$609,000 651,098 Greenko Ducka B.V., 48%, 801/2019 (n) 410,000 41,994 NRG Energy, Inc., 8.25%, 901/2020 1,000,000 1,332,275 RGE Energy, Inc., 6.65%, 31/15/2026 (n) 335,000 343,794 NRG Energy, Inc., 2.25%, 51/15/2026 (n) 335,000 343,794 PPL Capital Funding, Inc., 51/15/2026 (n) 383,000 355,148 Southern Co., 2.95%, 701/2023 </td <td>• .</td> <td></td> <td></td> <td></td> <td></td>	• .				
Dynegy, Inc., 7.375%, 11/01/2022 1,436,300 1,406,300 E.ON International Finance B.V., 6.375%, 6/07/2032 GBP 200,000 385,148 EDP Finance B.V., 5.25%, 11/14/2021 (n) \$200,000 217,954 Emera U.S. Finance LP, 2.7%, 6/15/2026 (n) 142,000 147,005 Empreas U.S. Finance LP, 2.7%, 6/15/2021 (n) 303,000 315,120 Empressa de Energia de Bogota S.A., 6.125%, 11/10/2021 (n) 245,000 250,752 Empressa de Energia de Bogota S.A., 6.125%, 11/10/2021 (n) 500,000 250,752 Empressa de Energia de Bogota S.A., 6.125%, 11/10/2021 (n) 500,000 250,752 Empressa de Energia de Bogota S.A., 6.125%, 11/10/2021 (n) 500,000 250,752 Empressa de Energia de Bogota S.A., 6.125%, 11/10/2021 (n) 500,000 250,752 Empressa de Energia de Bogota S.A., 6.125%, 11/10/2021 (n) 500,000 250,752 Empressa de Energia de Bogota S.A., 6.125%, 11/10/2021 (n) 500,000 250,752 Empressa de Energia de Bogota S.A., 6.125%, 11/10/201 (n) 500,000 500,000 501,000 201,000 301,001 301,001 401,000 401,000 401,000 401,000 401,000 401,000			,		
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EDP Finance B.V., 5.25%, 1/14/2021 (n) \$ 200,000 217,954 Emera U.S. Finance LP, 2.7%, 6/15/2021 (n) 142,000 145,348 Emera U.S. Finance LP, 3.55%, 6/15/2026 (n) 162,000 170,059 Empresa de Energia de Bogota S.A., 6.125%, 1/11/2021 (n) 303,000 315,120 Empresa de Energia de Bogota S.A., 6.125%, 1/11/2021 (n) 303,000 315,120 Empresa de Energia de Bogota S.A., 6.125%, 1/11/2021 (n) 303,000 315,120 Empresa Gelectica Angamos S.A., 4875%, 5/25/2029 (n) 245,000 550,752 Enel S.p.A., 6.625% to 9/15/2021, FRN to 9/24/2073 (n) 500,000 579,375 Enel S.p.A., 6.625% to 9/15/2021, FRN to 9/15/2076 GBP 230,000 561,098 Greenko Dutch B.V., 8x, 801/2019 (n) 410,000 441,900 441,900 Greenko Dutch B.V., 8x, 801/2019 (n) 335,000 335,000 343,794 NRG Energy, Inc., 6.25%, 3/15/2026 (n) 335,000 343,794 NRG Energy, Inc., 7.25%, 5/15/2026 (n) 335,000 343,794 PPL Capital Funding, Inc., 3x, 3x/15/2044 270,000 315,774 PPL Capital Funding, Inc., 3x, 3x/15/2045 383,000 355,00 <tr< td=""><td>• •</td><td>GBP</td><td></td><td></td><td></td></tr<>	• •	GBP			
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NRG Energy, Inc., 6.625%, 3/15/2023 1,530,000 1,542,240 NRG Energy, Inc., 7.25%, 5/15/2026 (n) 335,000 343,794 PPL Capital Funding, Inc., 3.1%, 5/15/2026 561,000 572,448 PPL Capital Funding, Inc., 5%, 3/15/2044 270,000 315,774 PPL WEM Holdings PLC, 5.375%, 5/01/2021 (n) 183,000 203,838 Southern Co., 2.95%, 7/01/2023 333,000 345,667 Southern Co., 4.4%, 7/01/2046 502,000 556,148 Southern Electric Power Co. Ltd., 4.625%, 2/20/2037 GBP 200,000 550,148 Southern Go., 2.95%, 1/14/2025 (n) \$535,000 557,775 Waterford 3 Funding Corp., 8.09%, 1/02/2017 654,102 653,708 Utilities - Gas - 0.1% Transport de Gas Peru, 4.25%, 4/30/2028 (n) 387,000 \$391,838 Total Bonds \$16,893,527 Utilities - Gas - 0.1% Transport de Gas Peru, 4.25%, 4/30/2028 (n) \$387,000 \$391,838 Total Bonds \$581,319 \$580,519 Floating Rate Loans (g)(r) - 1.6% \$581,519 \$580,519 Building - 0.3% ABC Supply Co., Inc., Term Loan, 3.5%, 4/16/2020 (o) \$961,019 <th< td=""><td></td><td></td><td></td><td></td><td></td></th<>					
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Transport de Gas Peru, 4.25%, 4/30/2028 (n) \$ 387,000 \$ 391,838 Total Bonds \$ 581,321,900 Floating Rate Loans (g)(r) - 1.6%	Utilities - Gas - 0.1%			Ф	10,073,347
Total Bonds \$ 581,321,900 Floating Rate Loans (g)(r) - 1.6% Aerospace - 0.1% TransDigm, Inc., Term Loan C, 3.75%, 2/28/2020 \$ 581,519 \$ 580,519 Building - 0.3% ABC Supply Co., Inc., Term Loan, 3.5%, 4/16/2020 (o) \$ 961,019 \$ 962,392 HD Supply, Inc., Term Loan B, 3.75%, 8/13/2021 (o) 384,400 385,521		\$	387 000	\$	391 838
Floating Rate Loans (g)(r) - 1.6% Aerospace - 0.1% TransDigm, Inc., Term Loan C, 3.75%, 2/28/2020 \$ 581,519 \$ 580,519 Building - 0.3% ABC Supply Co., Inc., Term Loan, 3.5%, 4/16/2020 (o) \$ 961,019 \$ 962,392 HD Supply, Inc., Term Loan B, 3.75%, 8/13/2021 (o) \$ 384,400 385,521		Ψ	207,000		
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Building - 0.3% ABC Supply Co., Inc., Term Loan, 3.5%, 4/16/2020 (o) **Boltonian B, 3.75%, 8/13/2021 (o) **Boltonian B, 961,019 **Boltonian B, 961,		¢	501 510	ф	500 510
ABC Supply Co., Inc., Term Loan, 3.5%, 4/16/2020 (o) \$ 961,019 \$ 962,392 HD Supply, Inc., Term Loan B, 3.75%, 8/13/2021 (o) 384,400 385,521		Þ	381,319	2	380,319
HD Supply, Inc., Term Loan B, 3.75%, 8/13/2021 (o) 385,521					
		\$		\$	
\$ 1,347,913	HD Supply, Inc., Term Loan B, 3.75%, 8/13/2021 (o)		384,400		385,521
\$ 1,347,913					
				\$	1,347,913

Issuer	5	Shares/Par		Value (\$)
Floating Rate Loans (g)(r) - continued				
Computer Software - Systems - 0.1%				
CDW LLC, Term Loan B, 3.25%, 4/29/2020 (o)	\$	384,400	\$	384,821
Conglomerates - 0.1%				
Entegris, Inc., Term Loan B, 3.5%, 4/30/2021 (o)	\$	603,399	\$	604,908
Entertainment - 0.1%				
Cedar Fair LP, Term Loan B, 3.25%, 3/06/2020	\$	358,762	\$	359,771
	Ψ	330,702	Ψ	337,771
Gaming & Lodging - 0.1%				
Hilton Worldwide Finance LLC, Term Loan B2, 3.5%, 10/26/2020	\$	692,355	\$	693,605
Medical & Health Technology & Services - 0.1%				
DaVita HealthCare Partners, Inc., Term Loan B, 3.5%, 6/24/2021	\$	699,289	\$	700,892
District A D IVIV. 0.100				
Printing & Publishing - 0.1% CDS Overland American Control LLC Terms Lead B 20% 1/21/2021	¢	500.011	¢	508,849
CBS Outdoor Americas Capital LLC, Term Loan B, 3%, 1/31/2021	\$	509,911	\$	308,849
Retailers - 0.1%				
Rite Aid Corp., Second Lien Term Loan, 4.87%, 6/21/2021	\$	328,597	\$	329,111
Telephone Services - 0.1%				
Level 3 Financing, Inc., Term Loan B, 4%, 1/15/2020 (o)	\$	352,300	\$	353,533
	Ψ	332,300	Ψ	333,333
Transportation - Services - 0.2%	_			
Commercial Barge Line Co., First Lien Term Loan, 9.75%, 11/12/2020	\$	1,369,823	\$	1,280,784
Utilities - Electric Power - 0.2%				
Calpine Construction Finance Co. LP, Term Loan B1, 3%, 5/03/2020	\$	910,578	\$	896,350
Total Floating Rate Loans			\$	8,041,056
Common Stocks - 0.0%				
Automotive - 0.0%				
Accuride Corp. (a)		20,680	\$	27,711
• **		20,000	Ψ	27,711
Money Market Funds - 3.6%			_	
MFS Institutional Money Market Portfolio, 0.38%, at Net Asset Value (v)		18,261,991		18,261,991
Total Investments			\$ (607,652,658
Other Assets, Less Liabilities - (19.2)%			((97,990,236)
Net Assets - 100.0%			\$ 5	509,662,422

- (a) Non-income producing security.
- (d) In default.
- (f) All or a portion of the security has been segregated as collateral for open futures contracts.
- (g) The rate shown represents a weighted average coupon rate on settled positions at period end, unless otherwise indicated.
- (i) Interest only security for which the fund receives interest on notional principal (Par amount). Par amount shown is the notional principal and does not reflect the cost of the security.
- (n) Securities exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be sold in the ordinary course of business in transactions exempt from registration, normally to qualified institutional buyers. At period end, the aggregate value of these securities was \$175,322,865, representing 34.4% of net assets.
- (o) All or a portion of this position has not settled. Upon settlement date, interest rates for unsettled amounts will be determined. The rate shown, if any, represents the weighted average coupon rate for settled amounts.
- (p) Payment-in-kind security.
- (q) Interest received was less than stated coupon rate.

Portfolio of Investments (unaudited) continued

- (r) Remaining maturities of floating rate loans may be less than stated maturities shown as a result of contractual or optional prepayments by the borrower. Such prepayments cannot be predicted with certainty. These loans may be subject to restrictions on resale. Floating rate loans generally have rates of interest which are determined periodically by reference to a base lending rate plus a premium.
- (v) Underlying affiliated fund that is available only to investment companies managed by MFS. The rate quoted for the MFS Institutional Money Market Portfolio is the annualized seven-day yield of the fund at period end.
- (z) Restricted securities are not registered under the Securities Act of 1933 and are subject to legal restrictions on resale. These securities generally may be resold in transactions exempt from registration or to the public if the securities are subsequently registered. Disposal of these securities may involve time-consuming negotiations and prompt sale at an acceptable price may be difficult. The fund holds the following restricted securities:

	Acquisition		
Restricted Securities	Date	Cost	Value
Altice Luxembourg S.A., 7.625%, 2/15/2025	6/10/16	\$225,449	\$226,263
Atrium CDO Corp., FRN, 1.42%, 11/16/2022	2/03/16-2/04/16	1,825,596	1,825,914
Bayview Financial Revolving Mortgage Loan Trust, FRN, 2.054%, 12/28/2040	3/01/06	1,943,484	1,404,661
Crown European Holdings S.A., 3.375%, 5/15/2025	4/28/15	713,278	745,159
Dryden Senior Loan Fund, 2014-31A, C , CLO, FRN, 3.529%, 4/18/2026	1/29/16	1,643,263	1,707,775
Enterprise Fleet Financing LLC, 0.91%, 9/20/2018	2/04/16	943,278	943,339
FAGE International S.A./ FAGE USA Dairy Industry, Inc., 5.625%, 8/15/2026	7/27/16	200,000	204,250
Falcon Franchise Loan LLC, FRN, 99.9%, 1/05/2025	1/29/03	2,223	5,666
First Union National Bank Commercial Mortgage Trust, FRN, 1.467%, 1/12/2043	12/11/03	14	489
Hanesbrands Finance Luxembourg S.C.A., 3.5%, 6/15/2024	5/19/16	223,940	232,041
Liberty Mutual Group, Inc., 2.75%, 5/04/2026	4/26/16	134,491	143,713
Loomis, Sayles & Co., CLO, A1 , FRN, 2.21%, 10/15/2027	7/27/16	2,487,500	2,486,417
MEDNAX, Inc., 5.25%, 12/01/2023	7/29/16	522,500	522,500
Morgan Stanley Capital I, Inc., FRN, 1.381%, 4/28/2039	7/20/04	34,499	13,646
Republic of Indonesia, 2.875%, 7/08/2021	7/02/14	509,563	442,875
Reynolds Group, 5.125%, 7/15/2023	6/13/16	525,000	541,406
Reynolds Group, 7%, 7/15/2024	6/13/16	65,000	68,697
Sabine Pass Liquefaction LLC, 5.875%, 6/30/2026	6/08/16	151,000	154,964
Tengizchevroil Finance Co. International Ltd., 4%, 8/15/2026	7/20/16	418,986	420,512
U.S. Foods Holding Corp., 5.875%, 6/15/2024	6/13/16-6/20/16	698,726	726,275
Total Restricted Securities			\$12,816,562
% of Net assets			2.5%

The following abbreviations are used in this report and are defined:

- CDO Collateralized Debt Obligation
- CLO Collateralized Loan Obligation
- FRN Floating Rate Note. Interest rate resets periodically and the current rate may not be the rate reported at period end.
- PLC Public Limited Company
- REIT Real Estate Investment Trust

Abbreviations indicate amounts shown in currencies other than the U.S. dollar. All amounts are stated in U.S. dollars unless otherwise indicated. A list of abbreviations is shown below:

- AUD Australian Dollar
- CAD Canadian Dollar
- CHF Swiss Franc
- DKK Danish Krone
- EUR Euro
- GBP British Pound
- JPY Japanese Yen
- KRW Korean Won
- MXN Mexican Peso

NOK Norwegian Krone

NZD New Zealand Dollar

SEK Swedish Krona

SGD Singapore Dollar

ZAR South African Rand

Derivative Contracts at 7/31/16

Forward Foreign Currency Exchange Contracts at 7/31/16

Asset De	Type	Currency	Counterparty	Contracts to Deliver/Receive	Settlement Date Range	In Exchange For	Contracts at Value	Net Unrealized Appreciation (Depreciation)
Asset De	SELL	AUD	Westman Banking Com	1,723,795	9/30/16	\$1,311,541	\$1,307,580	\$3,961
	SELL		Westpac Banking Corp.	, ,	9/30/16		. , ,	. ,
	BUY	CAD DKK	Merrill Lynch International Goldman Sachs International	2,895,168		2,223,324	2,218,073	5,251
				11,054	9/30/16	1,651	1,666	15
	BUY	EUR	Goldman Sachs International	1,076,602	9/30/16	1,188,582	1,206,637	18,055
	BUY	EUR	JPMorgan Chase Bank N.A.	665,597	9/30/16	739,612	745,990	6,378
	SELL	EUR	Deutsche Bank AG	9,002,755	9/15/16	10,180,315	10,083,079	97,236
	SELL	GBP	Merrill Lynch International	5,413,809	9/30/16	7,190,891	7,172,231	18,660
	BUY	JPY	Goldman Sachs International	10,148,866	9/30/16	95,813	99,690	3,877
	BUY	KRW	Deutsche Bank AG	112,535,000	9/22/16	98,529	100,439	1,910
	SELL	MXN	JPMorgan Chase Bank N.A.	32,899,000	9/30/16	1,785,495	1,743,804	41,691
	SELL	NOK	Deutsche Bank AG	445,710	9/30/16	52,941	52,832	109
	BUY	SGD	Goldman Sachs International	102,000	9/30/16	75,779	76,046	267
	BUY	ZAR	Barclays Bank PLC	1,099,000	9/30/16	75,635	78,259	2,624
Liability	Deriva	tives						\$200,034
Liability	SELL	CHF	UBS AG	205,919	9/30/16	\$209.382	\$213,152	\$(3,770)
	SELL	EUR	Brown Brothers Harriman	380,592	9/30/16	420,341	426,561	(6,220)
	SELL	EUR	Goldman Sachs International	16,947,682	9/30/16	18,884,484	18,994,682	(110,198)
	SELL	GBP	Deutsche Bank AG	289,000	9/30/16	378,314	382,868	(4,554)
	SELL	GBP	Goldman Sachs International	108,460	9/30/16	143,373	143,688	(315)
	SELL	JPY	Goldman Sachs International	8,235,105	9/30/16	78,728	80,891	(2,163)
	BUY	NZD	Westpac Banking Corp.	47,000	9/30/16	34,231	33,854	(377)
	BUY	SEK	Goldman Sachs International		9/30/16	6,391	,	(/
	БОΊ	SEK	Goldman Sachs International	54,272	9/30/10	0,391	6,361	(30)
								\$(127,627)

Futures Contracts at 7/31/16

Description	Currency	Contracts	Value	Expiration Date	Unrealized Appreciation (Depreciation)
Liability Derivatives					
Interest Rate Futures					
U.S. Treasury Note 10 yr (Short)	USD	487	\$64,793,828	September - 2016	\$(1,762,002)
U.S. Treasury Bond 30 yr (Short)	USD	5	872,188	September - 2016	(61,151)
					\$(1.823.153)

At July 31, 2016, the fund had cash collateral of \$200,000 and other liquid securities with an aggregate value of \$962,119 to cover any commitments for certain derivative contracts.

See attached supplemental information. For more information see notes to financial statements as disclosed in the most recent semiannual or annual report.

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Supplemental Information

7/31/16 (unaudited)

The fund is an investment company and accordingly follows the investment company accounting and reporting guidance of the Financial Accounting Standards Board (FASB) Accounting Standards Codification Topic 946 Financial Services Investment Companies.

(1) Investment Valuations

Equity securities, including restricted equity securities, are generally valued at the last sale or official closing price on their primary market or exchange as provided by a third-party pricing service. Equity securities, for which there were no sales reported that day, are generally valued at the last quoted daily bid quotation on their primary market or exchange as provided by a third-party pricing service. Debt instruments and floating rate loans, including restricted debt instruments, are generally valued at an evaluated or composite bid as provided by a third-party pricing service. Short-term instruments with a maturity at issuance of 60 days or less may be valued at amortized cost, which approximates market value. Futures contracts are generally valued at last posted settlement price on their primary exchange as provided by a third-party pricing service. Futures contracts for which there were no trades that day for a particular position are generally valued at the closing bid quotation on their primary exchange as provided by a third-party pricing service. Forward foreign currency exchange contracts are generally valued at the mean of bid and asked prices for the time period interpolated from rates provided by a third-party pricing service for proximate time periods. Open-end investment companies are generally valued at net asset value per share. Securities and other assets generally valued on the basis of information from a third-party pricing service may also be valued at a broker/dealer bid quotation. Values obtained from third-party pricing services can utilize both transaction data and market information such as yield, quality, coupon rate, maturity, type of issue, trading characteristics, and other market data. The values of foreign securities and other assets and liabilities expressed in foreign currencies are converted to U.S. dollars using the mean of bid and asked prices for rates provided by a third-party pricing service.

The Board of Trustees has delegated primary responsibility for determining or causing to be determined the value of the fund s investments (including any fair valuation) to the adviser pursuant to valuation policies and procedures approved by the Board. If the adviser determines that reliable market quotations are not readily available, investments are valued at fair value as determined in good faith by the adviser in accordance with such procedures under the oversight of the Board of Trustees. Under the fund s valuation policies and procedures, market quotations are not considered to be readily available for most types of debt instruments and floating rate loans and many types of derivatives. These investments are generally valued at fair value based on information from third-party pricing services. In addition, investments may be valued at fair value if the adviser determines that an investment s value has been materially affected by events occurring after the close of the exchange or market on which the investment is principally traded (such as foreign exchange or market) and prior to the determination of the fund s net asset value, or after the halting of trading of a specific security where trading does not resume prior to the close of the exchange or market on which the security is principally traded. The adviser generally relies on third-party pricing services or other information (such as the correlation with price movements of similar securities in the same or other markets; the type, cost and investment characteristics of the security; the business and financial condition of the issuer; and trading and other market data) to assist in determining whether to fair value and at what value to fair value an investment. The value of an investment for purposes of calculating the fund s net asset value can differ depending on the source and method used to determine value. When fair valuation is used, the value of an investment used to determine the fund s net asset value may differ from quoted or published prices for the same investment. There can be no assurance that the fund could obtain the fair value assigned to an investment if it were to sell the investment at the same time at which the fund determines its net asset value per share.

Various inputs are used in determining the value of the fund s assets or liabilities. These inputs are categorized into three broad levels. In certain cases, the inputs used to measure fair value may fall into different levels of the fair value hierarchy. In such cases, an investment s level within the fair value hierarchy is based on the lowest level of input that is significant to the fair value measurement. The fund s assessment of the significance of a particular input to the fair value measurement in its entirety requires judgment, and considers factors specific to the investment. Level 1 includes unadjusted quoted prices in active markets for identical assets or liabilities. Level 2 includes other significant observable market-based inputs (including quoted prices for similar securities, interest rates, prepayment speed, and credit risk). Level 3 includes unobservable inputs, which may include the adviser s own assumptions in determining the fair value of investments. Other

Supplemental Information (unaudited) continued

financial instruments are derivative instruments not reflected in total investments, such as futures contracts and forward foreign currency exchange contracts. The following is a summary of the levels used as of July 31, 2016 in valuing the fund s assets or liabilities:

Investments at Value	Level 1	Level 2	Level 3	Total
Equity Securities	\$27,711	\$	\$	\$27,711
U.S. Treasury Bonds & U.S. Government Agency & Equivalents		36,378,178		36,378,178
Non-U.S. Sovereign Debt		60,319,000		60,319,000
U.S. Corporate Bonds		327,188,772		327,188,772
Residential Mortgage-Backed Securities		25,742,369		25,742,369
Commercial Mortgage-Backed Securities		13,233,584		13,233,584
Asset-Backed Securities (including CDOs)		15,124,705		15,124,705
Foreign Bonds		103,226,481	108,811	103,335,292
Floating Rate Loans		8,041,056		8,041,056
Mutual Funds	18,261,991			18,261,991
Total Investments	\$18,289,702	\$589,254,145	\$108,811	\$607,652,658
Other Financial Instruments				
Futures Contracts	\$(1,823,153)	\$	\$	\$(1,823,153)
Forward Foreign Currency Exchange Contracts		72,407		72,407

For further information regarding security characteristics, see the Portfolio of Investments.

The following is a reconciliation of level 3 assets for which significant unobservable inputs were used to determine fair value. The fund s policy is to recognize transfers between the levels as of the end of the period. The table presents the activity of level 3 securities held at the beginning and the end of the period.

	Foreign Bonds
Balance as of 10/31/15	\$270,914
Change in unrealized appreciation (depreciation)	(162,103)
Balance as of 7/31/16	\$108,811

The net change in unrealized appreciation (depreciation) from investments still held as level 3 at July 31, 2016 is \$(162,103). At July 31, 2016, the fund held one level 3 security.

(2) Portfolio Securities

The cost and unrealized appreciation and depreciation in the value of the investments owned by the fund, as computed on a federal income tax basis, are as follows:

Aggregate cost	\$608,928,612
Gross unrealized appreciation	22,952,476
Gross unrealized depreciation	(24,228,430)
Net unrealized appreciation (depreciation)	\$(1,275,954)

The aggregate cost above includes prior fiscal year end tax adjustments, if applicable.

(3) Transactions in Underlying Affiliated Funds Affiliated Issuers

An affiliated issuer may be considered one in which the fund owns 5% or more of the outstanding voting securities, or a company which is under common control. For the purposes of this report, the fund assumes the following to be an affiliated issuer:

	Beginning	Acquisitions	Dispositions	Ending
	Shares/Par	Shares/Par	Shares/Par	Shares/Par
Underlying Affiliated Fund	Amount	Amount	Amount	Amount
MFS Institutional Money Market Portfolio	24,750,988	81,514,079	(88,003,076)	18,261,991
	Realized	Capital Gain	Dividend	Ending
Underlying Affiliated Fund	Gain (Loss)	Distributions	Income	Value
MFS Institutional Money Market Portfolio	\$	\$	\$26,048	\$18,261,991

Supplemental Information (unaudited) continued

(4) Issuer Country Weightings

Issuer country weighting percentages of portfolio holdings based on net assets, as of July 31, 2016, are as follows:

United States	67.4%
Mexico	4.0%
Canada	2.8%
United Kingdom	2.4%
China	2.2%
Indonesia	2.1%
Germany	1.9%
Italy	1.6%
Luxembourg	1.5%
Other Countries	14.1%

The issuer country weighting percentages include both accrued interest amounts and the equivalent exposure from any derivative holdings, if applicable.

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ITEM 2. CONTROLS AND PROCEDURES.

- (a) Based upon their evaluation of the effectiveness of the registrant s disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940 (the Act)) as conducted within 90 days of the filing date of this Form N-Q, the registrant s principal financial officer and principal executive officer have concluded that those disclosure controls and procedures provide reasonable assurance that the material information required to be disclosed by the registrant on this report is recorded, processed, summarized and reported within the time periods specified in the Securities and Exchange Commission s rules and forms.
- (b) There were no changes in the registrant s internal controls over financial reporting (as defined in Rule 30a-3(d) under the Act) that occurred during the registrant s last fiscal quarter that have materially affected, or are reasonably likely to materially affect, the registrant s internal control over financial reporting.

ITEM 3. EXHIBITS.

File as exhibits as part of this Form a separate certification for each principal executive officer and principal financial officer of the registrant as required by Rule 30a-2(a) under the Act (17 CFR 270.30a-2): Attached hereto.

Notice

A copy of the Amended and Restated Declaration of Trust, as amended, of the Registrant is on file with the Secretary of State of The Commonwealth of Massachusetts and notice is hereby given that this instrument is executed on behalf of the Registrant by an officer of the Registrant as an officer and not individually and the obligations of or arising out of this instrument are not binding upon any of the Trustees or shareholders individually, but are binding only upon the assets and property of the respective constituent series of the Registrant.

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: MFS MULTIMARKET INCOME TRUST

By (Signature and Title)*

ROBIN A. STELMACH

Robin A. Stelmach, President

Date: September 16, 2016

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 (Signature and Title)*

ROBIN A. STELMACH

Robin A. Stelmach, President

(Principal Executive Officer)

Date: September 16, 2016

By (Signature and Title)* DAVID L. DILORENZO

David L. DiLorenzo, Treasurer (Principal Financial Officer and Accounting Officer)

Date: September 16, 2016

^{*} Print name and title of each signing officer under his or her signature.