Form N-Q October 29, 2018

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED

MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number 811-21337

Western Asset Global High Income Fund Inc.

(Exact name of registrant as specified in charter)

620 Eighth Avenue, 49th Floor, New York, NY 10018

(Address of principal executive offices) (Zip code)

Robert I. Frenkel, Esq.

Legg Mason & Co., LLC

100 First Stamford Place

Stamford, CT 06902

(Name and address of agent for service)

Registrant s telephone number, including area code: (888)-777-0102

Date of fiscal year end: May 31

Date of reporting period: August 31, 2018

ITEM 1. SCHEDULE OF INVESTMENTS.

FORM N-Q

AUGUST 31, 2018

Schedule of investments (unaudited)

August 31, 2018

SECURITY CORPORATE BONDS & NOTES - 85.8% CONSUMER DISCRETIONARY - 15.6%	RATE	MATURITY DATE	FACE AMOUNT	VALUE
Auto Components - 0.9%				
Adient Global Holdings Ltd., Senior Notes	4.875%	8/15/26	1.150.000	\$ 1.040.750 ^(a)
JB Poindexter & Co. Inc., Senior Notes	7.125%	4/15/26	1,610,000	1,672,387 ^(a)
ZF North America Capital Inc., Senior Notes	4.750%	4/29/25	1,480,000	1,495,308 ^(a)
Total Auto Components				4,208,445
Diversified Consumer Services - 2.3%				
Carriage Services Inc., Senior Notes	6.625%	6/1/26	1,620,000	1,656,450 ^(a)
Co-operative Group Holdings 2011 Ltd., Senior Notes	6.875%	7/8/20	$100,000^{\text{GBP}}$	139,288 ^(b)
frontdoor Inc., Senior Notes	6.750%	8/15/26	830,000	851,788 ^(a)
Prime Security Services Borrower LLC/Prime Finance Inc.	9.250%	5/15/23	2,846,000	$3,056,035^{(a)}$
Service Corp. International, Senior Notes	7.500%	4/1/27	770,000	861,437
VOC Escrow Ltd., Senior Secured Notes	5.000%	2/15/28	4,430,000	4,289,702 ^(a)
Total Diversified Consumer Services				10,854,700
Hotels, Restaurants & Leisure - 1.9%				
Bossier Casino Venture Holdco Inc., Senior Secured Bonds				
(14.000% PIK)	14.000%	2/9/23	1,077,758	$1,077,758^{(a)(c)(d)(e)}$
Brinker International Inc., Senior Notes	5.000%	10/1/24	700,000	677,250 ^(a)
Carrols Restaurant Group Inc., Secured Notes	8.000%	5/1/22	1,920,000	2,004,000
Downstream Development Authority of the Quapaw Tribe of				
Oklahoma, Senior Secured Notes	10.500%	2/15/23	1,000,000	1,002,500 ^(a)
Hilton Domestic Operating Co. Inc., Senior Notes	5.125%	5/1/26	2,410,000	2,425,062 ^(a)
Silversea Cruise Finance Ltd., Senior Secured Notes	7.250%	2/1/25	1,435,000	1,565,944 ^(a)
Total Hotels, Restaurants & Leisure				8,752,514
Household Durables - 0.8%				
Lennar Corp., Senior Notes	4.500%	4/30/24	540,000	531,387
Lennar Corp., Senior Notes	4.750%	5/30/25	1,680,000	1,659,000
TopBuild Corp., Senior Notes	5.625%	5/1/26	1,710,000	1,697,175 ^(a)
Total Household Durables				3,887,562

Schedule of investments (unaudited) (cont d)

August 31, 2018

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
Media - 8.5%				
Altice France SA, Senior Secured Notes	6.250%	5/15/24	3,270,000	\$ 3,241,388 ^(a)
Altice France SA, Senior Secured Notes	7.375%	5/1/26	3,050,000	3,008,063 ^(a)
Altice France SA, Senior Secured Notes	8.125%	2/1/27	4,960,000	5,046,800 ^(a)
Altice Luxembourg SA, Senior Notes	7.750%	5/15/22	7,385,000	7,144,987 ^(a)
CCO Holdings LLC/CCO Holdings Capital Corp., Senior Notes	5.125%	5/1/27	180,000	172,125 ^(a)
CCO Holdings LLC/CCO Holdings Capital Corp., Senior Notes	5.000%	2/1/28	3,750,000	3,530,738 ^(a)
DISH DBS Corp., Senior Notes	5.875%	11/15/24	2,036,000	1,778,955
DISH DBS Corp., Senior Notes	7.750%	7/1/26	9,252,000	8,384,625
Time Warner Cable LLC, Senior Secured Notes	8.750%	2/14/19	1,307,000	1,340,521
Time Warner Cable LLC, Senior Secured Notes	8.250%	4/1/19	491,000	505,714
UBM PLC, Senior Notes	5.750%	11/3/20	1,500,000	1,528,265 ^(a)
UPC Holding BV, Senior Secured Notes	5.500%	1/15/28	1,455,000	1,358,606 ^(a)
Virgin Media Finance PLC, Senior Notes	6.375%	4/15/23	1,270,000	1,314,450 ^(a)
Virgin Media Finance PLC, Senior Notes	6.000%	10/15/24	1,040,000	1,030,900 ^(a)
Virgin Media Finance PLC, Senior Secured Notes	5.500%	8/15/26	400,000	394,000 ^(a)
Total Media				39,780,137
Specialty Retail - 0.7%				
Hertz Corp., Senior Notes	5.875%	10/15/20	1,900,000	1,899,411
Party City Holdings Inc., Senior Notes	6.625%	8/1/26	1,500,000	1,515,000 ^(a)
Total Specialty Retail				3,414,411
Textiles, Apparel & Luxury Goods - 0.5% Hanesbrands Inc., Senior Notes	4.625%	5/15/24	2,320,000	2,273,600 ^(a)
TOTAL CONSUMER DISCRETIONARY				73,171,369
CONSUMER STAPLES - 0.4% Food Products - 0.1%				
Lamb Weston Holdings Inc., Senior Notes	4.875%	11/1/26	800,000	790,000 ^(a)

Schedule of investments (unaudited) (cont d)

August 31, 2018

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
Household Products - 0.3%	- 1 2 - 2		~	
Central Garden & Pet Co., Senior Notes	6.125%	11/15/23	510,000	\$ 528,487
Spectrum Brands Inc., Senior Notes	6.625%	11/15/22	350,000	360,938
Spectrum Brands Inc., Senior Notes	6.125%	12/15/24	380,000	390,450
Total Household Products				1,279,875
TOTAL CONSUMER STAPLES				2,069,875
ENERGY - 20.2%				
Energy Equipment & Services - 0.4%			4.420.000	4.422.025(0)
KCA Deutag UK Finance PLC, Senior Secured Notes	9.875%	4/1/22	1,130,000	1,132,825 ^(a)
Transocean Inc., Senior Notes	9.000%	7/15/23	770,000	832,562 ^(a)
Total Energy Equipment & Services				1,965,387
Oil, Gas & Consumable Fuels - 19.8%				
Anadarko Petroleum Corp., Senior Notes	6.450%	9/15/36	50,000	58,261
Andeavor Logistics LP/Tesoro Logistics Finance Corp., Senior Notes	6.375%	5/1/24	610,000	648,125
Andeavor Logistics LP/Tesoro Logistics Finance Corp., Senior Notes	5.250%	1/15/25	1,400,000	1,435,000
Berry Petroleum Co. Escrow			580,000	$0^{*^{(c)(d)(f)}}$
Berry Petroleum Co. Escrow			1,384,000	$0^{*^{(c)(d)(f)}}$
Blue Racer Midstream LLC/Blue Racer Finance Corp., Senior Notes	6.125%	11/15/22	1,600,000	1,639,968 ^(a)
Blue Racer Midstream LLC/Blue Racer Finance Corp., Senior Notes	6.625%	7/15/26	100,000	101,000 ^(a)
Cheniere Corpus Christi Holdings LLC, Senior Secured Notes	5.875%	3/31/25	710,000	757,037
Chesapeake Energy Corp., Senior Notes	6.875%	11/15/20	2,720,000	2,856,000
Chesapeake Energy Corp., Senior Notes	4.875%	4/15/22	2,000,000	1,940,000
Chesapeake Energy Corp., Senior Notes	5.750%	3/15/23	560,000	546,000
Continental Resources Inc., Senior Notes	4.500%	4/15/23	1,000,000	1,024,118
Continental Resources Inc., Senior Notes	3.800%	6/1/24	2,100,000	2,070,765
Continental Resources Inc., Senior Notes	4.900%	6/1/44	1,440,000	1,435,433
Ecopetrol SA, Senior Notes	7.625%	7/23/19	1,260,000	1,312,542
Ecopetrol SA, Senior Notes	5.875%	9/18/23	262,000	279,161
Ecopetrol SA, Senior Notes	4.125%	1/16/25	1,030,000	1,009,400

Schedule of investments (unaudited) (cont d)

August 31, 2018

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
Oil, Gas & Consumable Fuels - (continued)	KAIL	DATE	AMOUNT	VALUE
Ecopetrol SA, Senior Notes	5.875%	5/28/45	1,820,000	\$ 1,811,173
El Paso Natural Gas Co., LLC, Senior Notes	8.375%	6/15/32	70,000	88,314
Energy Transfer Equity LP, Senior Secured Notes	7.500%	10/15/20	130,000	140,238
Gazprom OAO Via Gaz Capital SA, Senior Notes	6.510%	3/7/22	1,920,000	2,012,124 ^(a)
Genesis Energy LP/Genesis Energy Finance Corp., Senior Notes	6.750%	8/1/22	610,000	625,250
Genesis Energy LP/Genesis Energy Finance Corp., Senior Notes	5.625%	6/15/24	1,110,000	1,040,625
KazMunayGas National Co. JSC, Senior Notes	4.750%	4/19/27	2,000,000	1,994,300 ^(a)
Kerr-McGee Corp., Senior Notes	6.950%	7/1/24	920,000	1,051,262
Kinder Morgan Inc., Senior Notes	7.750%	1/15/32	1,390,000	1,732,312
Lukoil International Finance BV, Senior Notes	6.656%	6/7/22	496,000	529,258 ^(b)
Lukoil International Finance BV, Senior Notes	4.563%	4/24/23	740,000	729,595 ^(a)
Lukoil International Finance BV, Senior Notes	4.750%	11/2/26	980,000	957,607 ^(a)
Magnum Hunter Resources Corp. Escrow			3,390,000	$0^{*^{(c)(d)(f)}}$
MEG Energy Corp., Senior Notes	6.375%	1/30/23	1,820,000	1,660,750 ^(a)
MEG Energy Corp., Senior Notes	7.000%	3/31/24	2,780,000	2,536,750 ^(a)
NGL Energy Partners LP/NGL Energy Finance Corp., Senior Notes	7.500%	11/1/23	1,500,000	1,539,375
NGPL PipeCo LLC, Senior Notes	7.768%	12/15/37	1,430,000	1,773,200 ^(a)
Oasis Petroleum Inc., Senior Notes	6.500%	11/1/21	1,930,000	1,968,600
Oasis Petroleum Inc., Senior Notes	6.875%	1/15/23	790,000	807,775
Oasis Petroleum Inc., Senior Notes	6.250%	5/1/26	550,000	560,313 ^(a)
Pampa Energia SA, Senior Notes	7.375%	7/21/23	2,000,000	1,751,000 ^(b)
Pertamina Persero PT, Senior Notes	5.250%	5/23/21	1,610,000	1,665,109 ^(a)
Pertamina Persero PT, Senior Notes	4.300%	5/20/23	940,000	942,139 ^(a)
Petrobras Global Finance BV, Senior Notes	4.375%	5/20/23	1,632,000	1,536,528
Petrobras Global Finance BV, Senior Notes	5.999%	1/27/28	610,000	548,848 ^(a)
Petrobras Global Finance BV, Senior Notes	5.750%	2/1/29	5,960,000	5,194,140

Schedule of investments (unaudited) (cont d)

August 31, 2018

CECUIDATA	DATE	MATURITY	FACE	VALUE
SECURITY Oil, Gas & Consumable Fuels - (continued)	RATE	DATE	AMOUNT	VALUE
Petrobras Global Finance BV, Senior Notes	6.875%	1/20/40	2,190,000	\$ 1,976,694
Petrobras Global Finance BV, Senior Notes	6.750%	1/20/40	3,910,000	3,498,863
Petroleos de Venezuela SA, Senior Notes	6.000%	5/16/24	1,235,000	240.825*(b)(g)
Petroleos Mexicanos, Senior Notes	4.875%	1/24/22	1,233,000	1,179,652
Petroleos Mexicanos, Senior Notes	6.875%	8/4/26	2,535,000	2,630,062
,	6.500%	6/2/41	1,097,000	, ,
Petroleos Mexicanos, Senior Notes	5.250%	8/12/19	1,097,000	1,007,211 1,311,830 ^(a)
Petronas Capital Ltd., Senior Notes Range Resources Corp., Senior Notes	3.230% 4.875%	5/15/25	1,285,000	1,116,500
	4.873% 7.500%	7/15/38	1,020,000	1,218,900 ^(a)
Rockies Express Pipeline LLC, Senior Notes	6.875%	4/15/40	1,020,000	
Rockies Express Pipeline LLC, Senior Notes		3/15/27	, ,	1,246,550 ^(a)
Sabine Pass Liquefaction LLC, Senior Secured Notes	5.000%		290,000	298,648
Shelf Drilling Holdings Ltd., Senior Notes	8.250%	2/15/25	2,030,000	2,088,362 ^(a)
Targa Resources Partners LP/Targa Resources Partners Finance Corp., Senior	E 10507	2/1/25	1.765.000	1 779 227
Notes	5.125%	2/1/25	1,765,000	1,778,237
Targa Resources Partners LP/Targa Resources Partners Finance Corp., Senior	5 0750	1/15/06	1 200 000	1 224 125(a)
Notes	5.875%	4/15/26	1,300,000	1,334,125 ^(a)
Targa Resources Partners LP/Targa Resources Partners Finance Corp., Senior	5 0000	1/15/00	4 000 000	2 005 000(2)
Notes	5.000%	1/15/28	4,000,000	3,895,000 ^(a)
Transcontinental Gas Pipe Line Co., LLC, Senior Notes	7.850%	2/1/26	1,500,000	1,847,993
Transportadora de Gas del Peru SA, Senior Notes	4.250%	4/30/28	2,000,000	1,980,000 ^(a)
Transportadora de Gas del Sur SA, Senior Notes	6.750%	5/2/25	3,490,000	3,074,690 ^(a)
Whiting Petroleum Corp., Senior Notes	6.250%	4/1/23	290,000	299,425
Williams Cos. Inc., Senior Notes	3.700%	1/15/23	740,000	733,525
Williams Cos. Inc., Senior Notes	4.550%	6/24/24	680,000	694,885
Williams Cos. Inc., Senior Notes	7.500%	1/15/31	340,000	415,837
Williams Cos. Inc., Senior Notes	8.750%	3/15/32	486,000	653,062
Williams Cos. Inc., Senior Notes	5.750%	6/24/44	1,510,000	1,630,800
WPX Energy Inc., Senior Notes	8.250%	8/1/23	230,000	262,200

Schedule of investments (unaudited) (cont d)

August 31, 2018

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
Oil, Gas & Consumable Fuels - (continued)				
YPF SA, Senior Notes	8.750%	4/4/24	950,000	\$ 883,509 ^(a)
YPF SA, Senior Notes	6.950%	7/21/27	3,650,000	2,998,146 ^(a)
Total Oil, Gas & Consumable Fuels				92,604,926
TOTAL ENERGY				94,570,313
FINANCIALS - 13.9%				
Banks - 8.0%				
Banco Bilbao Vizcaya Argentaria Colombia SA, Subordinated Notes	4.875%	4/21/25	540,000	542,030 ^(a)
Banco Nacional de Costa Rica, Senior Notes	5.875%	4/25/21	450,000	454,781 ^(a)
Bank of America Corp., Junior Subordinated Notes (6.500% to 10/23/24				
then 3 mo. USD LIBOR + 4.174%)	6.500%	10/23/24	1,200,000	$1,296,000^{(h)(i)}$
Bank of America Corp., Senior Notes	7.625%	6/1/19	1,480,000	1,532,059
Barclays Bank PLC, Subordinated Notes	10.179%	6/12/21	2,520,000	2,896,008 ^(a)
Barclays Bank PLC, Subordinated Notes	7.625%	11/21/22	3,430,000	3,725,872
Barclays PLC, Junior Subordinated Notes (8.250% to 12/15/18 then USD				
5 year Swap Rate + 6.705%)	8.250%	12/15/18	420,000	425,915 ^{(h)(i)}
Barclays PLC, Subordinated Notes	4.836%	5/9/28	350,000	333,050
BBVA Banco Continental SA, Subordinated Notes (5.250% to 9/22/24				
then 5 year Treasury Constant Maturity Rate + 2.750%)	5.250%	9/22/29	240,000	248,700 ^{(a)(i)}
BNP Paribas SA, Junior Subordinated Notes (7.375% to 8/19/25 then				
USD 5 year Swap Rate + 5.150%)	7.375%	8/19/25	1,360,000	1,433,780 ^{(a)(h)(i)}
CIT Group Inc., Senior Notes	5.000%	8/15/22	470,000	480,575
CIT Group Inc., Senior Notes	5.000%	8/1/23	2,070,000	2,108,813
Citigroup Inc., Junior Subordinated Notes (6.300% to 5/15/24 then 3 mo.	< 200 %	~ · · ~ · ·		<=0.0==(h)(i)
USD LIBOR + 3.423%)	6.300%	5/15/24	660,000	$678,975^{(h)(i)}$
Credit Agricole SA, Junior Subordinated Notes (8.125% to 12/23/25 then	0.105%	10/00/07	2.160.000	2 221 22 ((a)/h)/;)
USD 5 year Swap Rate + 6.185%)	8.125%	12/23/25	2,160,000	2,381,936 ^{(a)(h)(i)}

Schedule of investments (unaudited) (cont d)

August 31, 2018

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
Banks - (continued)				
Credit Agricole SA, Junior Subordinated Notes (8.375% to 10/13/19				
then 3 mo. USD LIBOR + 6.982%)	8.375%	10/13/19	1,260,000	\$ 1,320,619 ^{(a)(h)(i)}
Intesa Sanpaolo SpA, Junior Subordinated Notes (7.000% to 1/19/21				
then EUR 5 year Swap Annual + 6.884%)	7.000%	1/19/21	$500,000^{\text{EUR}}$	598,447 ^{(b)(h)(i)}
Intesa Sanpaolo SpA, Subordinated Notes	5.017%	6/26/24	5,060,000	4,584,173 (a)
Intesa Sanpaolo SpA, Subordinated Notes	5.710%	1/15/26	510,000	463,734 (a)
JPMorgan Chase & Co., Junior Subordinated Notes (6.000% to 8/1/23				
then 3 mo. USD LIBOR + 3.300%)	6.000%	8/1/23	2,130,000	2,225,360 ^{(h)(i)}
Lloyds Banking Group PLC, Subordinated Notes	4.650%	3/24/26	840,000	832,127
NatWest Markets NV, Subordinated Notes	7.750%	5/15/23	490,000	546,251
Royal Bank of Scotland Group PLC, Junior Subordinated Notes				
(7.648% to 9/30/31 then 3 mo. USD LIBOR + 2.500%)	7.648%	9/30/31	660,000	820,875 ^{(h)(i)}
Royal Bank of Scotland Group PLC, Junior Subordinated Notes				
(8.625% to 8/15/21 then USD 5 year Swap Rate + 7.598%)	8.625%	8/15/21	760,000	815,404 ^{(h)(i)}
Royal Bank of Scotland Group PLC, Subordinated Notes	5.125%	5/28/24	1,760,000	1,768,590
Santander UK Group Holdings PLC, Junior Subordinated Bonds,				
(7.375% to 6/24/22 then GBP 5 year Swap Rate + 5.543%)	7.375%	6/24/22	$1,240,000^{\text{GBP}}$	1,692,953 ^{(b)(h)(i)}
Sberbank of Russia Via SB Capital SA, Subordinated Notes (5.500% to				
2/26/19 then 5 year Treasury Constant Maturity Rate + 4.023%)	5.500%	2/26/24	2,350,000	$2,335,900^{(b)(i)}$
Wells Fargo & Co., Subordinated Notes	4.300%	7/22/27	1,000,000	1,002,041
Total Banks				37,544,968

Schedule of investments (unaudited) (cont d)

August 31, 2018

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
Capital Markets - 1.3%				
Donnelley Financial Solutions Inc., Senior Notes	8.250%	10/15/24	1,330,000	\$ 1,396,500
Goldman Sachs Group Inc., Senior Notes	7.500%	2/15/19	1,430,000	1,460,479
Goldman Sachs Group Inc., Subordinated Notes	6.750%	10/1/37	2,800,000	3,399,867
Total Capital Markets				6,256,846
Consumer Finance - 0.5%				
Ally Financial Inc., Senior Notes	8.000%	3/15/20	129,000	137,224
FirstCash Inc., Senior Notes	5.375%	6/1/24	1,120,000	1,125,600 ^(a)
Navient Corp., Senior Notes	8.000%	3/25/20	240,000	255,060
Navient Corp., Senior Notes	6.750%	6/15/26	890,000	875,537
Total Consumer Finance				2,393,421
Diversified Financial Services - 4.0%				
AerCap Ireland Capital DAC / AerCap Global Aviation Trust, Senior				
Notes	4.625%	10/30/20	180,000	184,156
AerCap Ireland Capital DAC/AerCap Global Aviation Trust, Senior				
Notes	4.250%	7/1/20	580,000	587,648
AerCap Ireland Capital DAC/AerCap Global Aviation Trust, Senior				
Notes	4.625%	7/1/22	640,000	655,532
ASP AMC Merger Subordinated Inc., Senior Notes	8.000%	5/15/25	2,840,000	2,186,800 ^(a)
Banco Nacional de Comercio Exterior SNC, Senior Notes	4.375%	10/14/25	1,340,000	1,323,263 ^(a)
DAE Funding LLC, Senior Notes	5.000%	8/1/24	6,280,000	6,185,800 ^(a)
Garfunkelux Holdco 3 SA, Senior Secured Notes	7.500%	8/1/22	$750,000^{EUR}$	865,644 ^(b)
International Lease Finance Corp., Senior Notes	6.250%	5/15/19	230,000	235,135
International Lease Finance Corp., Senior Notes	8.250%	12/15/20	2,620,000	2,878,354
International Lease Finance Corp., Senior Notes	5.875%	8/15/22	580,000	618,682
Nationwide Building Society, Junior Subordinated Notes, (6.875% to				
6/20/19 then GBP 5 year Swap Rate + 4.880%)	6.875%	6/20/19	$1,080,000^{\text{GBP}}$	$1,440,652^{(b)(h)(i)}$
Travelport Corporate Finance PLC, Senior Secured Notes	6.000%	3/15/26	1,280,000	1,305,600 ^(a)
Total Diversified Financial Services				18,467,266

Schedule of investments (unaudited) (cont d)

August 31, 2018

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
Insurance - 0.1%				
Galaxy Bidco Ltd., Senior Secured Notes	6.375%	11/15/20	$410,000^{\text{GBP}}$	\$ 531,864 ^(b)
TOTAL FINANCIALS				65,194,365
HEALTH CARE - 6.9%				
Health Care Providers & Services - 2.9%				
Air Medical Group Holdings Inc., Senior Notes	6.375%	5/15/23	510,000	461,550 ^(a)
BioScrip Inc., First Lien Notes (1 mo. USD LIBOR + 7.000%)	8.224%	6/30/22	3,465,000	$3,620,925^{(c)(d)(i)(j)}$
Centene Corp., Senior Notes	5.625%	2/15/21	830,000	848,675
Centene Corp., Senior Notes	6.125%	2/15/24	630,000	663,862
Centene Corp., Senior Notes	4.750%	1/15/25	2,800,000	2,821,000
DaVita Inc., Senior Notes	5.750%	8/15/22	650,000	660,563
DaVita Inc., Senior Notes	5.000%	5/1/25	1,420,000	1,352,550
HCA Inc., Senior Notes	5.625%	9/1/28	1,410,000	1,417,050
HCA Inc., Senior Secured Notes	5.250%	6/15/26	820,000	846,650
RegionalCare Hospital Partners Holdings Inc., Senior Secured				
Notes	8.250%	5/1/23	720,000	768,600 ^(a)
Total Health Care Providers & Services				13,461,425
Pharmaceuticals - 4.0%				
Bausch Health Cos. Inc., Senior Notes	7.500%	7/15/21	940,000	956,690 ^(a)
Bausch Health Cos. Inc., Senior Notes	5.875%	5/15/23	750,000	719,813 ^(a)
Bausch Health Cos. Inc., Senior Notes	6.125%	4/15/25	3,370,000	3,146,737 ^(a)
Bausch Health Cos. Inc., Senior Secured Notes	7.000%	3/15/24	700,000	741,125 ^(a)
Endo Finance LLC/Endo Finco Inc., Senior Notes	5.375%	1/15/23	960,000	825,600 ^(a)
Teva Pharmaceutical Finance Co. BV, Senior Notes	3.650%	11/10/21	750,000	728,437
Teva Pharmaceutical Finance IV BV, Senior Notes	3.650%	11/10/21	136,000	132,090
Teva Pharmaceutical Finance Netherlands III BV, Senior Notes	2.200%	7/21/21	12,195,000	11,413,169
Total Pharmaceuticals				18,663,661
TOTAL HEALTH CARE				32,125,086
INDUSTRIALS - 6.0% Aerospace & Defense - 0.6%				
BBA US Holdings Inc., Senior Notes	5.375%	5/1/26	1,770,000	1,778,850 ^(a)
BWX Technologies Inc., Senior Notes	5.375%	7/15/26	1,190,000	1,778,830 ^(a)
Total Aerospace & Defense				2,983,725

Schedule of investments (unaudited) (cont d)

August 31, 2018

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
Air Freight & Logistics - 0.3%	C 1050	0.11.100	1 220 000	Φ 1.27 (.007(0)
XPO Logistics Inc., Senior Notes	6.125%	9/1/23	1,330,000	\$ 1,374,887 ^(a)
Airlines - 0.1%				
Delta Air Lines Inc., Pass-Through Certificates, Secured Notes	8.021%	8/10/22	299,716	329,928 ^(d)
			ŕ	
Building Products - 1.1%				
Standard Industries Inc., Senior Notes	5.000%	2/15/27	2,380,000	2,266,950 ^(a)
Standard Industries Inc., Senior Notes	4.750%	1/15/28	2,900,000	2,712,370 ^(a)
Total Building Products				4,979,320
Commercial Services & Supplies - 0.2%				
Brink s Co., Senior Notes	4.625%	10/15/27	230,000	215,625 ^(a)
United Rentals North America Inc., Senior Notes	4.875%	1/15/28	910,000	869,619
Total Commercial Services & Supplies				1,085,244
Construction & Engineering - 0.2% Brundage-Bone Concrete Pumping Inc., Senior Secured Notes	10.375%	9/1/23	910,000	971,425 ^(a)
Brundage-Bone Concrete rumping me., Semor Secured Notes	10.37370	9/1/23	910,000	9/1,425
Industrial Conglomerates - 0.4%				
Alfa SAB de CV, Senior Notes	6.875%	3/25/44	400,000	410,504 ^(a)
General Electric Co., Senior Notes	6.875%	1/10/39	1,000,000	1,266,812
Total Industrial Conglomerates				1,677,316
Marking 150				
Machinery - 1.5% Allison Transmission Inc., Senior Notes	4.750%	10/1/27	6,660,000	6,277,050 ^(a)
Park-Ohio Industries Inc., Senior Notes	6.625%	4/15/27	847,000	870,292
			,	,
Total Machinery				7,147,342
Marine - 0.3%				
Navios Maritime Acquisition Corp./Navios Acquisition Finance US Inc.,	0.1050	11/15/01	1 420 000	1.036.050(2)
Senior Secured Notes	8.125%	11/15/21	1,430,000	1,236,950 ^(a)
Trading Companies & Distributors - 0.9%				
Ashtead Capital Inc., Secured Notes	4.125%	8/15/25	2,180,000	2,109,150 ^(a)
Ashtead Capital Inc., Secured Notes	4.375%	8/15/27	2,060,000	1,990,475 ^(a)
Total Trading Companies & Distributors				4,099,625
Transportation Infrastructure - 0.4%				
Neovia Logistics Services LLC/SPL Logistics Finance Corp., Senior Secured Notes	0 07501	9/1/20	960 000	790,125 ^{(a)(b)}
Pelabuhan Indonesia II PT, Senior Notes	8.875% 4.250%	8/1/20 5/5/25	860,000 1,240,000	1,213,340 ^(a)
1 Clauditan Indonesia II 1 1, Semoi Poles	4.23070	313123	1,440,000	1,413,340

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Total Transportation Infrastructure 2,003,465

TOTAL INDUSTRIALS 27,889,227

See Notes to Schedule of Investments.

10

Schedule of investments (unaudited) (cont d)

August 31, 2018

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
INFORMATION TECHNOLOGY - 3.2%				
Internet Software & Services - 1.3%				
Match Group Inc., Senior Notes	6.375%	6/1/24	880,000	\$ 939,400
Match Group Inc., Senior Notes	5.000%	12/15/27	5,020,000	4,957,250 ^(a)
Total Internet Software & Services				5,896,650
Semiconductors & Semiconductor Equipment - 0.2%				
Broadcom Corp./Broadcom Cayman Finance Ltd., Senior Notes	3.125%	1/15/25	1,000,000	926,817
Software - 0.9%				
CDK Global Inc., Senior Notes	5.875%	6/15/26	1,840,000	1,893,618
j2 Cloud Services LLC/j2 Global Co-Obligor Inc., Senior Notes	6.000%	7/15/25	1,520,000	1,571,300 ^(a)
Microsoft Corp., Senior Notes	3.300%	2/6/27	1,000,000	992,436
Total Software				4,457,354
Technology Hardware, Storage & Peripherals - 0.8%				
Dell International LLC/EMC Corp., Senior Notes	5.875%	6/15/21	820,000	845,760 ^(a)
Dell International LLC/EMC Corp., Senior Notes	7.125%	6/15/24	690,000	737,784 ^(a)
Seagate HDD Cayman, Senior Notes	4.750%	6/1/23	410,000	409,364
Seagate HDD Cayman, Senior Notes	4.750%	1/1/25	1,330,000	1,276,551
Seagate HDD Cayman, Senior Notes	4.875%	6/1/27	630,000	592,697
Total Technology Hardware, Storage & Peripherals				3,862,156
TOTAL INFORMATION TECHNOLOGY				15,142,977
MATERIALS - 9.3%				
Chemicals - 1.5%				4.5
Braskem America Finance Co., Senior Notes	7.125%	7/22/41	1,060,000	1,167,325 ^(b)
Mexichem SAB de CV, Senior Notes	4.875%	9/19/22	510,000	523,199 ^(a)
Mexichem SAB de CV, Senior Notes	4.000%	10/4/27	600,000	558,120 ^(a)
OCP SA, Senior Notes	5.625%	4/25/24	1,250,000	1,288,700 ^(a)
OCP SA, Senior Notes	4.500%	10/22/25	1,070,000	1,036,750 ^(a)
Valvoline Inc., Senior Notes	5.500%	7/15/24	400,000	410,000
Valvoline Inc., Senior Notes	4.375%	8/15/25	2,000,000	1,912,500
Total Chemicals				6,896,594
Construction Materials - 0.2%				
Cementos Pacasmayo SAA, Senior Notes	4.500%	2/8/23	580,000	577,825 ^(a)
Cementos Pacasmayo SAA, Senior Notes	4.500%	2/8/23	240,000	239,100 ^(b)
Total Construction Materials				816,925

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See Notes to Schedule of Investments.

Schedule of investments (unaudited) (cont d)

August 31, 2018

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
Containers & Packaging - 1.7%				
ARD Securities Finance SARL, Senior Secured Notes (8.750% PIK)	8.750%	1/31/23	1,233,919	\$ 1,237,004 ^{(a)(e)}
Ardagh Packaging Finance PLC/Ardagh Holdings USA Inc., Senior Notes	7.250%	5/15/24	800,000	844,000 ^(a)
Ardagh Packaging Finance PLC/Ardagh Holdings USA Inc., Senior Notes	6.000%	2/15/25	1,470,000	1,440,600 ^(a)
Berry Global Inc., Secured Notes	4.500%	2/15/26	1,220,000	1,146,800 ^(a)
Pactiv LLC, Senior Notes	7.950%	12/15/25	2,220,000	2,419,800
Pactiv LLC, Senior Notes	8.375%	4/15/27	510,000	555,900
Suzano Trading Ltd., Senior Notes	5.875%	1/23/21	160,000	165,600 ^(b)
Total Containers & Packaging				7,809,704
Metals & Mining - 5.5%				
Alcoa Nederland Holding BV, Senior Notes	6.750%	9/30/24	890.000	947.850 ^(a)
Alcoa Nederland Holding BV, Senior Notes	7.000%	9/30/26	1,870,000	2,026,613 ^(a)
Alcoa Nederland Holding BV, Senior Notes	6.125%	5/15/28	670,000	693,450 ^(a)
Anglo American Capital PLC, Senior Notes	4.125%	4/15/21	520,000	524,651 ^(a)
Anglo American Capital PLC, Senior Notes	4.875%	5/14/25	1.470.000	1,484,242 ^(a)
ArcelorMittal SA, Senior Notes	7.000%	10/15/39	1,140,000	1,331,504
Freeport-McMoRan Inc., Senior Notes	4.000%	11/14/21	830,000	825,593
Freeport-McMoRan Inc., Senior Notes	6.875%	2/15/23	2,380,000	2,552,550
Freeport-McMoRan Inc., Senior Notes	3.875%	3/15/23	680,000	655,350
Freeport-McMoRan Inc., Senior Notes	5.450%	3/15/43	3,490,000	3,130,879
Hudbay Minerals Inc., Senior Notes	7.250%	1/15/23	880,000	899,800 ^(a)
Midwest Vanadium Pty Ltd., Senior Secured Notes	11.500%	2/15/18	1,062,811	11,998* ^{(a)(k)}
Northwest Acquisitions ULC/Dominion Finco Inc., Senior Secured Notes	7.125%	11/1/22	660,000	675,675 ^(a)
Southern Copper Corp., Senior Notes	6.750%	4/16/40	730,000	867,090
Southern Copper Corp., Senior Notes	5.250%	11/8/42	2,380,000	2,398,646
Teck Resources Ltd., Senior Notes	8.500%	6/1/24	1,520,000	1,672,000 ^(a)
Teck Resources Ltd., Senior Notes	6.250%	7/15/41	460,000	486,588
Vale Overseas Ltd., Senior Notes	4.375%	1/11/22	4,660,000	4,695,882
Total Metals & Mining				25,880,361

Schedule of investments (unaudited) (cont d)

August 31, 2018

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
Paper & Forest Products - 0.4%	KAIL	DATE	AMOUNI	VALUE
Celulosa Arauco y Constitucion, SA, Senior Notes	7.250%	7/29/19	264,000	\$ 273,383
Inversiones CMPC SA, Senior Notes	4.500%	4/25/22	500,000	507,491 ^(a)
Inversiones CMPC SA, Senior Notes	4.375%	5/15/23	460,000	462,318 ^(a)
Mercer International Inc., Senior Notes	6.500%	2/1/24	750,000	770,625
Total Paper & Forest Products				2,013,817
TOTAL MATERIALS				43,417,401
REAL ESTATE - 1.3%				
Equity Real Estate Investment Trusts (REITs) - 1.0%				
CoreCivic Inc., Senior Notes	4.125%	4/1/20	110,000	110,825
CoreCivic Inc., Senior Notes	5.000%	10/15/22	570,000	571,425
CoreCivic Inc., Senior Notes	4.625%	5/1/23	600,000	585,000
MGM Growth Properties Operating Partnership LP/MGP Finance Co-Issuer				
Inc., Senior Notes	4.500%	1/15/28	500,000	463,450
MPT Operating Partnership LP/MPT Finance Corp., Senior Notes	6.375%	3/1/24	780,000	826,254
MPT Operating Partnership LP/MPT Finance Corp., Senior Notes	5.250%	8/1/26	2,070,000	2,080,350
Total Equity Real Estate Investment Trusts (REITs)				4,637,304
Real Estate Management & Development - 0.3%				
WeWork Cos. Inc., Senior Notes	7.875%	5/1/25	1,710,000	1,665,369 ^(a)
TOTAL REAL ESTATE				6,302,673
TELECOMMUNICATION SERVICES - 7.8% Diversified Telecommunication Services - 3.2%				
British Telecommunications PLC, Senior Notes	9.625%	12/15/30	240,000	343,183
Cogent Communications Group Inc., Senior Notes	9.023% 5.375%	3/1/22	1,690,000	1,728,025 ^(a)
Intelsat Jackson Holdings SA, Senior Secured Notes	8.000%	2/15/24	740,000	780,700 ^(a)
Koninklijke KPN NV, Senior Notes	8.375%	10/1/30	190,000	249,406
Telecom Italia Capital SA, Senior Notes	7.200%	7/18/36	780,000	836,550
Telefonica Emisiones SAU, Senior Notes	5.134%	4/27/20	3,000,000	3,092,053
*				, , -

Schedule of investments (unaudited) (cont d)

August 31, 2018

SECURITY Diversified Telecommunication Services - (continued)	RATE	MATURITY DATE	FACE AMOUNT	VALUE
UPCB Finance IV Ltd., Senior Secured Notes	5.375%	1/15/25	2,715,000	\$ 2,688,121 ^(a)
Windstream Services LLC/Windstream Finance Corp.	10.500%	6/30/24	6,770,000	5,483,700 ^(a)
Total Diversified Telecommunication Services				15,201,738
Wireless Telecommunication Services - 4.6%				
CSC Holdings LLC, Senior Notes	10.125%	1/15/23	380,000	417,050 ^(a)
CSC Holdings LLC, Senior Notes	6.625%	10/15/25	1,210,000	1,259,912 ^(a)
CSC Holdings LLC, Senior Notes	10.875%	10/15/25	2,017,000	2,352,326 ^(a)
Sprint Capital Corp., Senior Notes	6.875%	11/15/28	560,000	557,200
Sprint Capital Corp., Senior Notes	8.750%	3/15/32	1,160,000	1,284,700
Sprint Communications Inc., Senior Notes	9.000%	11/15/18	2,410,000	2,440,125 ^(a)
Sprint Communications Inc., Senior Notes	7.000%	8/15/20	1,650,000	1,732,500
Sprint Communications Inc., Senior Notes	11.500%	11/15/21	3,455,000	4,085,537
Sprint Corp., Senior Notes	7.250%	9/15/21	1,440,000	1,513,354
Sprint Corp., Senior Notes	7.875%	9/15/23	2,960,000	3,193,100
VEON Holdings BV, Senior Notes	7.504%	3/1/22	1,050,000	1,121,390 ^(b)
VEON Holdings BV, Senior Notes	7.504%	3/1/22	450,000	480,596 ^(a)
Vimpel Communications Via VIP Finance Ireland Ltd. OJSC, Senior Notes	7.748%	2/2/21	820,000	873,225 ^(a)
Total Wireless Telecommunication Services				21,311,015
TOTAL TELECOMMUNICATION SERVICES				36,512,753
UTILITIES - 1.2% Electric Utilities - 0.3%				
FirstEnergy Corp., Senior Notes	7.375%	11/15/31	330,000	429,118
NRG REMA LLC, Pass-Through Certificates, Senior Secured Bonds	9.681%	7/2/26	1,410,000	1,029,300*(g)
Total Electric Utilities				1,458,418

Schedule of investments (unaudited) (cont d)

August 31, 2018

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
Gas Utilities - 0.9%	KATE	DATE	711100111	VALCE
Suburban Propane Partners LP/Suburban Energy Finance Corp., Senior				
Notes	5.750%	3/1/25	2,340,000	\$ 2,275,650
Suburban Propane Partners LP/Suburban Energy Finance Corp., Senior	3.730 /0	3/1/23	2,340,000	\$ 2,273,030
Notes	5.875%	3/1/27	760,000	722,000
	5.700%	3/20/22	950,000	966,634 ^(a)
Transportadora de Gas Internacional SA ESP, Senior Notes	3.700%	3/20/22	950,000	900,034
Total Gas Utilities				3,964,284
TOTAL UTILITIES				5,422,702
				-, ,
TOTAL CORPORATE BONDS & NOTES				
				401 010 741
(Cost - \$381,200,580)				401,818,741
SOVEREIGN BONDS - 27.3%				
Argentina - 3.4%				
Argentina Bonar Bonds, (Argentina BADLAR Private Deposit Rate +				
2.500%)	35.563%	3/11/19	$7,120,000^{ARS}$	188,322 ⁽ⁱ⁾
Argentina POM Politica Monetaria, Bonds (Argentina Central Bank 7				
Day Repo Reference Rate)	44.868%	6/21/20	42,670,000 ^{ARS}	1,208,351 ⁽ⁱ⁾
Argentine Republic Government International Bond, Senior Notes	6.875%	1/26/27	7,630,000	5,989,550
Argentine Republic Government International Bond, Senior Notes	5.875%	1/11/28	3,450,000	2,519,363
Provincia de Buenos Aires, Senior Notes	9.125%	3/16/24	2,860,000	2,416,700 ^(a)
Provincia de Buenos Aires, Senior Notes	7.875%	6/15/27	4,980,000	3,610,550 ^(a)
			, ,	-,,
Total Argentina				15,932,836
Total Argentina				13,932,030
Armenia - 0.2%				
Republic of Armenia International Bond, Senior Notes	6.000%	9/30/20	820,000	837,507 ^(b)
Brazil - 1.3%				
Brazil Notas do Tesouro Nacional Series F, Notes	10.000%	1/1/21	$426,000^{BRL}$	104,826
Brazil Notas do Tesouro Nacional Series F. Notes	10.000%	1/1/23	18,677,000 ^{BRL}	4,374,841
Brazilian Government International Bond, Senior Notes	4.625%	1/13/28	1,750,000	1,554,455
		-,	.,,	-,,
Total Duazil				6.024.122
Total Brazil				6,034,122

Schedule of investments (unaudited) (cont d)

August 31, 2018

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
Colombia - 2.5%				
Colombia Government International Bond, Senior Notes	7.375%	3/18/19	753,000	\$ 771,825
Colombia Government International Bond, Senior Notes	11.750%	2/25/20	544,000	613,088
Colombia Government International Bond, Senior Notes	3.875%	4/25/27	4,500,000	4,386,375
Colombia Government International Bond, Senior Notes	7.375%	9/18/37	4,542,000	5,830,792
Total Colombia				11,602,080
Costa Rica - 0.3%				
Costa Rica Government International Bond, Notes	7.000%	4/4/44	1,480,000	1,417,100 ^(a)
Croatia - 0.3%				
Croatia Government International Bond, Senior Notes	6.625%	7/14/20	630,000	664,635 ^(a)
Croatia Government International Bond, Senior Notes	5.500%	4/4/23	450,000	477,196 ^(b)
Croatia Government International Bond, Senior Notes	5.500%	4/4/23	410,000	434,778 ^(a)
Total Croatia				1,576,609
Dominican Republic - 0.8%				
Dominican Republic International Bond, Senior Notes	5.500%	1/27/25	1,620,000	1,640,477 ^(a)
Dominican Republic International Bond, Senior Notes	6.850%	1/27/45	2,130,000	2,151,854 ^(a)
Total Dominican Republic				3,792,331
Ecuador - 1.1%				
Ecuador Government International Bond, Senior Notes	10.500%	3/24/20	1,650,000	1,697,437 ^(a)
Ecuador Government International Bond, Senior Notes	10.750%	3/28/22	890,000	922,263 ^(a)
Ecuador Government International Bond, Senior Notes	9.650%	12/13/26	2,690,000	2,585,762 ^(a)
Total Ecuador				5,205,462
Ghana - 0.3%				
Ghana Government International Bond, Bonds	10.750%	10/14/30	920.000	1,132,677 ^(a)
Ghana Government International Bond, Senior Notes	8.125%	1/18/26	270,000	277,251 ^(a)
Total Ghana				1,409,928
Guatemala - 0.4%				
Guatemala Government Bond, Senior Notes	4.375%	6/5/27	1,970,000	1,858,695 ^(a)

Schedule of investments (unaudited) (cont d)

August 31, 2018

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
Honduras - 0.3% Honduras Government International Bond, Senior Notes Honduras Government International Bond, Senior Notes	7.500% 6.250%	3/15/24 1/19/27	400,000 1,200,000	\$ 430,756 ^(b) 1,234,116 ^(a)
Total Honduras				1,664,872
Hungary - 0.7% Hungary Government International Bond, Senior Notes Hungary Government International Bond, Senior Notes Magyar Export-Import Bank Zrt	5.750% 5.375% 4.000%	11/22/23 3/25/24 1/30/20	942,000 300,000 1,830,000	1,025,267 322,067 1,837,735 ^(a)
Total Hungary				3,185,069
Indonesia - 4.7% Indonesia Government International Bond, Senior Notes Indonesia Treasury Bond, Senior Notes	5.875% 4.125% 3.850% 6.625% 8.375%	1/15/24 1/15/25 7/18/27 2/17/37 3/15/34	3,369,000 10,250,000 2,600,000 4,635,000 209,000,000 ^{IDR}	3,639,736 ^(a) 10,197,418 ^(a) 2,509,169 ^(a) 5,548,976 ^(b) 14,087
Total Indonesia				21,909,386
Ivory Coast - 0.3% Ivory Coast Government International Bond, Senior Notes, Step Bond	5.750%	12/31/32	1,387,500	1,253,302 ^(a)
Jamaica - 0.1% Jamaica Government International Bond, Senior Notes	8.000%	3/15/39	500,000	577,450
Kenya - 0.1% Kenya Government International Bond, Senior Notes	7.250%	2/28/28	600,000	575,591 ^(a)
Lithuania - 0.5% Lithuania Government International Bond, Senior Notes	6.125%	3/9/21	2,160,000	2,314,416 ^(a)

Schedule of investments (unaudited) (cont d)

August 31, 2018

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
Mexico - 1.5% Mexico Government International Bond, Senior Notes Mexico Government International Bond, Senior Notes	4.000% 3.600%	10/2/23 1/30/25	2,500,000 4,510,000	\$ 2,509,437 4,401,760
Total Mexico	3.00070	1/30/23	1,510,000	6,911,197
Nigeria - 0.4%				
Nigeria Government International Bond, Senior Notes	7.143%	2/23/30	2,200,000	2,085,193 ^(a)
Panama - 0.1% Panama Government International Bond, Senior Notes	6.700%	1/26/36	460,000	576,150
Paraguay - 0.2% Paraguay Government International Bond, Senior Notes	5.000%	4/15/26	730,000	757,375 ^(a)
Peru - 1.3% Peruvian Government International Bond, Senior Notes	7.350%	7/21/25	1,750,000	2,161,250
Peruvian Government International Bond, Senior Notes	8.750%	11/21/33	2,604,000	3,870,846
Total Peru				6,032,096
Poland - 0.4% Republic of Poland Government International Bond, Senior Notes	6.375%	7/15/19	400,000	412,864
Republic of Poland Government International Bond, Senior Notes	5.125%	4/21/21	1,390,000	1,458,736
Total Poland				1,871,600
Russia - 3.2%	5 050%	1/10/20	10 C 212 000PUP	< 50 t 550
Russian Federal Bond - OFZ, Bonds Russian Foreign Bond - Eurobond, Senior Notes	7.050% 4.875%	1/19/28 9/16/23	486,312,000 ^{RUB} 3,400,000	6,524,750 3,484,762 ^(a)
Russian Foreign Bond - Eurobond, Senior Notes Russian Foreign Bond - Eurobond, Senior Notes	12.750%	6/24/28	42,000	67,752 ^(b)
Russian Foreign Bond - Eurobond, Senior Notes	5.875%	9/16/43	4,400,000	4,706,601 ^(a)
Total Russia				14,783,865
Senegal - 0.1% Senegal Covernment International Band Senior Notes	6 2500	7/20/24	450,000	451 104(h)
Senegal Government International Bond, Senior Notes	6.250%	7/30/24	450,000	451,184 ^(b)

Schedule of investments (unaudited) (cont d)

August 31, 2018

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
Sri Lanka - 0.6%				
Sri Lanka Government International Bond, Senior Notes	6.250%	7/27/21	760,000	\$ 774,316 ^(b) 1,927,217 ^(a)
Sri Lanka Government International Bond, Senior Notes	6.825%	7/18/26	1,940,000	1,927,217
Total Sri Lanka				2,701,533
Turkey - 0.8%				
Turkey Government International Bond, Senior Notes	4.250%	4/14/26	2,000,000	1,528,928
Turkey Government International Bond, Senior Notes	4.875%	10/9/26	2,800,000	2,192,786
Total Turkey				3,721,714
Ukraine - 0.8%				
Ukraine Government International Bond, Senior Notes	7.750%	9/1/21	550,000	546,920 ^(b)
Ukraine Government International Bond, Senior Notes	7.750%	9/1/24	2,300,000	2,212,506 ^(a)
Ukraine Government International Bond, Senior Notes	7.375%	9/25/32	1,000,000	847,797 ^(a)
Total Ukraine				3,607,223
Uruguay - 0.4%				
Uruguay Government International Bond, Senior Notes	9.875%	6/20/22	$15,450,000^{\mathrm{UYU}}$	462,366 ^(b)
Uruguay Government International Bond, Senior Notes	8.500%	3/15/28	$55,690,000^{\mathrm{UYU}}$	1,435,287 ^(b)
Total Uruguay				1,897,653
Venezuela - 0.2%				
Venezuela Government International Bond, Senior Notes	7.750%	10/13/19	640,000	165,120*(b)(g)
Venezuela Government International Bond, Senior Notes	8.250%	10/13/24	3,460,000	$882,300*^{(b)(g)}$
Total Vanaruala				1.047.420
Total Venezuela				1,047,420
Vietnam - 0.0%				
Vietnam Government International Bond, Senior Notes	6.750%	1/29/20	200,000	208,813 ^(b)
TOTAL SOVEREIGN BONDS (Cost - \$129,609,168)				127,799,772
(Cost - \$129,009,108)				121,199,112
SENIOR LOANS - 17.6%				
CONSUMER DISCRETIONARY - 9.5%				
Auto Components - 0.9%				
American Axle & Manufacturing Inc., Term Loan B (1 mo.				
LIBOR + 2.250%)	4.320-4.500%	4/6/24	4,108,576	4,112,857 ^{(i)(l)(m)}

Schedule of investments (unaudited) (cont d)

August 31, 2018

SECURITY	RATE	MATURITY DATE	FACE AMOUNT	VALUE
Diversified Financial Services - 0.4%				
Weight Watchers International Inc., Term Loan B (1 mo. LIBOR +				(D)
4.750%)	6.840-7.090%	11/29/24	1,608,750	\$ 1,630,058 ^{(i)(l)(m)}
Hotels, Restaurants & Leisure - 4.1%				
Aramark Services Inc., Term Loan B3 (3 mo. LIBOR + 1.750%)	4.084%	3/11/25	6,837,301	$6,860,090^{(i)(l)(m)}$
Hilton Worldwide Finance LLC, Term Loan B2 (1 mo. LIBOR +				
1.750%)	3.815%	10/25/23	5,243,959	$5,266,246^{(i)(l)(m)}$
Las Vegas Sands LLC, Term Loan B (1 mo. LIBOR + 1.750%)	3.826%	3/27/25	4,993,125	$4,991,707^{(i)(l)(m)}$
Wyndham Hotels & Resorts Inc., Term Loan B (1 mo. LIBOR +				
1.750%)	3.826%	3/29/25	2,220,000	$2,226,242^{(i)(l)(m)}$
Total Hotels, Restaurants & Leisure				19,344,285
Media - 2.0%				
American Media Inc., Term Loan (3 mo. LIBOR + 8.000%)	10.334%&			