

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

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION

WASHINGTON, D.C. 20549

FORM N-Q

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

Investment Company Act file number: 811-07732

ALLIANCEBERNSTEIN GLOBAL HIGH INCOME FUND, INC.

(Exact name of registrant as specified in charter)

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

(Address of principal executive offices) (Zip code)

Joseph J. Mantineo

AllianceBernstein L.P.

1345 Avenue of the Americas

New York, New York 10105

(Name and address of agent for service)

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

Date of fiscal year end: March 31, 2018

Date of reporting period: December 31, 2017

ITEM 1. SCHEDULE OF INVESTMENTS.

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

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

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

207

213,182

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

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

Communications - Media - 4.5%

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

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

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

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

Consumer Cyclical - Automotive - 1.5%

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Series 6217

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

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

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

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

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

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

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

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

Dominican Republic - 0.8%

Dominican Republic International Bond

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

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

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

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

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

Series G

7.75%, 1/15/32

328

423,095

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

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

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

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

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

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

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

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

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

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

| | Principal Amount (000) | U.S. \$ Value |
|--|---------------------------------------|----------------------|
| UBS-Barclays Commercial Mortgage Trust | | |
| Series 2012-C4, Class XA | | |
| 1.656%, 12/10/45 (d)(t) | U.S.\$ 858 | \$ 53,826 |
| WF-RBS Commercial Mortgage Trust | | |
| Series 2012-C6, Class D | | |
| 5.58%, 4/15/45 (a)(d) | 2,450 | 2,414,231 |
| Series 2012-C7, Class XA | | |
| 1.44%, 6/15/45 (d)(t) | 1,424 | 70,030 |
| Series 2012-C8, Class E | | |
| 4.894%, 8/15/45 (a)(d) | 3,766 | 3,637,000 |
| Series 2012-C10, Class XA | | |
| 1.581%, 12/15/45 (d)(t) | 3,373 | 207,164 |
| Series 2014-C25, Class D | | |
| 3.803%, 11/15/47 (a)(d) | 3,500 | 2,647,192 |
| | | 24,630,919 |
| Non-Agency Floating Rate CMBS - 0.1% | | |
| BBCMS Mortgage Trust | | |
| Series 2017-GLKS, Class F | | |
| 5.177% (LIBOR 1 Month + 3.70%), 11/15/34 (a)(d)(l) | 700 | 701,109 |
| CLNS Trust | | |
| Series 2017-IKPR, Class F | | |
| 5.932% (LIBOR 1 Month + 4.50%), 6/11/32 (a)(d)(l) | 956 | 959,288 |
| | | 1,660,397 |
| Non-Agency Fixed Rate - 0.1% | | |
| WF-RBS Commercial Mortgage Trust | | |
| Series 2011-C4, Class D | | |
| 5.247%, 6/15/44 (a)(d)(u) | 1,022 | 1,002,008 |
| Total Commercial Mortgage-Backed Securities (cost \$28,045,806) | | 27,293,324 |

| | Shares | |
|---|---------------|-----------|
| COMMON STOCKS - 1.6% | | |
| Energy - 0.6% | | |
| Oil, Gas & Consumable Fuels - 0.6% | | |
| Berry Pete Corp. (a)(g)(i) | 94,303 | 854,668 |
| CHC Group LLC (i)(j) | 51,655 | 413,240 |
| Chesapeake Energy Corp. (i) | 24,149 | 95,630 |
| Linn Energy, Inc. (i) | 1,588 | 63,917 |
| Oasis Petroleum, Inc. (i) | 14,457 | 121,583 |
| Paragon Offshore Ltd. (a)(g)(i) | 11,813 | 215,587 |
| Paragon Offshore Ltd. - Trust A (a)(g)(i) | 11,814 | 11,814 |
| Paragon Offshore Ltd. - Trust B (a)(g)(i) | 17,721 | 404,624 |
| Peabody Energy Corp. (i) | 62,041 | 2,442,554 |
| SandRidge Energy, Inc. (i) | 23,922 | 504,037 |
| Tervita Corp. (a)(f)(g)(i) | 29,729 | 218,770 |
| Vantage Drilling International (a)(g)(i) | 6,103 | 1,179,911 |

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

Machinery - 0.1%

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

| | Shares | U.S. \$ Value |
|--|---------------------------------------|---------------|
| Materials - 0.0% | | |
| Metals & Mining - 0.0% | | |
| Artsonig Pty Ltd. (a)(i) | 838,296 | \$ 80,478 |
| Neenah Enterprises, Inc. (a)(f)(g)(i) | 58,200 | 119,892 |
| | | 200,370 |
| Total Common Stocks (cost \$23,206,295) | | 18,898,512 |
| | Principal Amount (000) | |
| ASSET-BACKED SECURITIES - 1.5% | | |
| Other ABS - Fixed Rate - 0.7% | | |
| Atlas Ltd. | | |
| Series 2014-1 | | |
| 6.875%, 12/15/39 (a)(g) | U.S.\$ 952 | 952,009 |
| SoFi Consumer Loan Program LLC | | |
| Series 2016-1, Class R | | |
| Zero Coupon, 8/25/25 (a)(c) | 3,718 | 1,119,917 |
| Series 2017-2, Class R | | |
| Zero Coupon, 2/25/26 (a)(c) | 12 | 893,180 |
| Series 2017-3, Class R | | |
| Zero Coupon, 5/25/26 (a)(c) | 10 | 1,218,961 |
| Series 2017-4, Class R1 | | |
| Zero Coupon, 5/26/26 (a)(c) | 10 | 1,125,226 |
| Series 2017-5, Class R1 | | |
| Zero Coupon, 9/25/26 (a)(c) | 12 | 1,358,803 |
| Series 2017-6, Class R1 | | |
| Zero Coupon, 11/25/26 (a)(d) | 13 | 1,516,869 |
| Taco Bell Funding LLC | | |
| Series 2016-1A, Class A23 | | |
| 4.97%, 5/25/46 (a)(d) | 791 | 830,778 |
| | | 9,015,743 |
| Home Equity Loans - Fixed Rate - 0.6% | | |
| CSAB Mortgage-Backed Trust | | |
| Series 2006-2, Class A6A | | |
| 5.72%, 9/25/36 (a) | 783 | 471,005 |
| CWABS Asset-Backed Certificates Trust | | |
| Series 2005-7, Class AF5W | | |
| 5.054%, 10/25/35 (a)(l) | 895 | 888,910 |
| GSAA Home Equity Trust | | |
| Series 2005-12, Class AF5 | | |
| 5.658%, 9/25/35 (a) | 1,295 | 1,084,174 |
| Series 2006-6, Class AF5 | | |
| 6.241%, 3/25/36 (a)(l) | 613 | 315,405 |
| Series 2006-10, Class AF3 | | |
| 5.985%, 6/25/36 (a) | 1,206 | 616,521 |
| Lehman XS Trust | | |
| Series 2006-17, Class WF32 | | |
| 5.55%, 11/25/36 (a) | 205 | 203,626 |
| Morgan Stanley Mortgage Loan Trust | | |
| Series 2007-8XS, Class A2 | | |
| 6.00%, 4/25/37 (a) | 4,060 | 2,480,342 |

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

REITS - 0.0%

Hersha Hospitality Trust

Series C

| | | |
|------------|--------|---------|
| 6.875% (n) | 15,950 | 400,949 |
|------------|--------|---------|

\$ 3,641,032

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

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

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

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

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

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

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

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

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

FUTURES

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

FORWARD CURRENCY EXCHANGE CONTRACTS

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

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

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

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| Counterparty | Contracts to | | In Exchange | | Settlement Date | Unrealized |
|--------------------------------------|---------------|-------------|-------------|-----------|-----------------|----------------|
| | Deliver (000) | | For (000) | | | Appreciation/ |
| | | | | | | (Depreciation) |
| JPMorgan Chase Bank, NA | NZD | 3,634 | CAD | 3,231 | 1/23/18 | \$(2,867) |
| JPMorgan Chase Bank, NA | TWD | 351,635 | USD | 11,798 | 2/07/18 | (110,939) |
| JPMorgan Chase Bank, NA | JPY | 109,520 | TRY | 3,853 | 2/13/18 | 30,022 |
| JPMorgan Chase Bank, NA | TRY | 3,853 | JPY | 109,520 | 2/13/18 | (30,022) |
| JPMorgan Chase Bank, NA | ZAR | 17,768 | USD | 1,232 | 2/21/18 | (193,542) |
| JPMorgan Chase Bank, NA | USD | 5,292 | AUD | 6,859 | 3/07/18 | 58,861 |
| JPMorgan Chase Bank, NA | TRY | 3,730 | USD | 1,039 | 3/08/18 | 73,067 |
| JPMorgan Chase Bank, NA | USD | 1,039 | TRY | 3,730 | 3/08/18 | (73,082) |
| JPMorgan Chase Bank, NA | USD | 18,734 | PLN | 66,816 | 3/09/18 | 463,645 |
| JPMorgan Chase Bank, NA | TRY | 3,840 | USD | 1,047 | 3/20/18 | 55,992 |
| JPMorgan Chase Bank, NA | USD | 1,047 | TRY | 3,840 | 3/20/18 | (55,992) |
| JPMorgan Chase Bank, NA | MXN | 23,321 | USD | 1,252 | 7/23/18 | 108,450 |
| Morgan Stanley Capital Services, LLC | USD | 2,943 | TRY | 11,675 | 2/13/18 | 99,298 |
| Morgan Stanley Capital Services, LLC | JPY | 130,904 | CAD | 1,502 | 2/27/18 | 30,552 |
| Morgan Stanley Capital Services, LLC | SEK | 24,954 | EUR | 2,525 | 3/07/18 | (12,725) |
| Royal Bank of Scotland PLC | USD | 516 | CAD | 661 | 1/18/18 | 9,500 |
| Royal Bank of Scotland PLC | EUR | 9,397 | SEK | 93,989 | 1/22/18 | 183,446 |
| Royal Bank of Scotland PLC | AUD | 4,838 | NZD | 5,275 | 2/07/18 | (38,579) |
| Royal Bank of Scotland PLC | USD | 2,628 | ZAR | 33,523 | 2/07/18 | 66,204 |
| Standard Chartered Bank | KRW | 27,679,270 | USD | 24,441 | 1/18/18 | (1,500,674) |
| Standard Chartered Bank | USD | 8,365 | KRW | 9,181,229 | 1/18/18 | 239,606 |
| Standard Chartered Bank | IDR | 110,079,416 | USD | 8,022 | 1/29/18 | (102,784) |
| Standard Chartered Bank | TWD | 366,199 | USD | 12,247 | 3/08/18 | (189,088) |
| Standard Chartered Bank | EUR | 64,737 | USD | 76,597 | 3/12/18 | (1,392,243) |
| Standard Chartered Bank | USD | 5,838 | INR | 378,960 | 3/12/18 | 61,222 |
| | | | | | | \$(1,437,250) |

PUT OPTIONS WRITTEN

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

CREDIT DEFAULT SWAPTIONS WRITTEN

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

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

CURRENCY OPTIONS WRITTEN

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

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

CENTRALLY CLEARED CREDIT DEFAULT SWAPS

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

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

* Termination date

CENTRALLY CLEARED INTEREST RATE SWAPS

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

CREDIT DEFAULT SWAPS

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

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

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

* Termination date

TOTAL RETURN SWAPS

| Counterparty & Referenced Obligation | # of Shares or Units | Rate Paid/ Received | Payment Frequency | Notional Amount (000) | Maturity Date | Unrealized Appreciation/ (Depreciation) |
|---|----------------------|---------------------|-------------------|-----------------------|---------------|---|
| Receive Total Return on Reference Obligation | | | | | | |
| Bank of America, NA | | | | | | |
| iBoxx \$ Liquid High Yield Index | 32,195 | LIBOR | Quarterly | USD 8,633 | 3/20/18 | \$ 27,619 |
| iBoxx \$ Liquid High Yield Index | 24,147 | LIBOR | Quarterly | USD 6,475 | 3/20/18 | 20,715 |
| iBoxx \$ Liquid High Yield Index | 16,099 | LIBOR | Quarterly | USD 4,317 | 3/20/18 | 13,811 |
| iBoxx \$ Liquid High Yield Index | 8,048 | LIBOR | Quarterly | USD 2,158 | 3/20/18 | 7,105 |
| Citibank, NA | | | | | | |
| iBoxx \$ Liquid High Yield Index | 8,043 | LIBOR | Quarterly | USD 2,158 | 3/20/18 | 5,697 |
| iBoxx \$ Liquid High Yield Index | 32,197 | LIBOR | Maturity | USD 8,632 | 3/20/18 | 1,180 |
| iBoxx \$ Liquid High Yield Index | 16,098 | LIBOR | Maturity | USD 4,316 | 3/20/18 | 590 |
| Goldman Sachs International | | | | | | |
| iShares iBoxx \$ High Yield Corporate Bond ETF | 138,021 | LIBOR 0.75% | Maturity | USD 12,039 | 1/16/18 | 435 |
| Morgan Stanley Capital Services LLC | | | | | | |
| iBoxx \$ Liquid High Yield Index | 16,087 | LIBOR | Quarterly | USD 4,317 | 3/20/18 | 10,592 |
| | | | | | | \$ 87,744 |

VARIANCE SWAPS

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

* Termination date

REVERSE REPURCHASE AGREEMENTS

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

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

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

* Interest payment due from counterparty.

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

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

** Principal amount less than 500.

*** Notional amount less than 500.

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

(b) Pay-In-Kind Payments (PIK). The issuer may pay cash interest and/or interest in additional debt securities. Rates shown are the rates in effect at December 31, 2017.

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

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

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

- (d) Security is exempt from registration under Rule 144A of the Securities Act of 1933. These securities are considered restricted, but liquid and may be resold in transactions exempt from registration, normally to qualified institutional buyers. At December 31, 2017, the aggregate market value of these securities amounted to \$429,889,281 or 35.8% of net assets.
- (e) Position, or a portion thereof, has been segregated to collateralize reverse repurchase agreements.
- (f) Fair valued by the Adviser.
- (g) Illiquid security.
- (h) Defaulted.
- (i) Non-income producing security.
- (j) Restricted and illiquid security.

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

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

Currency Abbreviations:

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

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

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

Glossary:

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

COUNTRY BREAKDOWN1

December 31, 2017 (unaudited)

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

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

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

AB Global High Income Fund

December 31, 2017 (unaudited)

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

Level 1 quoted prices in active markets for identical investments

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

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

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

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

Options are valued using market-based inputs to models, broker or dealer quotations, or alternative pricing sources with reasonable levels of price transparency, where such inputs and models are available. Alternatively the values may be obtained through unobservable management determined inputs and/or management's proprietary models. Where models are used, the selection of a particular model to value an option depends upon the contractual terms of, and specific risks inherent in, the option or warrant as well as the availability of pricing information in the market. Valuation models require a variety of inputs, including contractual terms, market prices, measures of volatility and correlations of such inputs. Exchange traded options generally will be classified as Level 2. For options that do not trade on exchange but trade in liquid markets, inputs can generally be verified and model selection does not involve significant management judgment. Options are classified within Level 2 on the fair value hierarchy when all of the significant inputs can be corroborated to market evidence. Otherwise such instruments are classified as Level 3.

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

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

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Other fixed income investments, including non-U.S. government and corporate debt, are generally valued using quoted market prices, if available, which are typically impacted by current interest rates, maturity dates and any perceived credit risk of the issuer. Additionally, in the absence of quoted market prices, these inputs are used by pricing vendors to derive a valuation based upon industry or proprietary models which incorporate issuer specific data with relevant yield/spread comparisons with more widely quoted bonds with similar key characteristics. Those investments for which there are observable inputs are classified as Level 2. Where the inputs are not observable, the investments are classified as Level 3.

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

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

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- # *The Fund held securities with zero market value at period end.*
- * *Other financial instruments are derivative instruments, such as futures, forwards and swaps, which are valued at the unrealized appreciation/(depreciation) on the instrument. Other financial instruments may also include swaps with upfront premiums, options written and swaptions written which are valued at market value.*
- ^ *There were no transfers between Level 1 and Level 2 during the reporting period.*
- ** *In May 2015, the Financial Accounting Standards Board issued an Accounting Standards Update, ASU 2015-07 (the ASU) which removes the requirement to categorize within the fair value hierarchy all investments for which fair value is measured using the net asset value per share practical expedient. The ASU is effective for annual periods beginning after December 15, 2015 and interim periods within those annual periods, with application of the amendments noted above retrospectively to all periods presented. The retrospective approach requires that an investment for which fair value is measured using the net asset value per share practical expedient be removed from the fair value hierarchy in all periods presented herein. Accordingly, the total investments with a fair value of \$2,148,352 have not been categorized in the fair value hierarchy.*

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

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

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

| | | | | |
|---|--------------|----------------|--------------|----------|
| Net change in unrealized appreciation/depreciation from investments held as of 12/31/17 | \$ 1,220,125 | \$ (2,802,246) | \$ (103,911) | \$ 1,700 |
|---|--------------|----------------|--------------|----------|

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

| | | | | |
|---|------------|-----------|-----------|-----------|
| Net change in unrealized appreciation/depreciation from investments held as of 12/31/17 | \$ 706,765 | \$ 62,631 | \$ 14,525 | \$ 15,865 |
|---|------------|-----------|-----------|-----------|

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

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

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

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

Securities priced (i) by the third party vendors, (ii) by brokers or (iii) using prior transaction prices, which approximates fair value, are excluded from the following table:

Quantitative Information about Level 3 Fair Value Measurements

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

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| | | | | | | |
|----------|----|-------|----------------------|----------------|----|----------|
| Warrants | \$ | 8,679 | Option Pricing Model | Exercise Price | \$ | 6.64/N/A |
|----------|----|-------|----------------------|----------------|----|----------|

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

Generally, a change in the assumptions used in any input in isolation may be accompanied by a change in another input. Significant changes in any of the unobservable inputs may significantly impact the fair value measurement. Significant increases (decreases) in Underlying NAV of the Collateral, NAV equivalent, Exercise Price, EBITDA projections and EBITDA Multiple in isolation would be expected to result in a significantly higher (lower) fair value measurement. A significant increase (decrease) in Level Yield and Cumulative Loss in isolation would be expected to result in a significant lower (higher) fair value measurement.

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

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

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

A summary of the Fund's transactions in AB mutual funds for the nine months ended December 31, 2017 is as follows:

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

ITEM 2. CONTROLS AND PROCEDURES.

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

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

ITEM 3. EXHIBITS.

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

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

SIGNATURES

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

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

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

President

Date: February 23, 2018

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

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

Date: February 23, 2018

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

Date: February 23, 2018