

MFS CHARTER INCOME TRUST  
Form N-Q  
April 22, 2019

**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 811-05822

**MFS CHARTER INCOME TRUST**

(Exact name of registrant as specified in charter)

**111 Huntington Avenue, Boston, Massachusetts 02199**

(Address of principal executive offices) (Zip code)

**Christopher R. Bohane**

**Massachusetts Financial Services Company**

**111 Huntington Avenue**

**Boston, Massachusetts 02199**

(Name and address of agents for service)

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

Date of fiscal year end: November 30

Date of reporting period: February 28, 2019

**ITEM 1. SCHEDULE OF INVESTMENTS.**

Quarterly Report  
February 28, 2019  
MFS® Charter Income Trust

---

## Portfolio of Investments

2/28/19 (unaudited)

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

Issuer	Shares/Par Value (\$)	
Bonds – 122.3%		
Aerospace – 0.7%		
Huntington Ingalls Industries, Inc., 3.483%, 12/01/2027	\$ 140,000	\$ 132,552
L3 Technologies, Inc., 3.85%, 6/15/2023	213,000	216,130
Lockheed Martin Corp., 3.55%, 1/15/2026	263,000	267,463
Rolls-Royce Holdings PLC, 0.875%, 5/09/2024	EUR 150,000	170,156
TransDigm, Inc., 6.5%, 7/15/2024	\$ 1,275,000	1,287,750
TransDigm, Inc., 6.375%, 6/15/2026	640,000	621,600
		\$ 2,695,651
Apparel Manufacturers – 0.0%		
Coach, Inc., 4.125%, 7/15/2027	\$ 193,000	\$ 179,557
Asset-Backed & Securitized – 2.9%		
ALM Loan Funding CLO, 2015-16A, “BR2”, FLR, 4.687% (LIBOR - 3mo. + 1.9%), 7/15/2027 (n)	\$ 1,120,000	\$ 1,104,377
Bayview Financial Revolving Mortgage Loan Trust, FLR, 4.093% (LIBOR - 1mo. + 1.6%), 12/28/2040 (z)	344,030	320,054
Chesapeake Funding II LLC, 2016-1A, “A2”, FLR, 3.639% (LIBOR - 1mo. + 1.15%), 3/15/2028 (n)	304,347	304,860
Commercial Mortgage Trust, 2015-DC1, “A5”, 3.35%, 2/10/2048	500,000	499,483
Crest Ltd., CDO, 0.001%, (0.001% cash or 7% PIK) 1/28/2040 (p)	3,209,183	162,022
Dryden Senior Loan Fund, 2013-26A, “AR”, CLO, FLR, 3.687% (LIBOR - 3mo. + 0.9%), 4/15/2029 (z)	592,000	586,099
Flagship CLO, 2014-8A, “BRR”, FLR, 4.178% (LIBOR - 3mo. + 1.4%), 1/16/2026 (z)	1,142,526	1,134,211
Flatiron CLO Ltd., 2013-1A, “A2R”, FLR, 4.423% (LIBOR - 3mo. + 1.65%), 1/17/2026 (n)	929,626	929,430
Fort Cre LLC, 2018-1A, “A1”, FLR, 3.869% (LIBOR - 1mo. + 1.35%), 11/21/2035 (n)	290,500	290,500
HarbourView CLO VII Ltd., 7RA, “B”, FLR, 4.48% (LIBOR - 3mo. + 1.7%), 7/18/2031 (z)	940,000	924,264
Kref Ltd., 2018-FL1, “A”, FLR, 3.588% (LIBOR - 1mo. + 1.1%), 6/15/2036 (n)	385,000	384,519
Loomis, Sayles & Co., CLO, 2015-2A, “A1R”, FLR, 3.679% (LIBOR - 3mo. + 0.9%), 4/15/2028 (n)	2,526,000	2,502,980
Magnetite CLO Ltd., 2012-7A, “A1R2”, FLR, 3.587% (LIBOR - 3mo. + 0.8%), 1/15/2028 (n)	693,000	681,135
Octagon Investment Partners XVII Ltd., 2013-1A, “BR2”, FLR, 4.17% (LIBOR - 3mo. + 1.4%), 1/25/2031 (n)	1,050,000	1,026,941
Wells Fargo Commercial Mortgage Trust, 2015-NXS1, “A5”, 3.148%, 5/15/2048	768,632	761,481
		\$
		11,612,356
Automotive – 1.4%		
Allison Transmission, Inc., 5%, 10/01/2024 (n)	\$ 2,006,000	\$ 2,018,538
Allison Transmission, Inc., 4.75%, 10/01/2027 (n)	150,000	143,625
FCA Bank S.p.A., 1%, 2/21/2022	EUR 100,000	113,459
Ferrari N.V., 1.5%, 3/16/2023	350,000	401,195
General Motors Co., 6.75%, 4/01/2046	\$ 123,000	126,597
General Motors Financial Co., Inc., 3.45%, 4/10/2022	256,000	254,225
General Motors Financial Co., Inc., 4.35%, 1/17/2027	125,000	118,572
IHO Verwaltungs GmbH, 4.75%, (4.75% cash or 5.5% PIK) 9/15/2026 (n)(p)	1,230,000	1,137,381

Edgar Filing: MFS CHARTER INCOME TRUST - Form N-Q

Lear Corp., 3.8%, 9/15/2027	162,000	150,876
LKQ European Holdings B.V., 3.625%, 4/01/2026 (n)	EUR 100,000	115,451
LKQ European Holdings B.V., 3.625%, 4/01/2026	100,000	115,451
Volkswagen Bank GmbH, 0.75%, 6/15/2023	220,000	245,101
Volkswagen International Finance N.V., 1.875%, 3/30/2027	100,000	109,855
Volkswagen International Finance N.V., 2.7%, 12/31/2099	100,000	111,546
Volkswagen International Finance N.V., 3.375% to 6/27/2024, FLR (EUR Swap Rate - 6yr. + 2.97%) to 6/27/2028, FLR (EUR Swap Rate - 6yr. + 2.22%) to 6/27/2044, FLR (EUR Swap Rate - 6yr. + 3.97%) to 12/31/2099	200,000	221,924
		\$ 5,383,796
Broadcasting – 2.2%		
Fox Corp., 4.709%, 1/25/2029 (n)	\$ 43,000	\$ 44,616
Liberty Media Corp. - Liberty Formula One, 8.5%, 7/15/2029	720,000	741,600
Liberty Media Corp. - Liberty Formula One, 8.25%, 2/01/2030	785,000	802,662
Match Group, Inc., 6.375%, 6/01/2024	1,010,000	1,065,550
Netflix, Inc., 5.875%, 2/15/2025	1,055,000	1,118,300
Netflix, Inc., 4.875%, 4/15/2028	325,000	316,469
Netflix, Inc., 5.875%, 11/15/2028 (n)	1,145,000	1,192,575

1

## Portfolio of Investments (unaudited) – continued

Issuer	Shares/Par Value (\$)	
Bonds – continued		
Broadcasting – continued		
Netflix, Inc., 4.625%, 5/15/2029 (n)	EUR 625,000	\$ 752,849
RELX Finance B.V., 1%, 3/22/2024	150,000	172,860
SES S.A., 1.625%, 3/22/2026	200,000	224,487
WMG Acquisition Corp., 5%, 8/01/2023 (n)	\$ 210,000	210,525
WMG Acquisition Corp., 4.125%, 11/01/2024	EUR 418,500	498,900
WMG Acquisition Corp., 4.875%, 11/01/2024 (n)	\$ 1,120,000	1,111,600
WMG Acquisition Corp., 5.5%, 4/15/2026 (n)	225,000	226,406
WPP Finance, 2.875%, 9/14/2046	GBP 250,000	257,154
WPP Finance 2016 Co., 1.375%, 3/20/2025	EUR 120,000	134,810
		\$ 8,871,363
Brokerage & Asset Managers – 0.6%		
Banco BTG Pactual S.A. (Cayman Islands), 7.75% to 2/15/2024, FLR (CMT - 5yr. + 5.257%) to 2/15/2029 (n)	\$ 990,000	\$ 990,644
Charles Schwab Corp., 3.85%, 5/21/2025	229,000	237,204
E*TRADE Financial Corp., 2.95%, 8/24/2022	199,000	195,065
Euroclear Investments S.A., 2.625%, 4/11/2048	EUR 100,000	112,863
Intercontinental Exchange, Inc., 2.75%, 12/01/2020	\$ 178,000	177,360
Intercontinental Exchange, Inc., 3.75%, 12/01/2025	292,000	298,638
TD Ameritrade Holding Corp., 2.95%, 4/01/2022	230,000	229,924
		\$ 2,241,698
Building – 2.9%		
ABC Supply Co., Inc., 5.75%, 12/15/2023 (n)	\$ 1,175,000	\$ 1,204,375
ABC Supply Co., Inc., 5.875%, 5/15/2026 (n)	610,000	619,912
Beacon Escrow Corp., 4.875%, 11/01/2025 (n)	898,000	835,982
Core & Main LP, 6.125%, 8/15/2025 (z)	605,000	582,313
CRH America Finance, Inc., 4.5%, 4/04/2048 (n)	205,000	178,620
James Hardie International Finance Ltd., 4.75%, 1/15/2025 (n)	205,000	197,825
James Hardie International Finance Ltd., 5%, 1/15/2028 (n)	930,000	860,250
Martin Marietta Materials, Inc., 3.45%, 6/01/2027	133,000	123,790
Martin Marietta Materials, Inc., 3.5%, 12/15/2027	179,000	166,092
NCI Building Systems, Inc., 8%, 4/15/2026 (n)	320,000	302,000
New Enterprise Stone & Lime Co., Inc., 10.125%, 4/01/2022 (n)	945,000	949,725
New Enterprise Stone & Lime Co., Inc., 6.25%, 3/15/2026 (n)	1,106,000	1,070,055
PriSo Acquisition Corp., 9%, 5/15/2023 (n)	637,000	635,407
Standard Industries, Inc., 5.375%, 11/15/2024 (n)	1,530,000	1,552,950
Standard Industries, Inc., 6%, 10/15/2025 (n)	885,000	923,719
Summit Materials LLC/Summit Materials Finance Co., 6.125%, 7/15/2023	1,015,000	1,040,375
Summit Materials LLC/Summit Materials Finance Co., 5.125%, 6/01/2025 (n)	205,000	195,775
		\$
		11,439,165
Business Services – 2.6%		
Ascend Learning LLC, 6.875%, 8/01/2025 (z)	\$ 445,000	\$ 436,100
CDK Global, Inc., 4.875%, 6/01/2027	1,265,000	1,243,128
Cisco Systems, Inc., 2.2%, 2/28/2021	350,000	346,520
Equinix, Inc., 5.375%, 4/01/2023	825,000	839,438
Equinix, Inc., 5.75%, 1/01/2025	797,000	829,876

Edgar Filing: MFS CHARTER INCOME TRUST - Form N-Q

Equinix, Inc., 5.875%, 1/15/2026	490,000	513,275
Fidelity National Information Services, Inc., 3.875%, 6/05/2024	146,000	146,521
Fidelity National Information Services, Inc., 5%, 10/15/2025	39,000	41,093
Fidelity National Information Services, Inc., 3%, 8/15/2026	267,000	248,989
Financial & Risk U.S. Holdings, Inc., 8.25%, 11/15/2026 (n)	955,000	934,408
First Data Corp., 5%, 1/15/2024 (n)	1,705,000	1,749,773
MSCI, Inc., 4.75%, 8/01/2026 (n)	940,000	940,000
Travelport Worldwide Ltd., 6%, 3/15/2026 (n)	575,000	609,500
Vantiv LLC/Vantiv Issuer Corp., 4.375%, 11/15/2025 (n)	1,100,000	1,061,500
Verscend Escrow Corp., 9.75%, 8/15/2026 (n)	550,000	562,375
		\$
		10,502,496

2

---

## Portfolio of Investments (unaudited) – continued

Issuer	Shares/Par Value (\$)
Bonds – continued	
Cable TV – 5.6%	
Altice Financing S.A., 6.625%, 2/15/2023 (n)	\$ 505,000 \$ 516,363
CCO Holdings LLC/CCO Holdings Capital Corp., 5.75%, 1/15/2024	2,110,000 2,161,431
CCO Holdings LLC/CCO Holdings Capital Corp., 5.375%, 5/01/2025 (n)	780,000 798,525
CCO Holdings LLC/CCO Holdings Capital Corp., 5.75%, 2/15/2026 (n)	1,555,000 1,601,168
CCO Holdings LLC/CCO Holdings Capital Corp., 5.875%, 5/01/2027 (n)	895,000 919,333
Charter Communications Operating LLC/Charter Communications Operating Capital Corp., 6.384%, 10/23/2035	135,000 144,531
CSC Holdings LLC, 5.5%, 5/15/2026 (n)	705,000 712,931
CSC Holdings LLC, 5.5%, 4/15/2027 (n)	2,135,000 2,139,782
CSC Holdings LLC, 7.5%, 4/01/2028 (n)	500,000 527,500
DISH DBS Corp., 5.875%, 11/15/2024	845,000 711,659
Eutelsat S.A., 2%, 10/02/2025	EUR 100,000 112,316
Intelsat Connect Finance, 9.5%, 2/15/2023 (n)	\$ 310,000 299,925
Intelsat Jackson Holdings S.A., 5.5%, 8/01/2023	1,030,000 939,875
Shaw Communications, Inc., 5.65%, 10/01/2019	CAD 260,000 201,118
Sirius XM Radio, Inc., 4.625%, 5/15/2023 (n)	\$ 1,000,000 1,011,250
Sirius XM Radio, Inc., 6%, 7/15/2024 (n)	900,000 932,625
Sirius XM Radio, Inc., 5.375%, 4/15/2025 (n)	705,000 718,439
Sky PLC, 2.5%, 9/15/2026	EUR 250,000 307,440
Telenet Finance Luxembourg S.A., 5.5%, 3/01/2028 (n)	\$ 2,000,000 1,925,000
Time Warner Cable, Inc., 4.5%, 9/15/2042	119,000 99,948
Videotron Ltd., 5.375%, 6/15/2024 (n)	350,000 364,070
Videotron Ltd., 5.125%, 4/15/2027 (n)	1,620,000 1,644,300
Virgin Media Finance PLC, 5.75%, 1/15/2025 (n)	700,000 696,500
Virgin Media Secured Finance PLC, 5.25%, 1/15/2026 (n)	1,100,000 1,101,144
VTR Finance B.V., 6.875%, 1/15/2024 (n)	431,000 442,853
Ziggo Bond Finance B.V., 5.875%, 1/15/2025 (n)	1,155,000 1,122,891
	\$ 22,152,917
Chemicals – 2.1%	
Air Liquide Finance Co., 2.25%, 9/27/2023 (n)	\$ 261,000 \$ 249,439
Argentum Netherlands B.V. for Givaudan S.A., 2%, 9/17/2030	EUR 100,000 119,350
Axalta Coating Systems Co., 4.875%, 8/15/2024 (n)	\$ 1,635,000 1,622,737
Consolidated Energy Finance S.A., 6.875%, 6/15/2025 (n)	610,000 594,750
OCI N.V., 5%, 4/15/2023	EUR 530,000 635,261
OCI N.V., 6.625%, 4/15/2023 (n)	\$ 1,155,000 1,195,425
PolyOne Corp., 5.25%, 3/15/2023	865,000 884,463
Sasol Chemicals (USA) LLC, 5.875%, 3/27/2024	273,000 283,101
Sasol Financing USA LLC, 6.5%, 9/27/2028	313,000 329,234
SPCM S.A., 4.875%, 9/15/2025 (n)	1,450,000 1,424,625
Starfruit Finance Co./Starfruit U.S. Holding Co. LLC, 6.5%, 10/01/2026 (n)	EUR 815,000 925,742
Starfruit Finco B.V./Starfruit US Holdco LLC, 6.5%, 10/01/2026	200,000 227,176
	\$ 8,491,303
Computer Software – 0.5%	
Diamond 1 Finance Corp./Diamond 2 Finance Corp., 5.875%, 6/15/2021 (n)	\$ 780,000 \$ 795,377
Diamond 1 Finance Corp./Diamond 2 Finance Corp., 6.02%, 6/15/2026 (n)	670,000 710,833
Microsoft Corp., 4.1%, 2/06/2037	436,000 456,012



Edgar Filing: MFS CHARTER INCOME TRUST - Form N-Q

			\$ 1,962,222
Computer Software - Systems – 1.2%			
Apple, Inc., 4.5%, 2/23/2036	\$	217,000	\$ 233,514
Apple, Inc., 3.6%, 7/31/2042	GBP	130,000	199,526
Apple, Inc., 4.25%, 2/09/2047	\$	223,000	228,048
CDW LLC/CDW Finance Corp., 5.5%, 12/01/2024		140,000	145,950
CDW LLC/CDW Finance Corp., 5%, 9/01/2025		395,000	397,469
Fair Isaac Corp., 5.25%, 5/15/2026 (n)		1,065,000	1,075,650
JDA Software Group, Inc., 7.375%, 10/15/2024 (n)		625,000	640,625
Sabre GLBL, Inc., 5.375%, 4/15/2023 (n)		1,705,000	1,739,100
			\$ 4,659,882

3

---

## Portfolio of Investments (unaudited) – continued

Issuer	Shares/Par Value (\$)	
Bonds – continued		
Conglomerates – 2.8%		
Amsted Industries Co., 5%, 3/15/2022 (n)	\$ 1,935,000	\$ 1,935,000
BWX Technologies, Inc., 5.375%, 7/15/2026 (n)	1,365,000	1,392,300
CFX Escrow Corp., 6%, 2/15/2024 (z)	130,000	134,225
CFX Escrow Corp., 6.375%, 2/15/2026 (n)	700,000	729,750
EnerSys, 5%, 4/30/2023 (n)	1,635,000	1,626,825
Entegris, Inc., 4.625%, 2/10/2026 (n)	1,775,000	1,743,937
Gates Global LLC, 6%, 7/15/2022 (n)	436,000	437,705
General Electric Co., 4.5%, 3/11/2044	81,000	72,281
Roper Technologies, Inc., 4.2%, 9/15/2028	152,000	152,930
Smiths Group PLC, 2%, 2/23/2027	EUR 200,000	227,212
Stevens Holding Co., Inc., 6.125%, 10/01/2026 (n)	\$ 1,040,000	1,060,800
TriMas Corp., 4.875%, 10/15/2025 (n)	1,195,000	1,174,088
United Technologies Corp., 4.625%, 11/16/2048	190,000	191,407
Wabtec Corp., 4.7%, 9/15/2028	140,000	138,168
		\$ 11,016,628
Construction – 0.8%		
Empresas ICA S.A.B. de C.V., 8.9%, 2/04/2021 (a)(d)	\$ 450,000	\$ 70,875
Empresas ICA S.A.B. de C.V., 8.875%, 5/29/2024 (a)(d)(n)	853,000	130,083
Mattamy Group Corp., 6.5%, 10/01/2025 (n)	1,470,000	1,412,578
Toll Brothers Finance Corp., 4.875%, 11/15/2025	335,000	333,744
Toll Brothers Finance Corp., 4.35%, 2/15/2028	1,335,000	1,253,231
		\$ 3,200,511
Consumer Products – 0.7%		
Coty, Inc., 4.75%, 4/15/2026 (n)	EUR 200,000	\$ 222,940
Coty, Inc., 4.75%, 4/15/2026	100,000	111,470
Coty, Inc., 6.5%, 4/15/2026 (n)	\$ 495,000	477,032
Energizer Holdings, Inc., 6.375%, 7/15/2026 (n)	880,000	888,800
Energizer Holdings, Inc., 7.75%, 1/15/2027 (z)	35,000	37,275
JAB Holdings B.V., 2%, 5/18/2028	EUR 100,000	112,314
JAB Holdings B.V., 2.5%, 6/25/2029	200,000	230,081
Reckitt Benckiser Treasury Services PLC, 3.625%, 9/21/2023 (n)	\$ 250,000	251,663
Reckitt Benckiser Treasury Services PLC, 3%, 6/26/2027 (n)	272,000	255,901
Whirlpool Corp., 4.75%, 2/26/2029	328,000	328,197
		\$ 2,915,673
Consumer Services – 1.4%		
Bookings Holdings, Inc., 1.8%, 3/03/2027	EUR 200,000	\$ 233,856
Cimpress N.V., 7%, 6/15/2026 (n)	\$ 770,000	735,350
Experian Finance PLC, 4.25%, 2/01/2029 (n)	296,000	297,455
Frontdoor, Inc., 6.75%, 8/15/2026 (n)	765,000	777,431
G4S International Finance PLC, 1.5%, 1/09/2023	EUR 200,000	227,418
ManpowerGroup, 1.75%, 6/22/2026	150,000	173,247
Matthews International Corp., 5.25%, 12/01/2025 (n)	\$ 845,000	817,538
NVA Holdings, Inc., 6.875%, 4/01/2026 (n)	780,000	752,700
Priceline Group, Inc., 3.55%, 3/15/2028	141,000	135,831
ServiceMaster Co. LLC, 5.125%, 11/15/2024 (n)	1,055,000	1,060,275
Visa, Inc., 4.15%, 12/14/2035	234,000	244,918

Edgar Filing: MFS CHARTER INCOME TRUST - Form N-Q

Visa, Inc., 4.3%, 12/14/2045	150,000	157,397
		\$ 5,613,416
Containers – 2.8%		
ARD Finance S.A., 6.625%, 9/15/2023	EUR250,000	\$ 287,348
ARD Finance S.A., 7.125%, 9/15/2023	\$ 850,000	852,125
ARD Securities Finance, 8.75%, (8.75% cash or 8.75% PIK) 1/31/2023 (n)(p)	422,718	393,862
Berry Global Group, Inc., 5.5%, 5/15/2022	840,000	850,500
BWAY Holding Co., Inc., 7.25%, 4/15/2025 (n)	375,000	355,781
Crown American LLC, 4.5%, 1/15/2023	875,000	883,750

4

---

Edgar Filing: MFS CHARTER INCOME TRUST - Form N-Q

Portfolio of Investments (unaudited) – continued

Issuer	Shares/Par Value (\$)
Bonds – continued	
Containers – continued	
Crown Americas LLC/Crown Americas Capital Corp. V, 4.25%, 9/30/2026	\$ 595,000 \$ 572,688
Crown Americas LLC/Crown Americas Capital Corp. VI, 4.75%, 2/01/2026	815,000 817,547
Flex Acquisition Co., Inc., 6.875%, 1/15/2025 (n)	805,000 760,725
Multi-Color Corp., 6.125%, 12/01/2022 (n)	1,321,000 1,357,327
Reynolds Group, 5.75%, 10/15/2020	494,245 495,233
Reynolds Group, 5.125%, 7/15/2023 (n)	450,000 450,000
Reynolds Group, 7%, 7/15/2024 (n)	365,000 373,213
San Miguel Industrias PET S.A., 4.5%, 9/18/2022 (n)	337,000 332,788
Sealed Air Corp., 4.875%, 12/01/2022 (n)	1,110,000 1,130,812
Silgan Holdings, Inc., 4.75%, 3/15/2025	855,000 837,900
W/S Packaging Group, Inc., 9%, 4/15/2023 (n)	570,000 585,675
	\$ 11,337,274
Electrical Equipment – 0.6%	
Arrow Electronics, Inc., 3.5%, 4/01/2022	\$ 173,000 \$ 170,752
CommScope Technologies LLC, 5%, 3/15/2027 (n)	2,385,000 2,135,290
	\$ 2,306,042
Electronics – 1.1%	
ASML Holding N.V., 1.375%, 7/07/2026	EUR 175,000 \$ 203,799
Broadcom Corp./Broadcom Cayman Finance Ltd., 3.875%, 1/15/2027	\$ 457,000 422,957
Qorvo, Inc., 5.5%, 7/15/2026 (n)	1,370,000 1,393,975
Sensata Technologies B.V., 5.625%, 11/01/2024 (n)	600,000 630,000
Sensata Technologies B.V., 5%, 10/01/2025 (n)	1,555,000 1,570,550
	\$ 4,221,281
Emerging Market Quasi-Sovereign – 5.1%	
Abu Dhabi Crude Oil Pipeline, 4.6%, 11/02/2047 (n)	\$ 400,000 \$ 405,230
Aeropuerto Internacional de Tocumen S.A., 6%, 11/18/2048 (n)	1,737,000 1,847,300
Corporacion Nacional del Cobre de Chile, 4.375%, 2/05/2049 (n)	1,486,000 1,450,187
DAE Funding LLC, 5.75%, 11/15/2023 (n)	725,000 738,594
DAE Funding LLC, 5%, 8/01/2024 (n)	1,705,000 1,690,081
Empresa Nacional del Petroleo, 3.75%, 8/05/2026	568,000 550,119
Empresa Nacional del Petroleo, 5.25%, 11/06/2029 (n)	767,000 810,667
EQUATE Petrochemical B.V., 4.25%, 11/03/2026	1,022,000 1,020,387
Eskom Holdings SOC Ltd., 6.35%, 8/10/2028	1,024,000 1,048,953
KazMunayGas National Co., JSC, 5.375%, 4/24/2030 (n)	500,000 517,500
NTPC Ltd., 4.25%, 2/26/2026	442,000 433,097
Office Cherifien des Phosphates, 6.875%, 4/25/2044 (n)	351,000 381,888
Office Cherifien des Phosphates, 6.875%, 4/25/2044	200,000 217,600
Petrobras Global Finance B.V., 5.299%, 1/27/2025	1,548,000 1,562,706
Petrobras Global Finance B.V., 5.75%, 2/01/2029	1,307,000 1,302,883
Petroleos del Peru S.A., 4.75%, 6/19/2032 (n)	1,062,000 1,046,070
Petroleos del Peru S.A., 4.75%, 6/19/2032	475,000 467,875
Petroleos Mexicanos, 1.875%, 4/21/2022	EUR 150,000 165,915
Petroleos Mexicanos, 6.5%, 1/23/2029	\$ 1,532,000 1,457,545
PT Indonesia Asahan Aluminium (Persero), 6.53%, 11/15/2028 (n)	450,000 493,217
PT Indonesia Asahan Aluminium (Persero), 6.757%, 11/15/2048 (n)	944,000 1,026,214
PT Perusahaan Listrik Negara, 2.875%, 10/25/2025 (n)	EUR 200,000