

MFS CHARTER INCOME TRUST
Form N-Q
April 28, 2014

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)

Susan S. Newton

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, 2014

ITEM 1. SCHEDULE OF INVESTMENTS.

QUARTERLY REPORT

February 28, 2014

MFS® CHARTER INCOME TRUST

PORTFOLIO OF INVESTMENTS

2/28/14 (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 - 105.7%		
Aerospace - 1.7%		
Alliant Techsystems, Inc., 5.25%, 10/01/21 (n)	\$ 350,000	\$ 358,750
BE Aerospace, Inc., 5.25%, 4/01/22	250,000	257,813
Bombardier, Inc., 7.5%, 3/15/18 (n)	1,040,000	1,170,000
Bombardier, Inc., 7.75%, 3/15/20 (n)	625,000	698,438
Bombardier, Inc., 6.125%, 1/15/23 (n)	1,090,000	1,103,625
CPI International, Inc., 8%, 2/15/18	985,000	1,044,100
Huntington Ingalls Industries, Inc., 7.125%, 3/15/21	2,275,000	2,530,938
Kratos Defense & Security Solutions, Inc., 10%, 6/01/17	2,290,000	2,444,575
		\$ 9,608,239
Airlines - 0.0%		
Continental Airlines, Inc., 7.25%, 5/10/21	\$ 181,737	\$ 210,360
Apparel Manufacturers - 0.8%		
Hanesbrands, Inc., 6.375%, 12/15/20	\$ 875,000	\$ 960,313
Jones Group, Inc., 6.875%, 3/15/19	1,040,000	1,063,345
PVH Corp., 7.375%, 5/15/20	1,305,000	1,451,813
PVH Corp., 4.5%, 12/15/22	830,000	817,550
		\$ 4,293,021
Asset-Backed & Securitized - 4.7%		
Banc of America Commercial Mortgage, Inc., FRN, 5.775%, 2/10/51	\$ 1,194,210	\$ 1,340,001
Bayview Financial Acquisition Trust, FRN, 5.483%, 2/28/41	119,002	120,038
Bayview Financial Revolving Mortgage Loan Trust, FRN, 1.754%, 12/28/40 (z)	705,048	464,515
Citigroup/Deutsche Bank Commercial Mortgage Trust, FRN, 5.366%, 12/11/49	1,605,000	1,679,031
Commercial Mortgage Pass-Through Certificates, FRN, 5.777%, 6/10/46	230,000	249,300
Countrywide Asset-Backed Certificates, FRN, 5.147%, 2/25/33	570,561	576,833
Crest Ltd., CDO, 0.001%, 1/28/40 (a)(p)	2,594,456	129,723
First Union-Lehman Brothers Bank of America, FRN, 0.609%, 11/18/35 (i)	6,423,558	124,630
Goldman Sachs Mortgage Securities Corp., FRN, 5.806%, 8/10/45	1,753,688	1,935,826
Greenwich Capital Commercial Funding Corp., 5.475%, 3/10/39	954,545	1,033,183
JPMorgan Chase Commercial Mortgage Securities Corp., A3, FRN, 5.813%, 6/15/49	1,000,000	1,024,250
JPMorgan Chase Commercial Mortgage Securities Corp., A3, FRN, 5.939%, 2/15/51	3,225,180	3,248,572
JPMorgan Chase Commercial Mortgage Securities Corp., A4, FRN, 5.813%, 6/15/49	2,346,110	2,616,492
JPMorgan Chase Commercial Mortgage Securities Corp., C, FRN, 6.011%, 2/15/51	185,000	104,724
JPMorgan Chase Commercial Mortgage Trust, 2007-LD11, AM, FRN, 5.813%, 6/15/49	2,142,300	2,238,059
Merrill Lynch Mortgage Trust, FRN, 5.84%, 6/12/50	1,350,000	1,519,244
Morgan Stanley Capital I Trust, AM, FRN, 5.692%, 4/15/49	2,137,000	2,251,812
Multi Security Asset Trust, A3, CDO, 5%, 11/28/35 (n)	449,879	452,354
Spirit Master Funding LLC, 5.05%, 7/20/23 (z)	1,065,290	1,083,932
Wachovia Bank Commercial Mortgage Trust, A4, FRN, 5.933%, 2/15/51	3,625,000	3,999,872
		\$ 26,192,391
Automotive - 2.3%		
Accuride Corp., 9.5%, 8/01/18	\$ 1,445,000	\$ 1,473,900
Allison Transmission, Inc., 7.125%, 5/15/19 (n)	2,345,000	2,532,600
Delphi Automotive PLC, 4.15%, 3/15/24	186,000	186,657
Delphi Corp., 5%, 2/15/23	18,000	19,193
FCE Bank PLC, 1.875%, 5/12/16	EUR 100,000	140,254
Ford Motor Credit Co. LLC, 1.7%, 5/09/16	\$ 300,000	304,151
General Motors Financial Co., Inc., 6.75%, 6/01/18	795,000	926,175
Goodyear Tire & Rubber Co., 6.5%, 3/01/21	1,415,000	1,545,888

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Portfolio of Investments (unaudited) continued

Issuer	Shares/Par	Value (\$)
Bonds - continued		
Automotive - continued		
Goodyear Tire & Rubber Co., 7%, 5/15/22	\$ 350,000	\$ 390,250
Harley-Davidson Financial Services, Inc., 2.7%, 3/15/17 (n)	370,000	384,033
Jaguar Land Rover PLC, 8.125%, 5/15/21 (n)	2,315,000	2,621,738
Jaguar Land Rover PLC, 5.625%, 2/01/23 (n)	465,000	485,925
Lear Corp., 8.125%, 3/15/20	833,000	912,135
Lear Corp., 4.75%, 1/15/23 (n)	285,000	276,450
Renault S.A., 3.625%, 9/19/18	EUR 250,000	364,816
TRW Automotive, Inc., 4.5%, 3/01/21 (n)	\$ 99,000	102,465
TRW Automotive, Inc., 4.45%, 12/01/23 (n)	184,000	184,000
		\$ 12,850,630
Biotechnology - 0.0%		
Life Technologies Corp., 6%, 3/01/20	\$ 200,000	\$ 233,960
Broadcasting - 3.4%		
AMC Networks, Inc., 7.75%, 7/15/21	\$ 843,000	\$ 956,805
Clear Channel Communications, Inc., 9%, 3/01/21	1,163,000	1,218,243
Clear Channel Worldwide Holdings, Inc., 6.5%, 11/15/22	190,000	200,925
Clear Channel Worldwide Holdings, Inc., 6.5%, 11/15/22	850,000	905,250
Clear Channel Worldwide Holdings, Inc., A , 7.625%, 3/15/20	50,000	53,750
Clear Channel Worldwide Holdings, Inc., B , 7.625%, 3/15/20	440,000	476,300
Discovery Communications, Inc., 4.875%, 4/01/43	200,000	193,902
Hughes Network Systems LLC, 7.625%, 6/15/21	765,000	864,450
IAC/InterActive Corp., 4.875%, 11/30/18 (n)	175,000	182,438
IAC/InterActive Corp., 4.75%, 12/15/22	535,000	517,613
Inmarsat Finance PLC, 7.375%, 12/01/17 (n)	790,000	821,600
Intelsat Jackson Holdings S.A., 6.625%, 12/15/22 (n)	990,000	1,044,450
Intelsat Jackson Holdings S.A., 6.625%, 12/15/22	1,345,000	1,418,975
Intelsat Jackson Holdings S.A., 5.5%, 8/01/23 (z)	310,000	306,513
Intelsat S.A., 8.125%, 6/01/23 (n)	1,465,000	1,591,356
Liberty Media Corp., 8.5%, 7/15/29	820,000	904,050
Liberty Media Corp., 8.25%, 2/01/30	210,000	227,325
Myriad International Holdings B.V., 6%, 7/18/20 (n)	1,301,000	1,401,828
Netflix, Inc., 5.375%, 2/01/21	1,680,000	1,755,600
Nexstar Broadcasting, Inc., 6.875%, 11/15/20	685,000	738,088
SIRIUS XM Radio, Inc., 4.25%, 5/15/20 (n)	155,000	151,513
SIRIUS XM Radio, Inc., 5.875%, 10/01/20 (n)	120,000	126,300
SIRIUS XM Radio, Inc., 5.75%, 8/01/21 (n)	185,000	192,400
SIRIUS XM Radio, Inc., 5.25%, 8/15/22 (n)	350,000	362,250
Univision Communications, Inc., 6.875%, 5/15/19 (n)	855,000	919,125
Univision Communications, Inc., 7.875%, 11/01/20 (n)	720,000	797,400
Univision Communications, Inc., 8.5%, 5/15/21 (n)	710,000	788,988
Vivendi S.A., 4%, 3/31/17	EUR 150,000	224,927
		\$ 19,342,364
Brokerage & Asset Managers - 0.5%		
E*TRADE Financial Corp., 6.375%, 11/15/19	\$ 2,640,000	\$ 2,864,400
Building - 2.7%		
Allegion U.S. Holding Co., Inc., 5.75%, 10/01/21 (n)	\$ 1,680,000	\$ 1,753,500
Boise Cascade Co., 6.375%, 11/01/20	505,000	539,088
Building Materials Holding Corp., 6.875%, 8/15/18 (n)	790,000	830,488
Building Materials Holding Corp., 7%, 2/15/20 (n)	600,000	643,500
Building Materials Holding Corp., 6.75%, 5/01/21 (n)	675,000	732,375

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Portfolio of Investments (unaudited) continued

Issuer	Shares/Par	Value (\$)
Bonds - continued		
Building - continued		
CEMEX Espana S.A., 9.25%, 5/12/20 (n)	\$ 925,000	\$ 1,011,950
CEMEX S.A.B. de C.V., 5.875%, 3/25/19 (n)	253,000	260,590
CEMEX S.A.B. de C.V., 6.5%, 12/10/19 (n)	284,000	298,910
CEMEX S.A.B. de C.V., 9.25%, 5/12/20	560,000	612,640
CEMEX S.A.B. de C.V., 7.25%, 1/15/21 (n)	423,000	453,668
CRH Finance Ltd., 3.125%, 4/03/23	EUR 150,000	213,683
Gibraltar Industries, Inc., 6.25%, 2/01/21	\$ 60,000	63,300
HD Supply, Inc., 8.125%, 4/15/19	690,000	776,250
HD Supply, Inc., 7.5%, 7/15/20	1,300,000	1,423,500
Headwaters, Inc., 7.25%, 1/15/19 (z)	265,000	277,588
Headwaters, Inc., 7.625%, 4/01/19	205,000	222,425
Holcim GB Finance Ltd., 8.75%, 4/24/17	GBP 100,000	200,521
Lafarge S.A., 6.625%, 11/29/18	EUR 200,000	320,340
Mohawk Industries, Inc., 3.85%, 2/01/23	\$ 134,000	130,985
Nortek, Inc., 8.5%, 4/15/21	1,325,000	1,484,000
Owens Corning, Inc., 4.2%, 12/15/22	250,000	247,993
Roofing Supply Group LLC/Roofing Supply Finance, Inc., 10%, 6/01/20 (n)	840,000	936,600
USG Corp., 6.3%, 11/15/16	798,000	865,830
USG Corp., 7.875%, 3/30/20 (n)	480,000	538,800
USG Corp., 5.875%, 11/01/21 (n)	235,000	250,275
		\$ 15,088,799
Business Services - 1.2%		
Equinix, Inc., 4.875%, 4/01/20	\$ 520,000	\$ 528,450
Equinix, Inc., 5.375%, 4/01/23	490,000	497,350
Fidelity National Information Services, Inc., 5%, 3/15/22	700,000	729,159
First Data Corp., 10.625%, 6/15/21 (n)	780,000	877,500
iGate Corp., 9%, 5/01/16	1,608,000	1,698,450
Iron Mountain, Inc., 8.375%, 8/15/21	746,000	796,355
Iron Mountain, Inc., 6%, 8/15/23	125,000	132,813
Lender Processing Services, Inc., 5.75%, 4/15/23	300,000	319,875
NeuStar, Inc., 4.5%, 1/15/23	870,000	750,375
Tencent Holdings Ltd., 3.375%, 3/05/18 (n)	449,000	461,422
		\$ 6,791,749
Cable TV - 2.8%		
CCO Holdings LLC, 8.125%, 4/30/20	\$ 1,255,000	\$ 1,374,225
CCO Holdings LLC, 7.375%, 6/01/20	250,000	273,750
CCO Holdings LLC, 6.5%, 4/30/21	1,460,000	1,560,375
CCO Holdings LLC/CCO Capital Corp., 5.75%, 1/15/24	645,000	648,225
Cequel Communications Holdings, 6.375%, 9/15/20 (n)	1,425,000	1,506,938
Cequel Communications Holdings I LLC, 5.125%, 12/15/21 (n)	180,000	179,550
Comcast Corp., 4.65%, 7/15/42	200,000	199,786
Comcast Corp., 4.75%, 3/01/44	223,000	226,710
DISH DBS Corp., 7.875%, 9/01/19	240,000	282,000
DISH DBS Corp., 6.75%, 6/01/21	1,000,000	1,120,000
DISH DBS Corp., 5%, 3/15/23	820,000	813,850
Lynx I Corp., 5.375%, 4/15/21 (n)	380,000	391,400
Lynx II Corp., 6.375%, 4/15/23 (n)	295,000	311,963
Nara Cable Funding Ltd., 8.875%, 12/01/18 (n)	475,000	516,563
Nara Cable Funding Ltd., 8.875%, 12/01/18	EUR 150,000	224,913
ONO Finance II PLC, 10.875%, 7/15/19 (n)	\$ 300,000	331,500
Shaw Communications, Inc., 5.65%, 10/01/19	CAD 215,000	219,470
Telenet Finance Luxembourg, 6.375%, 11/15/20 (n)	EUR 435,000	645,637
Time Warner Cable, Inc., 5.75%, 6/02/31	GBP 100,000	181,538

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Portfolio of Investments (unaudited) continued

Issuer	Shares/Par	Value (\$)
Bonds - continued		
Cable TV - continued		
Unitymedia Hessen, 5.5%, 1/15/23 (n)	\$ 700,000	\$ 724,500
UPC Holding B.V., 9.875%, 4/15/18 (n)	1,175,000	1,245,500
UPCB Finance III Ltd., 6.625%, 7/01/20 (n)	1,104,000	1,179,900
Virgin Media Finance PLC, 8.375%, 10/15/19	318,000	342,645
VTR Finance B.V., 6.875%, 1/15/24 (n)	207,000	211,959
Ziggo Bond Co. B.V., 8%, 5/15/18 (z)	EUR 635,000	932,411
		\$ 15,645,308
Chemicals - 2.4%		
Celanese U.S. Holdings LLC, 5.875%, 6/15/21	\$ 544,000	\$ 586,160
Celanese U.S. Holdings LLC, 4.625%, 11/15/22	210,000	208,950
Dow Chemical Co., 8.55%, 5/15/19	200,000	258,682
Flash Dutch 2 B.V./U.S. Coatings Acquisition, 7.375%, 5/01/21 (n)	1,080,000	1,166,400
FMC Corp., 4.1%, 2/01/24	175,000	180,209
Hexion U.S. Finance Corp., 6.625%, 4/15/20	330,000	341,138
Hexion U.S. Finance Corp./Hexion Nova Scotia Finance, 8.875%, 2/01/18	830,000	865,275
Huntsman International LLC, 8.625%, 3/15/21	1,740,000	1,966,200
INEOS Finance PLC, 8.375%, 2/15/19 (n)	2,000,000	2,215,000
INEOS Group Holdings S.A., 6.125%, 8/15/18 (n)	515,000	533,025
INEOS Group Holdings S.A., 5.875%, 2/15/19 (z)	200,000	206,000
LYB International Finance B.V., 4%, 7/15/23	135,000	137,638
NOVA Chemicals Corp., 5.25%, 8/01/23 (n)	550,000	585,750
Polypore International, Inc., 7.5%, 11/15/17	365,000	386,900
Sociedad Quimica y Minera de Chile S.A., 5.5%, 4/21/20 (n)	414,000	439,309
Taminco Global Chemical Corp., 9.75%, 3/31/20 (z)	1,460,000	1,657,100
Tronox Finance LLC, 6.375%, 8/15/20	1,475,000	1,515,563
		\$ 13,249,299
Computer Software - 0.5%		
Infor (US), Inc., 11.5%, 7/15/18	\$ 995,000	\$ 1,156,688
Syniverse Holdings, Inc., 9.125%, 1/15/19	1,225,000	1,341,375
VeriSign, Inc., 4.625%, 5/01/23	375,000	365,625
		\$ 2,863,688
Computer Software - Systems - 0.5%		
Audatex North America, Inc., 6%, 6/15/21 (n)	\$ 1,315,000	\$ 1,403,763
Audatex North America, Inc., 6.125%, 11/01/23 (n)	210,000	224,700
CDW LLC/CDW Finance Corp., 12.535%, 10/12/17	28,000	29,400
CDW LLC/CDW Finance Corp., 8.5%, 4/01/19	1,060,000	1,166,000
		\$ 2,823,863
Conglomerates - 1.6%		
Alstom S.A., 2.25%, 10/11/17	EUR 100,000	\$ 139,485
Amsted Industries, Inc., 8.125%, 3/15/18 (n)	\$ 1,410,000	1,473,450
BC Mountain LLC, 7%, 2/01/21 (n)	1,550,000	1,542,250
Dynacast International LLC, 9.25%, 7/15/19	890,000	990,125
Metalloinvest Finance Ltd., 5.625%, 4/17/20 (n)	619,000	598,883
Renaissance Acquisition, 6.875%, 8/15/21 (n)	1,345,000	1,375,263
Rexel S.A., 6.125%, 12/15/19 (n)	1,520,000	1,603,600
Roper Industries, Inc., 1.85%, 11/15/17	200,000	201,027
Siemens Financierings N.V., 5.25% to 9/14/16, FRN to 9/14/66	EUR 100,000	149,072
Siemens Financierings N.V., 6.125% to 9/14/16, FRN to 9/14/66	GBP 75,000	135,721
Silver II Borrower, 7.75%, 12/15/20 (n)	\$ 715,000	765,050
		\$ 8,973,926

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Portfolio of Investments (unaudited) continued

Issuer	Shares/Par	Value (\$)
Bonds - continued		
Construction - 0.1%		
Empresas ICA S.A.B. de C.V., 8.9%, 2/04/21	\$ 450,000	\$ 452,813
Consumer Products - 0.8%		
Elizabeth Arden, Inc., 7.375%, 3/15/21	\$ 1,215,000	\$ 1,300,050
Henkel AG & Co. KGaA, 5.375% to 11/25/15, FRN to 11/25/04	EUR 100,000	146,588
Jarden Corp., 7.5%, 1/15/20	\$ 1,355,000	1,456,625
Prestige Brands, Inc., 8.125%, 2/01/20	257,000	287,840
Prestige Brands, Inc., 5.375%, 12/15/21 (z)	400,000	406,000
Prosegur Compania de Seguridad S.A., 2.75%, 4/02/18	EUR 200,000	283,873
Spectrum Brands, Inc., 6.375%, 11/15/20	\$ 685,000	746,650
		\$ 4,627,626
Consumer Services - 1.1%		
ADT Corp., 6.25%, 10/15/21 (n)	\$ 1,715,000	\$ 1,805,038
ADT Corp., 4.125%, 6/15/23	60,000	56,392
Grupo Posadas S.A.B. de C.V., 7.875%, 11/30/17	505,000	509,419
Monitronics International, Inc., 9.125%, 4/01/20	1,360,000	1,458,600
QVC, Inc., 7.375%, 10/15/20 (n)	485,000	525,511
Service Corp. International, 7%, 6/15/17	1,770,000	1,989,038
		\$ 6,343,998
Containers - 2.5%		
Ardagh Packaging Finance PLC, 7.375%, 10/15/17 (n)	\$ 990,000	\$ 1,058,063
Ardagh Packaging Finance PLC, 9.125%, 10/15/20 (n)	1,645,000	1,817,725
Ardagh Packaging Finance PLC, 9.125%, 10/15/20 (n)	750,000	832,500
Ball Corp., 5%, 3/15/22	543,000	560,648
Ball Corp., 4%, 11/15/23	15,000	14,381
Berry Plastics Group, Inc., 9.5%, 5/15/18	220,000	233,750
Berry Plastics Group, Inc., 9.75%, 1/15/21	390,000	452,400
Beverage Packaging Holdings Group, 6%, 6/15/17 (z)	125,000	130,000
Crown American LLC, 4.5%, 1/15/23	1,370,000	1,346,025
Exopack Holdings S.A., 7.875%, 11/01/19 (n)	605,000	629,200
Greif, Inc., 6.75%, 2/01/17	850,000	943,500
Greif, Inc., 7.75%, 8/01/19	1,000,000	1,140,000
Reynolds Group, 7.125%, 4/15/19	1,135,000	1,207,356
Reynolds Group, 9.875%, 8/15/19	410,000	462,275
Reynolds Group, 5.75%, 10/15/20	790,000	825,550
Reynolds Group, 8.25%, 2/15/21	2,235,000	2,441,738
		\$ 14,095,111
Defense Electronics - 0.3%		
BAE Systems Holdings, Inc., 5.2%, 8/15/15 (n)	\$ 450,000	\$ 475,994
BAE Systems PLC, 4.125%, 6/08/22	GBP 150,000	256,690
Ducommun, Inc., 9.75%, 7/15/18	\$ 644,000	722,890
		\$ 1,455,574
Electrical Equipment - 0.1%		
Avaya, Inc., 9.75%, 11/01/15	\$ 460,000	\$ 458,850
Avaya, Inc., 7%, 4/01/19 (n)	190,000	188,575
		\$ 647,425
Electronics - 0.7%		
Advanced Micro Devices, Inc., 6.75%, 3/01/19 (z)	\$ 490,000	\$ 492,450
Micron Technology, Inc., 5.875%, 2/15/22 (z)	310,000	323,950
Nokia Corp., 5.375%, 5/15/19	500,000	532,500

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Portfolio of Investments (unaudited) continued

Issuer	Shares/Par	Value (\$)
Bonds - continued		
Electronics - continued		
Nokia Corp., 6.625%, 5/15/39	\$ 190,000	\$ 196,175
NXP B.V., 5.75%, 3/15/23 (n)	630,000	663,075
Sensata Technologies B.V., 6.5%, 5/15/19 (n)	1,130,000	1,214,750
Tyco Electronics Group S.A., 2.375%, 12/17/18	294,000	292,849
		\$ 3,715,749
Emerging Market Quasi-Sovereign - 2.6%		
Banco de Reservas de la Republica Dominicana, 7%, 2/01/23 (n)	\$ 621,000	\$ 578,151
Banco do Estado Rio Grande do Sul S.A., 7.375%, 2/02/22 (n)	828,000	834,210
CNPC (HK) Overseas Capital Ltd., 4.5%, 4/28/21 (n)	547,000	567,965
CNPC General Capital Ltd., 3.4%, 4/16/23 (n)	227,000	210,745
Dolphin Energy Ltd., 5.5%, 12/15/21 (n)	200,000	224,600
Ecopetrol S.A., 7.625%, 7/23/19	594,000	712,800
Ecopetrol S.A., 7.375%, 9/18/43	214,000	241,285
Gaz Capital S.A., 3.85%, 2/06/20 (n)	637,000	617,890
Gaz Capital S.A., 3.389%, 3/20/20	EUR 150,000	208,080
Gaz Capital S.A., 5.999%, 1/23/21 (n)	\$ 1,344,000	1,409,520
Gaz Capital S.A., 4.95%, 2/06/28 (n)	543,000	476,483
Gazprom Neft, 4.375%, 9/19/22 (n)	229,000	209,249
Gazprom Neft, 6%, 11/27/23 (n)	209,000	210,306
KazAgro National Management Holding, 4.625%, 5/24/23 (n)	230,000	208,725
Kazakhstan Temir Zholy Co., 6.95%, 7/10/42 (n)	1,167,000	1,172,835
Magyar Export-Import Bank, 5.5%, 2/12/18 (n)	200,000	207,500
Majapahit Holding B.V., 7.25%, 6/28/17 (n)	591,000	663,398
Majapahit Holding B.V., 8%, 8/07/19 (n)	380,000	440,800
OJSC Russian Agricultural Bank, 5.298%, 12/27/17 (n)	200,000	206,000
Pemex Project Funding Master Trust, 5.75%, 3/01/18	642,000	712,620
Pertamina PT, 5.25%, 5/23/21 (n)	256,000	257,920
Pertamina PT, 4.875%, 5/03/22 (n)	272,000	263,296
Pertamina PT, 6%, 5/03/42 (n)	318,000	277,455
Petroleos Mexicanos, 8%, 5/03/19	1,101,000	1,345,973
Petroleos Mexicanos, 4.875%, 1/24/22	774,000	808,830
Petroleos Mexicanos, 4.875%, 1/18/24 (z)	58,000	59,621
Rosneft, 4.199%, 3/06/22 (n)	865,000	789,313
Sberbank of Russia, 6.125%, 2/07/22 (n)	403,000	426,173
Sinopec Group Overseas Development (2012) Ltd., 3.9%, 5/17/22 (n)	279,000	273,609
Vnesheconombank, 5.942%, 11/21/23 (n)	200,000	197,250