

BARINGS GLOBAL SHORT DURATION HIGH YIELD FUND

Form N-Q

November 29, 2018

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT
INVESTMENT COMPANY

Investment Company Act file number: 811-22562

Barings Global Short Duration High Yield Fund
(Exact name of registrant as specified in charter)

300 South Tryon Street
Charlotte, NC 28202
(Address of principal executive offices) (Zip code)

Janice M. Bishop
Secretary and Chief Legal Officer
c/o Barings LLC
Independence Wharf
470 Atlantic Avenue
Boston, MA 02210
(Name and address of agent for service)

Registrant's telephone number, including area code

Date of fiscal year end: December 31, 2018

Date of reporting period: September 30, 2018

Item 1. Schedule of Investments.

Barings Global Short Duration High Yield Fund
SCHEDULE OF INVESTMENT
September 30, 2018 (Unaudited)

	SHARES	COST	FAIR VALUE			
Equities — 2.52%*:						
Common Stocks — 2.26%*:						
Boomerang Tube Holdings, Inc. [Ⓜ]	41,002	\$-	\$-			
Fieldwood Energy LLC	167,574	4,057,567	8,546,274			
Sabine Oil & Gas LLC [Ⓜ]	4,262	248,858	213,100			
Templar Energy LLC [Ⓜ]	86,570	865,704	519,422			
Templar Energy LLC [Ⓜ]	135,392	734,072	135,392			
Total Common Stocks	434,800	5,906,201	9,414,188			
Preferred Stocks — 0.20%*:						
Pinnacle Operating Corp. [Ⓜ]	1,368,352	643,125	848,378			
Total Preferred Stocks	1,368,352	643,125	848,378			
Warrants — 0.06%*:						
Appvion Holdings Corp. ^{Ⓜ#}	12,892	137,280	137,280			
Appvion Inc. ^{Ⓜ#}	12,892	-	-			
Boomerang Tube Holdings, Inc. [Ⓜ]	30,091	-	-			
Boomerang Tube LLC [Ⓜ]	15,346	-	-			
Sabine Oil & Gas LLC [Ⓜ]	13,512	60,669	81,072			
Sabine Oil & Gas LLC [Ⓜ]	2,407	6,547	12,035			
Total Warrants	87,140	204,496	230,387			
Total Equities	1,890,292	6,753,822	10,492,953			
		EFFECTIVE			FAIR	
		INTEREST RATE [‡]	DUE DATE	PRINCIPAL	COST	VALUE
Fixed Income — 136.89%*:						
Asset-Backed Securities — 4.65%*:						
CDO/CLO — 4.65%*:						
Anchorage Capital CLO LTD 2015-6A ^{^~}	8.69		% 7/15/2030	600,000	\$614,506	\$604,366
Anchorage Capital CLO LTD 2016-9A ^{^~}	9.59		1/15/2029	1,500,000	1,546,516	1,520,781
Carbone CLO, LTD 2017-1A ^{^~}	8.25		1/21/2031	750,000	750,000	745,084
Carlyle Global Market Strategies 2013-3A ^{^~}	10.09		10/15/2030	1,000,000	1,000,000	973,494
Carlyle Global Market Strategies 2017-5A ^{^~}	7.65		1/30/2030	700,000	700,000	688,364
Galaxy CLO Ltd 2017-24A ^{^~}	7.84		1/15/2031	1,000,000	1,000,000	983,590
GoldenTree Loan Opportunities XI Ltd 2015-11A ^{^~}	7.73		1/18/2031	500,000	500,000	494,468

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KKR Financial CLO Ltd 2017-20 ^{^~}	7.84	10/16/2030	1,500,000	1,500,000	1,470,430
Madison Park Funding Ltd 2015-19A ^{^~}	6.70	1/22/2028	1,000,000	1,000,000	996,007
Madison Park Funding Ltd 2016-22 ^{^~}	8.99	10/25/2029	1,000,000	1,028,537	1,011,775
Madison Park Funding Ltd 2016-24 ^{^~}	9.50	1/20/2028	1,000,000	1,039,275	1,014,029
Madison Park Funding Ltd 2018-29A ^{^+}	0.00	10/18/2030	2,000,000	1,960,000	1,960,000
Sound Point CLO LTD 2017-4A ^{#^~}	7.85	1/21/2031	2,000,000	2,000,000	1,953,982
Steele Creek CLO Ltd 2017-1A ^{^~}	8.54	1/15/2031	800,000	800,000	801,915
Voya CLO Ltd 2015-1A ^{#^~}	7.98	1/18/2029	1,700,000	1,688,778	1,680,977
Wellfleet CLO Ltd 2017-3A ^{^~}	7.89	1/17/2031	1,500,000	1,500,000	1,470,702
Wind River CLO Ltd 2017-4A ^{^~}	8.12	11/20/2030	1,000,000	1,000,000	987,121
Total CDO/CLO			19,550,000	19,627,612	19,357,085
Total Asset-Backed Securities			19,550,000	19,627,612	19,357,085
Bank Loans [§] — 27.84%*:					
Broadcasting and Entertainment — 1.08%*:					
Endemol ⁺⁺	8.15 (3 Month LIBOR USD + 5.750%)	8/11/2021	4,514,605	4,352,782	4,514,605
Total Broadcasting and Entertainment			4,514,605	4,352,782	4,514,605
Cargo Transport — 0.72%*:					
PS Logistics LLC [~]	7.40 (1 Month LIBOR USD + 5.250%)	3/6/2025	3,000,000	3,027,804	3,003,750
Total Cargo Transport			3,000,000	3,027,804	3,003,750
Chemicals, Plastics and Rubber — 3.93%*:					
Colouroz Investment 2 LLC ⁺⁺	9.59 (3 Month LIBOR USD + 7.250%)	9/7/2022	2,033,201	2,025,688	1,692,640
Cyanco Intermediate Corp. [~]	9.74 (1 Month LIBOR USD + 7.500%)	3/16/2026	3,871,500	3,858,000	3,823,106
SI Group [~]	7.15 (3 Month LIBOR USD + 4.750%)	8/10/2025	311,704	299,235	312,483
Unifrax [~]	9.89 (3 Month LIBOR USD + 7.500%)	10/31/2025	10,415,025	10,604,515	10,519,175
Total Chemicals, Plastics and Rubber			16,631,430	16,787,438	16,347,404
Diversified/Conglomerate Manufacturing — 0.89%*:					
Avery ⁺⁺	8.25 (3 Month LIBOR EUR + 8.250%)	8/31/2026	500,000	571,943	576,171
SunSource, Inc. [~]	10.24 (1 Month LIBOR USD + 8.000%)	4/24/2026	2,500,000	2,523,388	2,493,750
Commercial Vehicle Group Inc. [~]	8.24 (1 Month LIBOR USD + 6.000%)	4/12/2023	618,438	607,845	619,984
Total Diversified/Conglomerate Manufacturing			3,618,438	3,703,176	3,689,905

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Barings Global Short Duration High Yield Fund
 SCHEDULE OF INVESTMENT
 September 30, 2018 (Unaudited)

	EFFECTIVE INTEREST RATE‡	DUE DATE	PRINCIPAL	COST	FAIR VALUE
Bank Loans (Continued)					
Diversified/Conglomerate Service — 3.01%*:					
Cologix~	9.24 (1 Month LIBOR USD + 7.000%)	3/20/2025	1,000,000	\$990,000	\$1,006,560
Misys (Finastra)~+		6/13/2025	11,630,136	11,690,339	11,506,625
Total Diversified/Conglomerate Service	9.64 (3 Month LIBOR USD + 7.250%)		12,630,136	12,680,339	12,513,185
Electronics — 2.17%*:					
PowerSchool~	8.85 (1 Month LIBOR USD + 6.750%)	5/29/2026	3,500,000	3,465,000	3,500,000
Allflex Holdings, Inc.~	9.35 (3 Month LIBOR USD + 7.000%)	7/17/2021	5,526,776	5,514,109	5,537,167
Total Electronics			9,026,776	8,979,109	9,037,167
Healthcare, Education and Childcare — 2.20%*:					
Argon Medical Devices~	10.24 (1 Month LIBOR USD + 8.000%)	1/23/2026	5,842,334	5,910,622	5,878,849
Prospect Medical Holdings~	7.63 (1 Month LIBOR USD + 5.500%)	2/22/2024	3,233,822	3,198,974	3,274,245
Total Healthcare, Education and Childcare			9,076,156	9,109,596	9,153,094
Home and Office Furnishings, Housewares, and Durable Consumer Products — 0.92%*:					
AOT Bedding~	10.13 (1 Month LIBOR USD + 8.000%)	11/8/2024	4,933,333	4,907,609	3,820,867
Total Home and Office Furnishings, Housewares, and Durable Consumer Products			4,933,333	3,820,867	4,907,609
Insurance — 0.74%*:					
Asurion~	8.74 (1 Month LIBOR USD + 6.000%)	8/4/2025	3,000,000	3,078,586	3,080,640
Total Insurance			3,000,000	3,078,586	3,080,640
Mining, Steel, Iron and Non-Precious Metals — 1.75%*:					
Boomerang Tube, LLC~	20.24 (1 Month LIBOR USD + 18.000%)	9/1/2026	189,752	189,752	189,752
Boomerang Tube, LLC~	15.00 PIK	2/1/2022	1,550,482	1,550,482	1,550,481
Boomerang Tube, LLC~	20.00 PIK	2/1/2022	949,943	909,131	949,943
Boomerang Tube, LLC~	20.24 (1 Month LIBOR USD + 18.000%)	12/31/2050	189,752	189,752	189,752
Boomerang Tube, LLC~	19.74	2/1/2019	2,223,843	2,223,843	0
Boomerang Tube, LLC~	17.24	2/1/2019	2,558,149	2,558,149	2,558,149
Boomerang Tube, LLC~	20.24 (1 Month LIBOR USD + 18.000%)	2/5/2021	189,752	189,752	189,752

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Boomerang Tube, LLC ^{xx}	20.16 PIK	10/1/2028	731,042	731,042	731,042
Coronado Coal LLC [~]	8.89 (3 Month LIBOR USD + 6.500)	3/21/2025	263,309	255,677	265,612
Coronado Coal LLC [~]	8.89 (3 Month LIBOR USD + 6.500)	3/31/2025	71,991	69,883	72,621
Murray Energy Corp. [~]	9.49 (1 Month LIBOR USD + 7.250%)	10/17/2022	618,658	575,755	566,406
Total Mining, Steel, Iron and Non-Precious Metals			9,536,673	9,443,218	7,263,510
Oil and Gas — 8.84%*:					
Caelus Energy Alaska [~]	9.84 (3 Month LIBOR USD + 7.500%)	4/2/2021	19,463,828	18,961,034	17,809,403
Fieldwood Energy LLC [~]	9.49 (1 Month LIBOR USD + 7.250%)	4/11/2023	7,481,592	2,134,570	7,244,650
Fieldwood Energy LLC [~]	7.49 (1 Month LIBOR USD + 5.250%)	4/11/2022	6,751,171	6,166,079	6,779,863
Gulf Finance, LLC [~]	7.64 (3 Month LIBOR USD + 5.250%)	8/25/2023	3,735,389	3,615,849	3,123,047
Summit Midstream Holdings [~]	8.24 (1 Month LIBOR USD + 6.000%)	5/13/2022	1,803,030	1,824,282	1,826,704
Total Oil and Gas			39,235,010	32,701,814	36,783,667
Printing and Publishing — 1.42%*:					
Getty Images Inc. [~]	5.74 (1 Month LIBOR USD + 3.500%)	10/18/2019	5,970,675	5,806,287	5,923,208
Total Printing and Publishing			5,970,675	5,806,287	5,923,208
Telecommunications — 0.17%*:					
BMC Software [~]	6.65 (3 Month LIBOR USD + 4.250%)	9/1/2025	713,124	705,993	719,806
Total Telecommunications			713,124	705,993	719,806
Total Bank Loans			121,886,356	115,283,751	115,850,808
Corporate Bonds — 104.40%*:					
Aerospace and Defense — 1.43%*:					
Swissport Investments ^{^+}	6.75	12/15/2021	950,000	1,040,150	1,149,995
Triumph Group, Inc. [#]	7.75	8/15/2025	1,289,000	1,289,000	1,251,941
VistaJet Malta Finance PLC ^{#^}	7.75	6/1/2020	3,510,000	3,317,422	3,542,643
Total Aerospace and Defense			5,749,000	5,646,572	5,944,579

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SCHEDULE OF INVESTMENT
September 30, 2018 (Unaudited)

	EFFECTIVE INTEREST RATE‡		DUE DATE	PRINCIPAL	COST	FAIR VALUE
Corporate Bonds (continued)						
Beverage, Food and Tobacco — 2.55%*:						
Boparan Finance plc ^{^+}	5.50	%	7/15/2021	800,000	\$1,015,393	\$ 951,331
Carrols Corp. [#]	8.00		5/1/2022	709,000	724,002	739,345
JBS S.A. ^{#^}	6.75		2/15/2028	2,886,000	2,886,000	2,867,963
JBS USA LLC ^{#^}	7.25		6/1/2021	1,000,000	1,012,219	1,015,000
JBS USA LLC ^{#^}	7.25		6/1/2021	2,000,000	2,024,438	2,030,000
Manitowoc Foodservice [#]	9.50		2/15/2024	1,074,000	1,074,000	1,173,345
Refresco ^{^+}	6.50		5/15/2026	1,600,000	1,932,002	1,815,714
Total Beverage, Food and Tobacco				10,069,000	10,668,054	10,592,698
Broadcasting and Entertainment — 4.93%*:						
Arqiva Finance ^{#^+}	6.75		9/30/2023	1,600,000	2,089,755	2,134,981
Clear Channel Worldwide Holdings Inc. [#]	7.63		3/15/2020	8,165,000	7,998,204	8,185,412
Dish DBS Corp. [#]	7.75		7/1/2026	7,094,000	6,851,204	6,691,770
Intelsat Jackson Holdings [^]	9.75		7/15/2025	1,609,000	1,697,919	1,703,529
Intelsat Jackson Holdings [^]	8.50		10/15/2024	1,801,000	1,801,000	1,820,811
Total Broadcasting and Entertainment				20,269,000	20,438,082	20,536,503
Buildings and Real Estate — 2.15%*:						
Beazer Homes USA Inc. [#]	8.75		3/15/2022	3,198,000	3,244,869	3,381,885
Cemex S.A.B. de C.V. ^{#^+}	7.75		4/16/2026	602,000	601,916	656,180
Keystone Financing ^{^+}	9.50		10/15/2019	1,140,684	1,713,373	1,494,210
M/I Homes, Inc. [#]	5.63		8/1/2025	1,500,000	1,428,092	1,410,000
New Enterprise Stone & Lime Co., Inc. ^{#^}	6.25		3/15/2026	2,000,000	2,033,870	2,015,000
Total Buildings and Real Estate				8,440,684	9,022,120	8,957,275
Cargo Transport — 5.64%*:						
CMA CGM ^{^+}	7.75		1/15/2021	500,000	633,949	590,277
Direct ChassisLink Inc. ^{#^}	10.00		6/15/2023	8,444,000	8,614,720	8,950,640
Kenan Advantage Group, Inc. ^{#^}	7.88		7/31/2023	10,000,000	10,057,494	10,343,750
World Flight Services, Inc. ^{^+}	9.50		7/15/2022	2,950,000	3,218,320	3,587,787
Total Cargo Transport				21,894,000	22,524,483	23,472,454
Chemicals, Plastics and Rubber — 7.68%*:						
AkzoNobel Specialty Chemicals ^{^+}	8.00		10/1/2026	2,805,000	2,823,750	2,847,075
AkzoNobel Specialty Chemicals ^{^+}	6.50		10/1/2026	1,000,000	1,177,856	1,172,776
Carlyle Group ^{#^}	8.75	PIK	6/1/2023	3,000,000	2,970,300	3,045,000
Chemours Co. [#]	7.00		5/15/2025	5,962,000	5,596,030	6,322,641

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Consolidated Energy Finance					
S.A.#^	6.88	6/15/2025	1,779,000	1,770,105	1,847,936
CVR Partners LP#^	9.25	6/15/2023	6,213,000	6,142,732	6,585,780
Pinnacle Operating Corp.#^	9.00	5/15/2023	1,993,613	1,993,613	1,774,315
TPC Group, Inc.#^	8.75	12/15/2020	8,398,000	8,405,119	8,377,005
Total Chemicals, Plastics and Rubber			31,150,613	30,879,505	31,972,528
Containers, Packaging and Glass — 1.48%*:					
Onex Wizard Acquisition Co^+	7.75	2/15/2023	5,100,000	5,731,045	6,150,803
Total Containers, Packaging and Glass			5,100,000	5,731,045	6,150,803
Diversified/Conglomerate Manufacturing — 0.89%*:					
FXI Holdings Inc.#^	7.88	11/1/2024	1,000,000	990,000	953,750
StoneMor Partners L.P.#	7.88	6/1/2021	3,000,000	2,944,274	2,760,000
Total Diversified/Conglomerate Manufacturing			4,000,000	3,934,274	3,713,750
Diversified/Conglomerate Service — 6.24%*:					
ADT Corp/Protection One#^	9.25	5/15/2023	13,983,000	14,785,650	14,954,819
Algeco Global Finance^+	6.50	2/15/2023	1,750,000	2,124,582	2,142,612
Atalian^+	6.63	5/25/2025	550,000	765,516	702,536
Carlson Travel Holdings Inc.#^	9.50	12/15/2024	1,305,000	1,305,000	1,259,325
Refinitiv US Holdings^	6.88	11/15/2026	861,000	1,004,703	1,001,113
Zachry Holdings Inc.#^	7.50	2/1/2020	5,875,000	5,860,513	5,889,688
Total Diversified/Conglomerate Service			24,324,000	25,845,964	25,950,093
Diversified Natural Resources, Precious Metals and Minerals — 0.48%*:					
IAMGOLD Corporation#^+	7.00	4/15/2025	2,000,000	2,000,000	1,984,600
Total Diversified Natural Resources, Precious Metals and Minerals			2,000,000	2,000,000	1,984,600

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Corporate Bonds (continued)						
Electronics — 2.56%*:						
International Wire Group ^{#^}	10.75	%	8/1/2021	3,000,000	\$2,853,142	\$2,962,500
TIBCO Software, Inc. ^{#^}	11.38		12/1/2021	2,915,000	3,108,622	3,111,763
Veritas Bermuda Ltd. [^]	10.50		2/1/2024	5,000,000	4,385,030	4,575,000
Total Electronics				10,915,000	10,346,794	10,649,263
Finance — 4.40%*:						
Galaxy Finco Ltd. ^{^+}	7.88		11/15/2021	3,900,000	6,351,269	4,958,600
GFKL Financial Services ^{^+}	8.50		11/1/2022	3,975,000	5,713,376	4,978,724
GFKL Financial Services ^{^+}	11.00		11/1/2023	1,600,000	2,212,459	2,053,753
Icahn Enterprises [#]	6.75		2/1/2024	3,000,000	2,996,250	3,071,250
Virtu Financial LLC ^{#^}	6.75		6/15/2022	3,132,000	3,132,000	3,233,790
Total Finance				15,607,000	20,405,354	18,296,117
Healthcare, Education and Childcare — 12.99%*:						
Avantor Performance Materials Holdings, Inc. ^{#^}						
Bausch Health Companies [^]	8.50		1/31/2027	317,000	317,000	332,850
Cognita Financing ^{^+}	7.75		8/15/2021	2,200,000	3,431,916	2,924,845
Endo International [^]	6.00		2/1/2025	1,500,000	1,370,126	1,293,000
Envision Healthcare Corp. [^]	8.75		10/15/2026	6,039,000	5,989,000	5,989,000
Horizon Pharma plc ^{#^}	8.75		11/1/2024	1,595,000	1,597,141	1,702,663
IDH Finance PLC ^{^+}	6.25		8/15/2022	1,150,000	1,506,794	1,391,671
Regionalcare Hospital Partners, Inc. ^{#^}	8.25		5/1/2023	9,996,000	10,083,398	10,495,800
Surgery Center Holdings, Inc. ^{#^}	8.88		4/15/2021	2,950,000	3,002,312	3,071,688
Synlab ^{^+}	8.25		7/1/2023	2,000,000	2,547,579	2,474,660
Tenet Healthcare Corporation [#]	8.13		4/1/2022	1,700,000	1,681,008	1,791,460
Teva Pharmaceuticals Industries Ltd. ^{#+}	6.75		3/1/2028	578,000	578,000	609,712
Valeant [^]	9.25		4/1/2026	3,397,000	3,397,000	3,664,514
Valeant ^{#^}	9.00		12/15/2025	12,922,000	13,200,553	13,907,302
Total Healthcare, Education and Childcare				50,594,000	53,045,167	54,037,290
Home and Office Furnishings, Housewares, and Durable Consumer Products — 1.09%*:						
Balta ^{^+}	7.75		9/15/2022	2,835,000	3,429,114	3,379,459
Mattel Inc. ^{#^}	6.75		12/31/2025	1,169,000	1,169,000	1,145,620
Total Home and Office Furnishings, Housewares, and Durable Consumer Products				4,004,000	4,598,114	4,525,079
Hotels, Motels, Inns and Gaming — 1.09%*:						
Boyne USA Inc. ^{#^}	7.25		5/1/2025	950,000	950,000	1,004,625
TVL Finance Plc ^{^+}	8.50		5/15/2023	2,560,000	3,635,473	3,551,107

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Total Hotels, Motels, Inns and Gaming			3,510,000	4,585,473	4,555,732
Insurance — 1.08%*:					
Onex York Acquisition Corp.#^	8.50	10/1/2022	5,102,000	5,024,764	4,477,005
Total Insurance			5,102,000	5,024,764	4,477,005
Leisure, Amusement, Motion Pictures and Entertainment — 0.83%*:					
Perform Group^+	8.50	11/15/2020	2,600,000	3,431,299	3,435,455
Total Leisure, Amusement, Motion Pictures and Entertainment			2,600,000	3,431,299	3,435,455
Machinery (Non-Agriculture, Non-Construct, Non-Electronic) — 2.32%*:					
Apex Tool Group LLC#^	9.00	2/15/2023	9,913,000	9,697,862.00	9,640,393
Total Machinery (Non-Agriculture, Non-Construct, Non-Electronic)			9,913,000	9,697,862	9,640,393

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	EFFECTIVE INTEREST RATE‡		DUE DATE	PRINCIPAL	COST	FAIR VALUE
Corporate Bonds (continued)						
Mining, Steel, Iron and Non-Precious Metals — 9.30%*:						
Alliance Resources Partners, L.P.#^	7.50	%	5/1/2025	823,000	\$823,000	\$ 876,495
Big River Steel LLC#^	7.25		9/1/2025	1,547,000	1,547,000	1,634,019
Consol Energy Inc.#^	11.00		11/15/2025	9,316,000	9,708,194	10,550,370
First Quantum Minerals#^+	7.50		4/1/2025	4,775,000	4,745,156	4,530,281
Hecla Mining Company#	6.88		5/1/2021	5,888,000	5,752,433	5,902,720
Kissner Milling Company Limited#^	8.38		12/1/2022	6,475,000	6,467,694	6,620,688
Northwest Acquisitions ULC#^+	7.13		11/1/2022	411,000	406,738	420,248
SunCoke Energy Inc.#^	7.50		6/15/2025	2,743,000	2,702,212	2,825,290
TMS International Corp.#^	7.25		8/15/2025	2,250,000	2,250,000	2,266,875
United States Steel Corp.#	6.88		8/15/2025	2,093,000	2,093,000	2,137,476
Warrior Met Coal Inc.#^	8.00		11/1/2024	914,000	914,000	936,850
Total Mining, Steel, Iron and Non-Precious Metals				37,235,000	37,409,427	38,701,312
Oil and Gas — 22.59%*:						
CGG Holdings^+	7.88		5/1/2023	200,000	246,740	248,441
Chaparral Energy Inc.#^	8.75		7/15/2023	2,589,000	2,589,000	2,582,527
CITGO Holding Inc.#^	10.75		2/15/2020	10,331,000	10,351,232	10,950,860
Covey Park Energy LLC#^	7.50		5/15/2025	1,597,000	1,602,747	1,618,959
EnSCO PLC	7.75		2/1/2026	603,000	603,000	598,477
Enven Energy Ventures#^	11.00		2/15/2023	3,572,000	3,572,000	3,947,060
EP Energy#^	9.38		5/1/2024	8,375,000	5,842,908	6,909,375
EP Energy#^	8.00		2/15/2025	7,183,000	6,518,754	5,494,995
Ferrellgas Partners LP#	8.63		6/15/2020	7,560,000	7,524,727	7,182,000
Ferrellgas Partners LP#	8.63		6/15/2020	1,254,000	1,227,303	1,191,300
KCA Deutag UK Finance PLC#^+	9.88		4/1/2022	3,121,000	3,206,694	3,105,395
KCA Deutag UK Finance PLC#^+	9.63		4/1/2023	4,238,000	4,300,032	4,153,240
Jonah Energy LLC#^	7.25		10/15/2025	3,714,000	3,424,871	2,841,210
Jupiter Resources Inc.#^+	8.50		10/1/2022	14,125,000	12,524,423	6,709,375
Kosmos Energy Ltd.#^+	7.88		8/1/2021	6,414,000	6,221,713	6,526,245
Kosmos Energy Ltd.#^+	7.88		8/1/2021	3,984,000	3,896,295	4,053,720
Neptune Energy#^	6.63		5/15/2025	1,600,000	1,600,000	1,594,000
Pbf Holding Company LLC#	7.00		11/15/2023	1,000,000	997,500	1,040,000
Pbf Logistics LP#	6.88		5/15/2023	1,117,000	1,117,000	1,140,736
SM Energy Company	6.63		1/15/2027	469,000	469,000	484,829
Topaz Marine SA#^+	9.13		7/26/2022	8,500,000	8,500,000	8,712,160

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Vine Oil & Gas	9.75	4/15/2023	5,000,000	5,000,000	5,000,000
Weatherford International PLC	9.88	2/15/2024	2,050,000	2,004,519	2,009,000