

Edgar Filing: Stone Harbor Emerging Markets Total Income Fund - Form N-Q

Stone Harbor Emerging Markets Total Income Fund
Form N-Q
April 28, 2016

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: 811-22716

Stone Harbor Emerging Markets Total Income Fund
(Exact name of registrant as specified in charter)

c/o Stone Harbor Investment Partners LP
31 West 52nd Street, 16th Floor
New York, NY 10019
(Address of principal executive offices) (Zip code)

Adam J. Shapiro, Esq.
c/o Stone Harbor Investment Partners LP
31 West 52nd Street, 16th Floor
New York, NY 10019
(Name and address of agent for service)

With copies to:

Michael G. Doherty, Esq.
Ropes & Gray LLP
1211 Avenue of the Americas
New York, NY 10036

Registrant's telephone number, including area code: (303) 623-2577

Date of fiscal year end: May 31

Date of reporting period: February 29, 2016

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Item 1. Schedule of Investments.

Stone Harbor
Emerging
Markets Total
Income Fund

February 29, 2016 (Unaudited)

	Currency	Rate	Maturity Date	Principal Amount*	Market Value Expressed (in U.S. \$)	
SOVEREIGN DEBT OBLIGATIONS - 86.98%						
Angola - 2.56%						
Republic of Angola:						
	USD	7.000	% 08/16/2019	1,109,500	\$ 1,070,668	(1)(2)
	USD	9.500	% 11/12/2025	570,000	490,912	(1)
	USD	9.500	% 11/12/2025	1,856,000	1,598,480	(2)(3)
					3,160,060	
Argentina - 4.10%						
Republic of Argentina:						
	USD	0.000	% 12/19/2008	13,000	21,450	(4)
	USD	0.000	% 04/07/2009	2,000	3,300	(4)
	EUR	0.000	% 05/26/2009	2,000	2,611	(4)
	EUR	5.870	% 03/31/2023	40,000	28,923	(4)
	USD	6.000	% 03/31/2023	1,710,000	2,223,000	(4)
	EUR	7.820	% 12/31/2033	1,710,453	2,039,811	(4)
	EUR	0.000	% 12/15/2035	3,367,124	393,765	
	USD	0.000	% 12/15/2035	1,261,238	147,249	
	EUR	2.260	% 12/31/2038	313,339	204,094	(4)
					5,064,203	
Brazil - 16.28%						
Nota Do Tesouro Nacional:						
	BRL	10.000	% 01/01/2017	20,260,000	4,891,607	
	BRL	10.000	% 01/01/2021	30,000,000	6,197,314	
	BRL	10.000	% 01/01/2023	25,830,000	5,005,901	
Republic of Brazil:						
	USD	8.250	% 01/20/2034	2,145,000	2,220,075	(2)
	USD	7.125	% 01/20/2037	1,905,000	1,776,412	(2)
					20,091,309	
Colombia - 4.49%						
Bogota Distrito Capital COP						
		9.750	% 07/26/2028	6,130,000,000	1,832,350	(1)
Republic of Colombia:						
	COP	10.000	% 07/24/2024	7,100,000,000	2,321,615	
	COP	7.750	% 09/18/2030	5,200,000,000	1,392,121	
					5,546,086	

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Costa Rica - 0.39%

Republic of Costa Rica:

USD	4.375	% 04/30/2025	300,000	256,875	(3)
USD	7.000	% 04/04/2044	269,000	227,305	(3)
				484,180	

El Salvador - 4.13%

Republic of El Salvador:

USD	7.750	% 01/24/2023	2,820,000	2,724,825	(1)(2)
USD	5.875	% 01/30/2025	395,000	331,800	(1)
USD	6.375	% 01/18/2027	469,000	391,029	(3)
USD	7.650	% 06/15/2035	445,000	374,912	(1)
USD	7.625	% 02/01/2041	1,550,000	1,271,000	(1)(2)
				5,093,566	

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	Currency	Rate	Maturity Date	Principal Amount*	Market Value Expressed (in U.S. \$)
Ethiopia - 0.52%					
Federal Democratic Republic of Ethiopia	USD	6.625%	12/11/2024	720,000	\$634,500 (2)(3)
Gabon - 1.09%					
Republic of Gabon	USD	6.950%	06/16/2025	1,669,000	1,343,545 (2)(3)
Ghana - 2.76%					
Republic of Ghana:	USD				