

MFS CHARTER INCOME TRUST
Form N-Q
October 20, 2016

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 811-5822

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)

Kristin V. Collins

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: August 31, 2016

ITEM 1. SCHEDULE OF INVESTMENTS.

QUARTERLY REPORT

August 31, 2016

**MFS® CHARTER
INCOME TRUST**

PORTFOLIO OF INVESTMENTS

8/31/16 (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 - 113.8%		
Aerospace - 0.6%		
CPI International, Inc., 8.75%, 2/15/2018	\$ 1,250,000	\$ 1,268,750
Lockheed Martin Corp., 3.55%, 1/15/2026	263,000	285,814
TransDigm, Inc., 6%, 7/15/2022	465,000	483,600
TransDigm, Inc., 6.5%, 7/15/2024	800,000	830,000
		\$ 2,868,164
Airlines - 0.2%		
Ryanair Ltd., 1.125%, 3/10/2023	EUR 775,000	\$ 886,677
Asset-Backed & Securitized - 5.4%		
Atrium CDO Corp., FRN, 1.42%, 11/16/2022 (z)	\$ 1,594,655	\$ 1,592,929
Banc of America Commercial Mortgage, Inc., FRN, 5.933%, 2/10/2051	991,766	1,017,001
Bayview Financial Revolving Mortgage Loan Trust, FRN, 2.092%, 12/28/2040 (z)	557,629	405,379
Chesapeake Funding II LLC, 2016-1A, A2, FRN, 1.657%, 3/15/2028 (n)	1,643,000	1,656,609
Citigroup/Deutsche Bank Commercial Mortgage Trust, FRN, 5.366%, 12/11/2049	1,605,000	1,622,551
Commercial Mortgage Trust, 2015-DC1, A5, 3.35%, 2/10/2048	500,000	534,232
Crest Ltd., CDO, 7%, 1/28/2040 (a)(p)	3,085,961	378,586
Dryden Senior Loan Fund, 2013-26A, A, CLO, FRN, 1.78%, 7/15/2025 (n)	722,000	715,535
Enterprise Fleet Financing LLC, 0.91%, 9/20/2018 (z)	795,604	795,029
First Union-Lehman Brothers Bank of America, FRN, 1.118%, 11/18/2035 (i)	3,126,316	39,319
Greenwich Capital Commercial Funding Corp., 5.475%, 3/10/2039	954,545	964,546
John Deere Owner Trust, A2, 1.15%, 10/15/2018	1,464,000	1,463,617
JPMorgan Chase Commercial Mortgage Securities Corp., A3, FRN, 6.136%, 2/15/2051	83,184	82,995
JPMorgan Chase Commercial Mortgage Securities Corp., A4, FRN, 5.926%, 6/15/2049	2,206,489	2,241,781
JPMorgan Chase Commercial Mortgage Trust, 2007-LD11, AM, FRN, 5.926%, 6/15/2049	2,142,300	2,151,945
Loomis, Sayles & Co., CLO, A1, FRN, 2.21%, 10/15/2027 (z)	2,526,150	2,518,042
Mercedes-Benz Auto Lease Trust, 2015-B, A2B, 1.027%, 1/16/2018	1,071,962	1,072,884
Merrill Lynch Mortgage Trust, FRN, 6.022%, 6/12/2050	1,350,000	1,382,247
Morgan Stanley Capital I Trust, AM, FRN, 5.864%, 4/15/2049	2,137,000	2,042,866
Wachovia Bank Commercial Mortgage Trust, A4, FRN, 6.156%, 2/15/2051	3,093,760	3,144,072
Wells Fargo Commercial Mortgage Trust, 2015-NXS1, A5, 3.148%, 5/15/2048	768,632	814,305
		\$ 26,636,470
Automotive - 1.9%		
Accuride Corp., 9.5%, 8/01/2018	\$ 1,070,000	\$ 1,021,850
Delphi Automotive PLC, 1.5%, 3/10/2025	EUR 200,000	228,922
Delphi Automotive PLC, 4.25%, 1/15/2026	\$ 313,000	339,579
Delphi Automotive PLC, 1.6%, 9/15/2028	EUR 100,000	111,412
Ferrari N.V., 1.5%, 3/16/2023	EUR 250,000	287,956
FGA Capital Ireland PLC, 2%, 10/23/2019	EUR 450,000	526,443
Gates Global LLC, 6%, 7/15/2022 (n)	\$ 430,000	408,500
General Motors Financial Co., Inc., 3.45%, 4/10/2022	256,000	260,950
Lear Corp., 4.75%, 1/15/2023	1,015,000	1,058,138
RCI Banque S.A., 1%, 5/17/2023	EUR 800,000	921,196
Schaeffler Finance B.V., 4.75%, 5/15/2021 (n)	\$ 1,160,000	1,200,600
Schaeffler Holding Finance B.V., 6.25%, 11/15/2019 (n)	470,000	487,625
Volkswagen International Finance N.V., 3.875% to 9/04/2018, FRN to 9/29/2049	EUR 200,000	232,474
Volkswagen International Finance N.V., FRN, 2.5%, 12/29/2049	EUR 152,000	167,777
ZF North America Capital, Inc., 4.5%, 4/29/2022 (n)	\$ 1,085,000	1,147,388
ZF North America Capital, Inc., 4.75%, 4/29/2025 (n)	750,000	795,938
		\$ 9,196,748

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

Portfolio of Investments (unaudited) continued

Issuer	Shares/Par	Value (\$)
Bonds - continued		
Biotechnology - 0.0%		
Life Technologies Corp., 6%, 3/01/2020	\$ 200,000	\$ 223,960
Broadcasting - 1.9%		
AMC Networks, Inc., 5%, 4/01/2024	\$ 1,130,000	\$ 1,158,250
Clear Channel Worldwide Holdings, Inc., A , 6.5%, 11/15/2022	365,000	369,106
Clear Channel Worldwide Holdings, Inc., B , 6.5%, 11/15/2022	1,085,000	1,136,538
Discovery Communications, Inc., 1.9%, 3/19/2027	EUR 225,000	242,604
Grupo Televisa S.A.B., 6.125%, 1/31/2046	\$ 200,000	238,661
iHeartMedia, Inc., 9%, 3/01/2021	1,018,000	763,500
Liberty Media Corp., 8.5%, 7/15/2029	820,000	897,900
Liberty Media Corp., 8.25%, 2/01/2030	210,000	225,750
Match Group, Inc., 6.375%, 6/01/2024	650,000	707,688
Netflix, Inc., 5.375%, 2/01/2021	1,680,000	1,822,800
Netflix, Inc., 5.875%, 2/15/2025	70,000	75,950
Nexstar Broadcasting, Inc., 6.875%, 11/15/2020	1,005,000	1,047,713
Omnicom Group, Inc., 3.65%, 11/01/2024	77,000	81,970
Omnicom Group, Inc., 3.6%, 4/15/2026	290,000	308,931
ProSiebenSat.1 Media AG, 2.625%, 4/15/2021	EUR 240,000	287,900
SES Global Americas Holdings GP, 2.5%, 3/25/2019 (n)	\$ 181,000	181,413
		\$ 9,546,674
Brokerage & Asset Managers - 0.1%		
Intercontinental Exchange, Inc., 2.75%, 12/01/2020	\$ 178,000	\$ 185,452
Intercontinental Exchange, Inc., 3.75%, 12/01/2025	292,000	319,958
		\$ 505,410
Building - 2.5%		
Allegion PLC, 5.875%, 9/15/2023	\$ 501,000	\$ 541,080
Allegion U.S. Holding Co., Inc., 5.75%, 10/01/2021	1,630,000	1,707,425
Beacon Roofing Supply, Inc., 6.375%, 10/01/2023	975,000	1,048,125
CEMEX S.A.B. de C.V., 7.25%, 1/15/2021 (n)	423,000	453,668
Elementia S.A. de C.V., 5.5%, 1/15/2025 (n)	210,000	219,636
Gibraltar Industries, Inc., 6.25%, 2/01/2021	1,045,000	1,081,575
HD Supply, Inc., 7.5%, 7/15/2020	1,180,000	1,228,675
HD Supply, Inc., 5.75%, 4/15/2024 (n)	890,000	947,850
Mohawk Industries, Inc., 3.85%, 2/01/2023	134,000	140,593
Owens Corning, 4.2%, 12/15/2022	127,000	135,582
Owens Corning, 3.4%, 8/15/2026	238,000	237,643
PriSo Acquisition Corp., 9%, 5/15/2023 (n)	845,000	828,100
Standard Industries, Inc., 5.375%, 11/15/2024 (n)	1,380,000	1,467,975
Standard Industries, Inc., 6%, 10/15/2025 (n)	750,000	822,188
Summit Materials LLC/Summit Materials Finance Co., 6.125%, 7/15/2023	1,125,000	1,141,875
Union Andina de Cementos S.A.A., 5.875%, 10/30/2021 (n)	492,000	513,894
		\$ 12,515,884
Business Services - 1.5%		
Cisco Systems, Inc., 2.2%, 2/28/2021	\$ 350,000	\$ 359,488
Equinix, Inc., 4.875%, 4/01/2020	565,000	587,600
Equinix, Inc., 5.375%, 1/01/2022	305,000	325,777
Equinix, Inc., 5.375%, 4/01/2023	925,000	978,188
Equinix, Inc., 5.75%, 1/01/2025	202,000	216,140
Fidelity National Information Services, Inc., 3.875%, 6/05/2024	537,000	575,145
Fidelity National Information Services, Inc., 5%, 10/15/2025	138,000	158,395
Fidelity National Information Services, Inc., 3%, 8/15/2026	267,000	266,108
Fidelity National Information Services, Inc., 4.5%, 8/15/2046	133,000	135,666

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

Portfolio of Investments (unaudited) continued

Issuer	Shares/Par	Value (\$)
Bonds - continued		
Business Services - continued		
Iron Mountain, Inc., REIT, 6%, 10/01/2020 (n)	\$ 510,000	\$ 541,880
Iron Mountain, Inc., REIT, 6%, 8/15/2023	1,540,000	1,643,950
NeuStar, Inc., 4.5%, 1/15/2023	910,000	814,450
Tencent Holdings Ltd., 3.375%, 3/05/2018 (n)	449,000	459,601
Tencent Holdings Ltd., 3.8%, 2/11/2025 (n)	485,000	517,457
		\$ 7,579,845
Cable TV - 5.4%		
Altice Financing S.A., 6.5%, 1/15/2022 (n)	\$ 2,005,000	\$ 2,110,263
Altice Financing S.A., 6.625%, 2/15/2023 (n)	2,345,000	2,441,731
CCO Holdings LLC/CCO Holdings Capital Corp., 5.125%, 5/01/2023 (n)	1,555,000	1,636,155
CCO Holdings LLC/CCO Holdings Capital Corp., 5.75%, 1/15/2024	1,565,000	1,664,769
CCO Holdings LLC/CCO Holdings Capital Corp., 5.375%, 5/01/2025 (n)	335,000	353,006
CCO Holdings LLC/CCO Holdings Capital Corp., 5.75%, 2/15/2026 (n)	525,000	561,750
Cequel Communications Holdings, 6.375%, 9/15/2020 (n)	1,340,000	1,385,225
Charter Operating/CCO Capital Corp., 6.384%, 10/23/2035 (n)	217,000	259,468
Comcast Corp., 2.75%, 3/01/2023	880,000	917,991
Comcast Corp., 4.75%, 3/01/2044	223,000	267,029
DISH DBS Corp., 5%, 3/15/2023	1,065,000	1,025,169
DISH DBS Corp., 5.875%, 11/15/2024	1,950,000	1,923,188
Intelsat Jackson Holdings S.A., 7.25%, 4/01/2019	395,000	316,494
Intelsat Jackson Holdings S.A., 5.5%, 8/01/2023	545,000	371,963
Intelsat Jackson Holdings S.A., 8%, 2/15/2024 (n)	245,000	245,919
Intelsat Luxembourg S.A., 8.125%, 6/01/2023	480,000	142,200
LGE Holdco VI B.V., 7.125%, 5/15/2024 (n)	EUR 520,000	656,889
Lynx II Corp., 6.375%, 4/15/2023 (n)	\$ 555,000	591,075
Neptune Finco Corp., 10.875%, 10/15/2025 (n)	565,000	662,463
Shaw Communications, Inc., 5.65%, 10/01/2019	CAD 260,000	217,493
Sirius XM Radio, Inc., 5.875%, 10/01/2020 (n)	\$ 120,000	123,900
Sirius XM Radio, Inc., 5.75%, 8/01/2021 (n)	185,000	193,325
Sirius XM Radio, Inc., 4.625%, 5/15/2023 (n)	740,000	748,325
Sirius XM Radio, Inc., 6%, 7/15/2024 (n)	1,510,000	1,621,363
Sirius XM Radio, Inc., 5.375%, 4/15/2025 (n)	705,000	738,488
Sirius XM Radio, Inc., 5.375%, 7/15/2026 (n)	235,000	241,756
Sky PLC, 2.5%, 9/15/2026	EUR 350,000	434,802
Time Warner Cable, Inc., 5.75%, 6/02/2031	GBP 100,000	165,833
Time Warner Cable, Inc., 5.25%, 7/15/2042	GBP 100,000	162,400
Time Warner Cable, Inc., 4.5%, 9/15/2042	\$ 119,000	115,143
Unitymedia Hessen, 5.5%, 1/15/2023 (n)	1,350,000	1,420,875
Unitymedia KabelBW GmbH, 6.125%, 1/15/2025 (n)	770,000	825,825
Virgin Media Finance PLC, 5.75%, 1/15/2025 (n)	200,000	203,500
Virgin Media Secured Finance PLC, 5.375%, 4/15/2021 (n)	342,000	355,680
Virgin Media Secured Finance PLC, 5.25%, 1/15/2026 (n)	800,000	818,000
VTR Finance B.V., 6.875%, 1/15/2024 (n)	480,000	503,856
Ziggo Bond Finance B.V., 5.875%, 1/15/2025 (n)	400,000	402,000
		\$ 26,825,311
Chemicals - 1.6%		
Axalta Coating Systems Co., 4.875%, 8/15/2024 (n)	\$ 520,000	\$ 542,100
Chemours Co., 6.625%, 5/15/2023	685,000	657,600
Consolidated Energy Finance S.A., 6.75%, 10/15/2019 (n)	380,000	366,700
GCP Applied Technologies Co., 9.5%, 2/01/2023 (n)	1,035,000	1,185,075
Hexion U.S. Finance Corp., 6.625%, 4/15/2020	175,000	151,704
Hexion U.S. Finance Corp./Hexion Nova Scotia Finance, 8.875%, 2/01/2018	780,000	729,300
International Flavors & Fragrances, Inc., 1.75%, 3/14/2024	EUR 230,000	276,445

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

Portfolio of Investments (unaudited) continued

Issuer	Shares/Par	Value (\$)
Bonds - continued		
Chemicals - continued		
LYB International Finance B.V., 4%, 7/15/2023	\$ 135,000	\$ 147,059
LyondellBasell Industries N.V., 4.625%, 2/26/2055	400,000	401,326
Momentive Performance Materials, Inc., 3.88%, 10/24/2021	530,000	438,019
Tronox Finance LLC, 6.375%, 8/15/2020	1,585,000	1,434,425
Tronox Finance LLC, 7.5%, 3/15/2022 (n)	795,000	713,513
W.R. Grace & Co., 5.125%, 10/01/2021 (n)	800,000	852,000
		\$ 7,895,266
Computer Software - 0.8%		
Diamond 1 Finance Corp./Diamond 2 Finance Corp., 5.875%, 6/15/2021 (n)	\$ 485,000	\$ 512,811
Diamond 1 Finance Corp./Diamond 2 Finance Corp., 8.1%, 7/15/2036 (n)	1,065,000	1,237,153
Microsoft Corp., 1.55%, 8/08/2021	655,000	654,202
Oracle Corp., 3.4%, 7/08/2024	251,000	269,343
VeriSign, Inc., 4.625%, 5/01/2023	1,465,000	1,497,963
		\$ 4,171,472
Computer Software - Systems - 0.9%		
Apple, Inc., 2.7%, 5/13/2022	\$ 400,000	\$ 418,081
Apple, Inc., 3.6%, 7/31/2042	GBP 130,000	215,782
CDW LLC/CDW Finance Corp., 6%, 8/15/2022	\$ 275,000	295,281
CDW LLC/CDW Finance Corp., 5.5%, 12/01/2024	395,000	423,322
Sabre GLOB, Inc., 5.375%, 4/15/2023 (n)	1,865,000	1,927,944
Western Digital Corp., 10.5%, 4/01/2024 (n)	1,065,000	1,203,450
		\$ 4,483,860
Conglomerates - 2.3%		
Amsted Industries Co., 5%, 3/15/2022 (n)	\$ 2,335,000	\$ 2,370,025
Apex Tool Group, 7%, 2/01/2021 (n)	1,270,000	1,200,150
EnerSys, 5%, 4/30/2023 (n)	1,870,000	1,865,325
Enpro Industries, Inc., 5.875%, 9/15/2022	1,685,000	1,739,763
Entegris, Inc., 6%, 4/01/2022 (n)	1,575,000	1,638,000
General Electric Capital Corp., 3.1%, 1/09/2023	215,000	229,806
General Electric Co., 1.25%, 5/26/2023	EUR 100,000	118,675
Renaissance Acquisition, 6.875%, 8/15/2021 (n)	\$ 1,345,000	1,240,763
SPX FLOW, Inc., 5.625%, 8/15/2024 (n)	785,000	806,588
		\$ 11,209,095
Construction - 0.0%		
Empresas ICA S.A.B. de C.V., 8.9%, 2/04/2021 (a)(d)	\$ 450,000	\$ 82,125
Empresas ICA S.A.B. de C.V., 8.875%, 5/29/2024 (a)(d)(n)	853,000	153,540
		\$ 235,665
Consumer Products - 1.0%		
NBTY, Inc., 7.625%, 5/15/2021 (n)	\$ 855,000	\$ 874,238
Newell Rubbermaid, Inc., 3.85%, 4/01/2023	279,000	298,089
Newell Rubbermaid, Inc., 4%, 12/01/2024	400,000	426,187
Newell Rubbermaid, Inc., 5.375%, 4/01/2036	108,000	128,988
Prestige Brands, Inc., 5.375%, 12/15/2021 (n)	1,085,000	1,124,331
Reckitt Benckiser Treasury Services PLC, 3.625%, 9/21/2023 (n)	250,000	270,211
Spectrum Brands, Inc., 6.375%, 11/15/2020	820,000	851,775
Spectrum Brands, Inc., 6.125%, 12/15/2024	170,000	183,388
Spectrum Brands, Inc., 5.75%, 7/15/2025	835,000	904,931
		\$ 5,062,138
Consumer Services - 2.4%		
ADT Corp., 6.25%, 10/15/2021	\$ 2,155,000	\$ 2,359,725
ADT Corp., 4.125%, 6/15/2023	60,000	58,800

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

Portfolio of Investments (unaudited) continued

Issuer	Shares/Par	Value (\$)
Bonds - continued		
Consumer Services - continued		
Garda World Security Corp., 7.25%, 11/15/2021 (n)	\$ 860,000	\$ 784,750
Garda World Security Corp., 7.25%, 11/15/2021 (n)	830,000	757,375
Grupo Posadas S.A.B. de C.V., 7.875%, 6/30/2022 (n)	800,000	840,000
Interval Acquisition Corp., 5.625%, 4/15/2023	2,065,000	2,137,275
Mobile Mini, Inc., 5.875%, 7/01/2024	1,255,000	1,305,200
Monitronics International, Inc., 9.125%, 4/01/2020	1,360,000	1,258,000
Priceline Group, Inc., 2.15%, 11/25/2022	EUR 110,000	132,054
Priceline Group, Inc., 1.8%, 3/03/2027	EUR 1,100,000	1,236,103
Service Corp. International, 5.375%, 5/15/2024	\$ 873,000	936,293
		\$ 11,805,575
Containers - 3.1%		
Ball Corp., 5%, 3/15/2022	\$ 1,351,000	\$ 1,459,080
Berry Plastics Group, Inc., 5.5%, 5/15/2022	1,025,000	1,066,000
Berry Plastics Group, Inc., 6%, 10/15/2022	975,000	1,033,500
Crown American LLC, 4.5%, 1/15/2023	1,179,000	1,232,055
Crown European Holdings S.A., 3.375%, 5/15/2025 (z)	EUR 350,000	413,442
Multi-Color Corp., 6.125%, 12/01/2022 (n)	\$ 1,345,000	1,403,844
Plastipak Holdings, Inc., 6.5%, 10/01/2021 (n)	1,408,000	1,464,320
Reynolds Group, 5.75%, 10/15/2020	510,000	525,938
Reynolds Group, 8.25%, 2/15/2021	2,145,000	2,230,800
Reynolds Group, 5.125%, 7/15/2023 (n)	675,000	700,313
Reynolds Group, 7%, 7/15/2024 (n)	70,000	74,988
Sealed Air Corp., 4.875%, 12/01/2022 (n)	1,495,000	1,569,750
Sealed Air Corp., 4.5%, 9/15/2023 (n)	EUR 225,000	279,688
Sealed Air Corp., 5.125%, 12/01/2024 (n)	\$ 390,000	417,300
Signode Industrial Group, 6.375%, 5/01/2022 (n)	1,360,000	1,387,200
		\$ 15,258,218
Defense Electronics - 0.0%		
BAE Systems PLC, 4.125%, 6/08/2022	GBP 150,000	\$ 226,007
Electrical Equipment - 0.0%		
Arrow Electronics, Inc., 3.5%, 4/01/2022	\$ 173,000	\$ 176,175
Electronics - 1.4%		
Advanced Micro Devices, Inc., 6.75%, 3/01/2019	\$ 580,000	\$ 582,900
Advanced Micro Devices, Inc., 7%, 7/01/2024	475,000	437,000
Flextronics International Ltd., 4.625%, 2/15/2020	112,000	117,630
Micron Technology, Inc., 5.875%, 2/15/2022	890,000	898,900
Micron Technology, Inc., 5.5%, 2/01/2025	815,000	789,531
NXP B.V./NXP Funding LLC, 5.75%, 3/15/2023 (n)	1,730,000	1,841,568
NXP B.V./NXP Funding LLC, 4.625%, 6/01/2023 (n)	222,000	234,210
Sensata Technologies B.V., 5.625%, 11/01/2024 (n)	520,000	551,200
Sensata Technologies B.V., 5%, 10/01/2025 (n)	835,000	864,225
Tyco Electronics Group S.A., 2.375%, 12/17/2018	294,000	299,406
Tyco Electronics Group S.A., 1.1%, 3/01/2023	EUR 350,000	401,682
		\$ 7,018,252
Emerging Market Quasi-Sovereign - 1.1%		
CNPC General Capital Ltd., 3.4%, 4/16/2023 (n)	\$ 293,000	\$ 305,890
Comision Federal de Electricidad, 4.875%, 1/15/2024	234,000	252,135
Corporacion Financiera de Desarrollo S.A., FRN, 5.25%, 7/15/2029 (n)	364,000	391,482
Empresa Nacional del Petroleo, 4.375%, 10/30/2024 (n)	425,000	454,464
Empresa Nacional del Petroleo, 3.75%, 8/05/2026 (z)	207,000	211,734

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

Portfolio of Investments (unaudited) continued

Issuer	Shares/Par	Value (\$)
Bonds - continued		
Emerging Market Quasi-Sovereign - continued		
Gaz Capital S.A., 4.95%, 2/06/2028	\$ 383,000	\$ 383,237
Majapahit Holding B.V., 7.25%, 6/28/2017 (n)	591,000	615,527
Office Cherifien des Phosphates, 6.875%, 4/25/2044 (n)	351,000	412,495
ONGC Videsh Ltd., 4.625%, 7/15/2024	511,000	557,445
Pemex Project Funding Master Trust, 5.75%, 3/01/2018	642,000	674,742
Pertamina PT, 6%, 5/03/2042 (n)	318,000	350,169
Pertamina PT, 5.625%, 5/20/2043 (n)	375,000	394,644
Petroleos Mexicanos, 4.875%, 1/24/2022	246,000	256,234
Petroleos Mexicanos, 6.875%, 8/04/2026 (n)	233,000	270,863
		\$ 5,531,061
Emerging Market Sovereign - 3.1%		
Dominican Republic, 7.5%, 5/06/2021 (n)	\$ 548,000	\$ 616,226
Dominican Republic, 5.875%, 4/18/2024 (n)	121,000	129,773
Dominican Republic, 8.625%, 4/20/2027	1,075,000	1,303,438
Republic of Angola, 7%, 8/16/2019	361,500	361,970
Republic of Argentina, 7%, 4/17/2017	640,000	655,057
Republic of Argentina, 7.5%, 4/22/2026 (n)	191,000	212,965
Republic of Argentina, 2.5% to 3/31/2019, 3.75% to 3/31/2029, 5.25% to 12/31/2038	353,000	246,218
Republic of Croatia, 5.5%, 4/04/2023 (n)	1,146,000	1,252,005
Republic of Hungary, 5.375%, 2/21/2023	1,104,000	1,251,384
Republic of Hungary, 5.375%, 3/25/2024	172,000	197,164
Republic of Indonesia, 11.625%, 3/04/2019 (n)	571,000	706,608
Republic of Indonesia, 2.875%, 7/08/2021 (z)	EUR 175,000	209,844
Republic of Indonesia, 3.375%, 4/15/2023 (n)	\$ 302,000	311,084
Republic of Indonesia, 4.125%, 1/15/2025 (n)	342,000	363,819
Republic of Kazakhstan, 5.125%, 7/21/2025 (n)	341,000	383,284
Republic of Panama, 3.75%, 3/16/2025	204,000	220,830
Republic of Panama, 9.375%, 4/01/2029	719,000	1,128,830
Republic of Paraguay, 6.1%, 8/11/2044 (n)	550,000	632,500
Republic of Sri Lanka, 6.125%, 6/03/2025	1,286,000	1,322,991
Republic of Turkey, 3.25%, 3/23/2023	633,000	600,831
Russian Federation, 4.875%, 9/16/2023 (n)	400,000	437,520
United Mexican States, 6.5%, 6/10/2021	MXN 38,500,000	2,123,190
United Mexican States, 3.625%, 3/15/2022	\$ 506,000	539,523
		\$ 15,207,054
Energy - Independent - 3.4%		
Afren PLC, 15%, 4/25/2016 (a)(d)(p)	\$ 388,334	\$ 42,853
Afren PLC, 10.25%, 4/08/2019 (a)(d)(n)	463,000	463
Bonanza Creek Energy, Inc., 6.75%, 4/15/2021	750,000	341,250
Carrizo Oil & Gas, Inc., 6.25%, 4/15/2023	730,000	720,875
Chaparral Energy, Inc., 7.625%, 11/15/2022 (a)(d)	800,000	504,000
Concho Resources, Inc., 5.5%, 4/01/2023	1,375,000	1,419,688
Consol Energy, Inc., 5.875%, 4/15/2022	505,000	457,025
Consol Energy, Inc., 8%, 4/01/2023	1,140,000	1,111,500
Continental Resources, Inc., 4.5%, 4/15/2023	1,300,000	1,225,250
Oasis Petroleum, Inc., 6.875%, 3/15/2022	895,000	832,350
QEP Resources, Inc., 5.25%, 5/01/2023	2,170,000	2,126,600
Range Resources Corp., 4.875%, 5/15/2025	905,000	873,325
Rice Energy, Inc., 7.25%, 5/01/2023	780,000	815,100
RSP Permian, Inc., 6.625%, 10/01/2022	1,205,000	1,253,200
Sanchez Energy Corp., 6.125%, 1/15/2023	1,430,000	1,129,700
Seven Generations Energy, 8.25%, 5/15/2020 (n)	330,000	351,038
SM Energy Co., 6.5%, 11/15/2021	1,345,000	1,331,550

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

Portfolio of Investments (unaudited) continued

Issuer	Shares/Par	Value (\$)
Bonds - continued		
Energy - Independent - continued		
SM Energy Co., 6.125%, 11/15/2022	\$ 645,000	\$ 627,263
Tengizchevroil Finance Co. International Ltd., 4%, 8/15/2026 (n)	201,000	200,397
Whiting Petroleum Corp., 6.25%, 4/01/2023	625,000	546,875
WPX Energy, Inc., 6%, 1/15/2022	995,000	967,638
		\$ 16,877,940
Energy - Integrated - 0.7%		
Cenovus Energy, Inc., 6.75%, 11/15/2039	\$ 782,000	\$ 834,966
Cenovus Energy, Inc., 4.45%, 9/15/2042	525,000	427,369
Inkia Energy Ltd., 8.375%, 4/04/2021	754,000	785,291
Listrindo Capital B.V., 6.95%, 2/21/2019 (n)	200,000	207,022
LUKOIL International Finance B.V., 4.563%, 4/24/2023 (n)	544,000	560,409
Pacific Exploration and Production Corp., 7.25%, 12/12/2021 (n)	1,107,000	193,725
Pacific Exploration and Production Corp., 5.125%, 3/28/2023 (n)	201,000	35,175
Pacific Exploration and Production Corp., 5.625%, 1/19/2025 (n)	173,000	30,275
TOTAL S.A., 2.625% to 2/26/2025, FRN to 12/29/2049	EUR 200,000	220,633
		\$ 3,294,865
Entertainment - 1.2%		
Carnival Corp., 1.875%, 11/07/2022	EUR 330,000	\$ 396,287
Cedar Fair LP, 5.25%, 3/15/2021	\$ 1,260,000	1,307,250
Cedar Fair LP, 5.375%, 6/01/2024	405,000	428,288
Cinemark USA, Inc., 5.125%, 12/15/2022	1,430,000	1,480,050
Cinemark USA, Inc., 4.875%, 6/01/2023	780,000	799,500
Six Flags Entertainment Corp., 5.25%, 1/15/2021 (n)	1,255,000	1,298,925
		\$ 5,710,300
Financial Institutions - 3.9%		
Aircastle Ltd., 4.625%, 12/15/2018	\$ 130,000	\$ 136,013
Aircastle Ltd., 5.125%, 3/15/2021	1,470,000	1,594,950
Aircastle Ltd., 5.5%, 2/15/2022	1,215,000	1,319,794
CIT Group, Inc., 5.25%, 3/15/2018	1,270,000	1,323,975
CIT Group, Inc., 6.625%, 4/01/2018 (n)	1,305,000	1,390,478
CIT Group, Inc., 5.5%, 2/15/2019 (n)	1,560,000	1,651,650
CIT Group, Inc., 5%, 8/15/2022	275,000	291,500
Credit Acceptance Corp., 6.125%, 2/15/2021	108,000	108,540
Credit Acceptance Corp., 7.375%, 3/15/2023	1,285,000	1,310,700
Icahn Enterprises LP, 6%, 8/01/2020	1,300,000	1,249,625
Icahn Enterprises LP, 5.875%, 2/01/2022	1,410,000	1,316,588
Nationstar Mortgage LLC/Capital Corp., 6.5%, 8/01/2018	615,000	613,463
Nationstar Mortgage LLC/Capital Corp., 7.875%, 10/01/2020	2,180,000	2,196,350
Nationstar Mortgage LLC/Capital Corp., 6.5%, 7/01/2021	260,000	247,650
Navient Corp., 8%, 3/25/2020	1,135,000	1,231,475
Navient Corp., 5.875%, 3/25/2021	405,000	410,569
Navient Corp., 7.25%, 1/25/2022	2,410,000	2,503,388
Navient Corp., 6.125%, 3/25/2024	515,000	494,400
		\$ 19,391,108
Food & Beverages - 2.4%		
Anheuser-Busch InBev N.V., 1.5%, 4/18/2030	EUR 250,000	\$ 291,544
Anheuser-Busch InBev S.A., 6.875%, 11/15/2019	\$ 300,000	349,006
Anheuser-Busch InBev Worldwide, Inc., 0.875%, 3/17/2022	EUR 100,000	114,568
Anheuser-Busch InBev Worldwide, Inc., 3.3%, 2/01/2023	\$ 408,000	428,449
Anheuser-Busch InBev Worldwide, Inc., 4.7%, 2/01/2036	533,000	618,524
Coca-Cola Co., 0.75%, 3/09/2023	EUR 175,000	202,169

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

Portfolio of Investments (unaudited) continued

Issuer	Shares/Par	Value (\$)
Bonds - continued		
Food & Beverages - continued		
Coca-Cola Co., 1.125%, 3/09/2027	EUR 125,000	\$ 147,408
Coca-Cola Enterprises, Inc., 1.875%, 3/18/2030	EUR 200,000	237,384
Darling Ingredients, Inc., 5.375%, 1/15/2022	\$ 1,095,000	1,149,750
Gruma S.A.B. de C.V., 4.875%, 12/01/2024 (n)	202,000	225,483
J.M. Smucker Co., 2.5%, 3/15/2020	365,000	374,240
J.M. Smucker Co., 4.375%, 3/15/2045	70,000	79,217
JBS Investments GmbH, 7.25%, 4/03/2024	200,000	211,700
JBS USA LLC/JBS USA Finance, Inc., 5.875%, 7/15/2024 (n)	990,000	1,022,175
Kraft Heinz Foods Co., 3.5%, 7/15/2022	202,000	215,854
Kraft Heinz Foods Co., 3%, 6/01/2026	178,000	180,374
Kraft Heinz Foods Co., 5%, 7/15/2035	102,000	120,104
Mead Johnson Nutrition Co., 3%, 11/15/2020	287,000	299,686
PepsiCo, Inc., 2.15%, 10/14/2020	858,000	880,147
PepsiCo, Inc., 0.875%, 7/18/2028	EUR 100,000	114,291
Pinnacle Foods Finance LLC/Pinnacle Foods Finance Corp., 5.875%, 1/15/2024 (n)	\$ 1,095,000	1,179,863
Sun Merger Sub, Inc., 5.875%, 8/01/2021 (n)	1,735,000	1,813,075
Tyson Foods, Inc., 5.15%, 8/15/2044	81,000	98,332
U.S. Foods Holding Corp., 5.875%, 6/15/2024 (n)	1,265,000	1,325,088
Wm. Wrigley Jr. Co., 2.9%, 10/21/2019 (n)	107,000	110,972
Wm. Wrigley Jr. Co., 3.375%, 10/21/2020 (n)	300,000	317,767
		\$ 12,107,170
Food & Drug Stores - 0.4%		
CVS Health Corp., 3.375%, 8/12/2024	\$ 340,000	\$ 361,434
CVS Health Corp., 3.5%, 7/20/2022	667,000	716,935
Walgreens Boots Alliance, Inc., 2.7%, 11/18/2019	333,000	343,817
Walgreens Boots Alliance, Inc., 2.875%, 11/20/2020	GBP 250,000	347,357
Walgreens Boots Alliance, Inc., 4.5%, 11/18/2034	\$ 326,000	354,146
		\$ 2,123,689
Forest & Paper Products - 0.1%		
Appvion, Inc., 9%, 6/01/2020 (n)	\$ 595,000	\$ 380,800
Tembec Industries, Inc., 9%, 12/15/2019 (n)	217,000	169,260
		\$ 550,060
Gaming & Lodging - 2.4%		
CCM Merger, Inc., 9.125%, 5/01/2019 (n)	\$ 1,055,000	\$ 1,106,431
GLP Capital LP/GLP Financing II, Inc., 5.375%, 11/01/2023	1,500,000	1,642,500
GLP Capital LP/GLP Financing II, Inc., 5.375%, 4/15/2026	175,000	191,188
Greektown Holdings LLC, 8.875%, 3/15/2019 (n)	1,025,000	1,081,375
Hilton Worldwide Finance LLC/Hilton Worldwide Finance Corp., 5.625%, 10/15/2021	1,890,000	1,955,067
InterContinental Hotels Group PLC, 3.75%, 8/14/2025	GBP 100,000	149,771
Isle of Capri Casinos, Inc., 8.875%, 6/15/2020	\$ 300,000	314,625
Isle of Capri Casinos, Inc., 5.875%, 3/15/2021	1,070,000	1,116,813
MGM Resorts International, 6.625%, 12/15/2021	960,000	1,077,600
MGM Resorts International, 6%, 3/15/2023	1,205,000	1,308,148
Ryman Hospitality Properties, Inc., REIT, 5%, 4/15/2021	1,375,000	1,419,688
Ryman Hospitality Properties, Inc., REIT, 5%, 4/15/2023	345,000	351,038
		\$ 11,714,244
Industrial - 0.7%		
Dematic S.A., 7.75%, 12/15/2020 (n)	\$ 1,515,000	\$ 1,581,281
Howard Hughes Corp., 6.875%, 10/01/2021 (n)	1,790,000	1,879,500
		\$ 3,460,781

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

Portfolio of Investments (unaudited) continued

Issuer	Shares/Par	Value (\$)
Bonds - continued		
Insurance - 0.4%		
Allianz SE, 2.241% to 7/07/2025, FRN to 7/07/2045	EUR 200,000	\$ 222,256
American International Group, Inc., 4.875%, 6/01/2022	\$ 187,000	209,526
American International Group, Inc., 1.5%, 6/08/2023	EUR 160,000	186,811
American International Group, Inc., 3.75%, 7/10/2025	\$ 400,000	422,265
Aviva PLC, 3.375%, 12/04/2045	EUR 260,000	285,204
CNP Assurances S.A., 6% to 9/14/2020, FRN to 9/14/2040	EUR 200,000	250,140
Delta Lloyd N.V., FRN, 9%, 8/29/2042	EUR 250,000	334,635
		\$ 1,910,837
Insurance - Health - 0.5%		
Aetna, Inc., 2.8%, 6/15/2023	\$ 317,000	\$ 324,356
Aetna, Inc., 4.25%, 6/15/2036	237,000	246,575
Centene Corp., 5.625%, 2/15/2021	495,000	526,556
Centene Corp., 6.125%, 2/15/2024	730,000	795,700
UnitedHealth Group, Inc., 2.7%, 7/15/2020	528,000	550,857
		\$ 2,444,044
Insurance - Property & Casualty - 0.5%		
Berkshire Hathaway, Inc., 2.75%, 3/15/2023	\$ 234,000	\$ 243,366
Berkshire Hathaway, Inc., 2.15%, 3/15/2028	EUR 130,000	161,849
Berkshire Hathaway, Inc., 1.625%, 3/16/2035	EUR 150,000	171,776
Chubb INA Holdings, Inc., 2.3%, 11/03/2020	\$ 95,000	97,770
Chubb INA Holdings, Inc., 2.875%, 11/03/2022	221,000	232,785
Liberty Mutual Group, Inc., 4.25%, 6/15/2023	365,000	395,351
Liberty Mutual Group, Inc., 2.75%, 5/04/2026 (z)	EUR 100,000	120,848
Liberty Mutual Group, Inc., 4.85%, 8/01/2044 (n)	\$ 125,000	133,302
Marsh & McLennan Cos., Inc., 3.5%, 6/03/2024	159,000	166,811
QBE Capital Funding III Ltd., 7.5% to 5/24/2021, FRN to 5/24/2041	GBP 200,000	298,090
ZFS Finance USA Trust V, 6.5% to 5/09/2017, FRN to 5/09/2067 (n)	\$ 627,000	636,405
		\$ 2,658,353
International Market Quasi-Sovereign - 0.1%		
Electricite de France S.A., 5.375% to 1/29/2025, FRN to 1/29/2049	EUR 200,000	\$ 230,777
Electricite de France S.A., 6% to 1/29/26, FRN to 12/29/2049	GBP 100,000	134,500
		\$ 365,277
International Market Sovereign - 11.6%		
Commonwealth of Australia, 5.75%, 5/15/2021	AUD 4,365,000	\$ 3,908,414
Commonwealth of Australia, 3.75%, 4/21/2037	AUD 600,000	546,691
Federal Republic of Germany, 6.25%, 1/04/2030	EUR 442,000	908,452
Federal Republic of Germany, 2.5%, 7/04/2044	EUR 120,000	207,094
Government of Canada, 3.25%, 6/01/2021	CAD 187,000	160,131
Government of Canada, 2.5%, 6/01/2024	CAD 5,700,000	4,887,335
Government of Canada, 5.75%, 6/01/2033	CAD 948,000	1,175,631
Government of Japan, 0.8%, 6/20/2023	JPY 500,000,000	5,158,556
Government of Japan, 0.3%, 12/20/2025	JPY 16,400,000	164,406
Government of Japan, 2.2%, 9/20/2027	JPY 787,000,000	9,479,370
Government of Japan, 2.4%, 3/20/2037	JPY 493,400,000	6,696,201
Government of Japan, 1.8%, 3/20/2043	JPY 81,000,000	1,057,779
Government of New Zealand, 5.5%, 4/15/2023	NZD 2,369,000	2,094,840
Government of Norway, 3.75%, 5/25/2021	NOK 31,200,000	4,268,204
Government of Norway, 3%, 3/14/2024	NOK 2,445,000	337,267
Kingdom of Spain, 4.6%, 7/30/2019	EUR 1,130,000	1,431,377
Kingdom of Spain, 5.4%, 1/31/2023	EUR 1,416,000	2,077,326
Republic of France, 4.75%, 4/25/2035	EUR 468,000	896,676

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

Portfolio of Investments (unaudited) continued

Issuer	Shares/Par	Value (\$)
Bonds - continued		
International Market Sovereign - continued		
Republic of Ireland, 4.5%, 4/18/2020	EUR 222,000	\$ 291,516
Republic of Italy, 3.75%, 3/01/2021	EUR 3,142,000	4,065,854
Republic of Italy, 5.5%, 9/01/2022	EUR 925,000	1,338,595
United Kingdom Treasury, 4.25%, 12/07/2027	GBP 938,000	1,701,106
United Kingdom Treasury, 4.25%, 3/07/2036	GBP 1,415,000	2,878,099
United Kingdom Treasury, 3.25%, 1/22/2044	GBP 850,000	1,631,440
		\$ 57,362,360
Local Authorities - 0.1%		
Province of Alberta, 1.25%, 6/01/2020	CAD 188,000	\$ 143,992
Province of Manitoba, 4.15%, 6/03/2020	CAD 166,000	140,423
		\$ 284,415
Machinery & Tools - 1.3%		
Ashtead Capital, Inc., 5.625%, 10/01/2024 (n)	\$ 1,185,000	\$ 1,245,731
CNH Industrial Capital LLC, 4.375%, 11/06/2020	1,930,000	2,028,913
CNH Industrial N.V., 4.5%, 8/15/2023	725,000	735,875
H&E Equipment Services Co., 7%, 9/01/2022	1,805,000	1,904,275
Light Tower Rentals, Inc., 8.125%, 8/01/2019 (a)(d)(n)	615,000	292,125
		\$ 6,206,919
Major Banks - 2.9%		
ABN AMRO North America Finance, Inc., 7.125%, 7/06/2022	EUR 150,000	\$ 217,087
Bank of America Corp., 7.625%, 6/01/2019	\$ 370,000	425,257
Bank of America Corp., 2.625%, 4/19/2021	370,000	377,039
Bank of America Corp., FRN, 6.1%, 12/29/2049	3,467,000	3,644,684
Bank of America Corp., FRN, 6.3%, 12/29/2049	390,000	426,075
Barclays Bank PLC, 6%, 1/14/2021	EUR 250,000	327,161
Barclays Bank PLC, 6.75% to 1/16/2018, FRN to 1/16/2023	GBP 100,000	138,104
Credit Agricole S.A., 7.375%, 12/18/2023	GBP 100,000	172,834
Credit Suisse Group AG, 6.5%, 8/08/2023 (n)	\$ 200,000	218,858
Goldman Sachs Group, Inc., 2.625%, 4/25/2021	360,000	366,611
Goldman Sachs Group, Inc., 5.75%, 1/24/2022	500,000	580,279
Huntington National Bank, 2.4%, 4/01/2020	286,000	289,637
JPMorgan Chase & Co., 6.3%, 4/23/2019	500,000	559,317
JPMorgan Chase & Co., 3.25%, 9/23/2022	478,000	502,178
JPMorgan Chase & Co., 6.75% to 2/01/2024, FRN to 1/29/2049	215,000	242,458
JPMorgan Chase & Co., 6% to 8/01/2023, FRN to 12/29/2049	2,410,000	2,540,622
Morgan Stanley, 6.625%, 4/01/2018	391,000	421,632
Morgan Stanley, 2.2%, 12/07/2018	238,000	240,815
Morgan Stanley, 3.95%, 4/23/2027	229,000	238,354
Nationwide Building Society, 0.5%, 10/29/2019	EUR 200,000	225,232
Nationwide Building Society, 1.25%, 3/03/2025	EUR 240,000	277,463
PNC Bank N.A., 2.6%, 7/21/2020	\$ 295,000	304,568
Royal Bank of Scotland Group PLC, 7.5% to 8/10/2020, FRN to 12/29/2049	1,440,000	1,364,400
Royal Bank of Scotland Group PLC, 8.625% to 8/15/2021, FRN to 12/29/2049	350,000	356,563
Wells Fargo & Co., 4.1%, 6/03/2026	100,000	108,646
		\$ 14,565,874
Medical & Health Technology & Services - 4.9%		
AmSurg Corp., 5.625%, 7/15/2022	\$ 1,195,000	\$ 1,233,838
Becton, Dickinson and Co., 2.675%, 12/15/2019	434,000	449,480
Becton, Dickinson and Co., 3.734%, 12/15/2024	516,000	561,108
CHS/Community Health Systems, Inc., 6.875%, 2/01/2022	2,390,000	1,983,700
Davita Healthcare Partners, Inc., 5%, 5/01/2025	1,115,000	1,130,053

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

Portfolio of Investments (unaudited) continued

Issuer	Shares/Par	Value (\$)
Bonds - continued		
Medical & Health Technology & Services - continued		
Davita, Inc., 5.125%, 7/15/2024	\$ 935,000	\$ 965,388
HCA, Inc., 4.25%, 10/15/2019	145,000	152,069
HCA, Inc., 7.5%, 2/15/2022	2,660,000	3,032,400
HCA, Inc., 5.875%, 3/15/2022	1,980,000	2,178,000
HCA, Inc., 5%, 3/15/2024	690,000	731,400
HCA, Inc., 5.375%, 2/01/2025	520,000	535,600
HCA, Inc., 5.875%, 2/15/2026	415,000	438,863
HCA, Inc., 5.25%, 6/15/2026	215,000	229,781
HealthSouth Corp., 5.125%, 3/15/2023	1,180,000	1,194,750
HealthSouth Corp., 5.75%, 11/01/2024	960,000	995,520
Laboratory Corp. of America Holdings, 3.2%, 2/01/2022	200,000	207,834
Laboratory Corp. of America Holdings, 4.7%, 2/01/2045	310,000	340,845
McKesson Corp., 7.5%, 2/15/2019	110,000	125,314
MEDNAX, Inc., 5.25%, 12/01/2023 (z)	1,010,000	1,063,025
Quorum Health Corp., 11.625%, 4/15/2023 (n)	630,000	533,925
Tenet Healthcare Corp., 8%, 8/01/2020	2,015,000	2,047,744
Tenet Healthcare Corp., 8.125%, 4/01/2022	1,570,000	1,589,625
Tenet Healthcare Corp., 6.75%, 6/15/2023	610,000	580,263
Thermo Fisher Scientific, Inc., 3%, 4/15/2023	360,000	369,017
Universal Health Services, Inc., 7.625%, 8/15/2020	1,325,000	1,268,688
Universal Health Services, Inc., 5%, 6/01/2026 (n)	239,000	247,365
		\$ 24,185,595
Medical Equipment - 0.8%		
Hologic, Inc., 5.25%, 7/15/2022 (n)	\$ 1,065,000	\$ 1,132,894
Medtronic, Inc., 3.5%, 3/15/2025	615,000	667,041
Teleflex, Inc., 5.25%, 6/15/2024	1,220,000	1,277,950
Teleflex, Inc., 4.875%, 6/01/2026	610,000	635,925
Zimmer Holdings, Inc., 4.25%, 8/15/2035	145,000	149,465
Zimmer Holdings, Inc., 4.45%, 8/15/2045	91,000	95,880
		\$ 3,959,155
Metals & Mining - 3.3%		
Allegheny Technologies, Inc., 5.95%, 1/15/2021	\$ 700,000	\$ 652,750
Barrick Gold Corp., 4.1%, 5/01/2023	9,000	9,689
Barrick North America Finance LLC, 5.7%, 5/30/2041	78,000	90,209
Barrick North America Finance LLC, 5.75%, 5/01/2043	149,000	175,437
Cameco Corp., 5.67%, 9/02/2019	CAD 262,000	216,213
Century Aluminum Co., 7.5%, 6/01/2021 (n)	\$ 1,065,000	985,125
Commercial Metals Co., 4.875%, 5/15/2023	1,165,000	1,170,825
First Quantum Minerals Ltd., 7.25%, 10/15/2019 (n)	1,375,000	1,251,250
First Quantum Minerals Ltd., 7.25%, 5/15/2022 (n)	1,032,000	884,940
Freeport-McMoRan Copper & Gold, Inc., 3.875%, 3/15/2023	855,000	733,163
Freeport-McMoRan Oil & Gas LLC, 6.5%, 11/15/2020	135,000	135,338
Freeport-McMoRan Oil & Gas LLC, 6.875%, 2/15/2023	109,000	106,003
Freeport-McMoRan, Inc., 5.45%, 3/15/2043	415,000	317,475
Glencore Finance (Europe) S.A., 6.5%, 2/27/2019	GBP 50,000	73,060
Glencore Finance (Europe) S.A., 1.25%, 3/17/2021	EUR 330,000	367,280
GrafTech International Co., 6.375%, 11/15/2020	\$ 680,000	525,300
Hudbay Minerals, Inc., 9.5%, 10/01/2020	960,000	962,400
Kaiser Aluminum Corp., 5.875%, 5/15/2024 (n)	830,000	879,800
Kinross Gold Corp., 5.125%, 9/01/2021	440,000	454,300
Kinross Gold Corp., 5.95%, 3/15/2024	855,000	884,925
Lundin Mining Corp., 7.5%, 11/01/2020 (n)	455,000	480,025
Lundin Mining Corp., 7.875%, 11/01/2022 (n)	805,000	861,350

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

Portfolio of Investments (unaudited) continued

Issuer	Shares/Par	Value (\$)
Bonds - continued		
Metals & Mining - continued		
Southern Copper Corp., 5.25%, 11/08/2042	\$ 250,000	\$ 237,988
Southern Copper Corp., 5.875%, 4/23/2045	238,000	241,730
Steel Dynamics, Inc., 5.125%, 10/01/2021	430,000	447,200
Steel Dynamics, Inc., 5.25%, 4/15/2023	775,000	806,000
Steel Dynamics, Inc., 5.5%, 10/01/2024	430,000	453,650
Suncoke Energy Partners LP/Suncoke Energy Partners Finance Corp., 7.375%, 2/01/2020	1,290,000	1,183,575
Suncoke Energy, Inc., 7.625%, 8/01/2019	127,000	119,380
TMS International Corp., 7.625%, 10/15/2021 (n)	710,000	608,825
		\$ 16,315,205
Midstream - 5.1%		
APT Pipelines Ltd., 5%, 3/23/2035 (n)	\$ 280,000	\$ 296,583
Blue Racer Midstream LLC/Blue Racer Finance Corp., 6.125%, 11/15/2022 (n)	1,280,000	1,232,000
Crestwood Midstream Partners LP, 6%, 12/15/2020	1,035,000	1,019,475
Crestwood Midstream Partners LP, 6.125%, 3/01/2022	505,000	491,113
Crestwood Midstream Partners LP, 6.25%, 4/01/2023	350,000	341,250
Dominion Gas Holdings LLC, 2.8%, 11/15/2020	270,000	278,964
Energy Transfer Equity LP, 7.5%, 10/15/2020	2,025,000	2,217,375
Energy Transfer Partners LP, 3.6%, 2/01/2023	300,000	295,499
Energy Transfer Partners LP, 5.15%, 3/15/2045	280,000	268,744
EnLink Midstream Partners LP, 4.4%, 4/01/2024	830,000	807,291
Enterprise Products Operating LLC, 1.65%, 5/07/2018	296,000	296,509
Enterprise Products Operating LLC, 4.85%, 3/15/2044	74,000	78,374
Enterprise Products Partners LP, 6.3%, 9/15/2017	180,000	188,814
Ferrellgas LP/Ferrellgas Finance Corp., 6.5%, 5/01/2021	1,165,000	1,098,013
Ferrellgas LP/Ferrellgas Finance Corp., 6.75%, 1/15/2022	1,350,000	1,265,625
Kinder Morgan (Delaware), Inc., 7.75%, 1/15/2032	2,791,000	3,369,530
Kinder Morgan Energy Partners LP, 5.4%, 9/01/2044	140,000	141,502
MPLX LP, 5.5%, 2/15/2023 (n)	675,000	700,908
MPLX LP, 4.5%, 7/15/2023 (n)	1,150,000	1,161,556
Pembina Pipeline Corp., 4.81%, 3/25/2044	CAD 306,000	239,298
Sabine Pass Liquefaction LLC, 5.625%, 2/01/2021	\$ 1,305,000	1,370,250
Sabine Pass Liquefaction LLC, 5.625%, 4/15/2023	1,890,000	1,989,225
Sabine Pass Liquefaction LLC, 5.75%, 5/15/2024	575,000	610,938
Sabine Pass Liquefaction LLC, 5.625%, 3/01/2025	1,074,000	1,135,755
Sabine Pass Liquefaction LLC, 5.875%, 6/30/2026 (n)	499,000	533,930
Spectra Energy Capital LLC, 8%, 10/01/2019	250,000	288,641
Targa Resources Partners LP/Targa Resources Finance Corp., 5%, 1/15/2018	345,000	351,900
Targa Resources Partners LP/Targa Resources Finance Corp., 4.125%, 11/15/2019	1,050,000	1,057,875
Targa Resources Partners LP/Targa Resources Finance Corp., 5.25%, 5/01/2023	585,000	593,775
Williams Cos., Inc., 4.55%, 6/24/2024	1,395,000	1,426,388
		\$ 25,147,100
Mortgage-Backed - 1.3%		
Fannie Mae, 6%, 6/01/2017 - 2/01/2037	\$ 115,925	\$ 131,706
Fannie Mae, 5.5%, 9/01/2019 - 7/01/2035	406,320	444,097
Fannie Mae, 6.5%, 4/01/2032 - 1/01/2033	57,097	66,183
Fannie Mae, FRN, 0.774%, 5/25/2018	5,104,286	5,091,962
Freddie Mac, 2.673%, 3/25/2026	701,000	735,552
Freddie Mac, 6%, 8/01/2034	91,528	106,247
		\$ 6,575,747
Natural Gas - Distribution - 0.2%		
Gas Natural SDG S.A., 1.375%, 1/21/2025	EUR 200,000	\$ 238,825
GNL Quintero S.A., 4.634%, 7/31/2029 (n)	\$ 523,000	543,920
		\$ 782,745

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

Portfolio of Investments (unaudited) continued

Issuer	Shares/Par	Value (\$)
Bonds - continued		
Network & Telecom - 2.1%		
AT&T, Inc., 2.45%, 6/30/2020	\$ 277,000	\$ 282,747
AT&T, Inc., 5.65%, 2/15/2047	206,000	248,102
British Telecom PLC, 5.75%, 12/07/2028	GBP 150,000	282,897
Centurylink, Inc., 6.45%, 6/15/2021	\$ 1,215,000	1,305,366
Centurylink, Inc., 7.65%, 3/15/2042	960,000	867,840
Columbus International, Inc., 7.375%, 3/30/2021 (n)	200,000	214,000
Empresa Nacional de Telecomunicaciones S.A., 4.75%, 8/01/2026	300,000	304,655
Frontier Communications Corp., 6.25%, 9/15/2021	315,000	307,226
Frontier Communications Corp., 7.125%, 1/15/2023	690,000	650,325
Frontier Communications Corp., 11%, 9/15/2025	1,250,000	1,350,000
Frontier Communications Corp., 9%, 8/15/2031	1,135,000	1,100,950
Telecom Italia Capital, 6%, 9/30/2034	305,000	306,556
Telecom Italia S.p.A., 5.303%, 5/30/2024 (n)	1,200,000	1,236,000
Telefonica Celular del Paraguay S.A., 6.75%, 12/13/2022	517,000	536,388
Verizon Communications, Inc., 4.5%, 9/15/2020	503,000	554,513
Verizon Communications, Inc., 5.15%, 9/15/2023	250,000	292,568
Verizon Communications, Inc., 6.4%, 9/15/2033	300,000	391,988
		\$ 10,232,121
Oil Services - 0.4%		
Bristow Group, Inc., 6.25%, 10/15/2022	\$ 1,113,000	\$ 804,143
Odebrecht Offshore Drilling Finance Ltd., 6.75%, 10/01/2022 (n)	923,781	135,103
Unit Corp., 6.625%, 5/15/2021	340,000	283,050
Weatherford International Ltd., 8.25%, 6/15/2023	1,020,000	1,002,538
		\$ 2,224,834
Oils - 0.5%		
CITGO Holding, Inc., 10.75%, 2/15/2020 (n)	\$ 515,000	\$ 527,553
CITGO Petroleum Corp., 6.25%, 8/15/2022 (n)	1,445,000	1,401,650
Marathon Petroleum Corp., 4.75%, 9/15/2044	200,000	183,570
Valero Energy Corp., 4.9%, 3/15/2045	232,000	227,454
		\$ 2,340,227
Other Banks & Diversified Financials - 1.5%		
Arion Banki, 2.5%, 4/26/2019	EUR 100,000	\$ 114,891
Banco Inbursa S.A. Institucion de Banca Multiple Grupo Financiero Inbursa, 4.125%, 6/06/2024 (n)	\$ 310,000	319,517
Banque Federative du Credit Mutuel S.A., 3%, 5/21/2024	EUR 200,000	246,992
BBVA Bancomer S.A. de C.V., 6.75%, 9/30/2022 (n)	\$ 1,004,000	1,140,243
Belfius Bank S.A., 3.125%, 5/11/2026	EUR 200,000	233,864
Capital One Bank (USA) N.A., 3.375%, 2/15/2023	\$ 384,000	394,783
Capital One Financial Corp., 2.35%, 8/17/2018	806,000	817,045
Citizens Bank N.A., 2.55%, 5/13/2021	250,000	254,602
Discover Bank, 7%, 4/15/2020	250,000	283,885
Discover Bank, 4.25%, 3/13/2026	148,000	157,845
Groupe BPCE S.A., 12.5% to 9/30/2019, FRN to 8/29/2049 (n)	1,513,000	1,919,921
Intesa Sanpaolo S.p.A., 5.25%, 1/28/2022	GBP 100,000	148,002
UBS Group AG, 6.875%, 12/29/2049	\$ 1,020,000	1,013,564
UniCredit S.p.A., 2%, 3/04/2023	EUR 200,000	233,348
		\$ 7,278,502
Personal Computers & Peripherals - 0.0%		
Equifax, Inc., 2.3%, 6/01/2021	\$ 160,000	\$ 160,982
Pharmaceuticals - 2.3%		
Actavis Funding SCS, 3.8%, 3/15/2025	\$ 256,000	\$ 270,485
Actavis Funding SCS, 4.85%, 6/15/2044	40,000	44,587

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

Portfolio of Investments (unaudited) continued

Issuer	Shares/Par	Value (\$)
Bonds - continued		
Pharmaceuticals - continued		
Actavis, Inc., 1.875%, 10/01/2017	\$ 200,000	\$ 200,900
Celgene Corp., 2.875%, 8/15/2020	524,000	544,170
Endo Finance LLC/Endo Finco, Inc., 6%, 7/15/2023 (n)	310,000	281,325
Endo Finance LLC/Endo Finco, Inc., 7.25%, 1/15/2022 (n)	1,775,000	1,721,750
Forest Laboratories, Inc., 4.375%, 2/01/2019 (n)	496,000	523,452
Gilead Sciences, Inc., 2.35%, 2/01/2020	52,000	53,573
Gilead Sciences, Inc., 3.7%, 4/01/2024	268,000	290,417
Gilead Sciences, Inc., 4.75%, 3/01/2046	203,000	236,226
Johnson & Johnson, 2.05%, 3/01/2023	245,000	249,775
Johnson & Johnson, 1.15%, 11/20/2028	EUR 100,000	118,888
Mallinckrodt International Finance S.A., 5.75%, 8/01/2022 (n)	\$ 1,085,000	1,089,069
Mallinckrodt International Finance S.A., 5.5%, 4/15/2025 (n)	455,000	448,175
Mylan, Inc., 2.55%, 3/28/2019	265,000	268,381
Teva Pharmaceutical Industries Ltd., 2.8%, 7/21/2023	182,000	182,981
Teva Pharmaceutical Industries Ltd., 3.15%, 10/01/2026	75,000	75,515
Teva Pharmaceutical Industries Ltd., 1.875%, 3/31/2027	EUR 300,000	352,226
Teva Pharmaceutical Industries Ltd., 4.1%, 10/01/2046	\$ 44,000	44,918
Valeant Pharmaceuticals International, Inc., 7%, 10/01/2020 (n)	1,570,000	1,530,750
Valeant Pharmaceuticals International, Inc., 7.5%, 7/15/2021 (n)	525,000	515,975
Valeant Pharmaceuticals International, Inc., 7.25%, 7/15/2022 (n)	1,555,000	1,477,250
VRX Escrow Corp., 5.875%, 5/15/2023 (n)	825,000	726,000
		\$ 11,246,788
Precious Metals & Minerals - 0.6%		
Eldorado Gold Corp., 6.125%, 12/15/2020 (n)	\$ 2,000,000	\$ 2,038,240
Teck Resources Ltd., 4.5%, 1/15/2021	465,000	442,913
Teck Resources Ltd., 8%, 6/01/2021 (n)	420,000	453,338
		\$ 2,934,491
Printing & Publishing - 1.0%		
Nielsen Finance LLC, 5%, 4/15/2022 (n)	\$ 1,680,000	\$ 1,725,982
Outdoor Americas Capital LLC/Outfront Media Capital Corp., 5.625%, 2/15/2024	1,090,000	1,159,488
TEGNA, Inc., 5.125%, 7/15/2020	260,000	269,100
TEGNA, Inc., 4.875%, 9/15/2021 (n)	430,000	446,125
TEGNA, Inc., 6.375%, 10/15/2023	1,385,000	1,495,800
		\$ 5,096,495
Real Estate - Apartment - 0.1%		
Vonovia Finance B.V., FRN, REIT, 4.625%, 4/08/2074	EUR 100,000	\$ 119,063
Vonovia SE, REIT, 2.125%, 7/09/2022	EUR 225,000	275,480
		\$ 394,543
Real Estate - Healthcare - 0.5%		
MPT Operating Partnership LP, REIT, 6.375%, 2/15/2022	\$ 1,335,000	\$ 1,400,081
MPT Operating Partnership LP, REIT, 5.25%, 8/01/2026	1,050,000	1,115,625
		\$ 2,515,706
Real Estate - Office - 0.1%		
Boston Properties, Inc., REIT, 3.125%, 9/01/2023	\$ 250,000	\$ 259,039
Real Estate - Other - 0.6%		
DuPont Fabros Technology LP, REIT, 5.875%, 9/15/2021	\$ 1,210,000	\$ 1,265,963
Felcor Lodging LP, REIT, 5.625%, 3/01/2023	1,240,000	1,274,100
Fibra Uno, REIT, 6.95%, 1/30/2044 (n)	200,000	217,750
		\$ 2,757,813

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

Portfolio of Investments (unaudited) continued

Issuer	Shares/Par	Value (\$)
Bonds - continued		
Real Estate - Retail - 0.2%		
Hammerson PLC, 2%, 7/01/2022	EUR 200,000	\$ 234,201
Simon International Finance S.C.A., REIT, 1.25%, 5/13/2025	EUR 200,000	233,439
Simon Property Group, Inc., REIT, 10.35%, 4/01/2019	\$ 360,000	433,540
		\$ 901,180
Restaurants - 0.3%		
KFC Holding Co./Pizza Hut Holdings LLC/Taco Bell of America LLC, 5.25%, 6/01/2026 (n)	\$ 885,000	\$ 940,313
McDonald's Corp., 4.875%, 12/09/2045	311,000	367,933
		\$ 1,308,246
Retailers - 1.5%		
Bed Bath & Beyond, Inc., 5.165%, 8/01/2044	\$ 145,000	\$ 142,777
Best Buy Co., Inc., 5.5%, 3/15/2021	347,000	385,170
Dollar Tree, Inc., 5.75%, 3/01/2023	1,770,000	1,904,963
DriveTime Automotive Group, Inc./DT Acceptance Corp., 8%, 6/01/2021 (n)	806,000	779,805
Home Depot, Inc., 3%, 4/01/2026	310,000	330,818
Home Depot, Inc., 4.875%, 2/15/2044	200,000	248,597
Kering S.A., 1.25%, 5/10/2026	EUR 200,000	234,005
Neiman Marcus Group Ltd., 8%, 10/15/2021 (n)	\$ 1,070,000	915,599
Rite Aid Corp., 9.25%, 3/15/2020	515,000	543,325
Rite Aid Corp., 6.75%, 6/15/2021	385,000	405,694
Rite Aid Corp., 6.125%, 4/01/2023 (n)	575,000	620,759
Sally Beauty Holdings, Inc., 5.625%, 12/01/2025	825,000	893,475
		\$ 7,404,987
Specialty Chemicals - 0.7%		
Akzo Nobel N.V., 1.75%, 11/07/2024	EUR 200,000	\$ 247,060
Chemtura Corp., 5.75%, 7/15/2021	\$ 1,890,000	1,965,600
Ecolab, Inc., 2.625%, 7/08/2025	EUR 100,000	127,807
Univar USA, Inc., 6.75%, 7/15/2023 (n)	\$ 1,260,000	1,304,100
		\$ 3,644,567
Specialty Stores - 0.8%		
Argos Merger Sub, Inc., 7.125%, 3/15/2023 (n)	\$ 1,065,000	\$ 1,119,581
Group 1 Automotive, Inc., 5%, 6/01/2022	1,155,000	1,160,775
Michaels Stores, Inc., 5.875%, 12/15/2020 (n)	745,000	772,006
Office Depot de Mexico S.A. de C.V., 6.875%, 9/20/2020 (n)	769,000	819,946
		\$ 3,872,308
Supermarkets - 0.3%		
Albertsons Cos. LLC/Safeway, Inc., 6.625%, 6/15/2024 (n)	\$ 940,000	\$ 1,009,184
Loblaw Cos. Ltd., 4.86%, 9/12/2023	CAD 262,000	230,490
METRO AG, 1.5%, 3/19/2025	EUR 200,000	237,576
William Morrison Supermarkets PLC, 3.5%, 7/27/2026	GBP 100,000	139,406
		\$ 1,616,656
Supranational - 1.8%		
European Investment Bank, 1.75%, 3/15/2017	\$ 8,000,000	\$ 8,039,792
International Bank for Reconstruction and Development, 2.8%, 1/13/2021	AUD 170,000	131,758
International Bank for Reconstruction and Development, 4.25%, 6/24/2025	AUD 210,000	182,254
International Finance Corp., 3.25%, 7/22/2019	AUD 305,000	238,092
West African Development Bank, 5.5%, 5/06/2021 (n)	\$ 210,000	221,550
		\$ 8,813,446
Telecommunications - Wireless - 4.0%		
Altice Luxembourg S.A., 7.75%, 5/15/2022 (n)	\$ 615,000	\$ 654,591
Altice Luxembourg S.A., 7.625%, 2/15/2025 (n)	800,000	822,000

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

Portfolio of Investments (unaudited) continued

Issuer	Shares/Par	Value (\$)
Bonds - continued		
Telecommunications - Wireless - continued		
America Movil S.A.B. de C.V., 4.75%, 6/28/2022	EUR 200,000	\$ 277,533
America Movil S.A.B. de C.V., 1.5%, 3/10/2024	EUR 140,000	165,533
American Tower Corp., REIT, 3.5%, 1/31/2023	\$ 465,000	486,099
Crown Castle International Corp., 3.7%, 6/15/2026	157,000	164,708
Digicel Group Ltd., 8.25%, 9/30/2020 (n)	1,453,000	1,314,965
Digicel Group Ltd., 6%, 4/15/2021 (n)	680,000	621,350
Digicel Group Ltd., 7.125%, 4/01/2022 (n)	640,000	518,400
Digicel Group Ltd., 6.75%, 3/01/2023 (n)	950,000	866,875
Millicom International Cellular S.A., 6.625%, 10/15/2021 (n)	410,000	431,730
SBA Tower Trust, 2.898%, 10/15/2044 (n)	220,000	222,494
Sprint Capital Corp., 6.875%, 11/15/2028	1,625,000	1,462,500
Sprint Corp., 7.875%, 9/15/2023	1,425,000	1,385,086
Sprint Corp., 7.125%, 6/15/2024	1,655,000	1,543,288
Sprint Nextel Corp., 9%, 11/15/2018 (n)	880,000	969,100
Sprint Nextel Corp., 6%, 11/15/2022	520,000	470,600
T-Mobile USA, Inc., 6.125%, 1/15/2022	135,000	142,425
T-Mobile USA, Inc., 6.5%, 1/15/2024	615,000	661,125
T-Mobile USA, Inc., 6.464%, 4/28/2019	235,000	239,700
T-Mobile USA, Inc., 6.25%, 4/01/2021	2,590,000	2,703,313
T-Mobile USA, Inc., 6.633%, 4/28/2021	515,000	539,463
T-Mobile USA, Inc., 6%, 4/15/2024	382,000	406,830
T-Mobile USA, Inc., 6.5%, 1/15/2026	775,000	848,141
Wind Acquisition Finance S.A., 4.75%, 7/15/2020 (n)	870,000	880,875
Wind Acquisition Finance S.A., 7.375%, 4/23/2021 (n)	1,185,000	1,220,550
		\$ 20,019,274
Telephone Services - 0.9%		
B Communications Ltd., 7.375%, 2/15/2021 (n)	\$ 1,821,000	\$ 1,957,575
Level 3 Financing, Inc., 5.375%, 1/15/2024	360,000	377,550
Level 3 Financing, Inc., 5.375%, 5/01/2025	1,645,000	1,727,250
TELUS Corp., 5.05%, 7/23/2020	CAD 265,000	225,363
		\$ 4,287,738
Tobacco - 0.2%		
Imperial Tobacco Finance PLC, 4.25%, 7/21/2025 (n)	\$ 455,000	\$ 498,404
Philip Morris International, Inc., 4.875%, 11/15/2043	174,000	212,833
Reynolds American, Inc., 8.125%, 6/23/2019	92,000	108,057
Reynolds American, Inc., 3.25%, 6/12/2020	41,000	43,108
Reynolds American, Inc., 4.45%, 6/12/2025	98,000	109,997
Reynolds American, Inc., 5.7%, 8/15/2035	118,000	146,620
		\$ 1,119,019
Transportation - Services - 1.0%		
Autostrade per L Italia S.p.A., 1.75%, 6/26/2026	EUR 250,000	\$ 307,037
ERAC USA Finance LLC, 6.375%, 10/15/2017 (n)	\$ 400,000	420,711
ERAC USA Finance LLC, 7%, 10/15/2037 (n)	250,000	343,147
Heathrow Funding Ltd., 4.625%, 10/31/2046	GBP 100,000	197,041
Navios Maritime Acquisition Corp., 8.125%, 11/15/2021 (n)	\$ 1,409,000	1,070,840
Navios Maritime Holding, Inc., 7.375%, 1/15/2022 (n)	985,000	517,125
Navios South American Logistics, Inc./Navios Logistics Finance (U.S.), Inc., 7.25%, 5/01/2022	130,000	90,350
SPL Logistics Escrow LLC, 8.875%, 8/01/2020 (n)	485,000	371,025
Stagecoach Group PLC, 4%, 9/29/2025	GBP 150,000	224,761
Stena AB, 7%, 2/01/2024 (n)	\$ 1,170,000	966,713
Syncreon Group BV/Syncre, 8.625%, 11/01/2021 (n)	670,000	502,500
		\$ 5,011,250

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

Portfolio of Investments (unaudited) continued

Issuer	Shares/Par	Value (\$)
Bonds - continued		
U.S. Government Agencies and Equivalents - 2.6%		
Fannie Mae, 1.125%, 4/27/2017	\$ 8,000,000	\$ 8,027,320
Freddie Mac, 0.875%, 2/22/2017	5,000,000	5,008,400
		\$ 13,035,720
U.S. Treasury Obligations - 1.4%		
U.S. Treasury Bonds, 5.375%, 2/15/2031	\$ 286,200	\$ 420,692
U.S. Treasury Bonds, 4.5%, 2/15/2036	95,000	135,813
U.S. Treasury Bonds, 4.75%, 2/15/2037 (f)	1,885,200	2,782,879
U.S. Treasury Bonds, 3.125%, 2/15/2043 (f)	2,920,000	3,471,264
		\$ 6,810,648
Utilities - Electric Power - 3.0%		
AES Gener S.A., 5%, 7/14/2025 (n)	\$ 207,000	\$ 214,365
American Electric Power Co., Inc., 1.65%, 12/15/2017	185,000	185,393
Calpine Corp., 5.375%, 1/15/2023	350,000	350,217
Calpine Corp., 5.5%, 2/01/2024	1,765,000	1,760,588
Calpine Corp., 5.75%, 1/15/2025	820,000	816,925
Covanta Holding Corp., 7.25%, 12/01/2020	1,830,000	1,896,338
Covanta Holding Corp., 6.375%, 10/01/2022	310,000	322,400
Covanta Holding Corp., 5.875%, 3/01/2024	635,000	638,175
Dominion Resources, Inc., 2.5%, 12/01/2019	250,000	255,304
Dynegy, Inc., 7.375%, 11/01/2022	1,925,000	1,900,938
E.ON International Finance B.V., 6.375%, 6/07/2032	GBP 50,000	100,575
EDP Finance B.V., 5.25%, 1/14/2021 (n)	\$ 200,000	217,500
Emera U.S. Finance LP, 2.7%, 6/15/2021 (n)	98,000	100,250
Emera U.S. Finance LP, 3.55%, 6/15/2026 (n)	112,000	117,975
Engie Energia Chile S.A., 5.625%, 1/15/2021	757,000	841,957
Engie Energia Chile S.A., 4.5%, 1/29/2025 (n)	512,000	544,033
Greenko Dutch B.V., 8%, 8/01/2019 (n)	378,000	406,027
NRG Energy, Inc., 6.625%, 3/15/2023	1,985,000	2,024,700
NRG Energy, Inc., 7.25%, 5/15/2026 (n)	410,000	425,785
PG&E Corp., 2.4%, 3/01/2019	166,000	169,309
PPL Capital Funding, Inc., 3.1%, 5/15/2026	379,000	386,165
PPL WEM Holdings PLC, 5.375%, 5/01/2021 (n)	250,000	277,077
Southern Co., 2.95%, 7/01/2023	224,000	231,435
Southern Co., 4.4%, 7/01/2046	339,000	373,463
Southern Electric Power Co. Ltd., 4.625%, 2/20/2037	GBP 100,000	185,780
		\$ 14,742,674
Total Bonds		