

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

Stone Harbor Emerging Markets 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: 811-22473

Stone Harbor Emerging Markets 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: November 30

Date of reporting period: February 29, 2016

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Item 1. Schedule of Investments.

Stone Harbor Emerging Markets Income Fund Statement of Investments

February 29, 2016 (Unaudited)

	Currency	Rate	Maturity Date	Principal Amount*	Market Value Expressed (in U.S. \$)
SOVEREIGN DEBT OBLIGATIONS - 79.65%					
Angola - 2.56%					
Republic of Angola:					
	USD	9.500	% 11/12/2025	1,180,000	\$ 1,016,275 (1)
	USD	9.500	% 11/12/2025	4,918,000	4,235,627 (2)(3)
					5,251,902
Argentina - 4.78%					
Republic of Argentina:					
	USD	0.000	% 12/19/2008	23,000	37,950 (4)
	USD	0.000	% 04/07/2009	3,000	4,950 (4)
	EUR	0.000	% 05/26/2009	4,000	5,222 (4)
	EUR	5.870	% 03/31/2023	60,000	43,385 (4)
	USD	6.000	% 03/31/2023	2,517,000	3,272,100 (4)
	EUR	7.820	% 12/31/2033	869,810	1,037,298 (4)
	EUR	7.820	% 12/31/2033	3,510,146	4,186,046 (4)
	EUR	0.000	% 12/15/2035	5,542,370	648,146
	USD	0.000	% 12/15/2035	2,037,189	237,842
	EUR	2.260	% 12/31/2038	509,052	331,571 (4)
					9,804,510
Brazil - 13.87%					
Brazil Letras do Tesouro Nacional					
	BRL	0.000	% 01/01/2018	65,755,000	12,772,572 (5)
Nota Do Tesouro Nacional					
	BRL	10.000	% 01/01/2021	44,260,000	9,143,104
Republic of Brazil:					
	USD	8.250	% 01/20/2034	3,522,000	3,645,270 (3)
	USD	7.125	% 01/20/2037	3,095,000	2,886,087 (3)
					28,447,033
Colombia - 4.17%					
Bogota Distrito Capital					
	COP	9.750	% 07/26/2028	8,000,000,000	2,391,322 (1)
Republic of Colombia:					
	COP	10.000	% 07/24/2024	11,600,000,000	3,793,061
	COP	7.750	% 09/18/2030	8,800,000,000	2,355,897
					8,540,280
Costa Rica - 0.39%					
Republic of Costa Rica:					
	USD	4.375	% 04/30/2025	500,000	428,125 (2)
	USD	7.000	% 04/04/2044	431,000	364,195 (2)

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792,320

El Salvador - 4.37%

Republic of El Salvador:

USD	7.750	% 01/24/2023	829,000	801,021	(1)(3)
USD	8.250	% 04/10/2032	3,242,000	2,994,797	(1)(3)
USD	7.650	% 06/15/2035	3,735,000	3,146,738	(1)(3)
USD	7.625	% 02/01/2041	2,450,000	2,009,000	(1)(3)
				8,951,556	

Ethiopia - 0.51%

Federal Democratic Republic of Ethiopia	USD	6.625	% 12/11/2024	1,178,000	1,038,112	(2)
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	Currency	Rate	Maturity Date	Principal Amount*	Market Value Expressed (in U.S. \$)
Gabon - 1.09%					
Republic of Gabon	USD	6.950%	06/16/2025	2,775,000	\$2,233,875 (2)(3)
Ghana - 2.72%					
Republic of Ghana:					
	USD	7.875%	08/07/2023	1,569,000	1,168,905 (1)(3)
	USD	8.125%	01/18/2026	5,925,000	4,414,125 (2)(3)
					5,583,030
Indonesia - 4.42%					
Republic of Indonesia:					
	IDR	7.000%	05/15/2022	&#	