

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

Stone Harbor Emerging Markets Income Fund  
Form N-Q  
October 30, 2017

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: August 31, 2017

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Item 1. Schedule of Investments.

Stone Harbor Emerging Markets Income Fund Statement of Investments  
August 31, 2017 (Unaudited)

Currency	Rate	Maturity Date	Principal Amount/Shares*	Value Expressed (in USD)
<b>SOVEREIGN DEBT OBLIGATIONS - 97.76%</b>				
Angola - 1.93%				
Republic of Angola:				
USD	9.50 %	11/12/25	1,624,000	\$1,747,830 <sup>(1)</sup>
USD	9.50 %	11/12/25	2,689,000	2,894,036 <sup>(2)(3)</sup>
				4,641,866
Argentina - 8.59%				
Provincia del Chaco:				
USD	9.38 %	08/18/24	2,360,000	2,371,800 <sup>(1)(3)</sup>
Republic of Argentina:				
EUR	7.82 %	12/31/33	3,218,745	4,258,040
EUR	7.82 %	12/31/33	6,447,712	8,452,846
USD	8.28 %	12/31/33	2,562,753	2,918,335
EUR	0.00 %	12/15/35	18,867,000	2,290,944
EUR	2.26 %	12/31/38	509,052	399,203 <sup>(4)</sup>
				20,691,168
Brazil - 12.09%				
Nota Do Tesouro Nacional:				
BRL	10.00 %	01/01/21	49,200,000	16,042,641
BRL	10.00 %	01/01/23	40,500,000	13,090,040
				29,132,681
Cameroon - 1.03%				
Republic of Cameroon:				
USD	9.50 %	11/19/25	2,100,000	2,484,562 <sup>(2)(3)</sup>
Colombia - 4.32%				
Bogota Distrito Capital:				
GBP	9.75 %	07/26/28	8,000,000,000	2,913,342 <sup>(1)</sup>
Republic of Colombia:				
GBP	7.50 %	08/26/26	21,000,000,000	7,481,050
				10,394,392
Costa Rica - 2.61%				
Republic of Costa Rica:				

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USD	7.00 %	04/04/44	1,485,000	1,566,675	(1)
USD	7.00 %	04/04/44	2,853,000	3,009,915	(2)(3)
USD	7.16 %	03/12/45	1,602,000	1,718,145	(1)(3)
				6,294,735	

Ecuador - 1.40%

Republic of Ecuador:

USD	7.95 %	06/20/24	1,300,000	1,278,875	(1)(3)
USD	9.65 %	12/13/26	1,998,000	2,105,393	(2)(3)
				3,384,268	

Egypt - 4.31%

Republic  
of

Egypt	0.00 %	12/05/17	192,000,000	10,382,786	(5)
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El Salvador - 3.82%

Republic of El Salvador:

USD	7.75 %	01/24/23	357,000	376,635	(1)
USD	8.25 %	04/10/32	4,108,000	4,354,480	(1)
USD	7.65 %	06/15/35	3,735,000	3,725,662	(1)(3)
USD	7.63 %	02/01/41	750,000	740,625	(1)
				9,197,402	

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