NEW AMERICA HIGH INCOME FUND INC Form N-Q May 28, 2013

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

811-5399

The New America High Income Fund, Inc. (Exact name of registrant as specified in charter)

33 Broad Street, Boston, MA (Address of principal executive offices)

02109 (Zip code)

Ellen E. Terry, 33 Broad Street, Boston MA 02109 (Name and address of agent for service)

Registrant s telephone number, including area code: (617) 263-6400

Date of fiscal year end: 12/31

Date of reporting period: 1/1/13 - 3/31/13

Item 1 - Schedule of Investments - March 31, 2013 (Unaudited) (Dollar Amounts in Thousands)

Principal Amount/Units		Moody s Rating (Unaudited)	Value (Note 1)
CORPORATE DEBT SECURITIES -	131.20% (d)	(Chanaltea)	(1,000 1)
Aerospace and Defense - 1.37%			
\$ 475	Ducommun, Inc., Senior Notes,		
	9.75%, 07/15/18	В3	\$ 522
500	Esterline Technologies, Senior Notes,		
	7%, 08/01/20	Ba2	551
	Kratos Defense and Security Solutions, Inc., Senior		
775	Notes,		
	10%, 06/01/17	В3	853
650	Meccanica Holdings USA, Inc., Senior Notes,		
	6.25%, 07/15/19 (g)	Baa3	673
625	Moog, Inc., Senior Notes,		
	7.25%, 06/15/18	Ba3	653
200	Spirit Aerosystems, Inc., Senior Notes,		
	7.50%, 10/01/17	Ba3	212
			3,464
Automobile - 3.22%			
725	Allison Transmission, Inc., Senior Notes,		
	7.125% 05/15/19 (g)	В3	779
350	American Axle and Manufacturing, Inc., Senior Notes,		
	6.25%, 03/15/21	B2	359
375	American Axle and Manufacturing, Inc., Senior Notes,		
	6.625%, 10/15/22	B2	388
1,000	Chrysler Group LLC, Senior Notes,		
	8%, 06/15/19	B1	1,098
200	Chrysler Group LLC, Senior Notes,		
	8.25%, 06/15/21	B1	224
200	Delphi Corporation, Senior Notes,		
	5%, 02/15/23	Ba1	211
300	Delphi Corporation, Senior Notes,		
	5.875%, 05/15/19	Ba1	324
375	Delphi Corporation, Senior Notes,		
	6.125%, 05/15/21	Ba1	413
450	Goodyear Tire & Rubber Company, Senior Notes,		
	6.50%, 03/01/21	B1	464
125	Goodyear Tire & Rubber Company, Senior Notes,		
	7%, 05/15/22	B1	132
550	Goodyear Tire & Rubber Company, Senior Notes,		
	8.25%, 08/15/20	B1	608
200	Goodyear Tire & Rubber Company, Senior Notes,		
	8.75%, 08/15/20	B1	229
400	Jaguar Land Rover Automotive Plc, Senior Notes,		
	5.625%, 02/01/23 (g)	Ba3	416
600	Milacron LLC, Senior Notes,		
	7.75%, 02/15/21 (g)	Caa1	618
225	Pittsburgh Glass Works, LLC, Senior Notes,		
	8.50%, 04/15/16 (g)	B2	229
200	Schaeffler Finance B.V., Senior Notes,		
	7.75%, 02/15/17 (g)	Ba3	227
600	Schaeffler Finance B.V., Senior Notes,		
	8.50%, 02/15/19 (g)	Ba3	684
300	Sonic Automotive, Inc., Senior Subordinated Notes,		

	7%, 07/15/22	В3	\$ 330
\$ 375			
	4.50%, 03/01/21 (g)	Ba2	381
			8,114
Beverage, Food and Tobacco - 3			
370	1 1 1		
	9%, 12/15/17 (g)	B2	406
600			<=0
4.550	6%, 05/01/22	Ba1	659
1,550	* •	G 1	1 (00
270	7.625%, 02/15/19	Caa1	1,608
370		()	250
0.50	6.25%, 02/05/23 (g)	(e)	370
850	•	D.1	0.70
750	4.25%, 10/15/20 (g)	B1	850
750	1 /	D 2	750
275	7.45%, 03/15/28 (g)	Ba3	750
375		C1	207
975	8.50%, 07/15/18 (g)	Caa1	387
875		Con1	041
125	8.25%, 09/01/17	Caa1	941
125	U , , , , , , , , , , , , , , , , , , ,	B1	127
250	7.375%, 02/15/22 Shearast Food, Inc., Senior Notes	DI	137
350		В3	292
1,525	9%, 11/01/19 (g)	D3	382
1,323	U.S. Food Service, Inc., Senior Notes, 8.50%, 06/30/19 (g)	Caa2	1,620
	8.30%, 00/30/19 (g)	Caa2	8,110
Broadcasting and Entertainment	t _ 12 87%		0,110
800			
800	8.75%, 06/01/19	B2	877
800		BZ	077
800	4.75%, 12/15/22	B1	794
250		ы	771
230	7.875%, 12/15/19 (g)	Ba2	273
675		Bu2	273
073	9.875%, 12/15/20 (g)	B2	758
475		22	,,,
	7.25%, 02/01/20 (g)	Ba3	517
275	· ·		
	8.625%, 09/15/17	B1	320
1,250			
	5.125%, 02/15/23	B1	1,214
1,150	CCO Holdings, LLC, Senior Notes,		
	6.625%, 01/31/22	B1	1,233
625			
	11.625%, 09/15/16 (g)(EUR)	(e)	829
1,400	Cequel Communications Holdings I, LLC, Senior Notes,		
	6.375%, 09/15/20 (g)	В3	1,454
250	Cinemark USA, Inc., Senior Notes,		
	5.125%, 12/15/22 (g)	B2	251
150			
	7.375%, 06/15/21	В3	168
725	Clear Channel Communications, Inc., Senior Notes,		

		4.90%, 05/15/15	Ca	\$	672
\$	225	Clear Channel Communications, Inc., Senior Notes,	Ca	Ψ	072
Ψ		7.25%, 10/15/27	Ca		120
	175	Clear Channel Worldwide Holdings, Inc., Senior Subordinated			
		Notes, 7.625%, 03/15/20	В3		181
	675	Clear Channel Worldwide Holdings, Inc., Senior Subordinated			
		Notes, 7.625%, 03/15/20	В3		705
	600	CSC Holdings, LLC, Senior Notes,	D 0		475
	150	6.75%, 11/15/21	Ba3		675
	150	Cyfrowy Polsat Finance AB, Senior Notes, 7.125%, 05/20/18 (g)(EUR)	Ba2		208
	750	Dish DBS Corporation, Senior Notes,	Daz		208
	730	5%, 03/15/23 (g)	Ba2		740
	850	Dish DBS Corporation, Senior Notes,			
		5.875%, 07/15/22	Ba2		891
	550	Dish DBS Corporation, Senior Notes,			
		6.75%, 06/01/21	Ba2		611
	150	Dish DBS Corporation, Senior Notes,			
		7.125%, 02/01/16	Ba2		167
	700	Dish DBS Corporation, Senior Notes,			0.20
	575	7.875%, 09/01/19	Ba2		830
	575	GTP Acquisition Partners I, LLC, Senior Notes,	D-2		620
	225	7.628%, 06/15/41 (g) Lamar Media Corporation, Senior Subordinated Notes,	Ba3		639
	223	5%, 05/01/23	B1		225
	325	Lamar Media Corporation, Senior Subordinated Notes,	DI		223
	323	5.875%, 02/01/22	B1		353
	350	Lin Television Corporation, Senior Notes,	2.		
		8.375%, 04/15/18	В3		380
	500	Mediacom Broadband LLC, Senior Notes,			
		6.375%, 04/01/23 (g)	В3		519
	475	Nara Cable Funding, Limited, Senior Notes,			
	200	8.875%, 12/1/18 (g)	B1		496
	200	Nara Cable Funding, Limited, Senior Notes,	D.1		207
	350	8.875%, 12/1/18 (g)	B1		207
	330	National CineMedia LLC, Senior Notes, 6%, 04/15/22	Ba2		376
	1,475	Netflix, Inc., Senior Notes,	Daz		370
	1,175	5.375%, 02/01/21 (g)	Ba3		1,469
	825	Nexstar Broadcasting, Inc., Senior Notes,			,
		8.875%, 04/15/17	В3		907
	100	Numericable Finance & Co. S.C.A., Senior Notes,			
		8.75%, 02/15/19 (g)(EUR)	B2		139
	350	Numericable Finance & Co. S.C.A., Senior Notes,			
		12.375%, 02/15/19 (g)(EUR)	B2		532
	475	Polish Television Holding B.V., Senior Notes,	()		655
	600	11.25%, 05/15/17 (g) (EUR) Sinclair Television Group, Inc., Senior Notes,	(e)		655
	000	6.125%, 10/01/22 (g)	B1		629
	475	Starz LLC, Senior Notes,	DI		029
	175	5%, 09/15/19	Ba2		489
	250	Starz LLC, Senior Notes,			
		5%, 09/15/19 (g)	Ba2		257
	250	Telenet Finance V Luxembourg S.C.A, Senior Notes,			
		6.25%, 08/15/22 (g)(EUR)	Ba3		327
	475	Unitymedia Hessen GmbH&Co., Senior Notes,			
		9.50%, 03/15/21 (g) (EUR)	В3		696
	525	Univision Communications, Inc., Senior Notes,			

	6.75%, 09/15/22 (g)	B2	\$ 566
\$ 375	Univision Communications, Inc., Senior Notes,		101
1.050	6.875%, 05/15/19 (g)	B2	401
1,950	Univision Communications, Inc., Senior Notes,	D.O.	2.150
1.750	7.875%, 11/01/20 (g)	B2	2,150
1,750	Univision Communications, Inc., Senior Notes,	G 2	1.007
475	8.50%, 05/15/21 (g)	Caa2	1,886
4/3	UPCB Finance Limited, Senior Notes,	Ba3	516
550	6.875%, 01/15/22 (g) UPCB Finance Limited, Senior Notes,	Баз	310
550	7.25%, 11/15/21 (g)	Ba3	608
325	UPCB Finance Limited, Senior Notes,	Баз	008
323	7.625%, 01/15/20 (g) (EUR)	Ba3	451
575	Videotron Ltee., Senior Notes,	Dus	131
373	5%, 07/15/22	Ba2	585
175	WaveDivision Holdings, LLC, Senior Notes,	Buz	303
1,0	8.125%, 09/01/20 (g)	Caa1	183
600	Wide Open West Finance, LLC, Senior Notes,	- Cuu 1	100
	10.25%, 07/15/19 (g)	Caa1	664
275	WMG Acquisition Corporation, Senior Notes,		
	6%, 01/15/21 (g)	Ba2	288
300	WMG Acquisition Corporation, Senior Notes,		
	11.50%, 10/01/18	В3	352
			32,433
Building and Real Estate - 8.54%			
200	Ainsworth Lumber Company Ltd., Senior Notes,		
	7.50%, 12/15/17 (g)	B2	218
400	Ashton Woods USA, LLC, Senior Notes,		
	6.875%, 02/15/21 (g)	Caa1	405
1,250	Associated Materials, Inc., Senior Notes,		
	9.125%, 11/01/17	Caa1	1,325
275	Aviv Healthcare Properties Ltd. Partnership, Senior Notes,		
	7.75%, 02/15/19	B1	296
175	Beazer Homes USA, Inc., Senior Notes,		
	7.25%, 02/01/23 (g)	Caa2	180
	CB Richard Ellis Services, Inc., Senior Subordinated		
325	Notes,		
	11.625%, 06/15/17	Ba2	349
850	CBRE Services, Inc., Senior Notes,	D 1	0.50
500	5%, 03/15/23	Ba1	859
500	CCRE Company, Senior Notes,	D.I	500
400	7.75%, 02/15/18 (g)	B1	509
400	Cemex SAB de CV, Senior Notes,	(-)	404
1 150	5.875%, 03/25/19 (g)	(e)	404
1,150	Cemex Finance LLC, Senior Notes, 9.375%, 10/12/22 (g)	(a)	1,330
1,125	Cemex SAB de CV, Senior Notes,	(e)	1,550
1,123	9%, 01/11/18 (g)	(e)	1,243
450	Corrections Corporation of America, Senior Notes,	(C)	1,243
130	4.625%, 05/01/23 (g)	Ba1	459
650	Dycom Investments Inc., Senior Subordinated Notes,	Dai	737
030	7.125%, 01/15/21	Ba3	694
650	P.H. Glatfelter Company, Senior Notes,	Das	U) 1
030	5.375%, 10/15/20	Ba1	681
300	Host Hotels and Resorts, L.P., Senior Notes,	Dul	001
300	5.875%, 06/15/19	Baa3	330
	0.0.00, 00, 10, 12,	Zuu	220

\$ 1525 Situr Financial, Inc., Senior Notes, 7.125%, O.215/18 B3 \$ 551 600 KB Home, Senior Notes, 8%, O.215/18 B2 695 400 Ladder Capital Finance Holdings LLLP, Senior Notes, 7.375%, 1.001/17 (2) 250 LaFarge SA, Senior Notes, 6.75%, 1.001/17 (2) 261 AFART SA, Senior Notes, 7.375%, 1.001/17 (2) 262 AFART SA, SENIOR SA, 7.375%, 1.001/17 (2) 273 Masco Corporation, Senior Notes, 8.35%, 0.315/17 282 Masco Corporation, Senior Notes, 6.125%, 1.003/16 283 Masco Corporation, Senior Notes, 6.125%, 1.003/16 294 Mericar International, Inc., Senior Notes, 8.35%, 1.001/17 255 Meritage Homes Corporation, Senior Notes, 8.35%, 1.001/12 250 MFT Operating Partnership, L.P., Senior Notes, 8.35%, 1.001/12 251 MFT Operating Partnership, L.P., Senior Notes, 8.35%, 0.01/22 252 MFT Operating Partnership, L.P., Senior Notes, 8.35%, 0.01/22 253 MFT Operating Partnership, L.P., Senior Notes, 8.35%, 0.01/22 254 MFT Operating Partnership, L.P., Senior Notes, 8.35%, 0.01/22 255 MFT Operating Partnership, L.P., Senior Notes, 8.35%, 0.01/22 256 MFT Operating Partnership, L.P., Senior Notes, 8.35%, 0.01/22 257 MFT Operating Partnership, L.P., Senior Notes, 8.35%, 0.01/22 258 MFT Operating Partnership, L.P., Senior Notes, 8.35%, 0.01/22 259 MFT Operating Partnership, L.P., Senior Notes, 8.35%, 0.01/23 250 MFT Operating Partnership, L.P., Senior Notes, 8.35%, 0.01/23 250 MFT Operating Partnership, L.P., Senior Notes, 8.35%, 0.01/23 251 MFT Operating Partnership, L.P., Senior Notes, 8.35%, 0.01/23 252 MFT Operating Partnership, L.P., Senior Notes, 8.35%, 0.01/23 253 MFT Operating Partnership, L.P., Senior Notes, 8.35%, 0.01/23 254 MFT Operating Partnership, L.P., Senior Notes, 8.375%, 0.01/23 255 MFT Operating, Senior Notes, 8.375%, 0.01/23 256 MFT Operating, Senior Notes, 8.375%, 0.01/23 257 MFT Operating, Senior Notes, 8.375%, 0.01/23 258 MFT Operating, Senior Notes, 8.375%, 0.01/23 258 MFT Operating, Senior Notes, 8.37					
March September Septembe	\$	525			
8%, 03/15/20 B2 695				В3	\$ 551
August A		600			
1,375%, 1001/17 (g) Ba3 418				B2	695
250		400			
6.75%, 12161/9 (EUR) Bal 369				Ba3	418
Masco Corporation, Senior Notes, Sa5%, 03/15/17 Ba3 S25		250			
S. 85%, 03/15/17 Ba3 \$25				Ba1	369
Masco Corporation, Senior Notes, 612%, 1003/16 Ba3 363 For a series of the s		475	Masco Corporation, Senior Notes,		
6.125%, 10/03/16 Ba3 363 750 Mercer International, Inc., Senior Notes, 9.50%, 12/01/17 B3 818 225 Merriage Homes Corporation, Senior Notes, 7%, 04/01/12 250 MPT Operating Partnership, L.P., Senior Notes, Ba1 251 250 MPT Operating Partnership, L.P., Senior Notes, Ba1 268 252 MPT Operating Partnership, L.P., Senior Notes, Ba1 268 253 MPT Operating Partnership, L.P., Senior Notes, Ba1 574 257 Nortek, Inc., Senior Notes, Ba1 574 257 Nortek, Inc., Senior Notes, Ba1 574 257 Nortek, Inc., Senior Notes, Caa1 638 258 6875%, 030/127 Caa1 638 259 Nortek, Inc., Senior Notes, Caa1 728 250 Nortek, Inc., Senior Notes, Caa1 728 257 Omega Healthcare Investors, Inc., Senior Notes, S875%, 031/5/24 Ba1 719 257 Potlach Corporation, Senior Notes, T.50%, 11/01/19 Ba1 663 257 RSI Home Products, Inc., Senior Notes, Ba1 383 258 S875%, 031/5/19 Ba1 663 258 S875%, 031/5/19 Ba1 383 260 Standard Pacific Corporation, Senior Notes, Ba2 1,012 200 Standard Pacific Corporation, Senior Notes, Ba2 1,012 200 Standard Pacific Corporation, Senior Notes, Ba3 236 200 Standard Pacific Corporation, Senior Notes, Ba3 236 201 Summit Materials LLC, Senior Notes, Ba3 498 202 Standard Pacific Corporation, Senior Notes, S75%, 031/5/16 Ba3 498 203 Summit Materials LLC, Senior Notes, S75%, 031/5/18 Ba3 3616 204 S975%, 031/5/18 S				Ba3	525
1750 Mercer International, Inc., Senior Notes, 9.50%, 12/01/17 B3 818		325	Masco Corporation, Senior Notes,		
9.50%, 1/20/1/17 B3 818			6.125%, 10/03/16	Ba3	363
225 Meritage Homes Corporation, Senior Notes,		750	Mercer International, Inc., Senior Notes,		
7%, 04/01/22 B1 251			9.50%, 12/01/17	В3	818
250 MPT Operating Partnership, L.P., Senior Notes, 6.375%, 02/15/22 Ba1 268		225	Meritage Homes Corporation, Senior Notes,		
6.375%, 02/15/22 Bal 268			7%, 04/01/22	B1	251
S25		250	MPT Operating Partnership, L.P., Senior Notes,		
6.875%, 05/01/21 Bal 574			6.375%, 02/15/22	Ba1	268
S75		525	MPT Operating Partnership, L.P., Senior Notes,		
8.50%, 04/15/21 Caal 638			6.875%, 05/01/21	Ba1	574
8.50%, 04/15/21 Caal 638		575	Nortek, Inc., Senior Notes,		
Section Nortek, Inc., Senior Notes, 10%, 12/01/18 Caa1 728				Caa1	638
10%, 12/01/18		650			
675 Omega Healthcare Investors, Inc., Senior Notes, 5.875%, 03/15/24 Bal 719 575 Potlach Corporation, Senior Notes, 7.50%, 11/01/19 Bal 663 375 RSI Home Products, Inc., Senior Notes, 6.875%, 03/01/18 (g) B1 383 900 Shea Homes Limited Partnership, Senior Notes, 8.625%, 05/15/19 B2 1,012 200 Standard Pacific Corporation, Senior Notes, 8.375%, 05/15/18 B3 236 400 Standard Pacific Corporation, Senior Notes, 10.75%, 09/15/16 B3 498 550 Summit Materials LLC, Senior Notes, 10.50%, 01/31/20 (g) B3 616 525 Texas Industries, Senior Notes, 9.25%, 08/15/18 (g) B2 139 450 USG Corporation, Senior Notes, 9.75%, 08/01/14 (g) B2 492 125 USG Corporation, Senior Notes, 9.75%, 08/01/14 (g) B2 492 125 USG Corporation, Senior Notes, 9.75%, 08/01/14 (g) B2 492 125 USG Corporation, Senior Notes, 9.75%, 08/01/14 (g) B2 492 125 USG Corporation, Senior Notes, 9.75%, 08/01/15 (g) B2 139 450 William Lyons Homes, Inc., Senior Notes, 9.75%, 01/15/18 Caa2 148 500 William Lyons Homes, Inc., Senior Notes, 8.50%, 11/15/20 (g) Caa2 545 8.50%, 01/15/18 (g) Ba3 547 246 Florida East Coast Holdings, Senior Notes, 10.50%, 08/01/17 (h) Caa3 256 600 Florida East Coast Holdings, Senior Notes, 10.50%, 08/01/17 (h) Caa3 256 600 Florida East Coast Holdings, Senior Notes, 10.50%, 08/01/17 (h) Caa3 256 600 Florida East Coast Railway Corporation, Senior Notes, 10.50%, 08/01/17 (h) Caa3 256 600 Florida East Coast Railway Corporation, Senior Notes, 10.50%, 08/01/17 (h) Caa3 256 600 Florida East Coast Railway Corporation, Senior Notes, 10.50%, 08/01/17 (h) Caa3 256 600 Florida East Coast Railway Corporation, Senior Notes, 10.50%, 08/01/17 (h) Caa3 256 600 Florida East Coast Railway Corporation, Senior Notes, 10.50%, 08/01/17 (h) Caa3 256 600 Florida East Coast Railway Corporation, Senior Notes, 10.50%, 10.50%, 10.50%, 10.50%, 10.50%, 10.50%, 10.50%, 10.50%, 10.50%, 10.50%,				Caa1	728
S.875%, 03/15/24 Bal 719		675			
S75			·	Ba1	719
7.50%, 11/01/19 Ba1 663		575		2	, 1,
STS RSI Home Products, Inc., Senior Notes, 6.875%, 0.3/01/18 (g) B1 383		373		Ba1	663
6.875%, 03/01/18 (g) B1 383 900 Shea Homes Limited Partnership, Senior Notes, 8.625%, 05/15/19 B2 1,012 200 Standard Pacific Corporation, Senior Notes, 8.375%, 05/15/18 B3 236 400 Standard Pacific Corporation, Senior Notes, 10.75%, 09/15/16 B3 498 498 550 Summit Materials LLC, Senior Notes, 10.50%, 01/31/20 (g) B3 616 616 625 Texas Industries, Senior Notes, 9.25%, 08/15/20 Caa2 578 125 USG Corporation, Senior Notes, 8.375%, 10/15/18 (g) B2 139 450 USG Corporation, Senior Notes, 9.75%, 08/01/14 (g) B2 492 125 USG Corporation, Senior Notes, 9.75%, 08/01/14 (g) B2 492 125 USG Corporation, Senior Notes, 9.75%, 08/01/14 (g) B2 492 125 USG Corporation, Senior Notes, 9.75%, 08/01/14 (g) B2 492 125 USG Corporation, Senior Notes, 9.75%, 01/15/18 Caa2 148 500 William Lyons Homes, Inc., Senior Notes, 8.50%, 11/15/20 (g) Caa2 545 21,509 Cargo Transport91% 480 DP World Ltd., Senior Notes, 6.85%, 07/02/37(g) Baa3 547 246 Florida East Coast Holdings, Senior Notes, 10.50%, 08/01/17 (h) Caa3 256 600 Florida East Coast Railway Corporation, Senior Notes, 10.50%, 08/01/17 (h) Caa3 256 600 Florida East Coast Railway Corporation, Senior Notes, 10.50%, 08/01/17 (h) Caa3 256 10.50%, 08/01/17 (h) Caa3 256 10.50%, 08/01/17 (h) Caa3 256 10.50%, 08/01/17 (h) Caa5 256 10.50%, 08/01/17 (375		2	002
Shea Homes Limited Partnership, Senior Notes, 8,625%, 05/15/19 B2 1,012		373		R1	383
S.625%, 05/15/19 B2 1,012		900		D1	363
200 Standard Pacific Corporation, Senior Notes, 8.375%, 05/15/18 B3 236		700		R2	1.012
8.375%, 05/15/18 B3 236		200		BL	1,012
400 Standard Pacific Corporation, Senior Notes, 10.75%, 09/15/16 B3 498		200		R3	236
10.75%, 09/15/16		400		ВЗ	230
Summit Materials LLC, Senior Notes, 10.50%, 01/31/20 (g) B3 616		400		R3	108
10.50%, 01/31/20 (g)		550		D 5	770
525 Texas Industries, Senior Notes, 9.25%, 08/15/20 Caa2 578 125 USG Corporation, Senior Notes, 8.375%, 10/15/18 (g) B2 139 450 USG Corporation, Senior Notes, 9.75%, 08/01/14 (g) B2 492 125 USG Corporation, Senior Notes, 9.75%, 01/15/18 Caa2 148 500 William Lyons Homes, Inc., Senior Notes, Caa2 545 8.50%, 11/15/20 (g) Caa2 545 Cargo Transport91% 480 DP World Ltd., Senior Notes, 21,509 Cargo Transport91% Baa3 547 46 Florida East Coast Holdings, Senior Notes, 6.85%, 07/02/37(g) Baa3 547 246 Florida East Coast Holdings, Senior Notes, Caa3 256 600 Florida East Coast Railway Corporation, Senior Notes, 256		330		R3	616
9.25%, 08/15/20 Caa2 578 125 USG Corporation, Senior Notes, 8.375%, 10/15/18 (g) B2 139 450 USG Corporation, Senior Notes, 9.75%, 08/01/14 (g) B2 492 125 USG Corporation, Senior Notes, 9.75%, 01/15/18 Caa2 148 500 William Lyons Homes, Inc., Senior Notes, 8.50%, 11/15/20 (g) Caa2 545 Cargo Transport91% 480 DP World Ltd., Senior Notes, 6.85%, 07/02/37(g) Baa3 547 246 Florida East Coast Holdings, Senior Notes, 10.50%, 08/01/17 (h) Caa3 256 600 Florida East Coast Railway Corporation, Senior Notes,		525		D 5	010
125		323		Cool	570
8.375%, 10/15/18 (g) B2 139 450 USG Corporation, Senior Notes, 9.75%, 08/01/14 (g) B2 492 125 USG Corporation, Senior Notes, 9.75%, 01/15/18 Caa2 148 500 William Lyons Homes, Inc., Senior Notes, 8.50%, 11/15/20 (g) Caa2 545 Cargo Transport91% 480 DP World Ltd., Senior Notes, 6.85%, 07/02/37(g) Baa3 547 246 Florida East Coast Holdings, Senior Notes, 10.50%, 08/01/17 (h) Caa3 256 600 Florida East Coast Railway Corporation, Senior Notes,		125		Caaz	376
450 USG Corporation, Senior Notes, 9.75%, 08/01/14 (g) B2 492 125 USG Corporation, Senior Notes, 9.75%, 01/15/18 Caa2 148 500 William Lyons Homes, Inc., Senior Notes, 8.50%, 11/15/20 (g) Caa2 545 Cargo Transport91% 480 DP World Ltd., Senior Notes, 6.85%, 07/02/37(g) Baa3 547 246 Florida East Coast Holdings, Senior Notes, 10.50%, 08/01/17 (h) Caa3 256 600 Florida East Coast Railway Corporation, Senior Notes,		123		D2	120
9.75%, 08/01/14 (g) B2 492 125 USG Corporation, Senior Notes, 9.75%, 01/15/18 Caa2 148 500 William Lyons Homes, Inc., Senior Notes, 8.50%, 11/15/20 (g) Caa2 545 Cargo Transport91% 480 DP World Ltd., Senior Notes, 6.85%, 07/02/37(g) Baa3 547 246 Florida East Coast Holdings, Senior Notes, 10.50%, 08/01/17 (h) Caa3 256 600 Florida East Coast Railway Corporation, Senior Notes,		450		DΔ	139
125 USG Corporation, Senior Notes, 9.75%, 01/15/18 Caa2 148 500 William Lyons Homes, Inc., Senior Notes, 8.50%, 11/15/20 (g) Caa2 545 Cargo Transport91% 480 DP World Ltd., Senior Notes, 6.85%, 07/02/37(g) Baa3 547 246 Florida East Coast Holdings, Senior Notes, 10.50%, 08/01/17 (h) Caa3 256 600 Florida East Coast Railway Corporation, Senior Notes,		430	•	D2	402
9.75%, 01/15/18 Caa2 148 500 William Lyons Homes, Inc., Senior Notes, 8.50%, 11/15/20 (g) Caa2 545 Cargo Transport91% 480 DP World Ltd., Senior Notes, 6.85%, 07/02/37(g) Baa3 547 246 Florida East Coast Holdings, Senior Notes, 10.50%, 08/01/17 (h) Caa3 256 600 Florida East Coast Railway Corporation, Senior Notes,		105		DΔ	492
500 William Lyons Homes, Inc., Senior Notes, 8.50%, 11/15/20 (g) Caa2 545 21,509 Cargo Transport91% 480 DP World Ltd., Senior Notes, 6.85%, 07/02/37(g) Baa3 547 246 Florida East Coast Holdings, Senior Notes, 10.50%, 08/01/17 (h) Caa3 256 600 Florida East Coast Railway Corporation, Senior Notes,		123		C 2	1.40
8.50%, 11/15/20 (g) Caa2 545 21,509 Cargo Transport91% 480 DP World Ltd., Senior Notes, 6.85%, 07/02/37(g) Baa3 547 246 Florida East Coast Holdings, Senior Notes, 10.50%, 08/01/17 (h) Caa3 256 600 Florida East Coast Railway Corporation, Senior Notes,		7 00		Caa2	148
Cargo Transport91% 480 DP World Ltd., Senior Notes, 6.85%, 07/02/37(g) Baa3 547 246 Florida East Coast Holdings, Senior Notes, 10.50%, 08/01/17 (h) Caa3 256 600 Florida East Coast Railway Corporation, Senior Notes,		500		G 2	5.45
Cargo Transport91% 480 DP World Ltd., Senior Notes, 547 6.85%, 07/02/37(g) Baa3 547 246 Florida East Coast Holdings, Senior Notes, 10.50%, 08/01/17 (h) Caa3 256 600 Florida East Coast Railway Corporation, Senior Notes,			8.50%, 11/15/20 (g)	Caa2	
480 DP World Ltd., Senior Notes, 6.85%, 07/02/37(g) Baa3 547 246 Florida East Coast Holdings, Senior Notes, 10.50%, 08/01/17 (h) Caa3 256 600 Florida East Coast Railway Corporation, Senior Notes,	C				21,509
6.85%, 07/02/37(g) Baa3 547 246 Florida East Coast Holdings, Senior Notes, 10.50%, 08/01/17 (h) Caa3 256 600 Florida East Coast Railway Corporation, Senior Notes,	Cargo Transport91%	400			
Florida East Coast Holdings, Senior Notes, 10.50%, 08/01/17 (h) Caa3 256 600 Florida East Coast Railway Corporation, Senior Notes,		480		<u>.</u> .	
10.50%, 08/01/17 (h) Caa3 256 600 Florida East Coast Railway Corporation, Senior Notes,		214		Baa3	547
600 Florida East Coast Railway Corporation, Senior Notes,		246			
				Caa3	256
8.125%, 02/01/17 B3 644		600	• •		
			8.125%, 02/01/17	В3	644

\$	250	Kansas City Southern de Mexico, S.A. de C.V., Senior Notes,		
		6.125%, 06/15/21	Ba1	\$ 282
	200	Kansas City Southern de Mexico, S.A. de C.V., Senior Notes,		
	200	6.625%, 12/15/20	Ba1	226
	325	Watco Companies, LLC, Senior Notes,		
		6.375%, 04/01/23 (g)	В3	334
Cl : 1 Dl	ID II 4000			2,289
Chemicals, Plas	stics and Rubber - 4.82% 225	Achland Ing. Caniar Notas		
	223	Ashland Inc., Senior Notes, 3.875%, 04/15/18 (g)	Ba1	228
	475	Ashland Inc., Senior Notes,	Dui	220
		4.75%, 08/15/22 (g)	Ba1	481
	875	Celanese US Holdings LLC, Senior Notes,		
		4.625%, 11/15/22	Ba2	875
	475	Ciech Group Financing, Senior Notes,	D.A	665
	225	9.50%, 11/30/19 (g)(EUR)	B2	665
	225	Compass Minerals International, Inc., Senior Notes, 8%, 06/01/19	Ba2	243
	575	Eagle Spinco, Inc., Senior Notes	Daz	243
	313	4.625%, 02/15/21 (g)	Ba3	587
	925	Hexion Specialty Chemicals, Inc., Senior Notes,		
		6.625%, 04/15/20 (g)	Ba3	927
	425	Hexion Specialty Chemicals, Inc., Senior Notes,		
		8,875%, 02/01/18 (g)	В3	441
	275	Hexion Specialty Chemicals, Inc., Senior Notes,	()	261
	250	9%, 11/15/20	(e)	261
	250	Huntsman International LLC, Senior Notes, 4.875%, 11/15/20 (g)	B1	252
	175	Huntsman International LLC, Senior Subordinated Notes,	DI	232
	175	8.625%, 03/15/20	B2	196
	575	Ineos Finance PLC, Senior Notes,		
		8.375%, 02/15/19 (g)	B1	635
	200	Ineos Finance PLC, Senior Notes,		
	277	9%, 05/15/15 (g)	B1	210
	375	Koppers Holdings Inc., Senior Notes,	D.1	412
	200	7.875%, 12/01/19 Lyondell Chemical Company, Senior Notes,	B1	413
	200	5%, 04/15/19	Baa3	226
	275	Momentive Performance Materials, Inc., Senior Notes,	Buus	220
		8.875%, 10/15/20	B1	284
	450	Momentive Performance Materials, Inc., Senior Notes,		
		9%, 01/15/21	Caa1	339
	300	Petrologistics LP, Senior Notes,		201
	125	6.25%, 04/01/20 (g)	B2	304
	425	PolyOne Corporation, Senior Notes,	Ba3	431
	325	5.25%, 03/15/23 (g) PolyOne Corporation, Senior Notes,	Баз	431
	525	7.375%, 09/15/20	Ba3	360
	950	PQ Corporation, Senior Notes,		
		8.75%, 05/01/18 (g)	Caa1	1,017
	600	Rockwood Specialty Group, Inc., Senior Notes,		
		4.625%, 10/15/20	Ba2	615
	550	Styrolution Group GmbH, Senior Notes,	DO	730
	450	7.625%, 05/15/16 (g)(EUR)	B2	738
	450	Trinseo Materials Operating S.C.A., Senior Notes,	B1	454
		8.75%, 02/01/19 (g)	DІ	434

\$	525	Tronox Finance LLC, Senior Notes,		
	100	6.375%, 08/15/20 (g)	B1	\$ 511
	100	US Coat Acquisition, Senior Notes,	D.1	101
	200	5.75%, 02/01/21 (g)(EUR)	B1	131
	300	US Coat Acquisition, Senior Notes,	C 1	216
		7.375%, 05/01/21 (g)	Caa1	316
Containana Daol	raging and Class 6 200			12,140
Containers, Paci	kaging and Glass - 6.39% 375			
	313	AEP Industries, Inc., Senior Notes, 8.25%, 04/15/19	В3	408
	211	ARD Finance S.A., Senior Notes,	DJ	406
	211	11.125%, 06/01/18 (g)(h)	Caa1	231
	475	Ardagh Packaging Finance plc, Senior Notes,	Cuu1	231
	173	7%, 11/15/20 (g)	В3	489
	875	Ardagh Packaging Finance plc, Senior Notes,	23	107
	0.0	9.25%, 10/15/20 (g)(EUR)	В3	1,209
	425	Ball Corporation, Senior Notes,	20	1,202
		7.375%, 09/01/19	Ba1	469
	425	Boise Cascade LLC, Senior Notes,		
		6.375%, 11/01/20 (g)	В2	449
	250	Boise Paper Holdings LLC, Senior Notes,		
		8%, 04/01/20	Ba3	277
	375	Boise Paper Holdings LLC, Senior Notes,		
		9%, 11/01/17	Ba3	405
	425	Bway Holding Company, Senior Notes,		
		10%, 06/15/18	В3	476
	1,200	Cascades Inc., Senior Notes,		
		7.75%, 12/15/17	Ba3	1,278
	925	Cascades, Inc., Senior Notes,		
		7.875%, 01/15/20	Ba3	993
	875	Clearwater Paper Corporation, Senior Notes,		
		4.50%, 02/01/23 (g)	Ba2	858
	250	Clearwater Paper Corporation, Senior Notes,		
		7.125%, 11/01/18	Ba2	272
	375	Crown Americas LLC, Senior Notes,		
		4.50%, 01/15/23 (g)	Ba2	365
	400	Exopack Holding Corporation, Senior Notes,		
		10%, 06/01/18	Caa2	399
	325	Graphic Packaging International, Inc., Senior Notes,		220
		4.75%, 04/15/21	Ba3	330
	525	Graphic Packaging International, Inc., Senior Notes,	D 0	501
	(00	7.875%, 10/01/18	Ba3	581
	600	Graphic Packaging International, Inc., Senior Notes,	D-2	629
	350	9.50%, 06/15/17 Greif Inc., Senior Notes,	Ba3	638
	330	7.75%, 08/01/19	Ba2	407
	300	Plastipak Holdings, Inc., Senior Notes,	Daz	407
	300	10.625%, 08/15/19 (g)	В3	341
	200	Reynolds Group Issuer, Inc., Senior Notes,	D 3	341
	200	5.75%, 10/15/20	B1	203
	175	Reynolds Group Issuer, Inc., Senior Notes,	ы	203
	173	7.125%, 04/15/19	В1	189
	1,050	Reynolds Group Issuer, Inc., Senior Notes,	Di	10)
	1,000	9%, 04/15/19	Caa2	1,108
	425	Reynolds Group Issuer, Inc., Senior Notes,	Cuu2	1,100
		9.875%, 08/15/19	Caa2	465
		,	- 3.1.2	

*	207				
\$	285	Rock-Tenn Company, Senior Notes,		_	
	40.5	3.50%, 03/01/20	Ba1	\$	292
	135	Rock-Tenn Company, Senior Notes,			
	0.0	4.45%, 03/01/19	Ba1		146
	90	Rock-Tenn Company, Senior Notes,			
	2 - -	4.90%, 03/01/22	Ba1		98
	675	Sappi Papier Holding GmbH, Senior Notes,	D 2		600
	555	6.625%, 04/15/21 (g)	Ba2		699
	575	Sappi Papier Holding GmbH, Senior Notes,			
		7.75%, 07/15/17 (g)	Ba2		637
	275	Sappi Papier Holding GmbH, Senior Notes,			
		8.375%, 06/15/19 (g)	Ba2		307
	625	Sealed Air Corporation, Senior Notes,			<20
		5.25%, 04/01/23 (g)	B1		629
	400	Tekni Plex, Inc., Senior Notes,			
		9.75%, 06/01/19 (g)	Caa1		441
					16,089
Diversified/Co	nglomerate Manufacturin				
	375	Amsted Industries, Inc., Senior Notes,			
		8.125%, 03/15/18 (g)	Ba3		404
	325	BC Mountain LLC, Senior Notes,			
		7%, 02/01/21 (g)	В3		345
	1,075	Building Materials Corporation of America, Senior Notes,			
		6.75%, 05/01/21 (g)	Ba3		1,173
	650	Case New Holland, Incorporated, Senior Notes,			
		7.875%, 12/01/17	Ba2		765
	900	CNH Capital LLC, Senior Notes,			
		6.25%, 11/01/16	Ba2		993
	450	Coleman Cable, Inc., Senior Notes,			
		9%, 02/15/18	В3		488
		Columbus McKinnon Corporation, Senior Subordinated			
	250	Notes,			
		7.875%, 02/01/19	B1		269
	1,525	Commscope, Inc., Senior Notes,			
		8.25%, 01/15/19 (g)	В3		1,662
	500	Fiat Industrial Finance, Senior Notes,			
		6.25%, 03/09/18 (EUR)	Ba2		710
	325	General Cable Corporation, Senior Notes,			
		5.75%, 10/01/22 (g)	B1		332
	275	Interline Brands, Inc., Senior Notes,			
		10%, 11/15/18 (g)	Caa1		303
	475	KM Germany Holding GMBH, Senior Notes,			
		8.75%, 12/15/20 (g)(EUR)	B2		655
	400	Manitowoc Company, Inc., Senior Notes,			
		5.875%, 10/15/22	В3		418
	300	Manitowoc Company, Inc., Senior Notes,			
		8.50%, 11/01/20	В3		340
	375	Mcron Finance Sub LLC, Senior Notes,			
		8.375%, 05/15/19 (g)	B1		413
	350	Navistar International Corporation, Senior Notes,			
		8.25%, 11/01/21	В3		356
	700	Sensata Technologies BV, Senior Notes,			
		6.50%, 05/15/19 (g)	B2		756
	425	Silver II Borrower S.C.A., Senior Notes,			
		7.75%, 12/15/20 (g)	Caa1		451
	1,000	Terex Corporation, Senior Notes,			
		6%, 5/15/21	В3		1,054
	200	Terex Corporation, Senior Notes,			
		-			

		6.50%, 04/01/20	В3	\$	214
\$	675	Vulcan Materials, Senior Notes,	ВЗ	φ	214
φ	073	7.50%, 06/15/21	Ba3		795
		7.50 /0, 00/15/21	Das		12,896
Divarsified/Con	glomerate Service - 10.639	7.			12,690
Diversified/Coll	550				
	330	Alliance Data Systems Company, Senior Notes,	(-)		<i>57</i> 1
	575	5.25%, 12/01/17 (g)	(e)		571
	575	Alliance Data Systems Company, Senior Notes,	()		(20
	27.5	6.375%, 04/01/20 (g)	(e)		620
	275	Anixter Inc., Senior Notes,	D 0		202
		5.625%, 05/01/19	Ba3		293
	1,250	Aguila 3 S.A., Senior Notes,			
		7.875%, 01/31/18 (g)	B2		1,333
	350	Aramark Holdings, Senior Notes,			
		5.75%, 03/15/20 (g)	В3		358
	250	Ashtead Capital Inc., Senior Notes,			
		6.50%, 07/15/22 (g)	B2		272
	375	Avis Budget Car Rental LLC, Senior Notes,			
		6%, 03/01/21 (g)(EUR)	B2		490
	700	Capsugel Finance Company, Senior Notes,			
		9.875%, 08/01/19 (g)(EUR)	Caa1		1,006
	175	Cerved Technologies, Senior Notes,			
		6.375%, 01/15/20 (g)(EUR)	B2		221
	25	CDW Corporation, Senior Secured Notes,			
		8%, 12/15/18	B1		28
	1,600	CDW Escrow Corporation, Senior Subordinate Notes,			
	1,000	8.50%, 04/01/19	В3		1,780
	275	Ceridian Corporation, Senior Notes,	20		1,700
		8.875%, 07/15/19 (g)	B1		320
	325	Clean Harbors, Incorporated, Senior Notes,	D 1		320
	323	5.125%, 06/01/21 (g)	Ba2		331
	250	Clean Harbors, Incorporated, Senior Notes,	Duz		331
	230	5.25%, 08/01/20	Ba2		257
	350	Coinstar, Inc., Senior Notes,	Duz		231
	330	6%, 03/15/19 (g)	Ba3		357
	950	Europear Groupe SA, Senior Notes,	Das		331
	930	11.50%, 05/15/17 (g)(EUR)	Caa1		1,345
	675	First Data Corporation, Senior Notes,	Caai		1,545
	075	6.75%, 11/01/20 (g)	B1		705
	1,300	First Data Corporation, Senior Notes,	DI		703
	1,300	7.375%, 06/15/19 (g)	B1		1,384
	400		DI		1,364
	400	First Data Corporation, Senior Notes, 11.25%, 01/15/21 (g)	Caa1		416
	1 775		Caai		410
	1,775	First Data Corporation, Senior Notes,	C1		1.021
	175	12.625%, 01/15/21	Caa1		1,921
	175	FTI Consulting Inc., Senior Notes,	D 0		106
	475	6%, 11/15/22 (g)	Ba2		186
	475	FTI Consulting Inc., Senior Notes,	D 0		514
	105	6.75%, 10/01/20	Ba2		514
	125	Gategroup Finance (Luxembourg) S.A., Senior Notes,	D.1		171
	40.7	6.75%, 03/01/19 (g) (EUR)	B1		161
	425	Global General Merger, Senior Notes,	C 1		1.00
		11%, 12/15/20 (g)	Caa1		463
	475	Goodman Networks, Inc., Senior Notes,			
		13.125%, 07/01/18 (g)	B2		527
	300	H&E Equipment Services, Senior Notes,			

		7%, 09/01/22 (g)	В3	\$ 330
\$	600	Harbinger Group, Inc., Senior Notes,		
		7.875%, 07/15/19 (g)	В3	635
	325	Hertz, Inc., Senior Notes,	7.0	2.7.2
	250	6.25%, 10/15/22	B2	353
	350	Igloo Holdings Corporation, Senior Notes,	C 1	261
	175	8.25%, 12/15/17 (g)	Caa1	361
	475	iPayment, Inc., Senior Notes, 10.25%, 05/15/18	В3	439
	325	Iron Mountain Inc., Senior Subordinated Notes,	ВЭ	437
	323	5.75%, 08/15/24	B1	324
	175	Jaguar Holdings, Inc., Senior Notes,	D1	324
	173	9.375%, 10/15/17 (g)	Caa1	187
	700	Jaguar Holdings, Inc., Senior Notes,	Cuar	107
		9.50%, 12/01/19 (g)	В3	802
	100	Loxam SAS Senior Notes,		
		7.375%, 01/24/20 (g)(EUR)	(e)	131
	350	Maxim Crane Works, L.P., Senior Notes,		
		12.25%, 04/15/15 (g)	Caa2	365
	675	MDC Partners, Inc., Senior Notes,		
		6.75%, 04/01/20 (g)	В3	683
	275	Rexel SA, Senior Notes,		
		5.125%, 06/15/20 (g)(EUR)	Ba3	357
	425	Rexel SA, Senior Notes,		
		5.25%, 06/15/20 (g)	Ba3	432
	275	Service Master Company, Senior Notes,		
	~ 00	8%, 02/15/20	В3	295
	500	Sungard Data Systems, Inc., Senior Subordinated Notes,	G 1	716
	(75	6.625%, 11/01/19 (g)	Caa1	516
	675	Syniverse Holdings, Inc., Senior Notes,	Cool	741
	100	9.125%, 01/15/19 Techem GmbH, Senior Notes,	Caa1	741
	100	6.125%, 10/01/19 (g)(EUR)	Ba3	137
	250	Transunion Holding Company, Inc., Senior Notes,	Bas	137
	230	8.125%, 06/15/18 (g)	Caa1	261
	250	Truven Health Analytics, Senior Notes,	Cuar	201
		10.625%, 06/01/20 (g)	Caa1	285
	325	United Rentals of North America, Inc., Senior Notes,		
		6.125%, 06/15/23	В3	349
	350	UR Financing Escrow Corporation, Senior Notes,		
		5.75%, 07/15/18	Ba3	380
	625	Verisure Holding AB, Senior Notes,		
		8.75%, 09/01/18 (g)(EUR)	B2	883
	525	West Corporation, Senior Notes,		
		7.875%, 01/15/19	Caa1	556
	1,025	West Corporation, Senior Notes,		
		8.625%, 10/01/18	Caa1	1,115
E1				26,776
Electronics - 3.74%	700	Cara Lania Ina Caniar Nata-		
	700	Core Logic, Inc., Senior Notes, 7.25%, 06/01/21	Ba3	774
	500	Epicor Software Corporation, Senior Notes,	Баз	//4
	300	8.625%, 05/01/19	Caa1	543
	525	Global AT&T Electronics, Ltd., Senior Notes,	Caar	573
	323	10%, 02/01/19 (g)	B1	564
	950	HD Supply, Inc., Senior Notes,		50.
	*	** **		

		7.500(07/15/20.(-)	C1	φ	1 007
\$	200	7.50%, 07/15/20 (g) HD Supply, Inc., Senior Notes,	Caa1	\$	1,007
φ	200	11.50%, 07/15/20	Caa1		237
	950	HD Supply, Inc., Senior Subordinated Notes,	Cuu1		231
	,,,,	10.50%, 01/15/21	Caa2		988
	1,375	iGATE Corporation, Senior Notes,			
		9%, 05/01/16	B2		1,500
	650	Infor US, Inc., Senior Notes,			
		9.375%, 04/01/19	Caa1		736
	225	Infor US, Inc., Senior Notes,			
		11.50%, 07/15/18	Caa1		264
	1,325	MEMC Electronic Materials, Inc., Senior Notes,			
		7.75%, 04/01/19	Caa1		1,222
	350	NCR Corporation, Senior Notes,			
		4.625%, 02/15/21 (g)	Ba3		348
	750	NCR Corporation, Senior Notes,			
	455	5%, 07/15/22 (g)	Ba3		754
	475	Nuance Communications, Senior Notes,	D 2		400
		5.375%, 08/15/20 (g)	Ba3		480
E: 10 920/					9,417
Finance - 10.83%	175	Academ Assistian Calutiona D.V. Canion Notes			
	475	AerCap Aviation Solutions B.V., Senior Notes, 6.375%, 05/30/17	(e)		507
	650	Aircastle Limited, Senior Notes,	(c)		307
	030	6.25%, 12/01/19	Ba3		710
	300	Aircastle Limited, Senior Notes,	Ваз		710
	300	6.75%, 04/15/17	Ba3		331
	750	Aircastle Limited, Senior Notes,	240		001
		7.625%, 04/15/20	Ba3		868
	600	Aircastle Limited, Senior Notes,			
		9.75%, 08/01/18	Ba3		684
	425	Air Lease Corporation, Senior Notes,			
		4.50%, 01/15/16	(e)		441
	800	Air Lease Corporation, Senior Notes,			
		6.125%, 04/01/17	(e)		866
	875	Algeco Scotsman Global Finance PLC, Senior Notes,			
	1.155	8.50%, 10/15/18 (g)	B1		937
	1,175	Ally Financial, Inc., Senior Notes,	D.1		1.260
	775	5.50%, 02/15/17	B1		1,269
	775	Ally Financial, Inc., Senior Notes, 7.50%, 09/15/20	B1		942
	700	CIT Group, Inc., Senior Notes,	DI		942
	700	4.25%, 08/15/17	Ba3		730
	700	CIT Group, Inc., Senior Notes,	Bus		750
	, 00	5%, 08/15/22	Ba3		751
	1,575	CIT Group, Inc., Senior Notes,			
	ĺ	5.375%, 05/15/20	Ba3		1,717
	2,175	CIT Group, Inc., Senior Notes,			
		5.50%, 02/15/19 (g)	Ba3		2,387
	1,650	CIT Group, Inc., Senior Notes,			
		6.625%, 04/01/18 (g)	Ba3		1,881
	1,200	Discover Financial Services, Senior Notes,			
		10.25%, 07/15/19	Ba1		1,592
	900	E*Trade Financial Corporation, Senior Notes,			
		6.375%, 11/15/19	B2		950

6.75%, 60601/16 B2 \$ 648	Ф	(00	DWT 1 D' '1 C ' C' N			
275 General Motors Financial Company, Inc., Senior Notes, 4,75%, 608/15/12 Ba3 286 350 General Motors Financial Company, Inc., Senior Notes, 6,75%, 606/17/8 Ba3 396 1,450 Icahn Enterprises, L.P., Senior Notes, 88, 01/15/18 Ba3 396 1,450 Icahn Enterprises, L.P., Senior Notes, 88, 01/15/18 Ba3 396 1,553 425 International Lease Finance Corporation, Senior Notes, 88, 01/15/18 Ba3 378 446 350 International Lease Finance Corporation, Senior Notes, 813 300 International Lease Finance Corporation, Senior Notes, 813 378 360 Sa75%, 09/01/17 Ba3 362 362 378 390 Sa75%, 09/01/17 Ba3 362 362	\$	600	E*Trade Financial Corporation, Senior Notes,	D2	ď	640
4.75%, 08/15/17 (g)		275		B2	3	048
350 General Motors Financial Company, Inc., Senior Notes, 675%, 0601/18 Ba3 396 1,450 Icaha Enterprises, L.P., Senior Notes, 8%, 0/17/18 Ba3 1,553 425 International Lease Finance Corporation, Senior Notes, 4,875%, 040/175 Ba3 446 1450 International Lease Finance Corporation, Senior Notes, 5,75%, 05/15/16 Ba3 378 350 International Lease Finance Corporation, Senior Notes, 5,75%, 05/15/16 Ba3 378 300 International Lease Finance Corporation, Senior Notes, 8,875%, 090/177 Ba3 302 352 MBA Insurance Corporation, Surplus Notes, 11,564%, 0/11/5/33 (g) C 168 225 Nationstar Mortgage LLC, Senior Notes, 6,50%, 07/01/21 (g) B2 235 300 Nationstar Mortgage LLC, Senior Notes, 9,625%, 05/01/19 (g) B2 257 200 Nationstar Mortgage LLC, Senior Notes, 9,625%, 05/01/19 (g) B2 229 400 Neuberger Berman Group LLC, Senior Notes, 5,625%, 03/15/20 (g) Ba1 416 425 Neuberger Berman Group LLC, Senior Notes, 5,875%, 03/15/20 (g) Ba1 451 425 Neuberger Berman Group LLC, Senior Notes, 19,525%, 03/15/20 (g) Ba1 451 425 Neuberger Berman Group LLC, Senior Notes, 19,525%, 03/15/19 (g) B2 245 575 Provident Funding Associates, L.P., Senior Notes, 10,125%, 02/15/19 (g) Ba3 645 425 Provident Funding Associates, L.P., Senior Notes, 10,125%, 02/15/19 (g) Ba3 645 426 Springleaf Finance Corporation, Senior Medium Term Notes, 8,45%, 06/15/18 Ba1 237 427 Springleaf Finance Corporation, Senior Medium Term Notes, 8,45%, 06/15/18 Ba1 237 428 Springleaf Finance Corporation, Senior Medium Term Notes, 8,45%, 06/15/18 Ba1 237 427 Springleaf Finance Corporation, Senior Notes, 125%, 02/15/19 Ba1 249 428 Springleaf Finance Corporation, Senior Medium Term Notes, 8,45%, 06/15/18 Ba1 237 429 Springleaf Finance Corporation, Senior Notes, 125%, 02/15/19 Springleaf Finance Corporation, Senior Notes, 125%, 02/15/19 Springleaf Finance Corporation, Senior Notes, 125		213	* •	Do2		206
1,450		350		Баз		200
1,450		330	• •	R ₀ 2		306
SW, 011/51/8		1.450		Баз		390
425 International Lease Finance Corporation, Senior Notes, 4.875%, 0401/15 Ba3 446 350 International Lease Finance Corporation, Senior Notes, 5.75%, 05715/16 Ba3 378 300 International Lease Finance Corporation, Senior Notes, 8.875%, 090/U17 Ba3 362 300 International Lease Finance Corporation, Senior Notes, 8.875%, 090/U17 Ba3 362 352 MBIA Insurance Corporation, Surplus Notes, C 168 11.564%, 0/17/5/33 (g) C 168 225 Nationstar Mortgage LLC, Senior Notes, B2 235 350 Nationstar Mortgage LLC, Senior Notes, B2 257 400 Nationstar Mortgage LLC, Senior Notes, B2 571 400 Nationstar Mortgage LLC, Senior Notes, B2 229 400 Nationstar Mortgage LLC, Senior Notes, B2 229 400 Neuberger Berman Group LLC, Senior Notes, B2 229 400 Neuberger Berman Group LLC, Senior Notes, B3 416 425 Neuberger Berman Group LLC, Senior Notes, 5.875%, 03/15/22 (g) Ba1 451 425 Neuberger Berman Group LLC, Senior Notes, 10.125%, 02/15/19 (g) B2 245 575 Provident Funding Associates, L.P., Senior Notes, 10.125%, 02/15/19 (g) B2 245 425 Provident Funding Associates, L.P., Senior Notes, 10.25%, 04/15/17 (g) B2 245 575 Provident Funding Associates, L.P., Senior Notes, 10.25%, 04/15/17 (g) B2 245 426 Provident Funding Associates, L.P., Senior Notes, 10.25%, 04/15/17 (g) B2 245 575 Provident Funding Associates, L.P., Senior Notes, 10.25%, 04/15/17 (g) B3 900 576 Provident Funding Associates, L.P., Senior Notes, 10.25%, 04/15/17 (g) B3 900 576 Provident Funding Associates, L.P., Senior Notes, 125 Springleaf Finance Corporation, Senior Medium Term Notes, 125 Springleaf Finance Corporation, Senior Medium Term Notes, 125 Springleaf Finance Corporation, Senior Medium Term Notes, 125 Springleaf Finance Corporation, Senior Notes, 125 Springleaf Finance Corporation, Senior Notes, 125 Springleaf Finance Corporatio		1,430		Do2		1 553
A 875%, 0401/15		125		Баз		1,333
1.50		723	-	Ra3		116
S.75%, 0.9515/16 Ba3 378		350		Das		770
Section Sect		330	-	Ra3		378
S.875%, 09/01/17 Ba3 362		300		Баз		370
S25 MBLA Insurance Corporation, Surplus Notes,		300	•	Ra3		362
11.564%, 01/15/33 (g) C 168		525		Баз		302
225		323		С		168
6.50%, 07/01/21 (g) B2 235		225	· · · · · · · · · · · · · · · · · · ·	- C		100
Solid		223		B2		235
9,625%, 0,50/1/9 (g) Nationstar Mortgage LLC, Senior Notes, 9,625%, 0,50/1/9 (g) Nationstar Mortgage LLC, Senior Notes, 9,625%, 0,50/1/9 (g) Reverger Berman Group LLC, Senior Notes, 5,625%, 0,3715/20 (g) Reverger Berman Group LLC, Senior Notes, 5,875%, 0,3715/22 (g) Reverger Berman Group LLC, Senior Notes, 5,875%, 0,3715/22 (g) Reverger Berman Group LLC, Senior Notes, 5,875%, 0,3715/22 (g) Reverger Berman Group LLC, Senior Notes, 10,125%, 0,2715/19 (g) Reverger Berman Group LLC, Senior Notes, 10,125%, 0,2715/19 (g) Reverger Berman Group LLC, Senior Notes, 10,25%, 0,415/17 (g) Reverger Berman Group LLC, Senior Notes, 10,25%, 0,415/17 (g) Reverger Berman Group LLC, Senior Notes, 5,50%, 0,1725/23 (e) 784 200 SLM Corporation, Senior Medium Term Notes, 5,50%, 0,1725/23 (e) 784 200 SLM Corporation, Senior Medium Term Notes, 8,45%, 0,6/15/18 Bal 237 Springleaf Finance Corporation, Senior Medium Term Notes, 6,90%, 1,21/5/17 Caal 628 900 Synovus Financial Corporation, Senior Medium Term Notes, 6,90%, 1,21/5/17 Reverger Berman Group LLC, Senior Notes, 7,875%, 0,2/15/19 Bal 900 Synovus Financial Corporation, Senior Notes, 7,875%, 0,2/15/19 Bal 254 355 Tempur-Pedic International, Inc., Senior Notes, 6,875%, 1,2/15/20 (g) Bal 373 Groceries14% Healthcare, Education and Childcare - 7,28% 1,125 Biomet, Inc., Senior Notes, 1,125 Biomet, Inc., Senior Notes,		500				200
Nationstar Mortgage LLC, Senior Notes, 9.625%, 0.5/01/19 (g) B2 229 Ad00 Neuberger Berman Group LLC, Senior Notes, 5.625%, 0.5/01/19 (g) Ba1 416 Ad5 Neuberger Berman Group LLC, Senior Notes, 5.625%, 0.3/15/20 (g) Ba1 416 Ad5 Neuberger Berman Group LLC, Senior Notes, 5.875%, 0.3/15/22 (g) Ba1 451 Ad5 Neuberger Berman Group LLC, Senior Notes, 5.875%, 0.3/15/22 (g) Ba1 451 Ad5 Neuberger Berman Group LLC, Senior Notes, 5.875%, 0.3/15/21 (g) Ba2 245 Ad5 Neuberger Berman Group LLC, Senior Notes, 5.875%, 0.5/15/19 (g) Ba2 245 Ad5 Neuberger Berman Group LLC, Senior Notes, 5.845%, 0.4/15/17 (g) Ba3 645 Ad5 Neuberger Berman Group LLC, Senior Notes, 5.50%, 0.1/25/23 (e) 784 Ad5 Neuberger Berman Group LLC, Senior Notes, 6.845%, 0.6/15/18 Ba1 237 Ad5 Neuberger Berman Group LLC, Senior Notes, 6.90%, 1.2/15/17 Ca1 628 Ad5 Neuberger Berman Group LLC, Senior Notes, 6.845%, 0.2/15/19 Ba2 142 Ad5 Neuberger Berman Group LLC, Senior Notes, 7.875%, 0.2/15/19 Ba2 142 Ad5 Neuberger Berman Group LLC, Senior Notes, 6.875%, 1.2/15/20 (g) Ba3 373 Ad5 Neuberger Berman Group LLC, Senior Notes, 6.875%, 1.2/15/20 (g) Ba3 373 Ad5 Neuberger Berman Group LLC, Senior Notes, 6.875%, 1.2/15/20 (g) Ba3 373 Ad4 Neuberger Berman Group LLC, Senior Notes, 6.875%, 1.2/15/20 (g) Ca1 347 Adaptation and Childcare - 7.28%		300		B2.		571
9.625%, 05/01/19 (g) B2 229		200				0,1
400 Neuberger Berman Group LLC, Senior Notes, 5.625%, 03/15/20 (g) Ba1 416		200		B2		229
S.625%, 03/15/20 (g) Ba1 416		400				
425 Neuberger Berman Group LLC, Senior Notes, 5.875%, 03/15/22 (g) Ba1 451				Ba1		416
5.875%, 03/15/22 (g) Provident Funding Associates, L.P., Senior Notes, 10.125%, 02/15/19 (g) B2 245 575 Provident Funding Associates, L.P., Senior Notes, 10.25%, 04/15/17 (g) B33 645 790 SLM Corporation, Senior Medium Term Notes, 5.50%, 01/25/23 (e) 784 200 SLM Corporation, Senior Medium Term Notes, 8.45%, 06/15/18 Ba1 237 625 Springleaf Finance Corporation, Senior Medium Term Notes, 6.90%, 12/15/17 Caa1 628 900 Synovus Financial Corporation, Subordinate Notes, 5.125%, 06/15/18 B3 900 125 Synovus Financial Corporation, Senior Notes, 7.875%, 02/15/19 B2 142 7-27.83 Furnishings25% Mohawk Industries, Inc., Senior Notes, 3.85%, 02/01/23 Ba1 254 350 Tempur-Pedic International, Inc., Senior Notes, 6.875%, 12/15/20 (g) B3 373 Groceries14% Healthcare, Education and Childcare - 7.28% 1,125 Biomet, Inc., Senior Notes,		425				
225		1_2		Ba1		451
10.125%, 02/15/19 (g) B2 245		225	· · · · · · · · · · · · · · · · · · ·			
S75				B2		245
10.25%, 04/15/17 (g) SLM Corporation, Senior Medium Term Notes, 5.50%, 01/25/23 (e) 784 200 SLM Corporation, Senior Medium Term Notes, 8.45%, 06/15/18 Bal 237 625 Springleaf Finance Corporation, Senior Medium Term Notes, 6.90%, 1/21/5/17 Caal 628 900 Synovus Financial Corporation, Subordinate Notes, 5.125%, 06/15/17 B3 900 125 Synovus Financial Corporation, Senior Notes, 7.875%, 02/15/19 B2 142 27,283 Furnishings25% Sumishings25% Mohawk Industries, Inc., Senior Notes, 3.85%, 02/01/23 Bal 254 350 Tempur-Pedic International, Inc., Senior Notes, 6.875%, 12/15/20 (g) B3 373 Groceries14% Furnishings25% Healthcare, Education and Childcare - 7.28% 1,125 Biomet, Inc., Senior Notes, 1,125 Biomet, Inc., Senior Notes,		575				
790 SLM Corporation, Senior Medium Term Notes, 5.50%, 01/25/23 (e) 784 200 SLM Corporation, Senior Medium Term Notes, 8.45%, 06/15/18 Bal 237 625 Springleaf Finance Corporation, Senior Medium Term Notes, 6.90%, 12/15/17 Caal 628 900 Synovus Financial Corporation, Subordinate Notes, 5.125%, 06/15/17 B3 93 900 125 Synovus Financial Corporation, Senior Notes, 7.875%, 02/15/19 B2 142 27,283 Furnishings25% 4250 Mohawk Industries, Inc., Senior Notes, 3.85%, 02/01/23 Bal 254 350 Tempur-Pedic International, Inc., Senior Notes, 6.875%, 12/15/20 (g) B3 373 627 6370ceries14% 44ealthcare, Education and Childcare - 7.28% 1,125 Biomet, Inc., Senior Notes,				Ba3		645
5.50%, 01/25/23 (e) 784 200 SLM Corporation, Senior Medium Term Notes, 8.45%, 06/15/18 Bal 237 625 Springleaf Finance Corporation, Senior Medium Term Notes, 6,90%, 12/15/17 Caal 628 900 Synovus Financial Corporation, Subordinate Notes, 5.125%, 06/15/17 B3 990 125 Synovus Financial Corporation, Senior Notes, 7.875%, 02/15/19 B2 142 27,283 Furnishings25% Mohawk Industries, Inc., Senior Notes, 3.85%, 02/01/23 Bal 254 350 Tempur-Pedic International, Inc., Senior Notes, 6.875%, 12/15/20 (g) B3 373 Groceries14% The Pantry, Inc., Senior Notes, 8.375%, 08/01/20 (g) Caal 347 Healthcare, Education and Childcare - 7.28% 1,125 Biomet, Inc., Senior Notes,		790				
SLM Corporation, Senior Medium Term Notes, 8.45%, 06/15/18 Ba1 237				(e)		784
8.45%, 06/15/18 8.45%, 06/15/18 8.237 625 Springleaf Finance Corporation, Senior Medium Term Notes, 6.90%, 12/15/17 Caal 628 900 Synovus Financial Corporation, Subordinate Notes, 5.125%, 06/15/17 B3 900 125 Synovus Financial Corporation, Senior Notes, 7.875%, 02/15/19 B2 27,283 Furnishings25% 250 Mohawk Industries, Inc., Senior Notes, 3.85%, 02/01/23 Bal 254 350 Tempur-Pedic International, Inc., Senior Notes, 6.875%, 12/15/20 (g) B3 373 Groceries14% 325 The Pantry, Inc., Senior Notes, 8.375%, 08/01/20 (g) Caal 347 Healthcare, Education and Childcare - 7.28% 1,125 Biomet, Inc., Senior Notes, 1,125 Biomet, Inc., Senior Notes,		200		` '		
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Notes, 6.90%, 12/15/17 Notes, 6.90%, 12/15/17 Notes, 6.90%, 12/15/17 Synovus Financial Corporation, Subordinate Notes, 5.125%, 06/15/17 B3 900 125 Synovus Financial Corporation, Senior Notes, 7.875%, 02/15/19 B2 142 27,283 Furnishings25% Mohawk Industries, Inc., Senior Notes, 3.85%, 02/01/23 Ba1 254 350 Tempur-Pedic International, Inc., Senior Notes, 6.875%, 12/15/20 (g) B3 373 Groceries14% 325 The Pantry, Inc., Senior Notes, 8.375%, 08/01/20 (g) Caal 347 Healthcare, Education and Childcare - 7.28% 1,125 Biomet, Inc., Senior Notes, Biomet, Inc., Senior Notes,		625	Springleaf Finance Corporation, Senior Medium Term			
5.125%, 06/15/17 B3 900 125 Synovus Financial Corporation, Senior Notes, 7.875%, 02/15/19 B2 142 27,283 Furnishings25% 250 Mohawk Industries, Inc., Senior Notes, 3.85%, 02/01/23 Ba1 254 350 Tempur-Pedic International, Inc., Senior Notes, 6.875%, 12/15/20 (g) B3 373 Groceries14% 325 The Pantry, Inc., Senior Notes, 8.375%, 08/01/20 (g) Caal 347 Healthcare, Education and Childcare - 7.28% 1,125 Biomet, Inc., Senior Notes,				Caa1		628
125 Synovus Financial Corporation, Senior Notes, 7.875%, 02/15/19 B2 142 27,283 Furnishings25% 250 Mohawk Industries, Inc., Senior Notes, 3.85%, 02/01/23 Ba1 254 350 Tempur-Pedic International, Inc., Senior Notes, 6.875%, 12/15/20 (g) B3 373 627 Groceries14% 325 The Pantry, Inc., Senior Notes, 8.375%, 08/01/20 (g) Caa1 347 Healthcare, Education and Childcare - 7.28% 1,125 Biomet, Inc., Senior Notes,		900	Synovus Financial Corporation, Subordinate Notes,			
7.875%, 02/15/19 7.875%, 02/15/19 82 27,283 Furnishings25% 250 Mohawk Industries, Inc., Senior Notes, 3.85%, 02/01/23 Ba1 254 350 Tempur-Pedic International, Inc., Senior Notes, 6.875%, 12/15/20 (g) B3 373 627 Groceries14% 325 The Pantry, Inc., Senior Notes, 8.375%, 08/01/20 (g) Caa1 347 Healthcare, Education and Childcare - 7.28% 1,125 Biomet, Inc., Senior Notes,			5.125%, 06/15/17	В3		900
Furnishings25% 250 Mohawk Industries, Inc., Senior Notes, 3.85%, 02/01/23 Ba1 254 350 Tempur-Pedic International, Inc., Senior Notes, 6.875%, 12/15/20 (g) B3 373 627 Groceries14% 325 The Pantry, Inc., Senior Notes, 8.375%, 08/01/20 (g) Caa1 347 Healthcare, Education and Childcare - 7.28% 1,125 Biomet, Inc., Senior Notes,		125	Synovus Financial Corporation, Senior Notes,			
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250 Mohawk Industries, Inc., Senior Notes, 3.85%, 02/01/23 Ba1 254 350 Tempur-Pedic International, Inc., Senior Notes, 6.875%, 12/15/20 (g) B3 373 627 Groceries14% 325 The Pantry, Inc., Senior Notes, 8.375%, 08/01/20 (g) Caa1 347 Healthcare, Education and Childcare - 7.28% 1,125 Biomet, Inc., Senior Notes,						27,283
3.85%, 02/01/23 Ba1 254 350 Tempur-Pedic International, Inc., Senior Notes, 6.875%, 12/15/20 (g) B3 373 627 Groceries14% 325 The Pantry, Inc., Senior Notes, 8.375%, 08/01/20 (g) Caa1 347 Healthcare, Education and Childcare - 7.28% 1,125 Biomet, Inc., Senior Notes,	Furnishings25%					
350 Tempur-Pedic International, Inc., Senior Notes, 6.875%, 12/15/20 (g) B3 373 627 Groceries14% 325 The Pantry, Inc., Senior Notes, 8.375%, 08/01/20 (g) Caal 347 Healthcare, Education and Childcare - 7.28% 1,125 Biomet, Inc., Senior Notes,		250	Mohawk Industries, Inc., Senior Notes,			
6.875%, 12/15/20 (g) B3 373 627 Groceries14% 325 The Pantry, Inc., Senior Notes, 8.375%, 08/01/20 (g) Caal 347 Healthcare, Education and Childcare - 7.28% 1,125 Biomet, Inc., Senior Notes,			3.85%, 02/01/23	Ba1		254
Groceries14% 325 The Pantry, Inc., Senior Notes, 8.375%, 08/01/20 (g) Caal 347 Healthcare, Education and Childcare - 7.28% 1,125 Biomet, Inc., Senior Notes,		350	Tempur-Pedic International, Inc., Senior Notes,			
325			6.875%, 12/15/20 (g)	В3		373
325 The Pantry, Inc., Senior Notes, 8.375%, 08/01/20 (g) Caal 347 Healthcare, Education and Childcare - 7.28% 1,125 Biomet, Inc., Senior Notes,						627
8.375%, 08/01/20 (g) Caal 347 Healthcare, Education and Childcare - 7.28% 1,125 Biomet, Inc., Senior Notes,	Groceries14%					
Healthcare, Education and Childcare - 7.28% 1,125 Biomet, Inc., Senior Notes,		325				
1,125 Biomet, Inc., Senior Notes,			8.375%, 08/01/20 (g)	Caa1		347
1,125 Biomet, Inc., Senior Notes,						
	Healthcare, Education					
6.50%, 08/01/20 (g) B3 1,193		1,125				
			6.50%, 08/01/20 (g)	В3		1,193

\$ 800	Capella Healthcare Inc., Senior Notes,		
	9.25%, 07/01/17	В3	\$ 868
600	CHS/Community Health Systems, Inc., Senior Notes,		
	5.125%, 08/15/18	Ba3	629
625	CHS/Community Health Systems, Inc., Senior Notes,		
	7.125%, 07/15/20	В3	680
475	CHS/Community Health Systems, Inc., Senior Notes,		
	8%, 11/15/19	В3	526
175	Crown Newco 3 plc, Senior Notes,		
	7%, 02/15/18 (g)(GBP)	B2	275
525	Davita, Inc., Senior Notes,		
	6.375%, 11/01/18	B2	560
775	Fresenius Medical Care US Finance II, Inc., Senior Notes,		
	5.625%, 07/31/19 (g)	Ba2	852
450	Fresenius Medical Care US Finance II, Inc., Senior Notes,		
	5.875%, 01/31/22 (g)	Ba2	502
525	HCA Holdings, Inc., Senior Notes,		
	6.25%, 02/15/21	В3	560
1,375	HCA, Inc., Senior Notes,		
	7.50%, 02/15/22	В3	1,583
550	HCA, Inc., Senior Secured Notes,		
	8.50%, 04/15/19	Ba3	607
950	Health Management Associates, Inc., Senior Notes,		
	7.375%, 01/15/20	В3	1,040
375	Hologic, Inc., Senior Notes,		
	6.25%, 08/01/20	B2	399
825	Iasis Healthcare Capital		
	8.375%, 05/15/19	Caa1	868
425	Inventive Health Inc., Senior Notes,		
	10.75%, 08/15/18 (g)	Caa2	370
600	Inventive Health Inc., Senior Notes,		
	11%, 08/15/18 (g)	Caa2	522
525	Kindred Healthcare, Inc., Senior Notes,	7.0	
	8.25%, 06/01/19	В3	526
550	Kinetic Concepts, Inc., Senior Notes,	P.4	505
275	10.50%, 11/01/18	В3	597
275	Kinetic Concepts, Inc., Senior Notes,	G 1	272
250	12.50%, 11/01/19	Caa1	272
250	LifePoint Hospitals, Inc., Senior Notes,	D 1	272
475	6.625%, 10/01/20	Bal	272
475	MedAssets, Inc., Senior Notes,	D2	£10
900	8%, 11/15/18 Multiplen Inc. Senior Notes	В3	518
900	Multiplan, Inc., Senior Notes, 9.875%, 09/01/18 (g)	Caa1	999
300		Caar	999
300	Sky Growth Holdings Corporation, Senior Notes,	Caa1	217
500	7.375%, 10/15/20 (g) Tenet Healthcare Corporation, Senior Notes,	Caar	317
300	4.50%, 04/01/21 (g)	Ba3	491
50	Tenet Healthcare Corporation, Senior Notes,	Баз	471
50	8.875%, 07/01/19	Ba3	56
175	Universal Health Services, Inc., Senior Notes,	Баз	50
173	7%, 10/01/18	B1	189
325	Universal Hospital Services, Inc., Senior Notes,	DI	109
343	7.625%, 08/15/20	В3	351
275	Universal Hospital Services, Inc., Senior Notes,	DJ	331
213	7.625%, 08/15/20 (g)	В3	297
550	Valeant Pharmaceuticals International, Senior Notes,	DJ	231
330	6.375%, 10/15/20 (g)	B1	580
	5.5.75.75, 10(15) <u>20</u> (g)	D1	300

\$	150	Valeant Pharmaceuticals International, Senior Notes,			
Φ	130	6.375%, 10/15/20 (g)	B1	\$	158
	500	Vanguard Health Holding Company II, LLC, Senior Notes,	Б1	Ψ	130
		7.75%, 02/01/19	В3		535
	100	Voyage Care BondCo, plc, Senior Notes,			
		6.50%, 08/01/18 (g)(GBP)	B2		155
					18,347
Hotels, Motels, Inns	and Gaming - 4.24%				
	375	Boyd Acquisition Sub, LLC, Senior Notes,			
		8.375%, 02/15/18 (g)	Caa1		396
	650	Boyd Gaming Corporation, Senior Notes,	7.0		
		9%, 07/01/20 (g)	В3		676
	150	Caesar s Entertainment Operating Company, Inc., Senior			
	130	Notes, 5.625%, 06/01/15	Caa3		138
		Caesar s Entertainment Operating Company, Inc., Senior	Caas		136
	225	Notes,			
	223	9%, 02/15/20 (g)	B2		227
		Caesar s Entertainment Operating Company, Inc., Senior			
	150	Notes,			
		9%, 02/15/20 (g)	B2		152
	275	Choice Hotels International, Inc., Senior Notes,			
		5.75%, 07/01/22	Baa3		305
	375	Cirsa Funding Luxembourg S.A., Senior Notes,			
		8.75%, 05/15/18 (g)(EUR)	В3		469
	400	City Center Holdings LLC, Senior Notes,			
	0.0.7	10.75%, 01/15/17	Caa2		443
	825	Graton Economic Development Authority, Senior Notes,	D2		024
		9.625%, 09/01/19 (g)	В3		924
	300	Great Canadian Gaming Corporation, Senior Subordinated			
	300	Notes, 6.625%, 07/25/22 (g)(CAD)	B1		308
	1,775	MGM Resorts International, Senior Notes,	DI		308
	1,773	6.625%, 12/15/21	В3		1,866
	1,375	MGM Resorts International, Senior Notes,	20		1,000
	/ - · · -	6.75%, 10/01/20 (g)	В3		1,459
		Quapaw Downstream Development Authority, Senior			
	325	Notes,			
		10.50%, 07/01/19 (g)	В3		359
	300	Ryman Hotel Properties L.P., Senior Notes,			
		5%, 04/15/21 (g)	B1		300
	400	Rivers Pittsburgh Borrower, L.P., Senior Notes,			
	450	9.50%, 06/15/19 (g)	В3		436
	450	Seminole Tribe of Florda, Senior Notes,	D - 1		496
	925	7.75%, 10/01/17 (g)	Ba1		486
	923	Seneca Gaming Corporation, Senior Notes, 8.25%, 12/01/18 (g)	B2		985
	725	Station Casinos LLC, Senior Notes,	D2		965
	123	7.50%, 03/01/21 (g)	Caa1		747
		7.5070, 05701721 (g)	Cuu		10,676
Insurance86%					,,,,,,
	250	Alliant Holdings I, LLC, Senior Notes,			
		7.875%, 12/15/20 (g)	Caa2		254
	450	Centene Corporation, Senior Notes,			
		5.75%, 06/01/17	Ba2		484
	475	CNO Financial Group Inc., Senior Notes,			
		6.375%, 10/01/20 (g)	Ba3		500
	475	Hub International Limited, Senior Notes,			

8.125%, 10/15/18 (g) Caa2 498

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\$	425	Onex USI Acquisition Corporation, Senior Notes,	G 2	ф	122
		7.75%, 01/15/21 (g)	Caa2	\$	423
Laisuma Amusamant	and Entantainman	1 200			2,159
Leisure, Amusement	525				
	323	Cedar Fair LP, Senior Notes,	B1		522
	505	5.25%, 03/15/21 (g)	В1		523
	525	Cedar Fair LP, Senior Notes,	В1		500
	224	9.125%, 08/01/18 Manghaster United Finance als Senior Notes	DI		588
	334	Manchester United Finance plc, Senior Notes,	(-)		265
	250	8.375%, 02/01/17 (g)	(e)		365
	250	NCL Corporation, Ltd., Senior Notes,	D2		254
	600	5%, 02/15/18 (g)	В3		254
	600	Royal Caribbean Cruises, Ltd., Senior Notes,	D 1		(11
	(75	5.25%, 11/15/22	Ba1		611
	675	Six Flags Entertainment Corporation, Senior Notes,	D2		675
		5.25%, 01/15/21 (g)	В3		675
M C. 1 I	1M D ' 1	M . 1 . C 5 A C .			3,016
Mining, Steel, Iron an					
	725	AK Steel Corporation, Senior Notes,	D2		624
	105	7.625%, 05/15/20	В3		634
	425	Aleris Senior Notes,			4.70
		7.875%, 11/01/20	B2		458
	575	Alrosa Finance S.A., Senior Notes,			<=0
	250	7.75%, 11/03/20 (g)	Ba3		670
	250	Arcelor Mittal, Senior Notes,			
		5.75%, 08/05/20	Ba1		264
	575	Arcelor Mittal, Senior Notes,			< 2.4
		6%, 03/01/21	Ba1		604
	925	Arcelor Mittal, Senior Notes,			
		6.125%, 06/01/18	Ba1		999
	250	Arcelor Mittal, Senior Notes,			
		6.75%, 02/25/22	Ba1		274
	500	Arcelor Mittal, Senior Notes,			
		10.35%, 06/01/19	Ba1		633
	250	Consol Energy, Inc., Senior Notes,			
		8%, 04/01/17	B1		269
	525	Consol Energy, Inc., Senior Notes,			
		8.25%, 04/01/20	B1		583
	1,150	Eldorado Gold Corporation, Senior Notes,			
		6.125%, 12/15/20 (g)	Ba3		1,197
	525	Essar Steel Algoma Inc., Senior Notes,			
		9.875%, 06/15/15 (g)	Caa2		427
	1,225	FMG Resources Pty. Ltd., Senior Notes,			
		7%, 11/01/15 (g)	B1		1,280
	1,225	Foresight Energy LLC, Senior Notes,			
		9.625%, 08/15/17 (g)	Caa1		1,325
	700	JMC Steel Group, Inc., Senior Notes,			
		8.25%, 03/15/18 (g)	В3		742
	425	Novelis, Inc., Senior Notes,			
		8.75%, 12/15/20	B2		479
	625	Peabody Energy Corporation, Senior Notes,			
		6%, 11/15/18	Ba1		666
	175	Peabody Energy Corporation, Senior Notes,			
		6.25%, 11/15/21	Ba1		182

\$ 1,225 Ryesson Inc., Senior Secured Notes,	¢	1,225	Ryerson Inc., Senior Secured Notes,			
1,050 Ryerson Inc., Senior Secured Notes. 11,25%, 1071518 (2) Caa3 1,712 Caa5 1,712 Caa5	φ	1,223	•	Caa?	\$	1 344
11.25%, 10.15/18 (g)		1 650		Caa2	Ψ	1,544
10.25%, 0.21/5.18 B.3 8.37 325 Steel Daymanics, Senior Notes, 1.25%, 0.21/5.18 B.3 8.37 525 United States Steel Curporation, Senior Notes, 1.53%		1,050	•	Caa3		1 712
10.25%, 0215/18 B3 837		775				1,712
Steel Dynamics, Senior Notes, 6.125%, 08/15/19 (g) Ba2 350		,,,,		B3		837
Section Sect		325		20		00,
S25		020		Ba2		350
Section Sect		525	——————————————————————————————————————			
16,467			* '	B1		538
Oil and Gas - 15.44% 525 AmeriGas Finance LLC, Senior Notes, 7%, 05/20/22 Ba2 572 1,325 Antero Resources Finance Corporation, Senior Notes, 6,381 1,381 1,100 Antero Resources Finance Corporation, Senior Notes, 7,25%, 080/01/9 BB2 1,192 450 Berry Petroleum Company, Senior Notes, 6,375%, 0915/22 BI 478 825 Bil Barrett Corporation, Senior Notes, 7,60%, 0915/22 BI 1,359 550 Carrizo Oil and Gas, Inc., Senior Notes, 7,50%, 0915/20 B3 8,85 325 Chesapeake Energy Corp., Senior Notes, 3,25%, 0915/20 B3 3,352 3,55%, 0915/22 Ba3 3,352 3,55%, 0915/23 B3 3,352 4,50%, 0915/23 B2			, , , , , , , , , , , , , , , , , , , ,			
7%, 05/20/22 Ba2 572 1,325 Antero Resources Finance Corporation, Senior Notes, 6%, 12/01/20 (g) B2 1,381 1,100 Antero Resources Finance Corporation, Senior Notes, 7.25%, 08/01/19 B2 1,192 450 Berry Petroleum Company, Senior Notes, 82 1,192 450 Berry Petroleum Company, Senior Notes, 81 478 825 Bill Barrett Corporation, Senior Notes, 82 1,192 7,625%, 10/01/19 B1 863 1,275 Bill Barrett Corporation, Senior Notes, 83 585 7,50%, 09/15/20 B3 585 325 Chesapeake Energy Corp., Senior Notes, 83 385 325 Chesapeake Energy Corp., Senior Notes, 83 352 45,75%, 03/15/16 Ba3 352 350 Chesapeake Energy Corp., Senior Notes, 83 352 5,375%, 03/15/21 Ba3 355 325 Chesapeake Energy Corp., Senior Notes, 84 83 352 1,000 Clayton Williams Energy Corp., Se	Oil and Gas - 15.44%					-,
7%, 05/20/22 Ba2 572 1,325 Antero Resources Finance Corporation, Senior Notes, 6%, 12/01/20 (g) B2 1,381 1,100 Antero Resources Finance Corporation, Senior Notes, 7.25%, 08/01/19 B2 1,192 450 Berry Petroleum Company, Senior Notes, 82 1,192 450 Berry Petroleum Company, Senior Notes, 81 478 825 Bill Barrett Corporation, Senior Notes, 82 1,192 7,625%, 10/01/19 B1 863 1,275 Bill Barrett Corporation, Senior Notes, 83 585 7,50%, 09/15/20 B3 585 325 Chesapeake Energy Corp., Senior Notes, 83 385 325 Chesapeake Energy Corp., Senior Notes, 83 352 45,75%, 03/15/16 Ba3 352 350 Chesapeake Energy Corp., Senior Notes, 83 352 5,375%, 03/15/21 Ba3 355 325 Chesapeake Energy Corp., Senior Notes, 84 83 352 1,000 Clayton Williams Energy Corp., Se		525	AmeriGas Finance LLC, Senior Notes,			
6%, 12/01/20 (g)				Ba2		572
6%, 12/01/20 (g)		1,325				
1,100				B2		1,381
1,192		1,100				
6.375%, 09/15/22 B1 478 825 Bill Barrett Corporation, Senior Notes, 7%, 10/15/22 B1 863 1,275 Bill Barrett Corporation, Senior Notes,				B2		1,192
Section Sect		450	Berry Petroleum Company, Senior Notes,			
7%, 10/15/22 B1 863 1,275 Bill Barrett Corporation, Senior Notes, 7.625%, 10/01/19 B1 1,359 550 Carrizo Oil and Gas, Inc., Senior Notes, 3.25 585 325 Chesapeake Energy Corp., Senior Notes, 3.25%, 03/15/16 Ba3 329 350 Chesapeake Energy Corp., Senior Notes, 5.375%, 06/15/21 Ba3 352 350 Chesapeake Energy Corp., Senior Notes, 5.75%, 06/15/21 Ba3 355 325 Chesapeake Energy Corp., Senior Notes, Ba3 355 325 Chesapeake Energy Corp., Senior Notes, Ba3 332 1,000 Clayton Williams Energy Company, Senior Notes, 8 7.75%, 04/01/19 B3 1,015 50 Comstock Resources, Inc., Sernior Notes, B1 62 7.75%, 04/01/19 B3 53 600 Concho Resources, Inc., Senior Notes, B1 62 300 Concho Resources, Inc., Senior Notes, B1 32 450 Continental Resources, Inc., Senior Notes, B2 478 325 Crosstex Energy L.P., Senior Notes, B2 343 450 Continental Resources, Inc., Senior Notes, B2 343 450 Continental Resources, Inc., Senior				B1		478
1,275 Bill Barrett Corporation, Senior Notes, 7,625%, 10/01/19 B1 1,359		825	Bill Barrett Corporation, Senior Notes,			
7,625%, 10/01/19 B1 1,359			7%, 10/15/22	B1		863
S50		1,275	Bill Barrett Corporation, Senior Notes,			
7.50%, 09/15/20 325 Chesapeake Energy Corp., Senior Notes, 3.25%, 03/15/16 Ba3 329 350 Chesapeake Energy Corp., Senior Notes, 5.375%, 06/15/21 Ba3 352 350 Chesapeake Energy Corp., Senior Notes, 5.375%, 03/15/23 Ba3 352 350 Chesapeake Energy Corp., Senior Notes, 5.75%, 03/15/23 Ba3 355 325 Chesapeake Energy Corp., Senior Notes, 6.625%, 11/15/19 (g) Ba3 332 1,000 Clayton Williams Energy Company, Senior Notes, 7.75%, 04/01/19 Ba3 1,015 50 Comstock Resources, Inc., Sernior Notes. 7.75%, 04/01/19 Ba3 53 600 Concho Resources, Inc., Senior Notes, 5.50%, 04/01/23 B1 622 300 Concho Resources, Inc., Senior Notes, 7%, 01/15/21 B1 331 450 Continental Resources, Inc., Senior Notes, 5%, 09/15/22 Ba2 478 325 Crosstex Energy L.P., Senior Notes, 71.125%, 06/01/22 (g) B2 343 225 Crosstex Energy L.P., Senior Notes, 8.875%, 02/15/18 B2 343 625 DPL, Inc., Senior Notes, 6.50%, 10/15/16 Ba1 657 800 DPL, Inc., Senior Notes, 7.25%, 10/15/21 Ba1 847 880 El Paso Corporation, Senior Notes, 7.75%, 01/15/32 Ba2 887			7.625%, 10/01/19	B1		1,359
325		550	Carrizo Oil and Gas, Inc., Senior Notes,			
3.25%, 03/15/16 Ba3 329 Chesapeake Energy Corp., Senior Notes. 5.375%, 06/15/21 Ba3 352 Chesapeake Energy Corp., Senior Notes, 5.75%, 03/15/23 Ba3 355 Chesapeake Energy Corp., Senior Notes, 6.625%, 11/15/19 (g) Ba3 332 1,000 Clayton Williams Energy Company, Senior Notes, 7.75%, 04/01/19 B3 1,015 Comstock Resources, Inc., Semior Notes, 7.75%, 04/01/19 B3 53 600 Concho Resources, Inc., Senior Notes, 5.50%, 04/01/23 B1 622 300 Concho Resources, Inc., Senior Notes, 7%, 01/15/21 B1 331 450 Continental Resources, Inc., Senior Notes, 5%, 09/15/22 Ba2 478 325 Crosstex Energy L.P., Senior Notes, 7.125%, 06/01/22 (g) B2 343 225 Crosstex Energy L.P., Senior Notes, 8.875%, 02/15/18 B2 243 625 DPL, Inc., Senior Notes, 6.50%, 10/15/21 Ba1 657 800 DPL, Inc., Senior Notes, 7.25%, 10/15/21 Ba1 847 800 El Paso Corporation, Senior Notes, 7.25%, 10/15/21 Ba1 847 800 El Paso Corporation, Senior Notes, 7.75%, 01/15/32 Ba2 897			7.50%, 09/15/20	В3		585
350 Chesapeake Energy Corp., Senior Notes,		325	Chesapeake Energy Corp., Senior Notes,			
5.375%, 06/15/21 Ba3 352 350 Chesapeake Energy Corp., Senior Notes, 5.75%, 03/15/23 Ba3 355 325 Chesapeake Energy Corp., Senior Notes, 6.625%, 11/15/19 (g) Ba3 332 1,000 Clayton Williams Energy Company, Senior Notes, 7.75%, 04/01/19 B3 1,015 50 Comstock Resources, Inc., Sernior Notes, 7.75%, 04/01/19 B3 53 600 Concho Resources, Inc., Senior Notes, 5.50%, 04/01/23 B1 622 300 Concho Resources, Inc., Senior Notes, 7%, 01/15/21 B1 331 450 Continental Resources, Inc., Senior Notes, 5%, 09/15/22 Ba2 478 325 Crosstex Energy L.P., Senior Notes, 7.125%, 06/01/22 (g) B2 343 225 Crosstex Energy L.P., Senior Notes, 8.875%, 02/15/18 B2 243 625 DPL, Inc., Senior Notes, 6.50%, 10/15/16 Ba1 657 800 DPL, Inc., Senior Notes, 7.25%, 10/15/21 Ba1 847 800 El Paso Corporation, Senior Notes, 7.75%, 01/15/32 Ba1 847 800 El Paso Corporation, Senior Notes, 7.75%, 01/15/32 Ba2 897				Ba3		329
350 Chesapeake Energy Corp., Senior Notes, 5.75%, 03/15/23 Ba3 355 325 Chesapeake Energy Corp., Senior Notes, 6.625%, 11/15/19 (g) Ba3 332 1,000 Clayton Williams Energy Company, Senior Notes, 7.75%, 04/01/19 B3 1,015 50 Comstock Resources, Inc., Sernior Notes, 7.75%, 04/01/19 B3 53 600 Concho Resources, Inc., Senior Notes, 5.50%, 04/01/23 B1 622 300 Concho Resources, Inc., Senior Notes, 7%, 01/15/21 B1 331 450 Continental Resources, Inc., Senior Notes, 5%, 09/15/22 Ba2 478 325 Crosstex Energy L.P., Senior Notes, 7.125%, 06/01/22 (g) B2 343 225 Crosstex Energy L.P., Senior Notes, 8.875%, 02/15/18 B2 243 625 DPL, Inc., Senior Notes, 8.875%, 02/15/16 Ba1 657 800 DPL, Inc., Senior Notes, 7.25%, 10/15/21 Ba1 847 800 El Paso Corporation, Senior Notes, 7.75%, 01/15/32 Ba2 897 200 El Paso Corporation, Senior Notes, 8 a2 897 200 El Paso Corporation, Senior Notes, 8 a2 897 200 El Paso Corporation, Senior Notes, 8 a2 897 200 El Paso Corporation, Senior Notes, 8 a2 897 200 El Paso Corporation, Senior Notes, 8 a2 897 200 El Paso Corporation, Senior Notes, 8 a2 897 200 El Paso Corporation, Senior Notes, 8 a2 897 200 El Paso Corporation, Senior Notes, 8 a2 897 200 El Paso Corporation, Senior Notes, 8 a2 897 200 El Paso Corporation, Senior Notes, 8 a2 897 200 El Paso Corporation, Senior Notes, 8 a2 897 200 El Paso Corporation, Senior Notes, 8 a2 897 200 El Paso Corporation, Senior Notes, 8 a2 897 200 El Paso Corporation, Senior Notes, 8 a2 897 200 El Paso Corporation, Senior Notes, 8 a2 897 200 El Paso Corporation, Senior Notes, 8 a2 897 200 El Paso Corporation, Senior Notes, 8 a2 897 200 El Paso Corporation, Senior Notes, 8 a2 897 200 El Paso Corporation, Senior Notes, 8 a2 897 200 El Paso Corp		350				
5.75%, 03/15/23 Ba3 355 325 Chesapeake Energy Corp., Senior Notes, 6.625%, 11/15/19 (g) Ba3 332 1,000 Clayton Williams Energy Company, Senior Notes, 7.75%, 04/01/19 B3 1,015 50 Comstock Resources, Inc., Sernior Notes, 7.75%, 04/01/19 B3 53 600 Concho Resources, Inc., Senior Notes, B1 622 300 Concho Resources, Inc., Senior Notes, B1 622 300 Concho Resources, Inc., Senior Notes, B1 331 450 Continental Resources, Inc., Senior Notes, B2 478 325 Crosstex Energy L.P., Senior Notes, B2 343 225 Crosstex Energy L.P., Senior Notes, B2 343 225 Crosstex Energy L.P., Senior Notes, B2 343 625 DPL, Inc., Senior Notes, B2 243 625 DPL, Inc., Senior Notes, Ba1 657 800 DPL, Inc., Senior Notes, Ba1 847 800 El Paso Corporation, Senior Notes, Ba2 897 200 El Paso Corporation, Senior Notes,				Ba3		352
325 Chesapeake Energy Corp., Senior Notes, 6.625%, 11/15/19 (g) Ba3 332 1,000 Clayton Williams Energy Company, Senior Notes, 7.75%, 04/01/19 B3 1,015 50 Comstock Resources, Inc., Sernior Notes, 7.75%, 04/01/19 B3 53 600 Concho Resources, Inc., Senior Notes, 5.50%, 04/01/23 B1 622 300 Concho Resources, Inc., Senior Notes, 7%, 01/15/21 B1 331 450 Continental Resources, Inc., Senior Notes, 5%, 09/15/22 Ba2 478 325 Crosstex Energy L.P., Senior Notes, 7.125%, 06/01/22 (g) B2 343 225 Crosstex Energy L.P., Senior Notes, 8.875%, 02/15/18 B2 243 625 DPL, Inc., Senior Notes, 6.50%, 10/15/16 Ba1 657 800 DPL, Inc., Senior Notes, 7.25%, 10/15/21 Ba1 847 800 El Paso Corporation, Senior Notes, 7.75%, 01/15/32 Ba2 897 200 El Paso Corporation, Senior Notes, 897 600 El Paso Corporation, Senior Notes, 907 600 El Paso Corporation, 907		350				
1,000 Clayton Williams Energy Company, Senior Notes, 7.75%, 04/01/19 B3 1,015 50 Comstock Resources, Inc., Sernior Notes, 7.75%, 04/01/23 B1 622 300 Concho Resources, Inc., Senior Notes, 7%, 01/15/21 B1 331 450 Continental Resources, Inc., Senior Notes, 5%, 09/15/22 Ba2 478 325 Crosstex Energy L.P., Senior Notes, 7.125%, 06/01/22 (g) B2 343 225 Crosstex Energy L.P., Senior Notes, 8.875%, 02/15/18 B2 243 625 DPL, Inc., Senior Notes, 6.50%, 10/15/16 Ba1 657 800 DPL, Inc., Senior Notes, 7.25%, 10/15/21 Ba1 847 800 El Paso Corporation, Senior Notes, 7.15%, 01/15/32 Ba2 897				Ba3		355
1,000 Clayton Williams Energy Company, Senior Notes, 7.75%, 04/01/19 B3 1,015		325				
7.75%, 04/01/19 50 Comstock Resources, Inc., Sernior Notes, 7.75%, 04/01/19 B3 53 600 Concho Resources, Inc., Senior Notes, 5.50%, 04/01/23 B1 622 300 Concho Resources, Inc., Senior Notes, 7%, 01/15/21 B1 331 450 Continental Resources, Inc., Senior Notes, 5%, 09/15/22 Ba2 478 325 Crosstex Energy L.P., Senior Notes, 7.125%, 06/01/22 (g) B2 343 225 Crosstex Energy L.P., Senior Notes, 8.875%, 02/15/18 B2 434 625 DPL, Inc., Senior Notes, 6.50%, 10/15/16 Ba1 657 800 DPL, Inc., Senior Notes, 7.25%, 10/15/21 Ba1 847 800 El Paso Corporation, Senior Notes, 7.75%, 01/15/32 Ba2 897				Ba3		332
50 Comstock Resources, Inc., Sernior Notes, 7.75%, 04/01/19 B3 53 600 Concho Resources, Inc., Senior Notes, 5.50%, 04/01/23 B1 622 300 Concho Resources, Inc., Senior Notes, 7%, 01/15/21 B1 331 450 Continental Resources, Inc., Senior Notes, 5%, 09/15/22 Ba2 478 325 Crosstex Energy L.P., Senior Notes, 7.125%, 06/01/22 (g) B2 343 225 Crosstex Energy L.P., Senior Notes, 8.875%, 02/15/18 B2 243 625 DPL, Inc., Senior Notes, 6.50%, 10/15/16 Ba1 657 800 DPL, Inc., Senior Notes, 7.25%, 10/15/21 Ba1 847 800 EI Paso Corporation, Senior Notes, 7.75%, 01/15/32 Ba2 897 200 EI Paso Corporation, Senior Notes,		1,000		7.0		
7.75%, 04/01/19 600 Concho Resources, Inc., Senior Notes, 5.50%, 04/01/23 B1 622 300 Concho Resources, Inc., Senior Notes, 7%, 01/15/21 B1 331 450 Continental Resources, Inc., Senior Notes, 5%, 09/15/22 Ba2 478 325 Crosstex Energy L.P., Senior Notes, 7.125%, 06/01/22 (g) B2 343 225 Crosstex Energy L.P., Senior Notes, 8.875%, 02/15/18 B2 243 625 DPL, Inc., Senior Notes, 6.50%, 10/15/16 Ba1 657 800 DPL, Inc., Senior Notes, 7.25%, 10/15/21 Ba1 847 800 EI Paso Corporation, Senior Notes, 7.75%, 01/15/32 Ba2 897		~0		В3		1,015
600 Concho Resources, Inc., Senior Notes, 5.50%, 04/01/23 B1 622 300 Concho Resources, Inc., Senior Notes, 7%, 01/15/21 B1 331 450 Continental Resources, Inc., Senior Notes, 5%, 09/15/22 Ba2 478 325 Crosstex Energy L.P., Senior Notes, 7.125%, 06/01/22 (g) B2 343 225 Crosstex Energy L.P., Senior Notes, 8.875%, 02/15/18 B2 243 625 DPL, Inc., Senior Notes, 6.50%, 10/15/16 Ba1 657 800 DPL, Inc., Senior Notes, 7.25%, 10/15/21 Ba1 847 800 El Paso Corporation, Senior Notes, 7.75%, 01/15/32 Ba2 897		50		D.2		7 2
5.50%, 04/01/23 B1 622 300 Concho Resources, Inc., Senior Notes, 7%, 01/15/21 B1 331 450 Continental Resources, Inc., Senior Notes, 5%, 09/15/22 Ba2 478 325 Crosstex Energy L.P., Senior Notes, B2 343 225 Crosstex Energy L.P., Senior Notes, B2 243 625 DPL, Inc., Senior Notes, B2 243 625 DPL, Inc., Senior Notes, Ba1 657 800 DPL, Inc., Senior Notes, Ba1 847 800 El Paso Corporation, Senior Notes, Ba2 897 200 El Paso Corporation, Senior Notes, Ba2 897		600		В3		53
300 Concho Resources, Inc., Senior Notes, 7%, 01/15/21 B1 331 450 Continental Resources, Inc., Senior Notes, 5%, 09/15/22 Ba2 478 325 Crosstex Energy L.P., Senior Notes, 7.125%, 06/01/22 (g) B2 343 225 Crosstex Energy L.P., Senior Notes, 8.875%, 02/15/18 B2 243 625 DPL, Inc., Senior Notes, 6.50%, 10/15/16 Ba1 657 800 DPL, Inc., Senior Notes, 7.25%, 10/15/21 Ba1 847 800 El Paso Corporation, Senior Notes, 7.75%, 01/15/32 Ba2 897 200 El Paso Corporation, Senior Notes, 7.75%, 01/15/32 Ba2 897 200 El Paso Corporation, Senior Notes, 887 889 8897 200 El Paso Corporation, Senior Notes, 880 8897 200 El Paso Corporation, Senior Notes, 880		600		D.1		(22
7%, 01/15/21 B1 331 450 Continental Resources, Inc., Senior Notes, 5%, 09/15/22 Ba2 478 325 Crosstex Energy L.P., Senior Notes, 7.125%, 06/01/22 (g) B2 343 225 Crosstex Energy L.P., Senior Notes, 8.875%, 02/15/18 B2 243 625 DPL, Inc., Senior Notes, 6.50%, 10/15/16 Ba1 657 800 DPL, Inc., Senior Notes, 7.25%, 10/15/21 Ba1 847 800 El Paso Corporation, Senior Notes, 7.75%, 01/15/32 Ba2 897		200		ВІ		622
450 Continental Resources, Inc., Senior Notes, 5%, 09/15/22 Ba2 478 325 Crosstex Energy L.P., Senior Notes, 7.125%, 06/01/22 (g) B2 343 225 Crosstex Energy L.P., Senior Notes, 8.875%, 02/15/18 B2 243 625 DPL, Inc., Senior Notes, 6.50%, 10/15/16 Ba1 657 800 DPL, Inc., Senior Notes, 7.25%, 10/15/21 Ba1 847 800 El Paso Corporation, Senior Notes, 7.75%, 01/15/32 Ba2 897		300		D.1		221
5%, 09/15/22 Ba2 478 325 Crosstex Energy L.P., Senior Notes, 7.125%, 06/01/22 (g) B2 343 225 Crosstex Energy L.P., Senior Notes, 8.875%, 02/15/18 B2 243 625 DPL, Inc., Senior Notes, 6.50%, 10/15/16 Ba1 657 800 DPL, Inc., Senior Notes, 7.25%, 10/15/21 Ba1 847 800 El Paso Corporation, Senior Notes, 7.75%, 01/15/32 Ba2 897 200 El Paso Corporation, Senior Notes,		450		ы		331
325 Crosstex Energy L.P., Senior Notes, 7.125%, 06/01/22 (g) B2 343 225 Crosstex Energy L.P., Senior Notes, 8.875%, 02/15/18 B2 243 625 DPL, Inc., Senior Notes, 6.50%, 10/15/16 Ba1 657 800 DPL, Inc., Senior Notes, 7.25%, 10/15/21 Ba1 847 800 El Paso Corporation, Senior Notes, 7.75%, 01/15/32 Ba2 897		430	· · · · · · · · · · · · · · · · · · ·	D _o 2		170
7.125%, 06/01/22 (g) B2 343 225 Crosstex Energy L.P., Senior Notes, 8.875%, 02/15/18 B2 243 625 DPL, Inc., Senior Notes, 6.50%, 10/15/16 Ba1 657 800 DPL, Inc., Senior Notes, 7.25%, 10/15/21 Ba1 847 800 El Paso Corporation, Senior Notes, 7.75%, 01/15/32 Ba2 897 200 El Paso Corporation, Senior Notes,		225		Daz		4/8
225 Crosstex Energy L.P., Senior Notes, 8.875%, 02/15/18 B2 243 625 DPL, Inc., Senior Notes, 6.50%, 10/15/16 Ba1 657 800 DPL, Inc., Senior Notes, 7.25%, 10/15/21 Ba1 847 800 El Paso Corporation, Senior Notes, 7.75%, 01/15/32 Ba2 897 200 El Paso Corporation, Senior Notes,		323		DΩ		2.12
8.875%, 02/15/18 B2 243 625 DPL, Inc., Senior Notes, 6.50%, 10/15/16 Ba1 657 800 DPL, Inc., Senior Notes, 7.25%, 10/15/21 Ba1 847 800 El Paso Corporation, Senior Notes, 7.75%, 01/15/32 Ba2 897 200 El Paso Corporation, Senior Notes,		225		DΔ		343
625 DPL, Inc., Senior Notes, 6.50%, 10/15/16 Ba1 657 800 DPL, Inc., Senior Notes, 7.25%, 10/15/21 Ba1 847 800 El Paso Corporation, Senior Notes, 7.75%, 01/15/32 Ba2 897 200 El Paso Corporation, Senior Notes,		223		R2		2/13
6.50%, 10/15/16 Ba1 657 800 DPL, Inc., Senior Notes, 7.25%, 10/15/21 Ba1 847 800 El Paso Corporation, Senior Notes, 7.75%, 01/15/32 Ba2 897 200 El Paso Corporation, Senior Notes,		625		DZ		243
800 DPL, Inc., Senior Notes, 7.25%, 10/15/21 Ba1 847 800 El Paso Corporation, Senior Notes, 7.75%, 01/15/32 Ba2 897 200 El Paso Corporation, Senior Notes,		023		Ra1		657
7.25%, 10/15/21 Ba1 847 800 El Paso Corporation, Senior Notes, 7.75%, 01/15/32 Ba2 897 200 El Paso Corporation, Senior Notes,		800		Bui		037
800 El Paso Corporation, Senior Notes, 7.75%, 01/15/32 Ba2 897 200 El Paso Corporation, Senior Notes,		000		Ra1		847
7.75%, 01/15/32 Ba2 897 200 El Paso Corporation, Senior Notes,		800		Dai		0-7
200 El Paso Corporation, Senior Notes,		500	•	Ba2		897
		200		= 1.2		0,,
110070, 00102102			•	Ba2		223
			,	_		

\$ 350	EPL Oil and Gas, Inc., Senior Notes, 8.25%, 02/15/18 (g)	Caa1	\$	371
125	EPL Oil and Gas, Inc., Senior Notes,	Caai	Þ	3/1
425	8.25%, 02/15/18	Caa1		132
425	Exterran Holdings, Inc., Senior Notes, 6%, 04/01/21 (g)	B2		423
1,875	Ferrellgas, L.P., Senior Notes,	D2		123
,	6.50%, 05/01/21	B2		1,931
650	Frac Tech Services, Seniro Notes,			
100	8.125%, 11/15/18 (g)	Ba3		682
175	Global Geophysical Services, Senior Notes, 10.50%, 05/01/17	Caa1		152
200	Inergy Midstream, L.P., Senior Notes,			
	6%, 12/15/20 (g)	B1		208
350	Key Energy Services, Inc., Senior Notes,	D.I		265
600	6.75%, 03/01/21 Laredo Petroleum, Inc., Senior Notes,	B1		365
000	7.375%, 05/01/22 B3	В3		657
175	Laredo Petroleum, Inc., Senior Notes,	20		00,
	9.50%, 02/15/19	В3		198
1,200	MarkWest Energy Partners, L.P., Senior Notes,			
625	4.50%, 07/15/23	Ba3		1,176
625	Newfield Exploration Company, Senior Subordinated Notes, 5.75%, 01/30/22	Ba1		667
375	Offshore Group, Senior Notes,	Бат		007
373	7.125%, 04/01/23 (g)	В3		383
220	Pacific Rubiales Energy Corporation, Senior Notes			
	5.125%, 03/28/23 (g)	Ba2		222
775	Parker Drilling Company, Senior Notes,	D.1		0.45
775	9.125%, 04/01/18 PRE Helding Company LLC, Sonior Notes	B1		845
113	PBF Holding Company LLC, Senior Notes, 8.25%, 02/15/20 (g)	Ba3		853
1,225	PDC Energy, Senior Notes,	Du		033
,	7.75%, 10/15/22 (g)	В3		1,303
725	Penn Virginia Corporation, Senior Notes,			
222	8.375%, 06/01/20	B2		765
800	Penn Virginia Resources Partners, L.P., Senior Notes,	B2		0.40
875	8.25%, 04/15/18 Petroleum Geo Services ASA, Senior Notes,	D2		848
075	7.375%, 12/15/18 (g)	Ba2		958
1,600	QEP Resources, Inc., Senior Notes,			
	5.25%, 05/01/23	Ba1		1,640
700	Range Resources Corporaiton, Senior Subordinated Notes,	7.0		
250	5%, 03/15/23 (g) Regency Energy Partners, L.P., Senior Notes,	Ba3		712
350	5.50%, 04/15/23	B1		374
450	Regency Energy Partners, L.P., Senior Notes,	БТ		371
	6.875%, 12/01/18	B1		492
625	Rockies Express Pipeline LLC, Senior Notes,			
5 0	6%, 01/15/19 (g)	Ba2		611
50	Rockies Express Pipeline LLC, Senior Notes,	Ba2		51
275	6.85%, 07/15/18 (g) Sandridge Energy, Inc., Senior Notes,	Daz		31
213	7.50%, 03/15/21	B2		287
300	Sandridge Energy, Inc., Senior Notes,			
	7.50%, 02/15/23	B2		312
575	SESI LLC, Senior Notes,	D 4		610
	6.375%, 05/01/19	Ba2		618

Φ 500	CECITIC C , N			
\$ 500	SESI LLC, Senior Notes,	Ba2	ď	<i>EE</i> 0
325	7.125%, 12/15/21	Ba2	\$	558
323	SM Energy Company, Senior Notes,	B1		257
575	6.50%, 11/15/21 SM Energy Company, Senior Notes,	DI		357
313	6.50%, 01/01/23	B1		633
225	SM Energy Company, Senior Notes,	DI		033
223	6.625%, 02/15/19	B1		241
125	Suburban Propane Partners, L.P., Senior Notes,	Di		241
123	7.375%, 03/15/20	Ba3		135
200	Suburban Propane Partners, L.P., Senior Notes,	Das		133
200	7.375%, 08/01/21	Ba3		221
825	Swift Energy Company, Senior Notes,	Das		221
023	7.875%, 03/01/22	В3		862
275	Swift Energy Company, Senior Notes,	ВЗ		002
213	7.875%, 03/01/22 (g)	В3		287
650	Swift Energy Company, Senior Notes,	ВЗ		207
050	8.875%, 01/15/20	В3		701
650	Targa Resources Partners L.P., Senior Notes,	ВЗ		701
050	6.375%, 08/01/22	Ba3		710
475	Tervita Corporation, Senior Notes,	Bus		710
173	8%, 11/15/18 (g)	В2		491
575	Tervita Corporation, Senior Notes,	D2		771
373	9.75%, 11/01/19 (g)	Caa2		566
475	Western Refining, Inc., Senior Notes,	Cuuz		300
173	6.25%, 04/01/21 (g)	B2		483
875	WPX Energy, Inc., Senior Notes,	B2		103
073	6%, 01/15/22	Ba1		919
	076, 01722722	241		38,907
Personal, Food and Miscellaneous S	Services - 1.31%			20,507
400	Central Garden & Pet Company, Senior Subordinated			
100	Notes, 8.25%, 03/01/18	В2		412
514	CKE Restaurants, Senior Notes,	22		.12
	11.375%, 07/15/18	B2		595
450	Fiesta Restaurant Group, Senior Notes,			
	8.875%, 08/15/16	B2		488
950	Laureate Education, Senior Notes,			
200	9.25%, 09/01/19 (g)	Caa1		1054
125	Realogy Corporation, Senior Notes,			
	9%, 01/15/20 (g)	Caa1		145
575	Wok Acquisition Corporation, Senior Notes,			
	10.25%, 06/30/20 (g)	Caa1		615
	(6)			3,309
Personal Non-Durable Consumer P	roducts64%			ĺ
160	Avon Products, Inc., Senior Notes			
	4.60%, 03/15/20	Baa2		166
195	Avon Products, Inc., Senior Notes			
	5%, 03/15/23	Baa2		200
375	Mead Products, Senior Notes,			
	6.75%, 04/30/20 (g)	B1		398
225	Spectrum Brands Escrow, Senior Notes,			
	6.375%, 11/15/20 (g)	В3		242
200	Spectrum Brands Escrow, Senior Notes,			
	6.625%, 11/15/22 (g)	В3		217
400	Sun Products Corporation, Senior Notes,			

	7.75%, 03/15/21 (g)	Caa1	\$	403
	7.73 %, 03/13/21 (g)	Caai	φ	1,626
Personal Transportation93%				-,
\$ 135	American Airlines, Senior Notes,			
	4%, 07/15/25 (g)	(e)		135
140	American Airlines, Senior Notes,			
	5.625%, 01/15/21 (g)	(e)		142
1,300	Continental Airlines, Inc., Senior Notes,			
	6.75%, 09/15/15 (g)	Ba2		1,362
175	Continental Airlines, Inc., Senior Notes,			
	7.25%, 05/10/21.	Baa2		205
109	Continental Airlines, Inc., Senior Notes,			
	9.25%, 11/10/18	Ba2		122
150	Northwest Airlines	()		1/2
1.15	7.575%, 09/01/20	(e)		162
145	US Airways, Inc., Senior Notes,	D 1		1.51
(5	4.625%, 12/03/26	Ba1		151
65	US Airways, Inc., Senior Notes,	D1		(0
	6.75%, 12/03/22	B1		69
Printing and Publishing40%				2,348
500	McGrow Hill Global Sonior Notes			
300	McGraw Hill Global, Senior Notes, 9.75%, 04/01/21 (g)	B2		497
500	Trader Corporation, Senior Notes,	DZ		477
300	9.875%, 08/15/18 (g)	В3		504
	7.873 /c, 00/13/10 (g)	В3		1,001
Retail Stores - 4.27%				1,001
1,125	Academy, Ltd., Senior Notes			
, -	9.25%, 08/01/19 (g)	Caa1		1,268
250	Best Buy Company, Inc., Senior Notes,			,
	3.75%, 03/15/16	Baa2		250
525	CDR DB Sub, Inc., Senior Notes,			
	7.75%, 10/15/20 (g)	Caa2		539
975	Claire s Escrow Corporation, Senior Notes,			
	9%, 03/15/19 (g)	B2		1,102
250	Claire s Stores, Inc., Senior Notes,			
	6.125%, 03/15/20 (g)	B2		255
309	Claire s Stores, Inc., Senior Notes,			
	9.625%, 06/01/15	Caa2		312
500	Jo-Ann Stores Holdings Inc., Senior Notes,			
	8.125%, 03/15/19 (g)	Caa1		523
625	Jo-Ann Stores Holdings Inc., Senior Notes,	~ .		
550	9.75%, 10/15/19 (g)	Caal		655
550	New Academy Finance Company LLC	G 1		5.00
100	8%, 06/15/18 (g)	Caal		569
400	99 Cents Only Stores, Senior Notes,	C 1		450
700	11%, 12/15/19 Party City Holdings Inc. Senior Notes	Caa1		459
700	Party City Holdings, Inc., Senior Notes,	Con 1		767
325	8.875%, 08/01/20 (g) JC Penney Corporation, Senior Notes,	Caa1		767
323	7.65%, 08/15/16	Caa1		307
	Penske Automotive Group, Inc., Senior Subordinated	Caar		307
400	Notes,			
400	110005,			

				_	
		5.75%, 10/01/22 (g)	B2	\$	417
\$	250	QVC, Inc., Senior Notes,			
		7.50%, 10/01/19 (g)	Ba2		277
	675	Radio Shack Corporation, Senior Notes			
		6.75%, 05/15/19	Caa2		489
	650	Rite Aid Corporation, Senior Notes,			
		7.70%, 02/15/27	Caa2		634
	1,725	Rite Aid Corporation, Senior Notes,			
		9.25%, 03/15/20	Caa2		1,945
					10,768
Telecommunic	cations - 12.67%				
	250	Arqiva Broadcast Finance Plc, Senior Notes,			
		9.50%, 03/31/20 (g)(GBP)	В3		393
	475	Century Link, Inc., Senior Notes,			
		5.625%, 04/01/20	Ba2		488
	425	Clearwire Communications LLC, Senior Notes,			
		12%, 12/01/17 (g)	Caa3		499
	825	Cricket Communications, Inc., Senior Notes,			
		7.75%, 10/15/20	Caa1		825
	950	Crown Castle International Corporation, Senior Notes,			
		5.25%, 01/15/23	B1		967
	625	Digicel Limited, Senior Notes,			
		6%, 04/15/21 (g)	B1		622
	400	Digicel Limited, Senior Notes,			
		8.25%, 09/30/20 (g)	Caa1		427
	450	Digicel Limited, Senior Notes,	- Cum 1		,
	150	10.50%, 04/15/18 (g)	Caa1		500
	325	Earthlink Inc., Senior Notes,	Caar		300
	323	8.875%, 05/15/19	В3		329
	600	Equinix, Inc., Senior Notes,	D 3		32)
	000	5.375%, 04/01/23	Ba3		608
	1,000	Equinix, Inc., Senior Notes,	Das		000
	1,000	7%, 07/15/21	Ba3		1,107
	300	GCI, Inc., Senior Notes,	Das		1,107
	300	6.75%, 06/01/21	B2		281
	775		B 2		201
	113	Hughes Satellite Systems, Inc., Senior Notes,	D-2		0.51
	775	6.50%, 06/15/19	Ba3		851
	775	Hughes Satellite Systems, Inc., Senior Notes,	D2		997
	775	7.625%, 06/15/21	В3		887
	775	Intelsat Jackson Holdings Ltd., Senior Notes,	D2		0.52
	200	7.25%, 10/15/20	В3		853
	200	Intelsat (Luxembourg) S.A., Senior Notes,	G 0		207
	705	6.75%, 06/01/18 (g)	Caa3		206
	725	Intelsat (Luxembourg) S.A., Senior Notes,	G 0		505
	2.50	7.75%, 6/01/21 (g)	Caa3		737
	350	Intelsat (Luxembourg) S.A., Senior Notes,			
	~==	8.125%, 06/01/23 (g)	Caa3		355
	975	Intelsat (Luxembourg) S.A., Senior Notes,			
		11.25%, 02/04/17	Caa3		1,037
	200	Level 3 Communications, Inc., Senior Notes,			
		8.875%, 06/01/19 (g)	Caa2		218
	1,000	Level 3 Communications, Inc., Senior Notes,			
		11.875%, 02/01/19	Caa2		1,173
	650	Level 3 Financing, Inc., Senior Notes,			
		8.625%, 07/15/20	В3		728
	400	Level 3 Financing, Inc., Senior Notes,			

	9.375%, 04/01/19	В3	\$ 449
\$ 675	Matterhorn Mobile S.A., Senior Notes,	C1	005
825	7.75%, 02/15/20 (g)(EUR) MetroPCS Wireless, Senior Notes,	Caa1	885
823	6.25%, 04/01/21 (g)	B1	841
1,025	NII Capital Corporation, Senior Notes,	Di	041
1,023	7.625, 04/01/21	Caa1	738
475	NII Capital Corporation, Senior Notes,		
	8.875%, 12/15/19	Caa1	363
525	NII Capital Corporation, Senior Notes,		
	10%, 08/15/16	Caa1	476
425	Sable International Finance Limited, Senior Notes,		
•	7.75%, 02/15/17 (g)	Ba2	455
200	Sable International Finance Limited, Senior Notes,	D 0	220
471	8.75%, 02/01/20 (g)	Ba2	228
471	SBA Telecommunications, Inc., Senior Notes,	D.1	520
2,000	8.25%, 08/15/19 Sprint Capital Corporation, Senior Notes,	B1	520
2,000	6.875%, 11/15/28	В3	2,045
600	Sprint Capital Corporation, Senior Notes,	В3	2,043
000	8.75%, 03/15/32	В3	715
800	Sprint Nextel Corporation, Senior Notes,	В3	713
	6%, 11/15/22	В3	821
2,225	Sprint Nextel Corporation, Senior Notes,		3_3
	9%, 11/15/18 (g)	Ba3	2,751
825	Sprint Nextel Corporation, Senior Notes,		
	9.125%, 03/01/17	В3	976
475	Sprint Nextel Corporation, Senior Notes,		
	11.50%, 11/15/21	В3	665
325	TW Telecom Holdings, Inc., Senior Notes,		
	5.375%, 10/01/22	B1	339
375	ViaSat, Inc., Senior Notes,	D.1	401
205	6.875%, 06/15/20	B1	401
305	Vimpelcom Holdings, Senior Notes,	Do2	207
550	5.20%, 02/13/19 (g) Vimpelcom Holdings, Senior Notes,	Ba3	307
330	7.504%, 03/01/22 (g)	Ba3	613
300	Vimpelcom Holdings, Senior Notes,	Баэ	013
300	7.748%, 02/02/21 (g)	Ba3	338
500	Wind Acquistion Holdings Finance S.A., Senior Notes,	Bus	330
	7.25%, 02/15/18 (g)	Ba3	521
325	Wind Acquistion Holdings Finance S.A., Senior Notes,		
	7.25%, 02/15/18 (g)	Ba3	337
1,450	Wind Acquistion Holdings Finance S.A., Senior Notes,		
	11.75%, 07/15/17 (g)	В3	1,539
450	Windstream Corporation, Senior Notes,		
	7.875%, 11/01/17	Ba3	514
T 1 500			31,928
Textiles and Leather79%	Hanshanda Ing Carin N		
750	Hanesbrands, Inc., Senior Notes,	D ₂ 2	017
275	6.375%, 12/15/20 Levi Strauss & Co., Senior Notes,	Ba3	817
213	6.875%, 05/01/22	B1	301
200	Levi Strauss & Co., Senior Notes,	Di	501
200	7.625%, 05/15/20	B1	220
450	PVH Corporation, Senior Notes,		
	•		

		4.50%, 12/15/22	Ba3 \$	444
\$	200	Wolverine World Wide, Inc., Senior Notes,		
		6.125%, 10/15/20 (g)	B2	212
				1,994
Utilities - 2.58%				
	900	Calpine Corporation, Senior Notes,		
		7.50%, 02/15/21 (g)	B1	988
	1,175	GenOn Escrow Corporation, Senior Notes,		
		7.875%, 06/15/17	В3	1,315
	1,750	GenOn Escrow Corporation, Senior Notes,		
		9.50%, 10/15/18	В3	2,067
	375	Infinis Plc, Senior Notes,		
		7%, 02/15/19 (g)(GBP)	Ba3	570
	550	NRG Energy, Inc., Senior Notes,	5.4	700
		6.625%, 03/15/23 (g)	B1	582
	700	Sabine Pass LNG, L.P., Senior Notes,		
		6.50%, 11/01/20 (g)	B1	733
	225	Sabine Pass LNG, L.P., Senior Notes,		
		7.50%, 11/30/16	B1	248
				6,503
		Total Corporate Debt Securities		
		(Total cost of \$313,834)		330,543
CONVERTIBLE DEBT	SECURITIES1	4% (d)		
Retail Stores14%				
	350	Radio Shack Corporation, Senior Notes		
		2.50%, 08/01/13 (g)	Caa1	342
		T-4-1 C		
		Total Convertible Debt Securities		2.42
		(Total cost of \$328)		342
Shares	00% (1)			
PREFERRED STOCK	.89% (d)			
Automobile30%	_	a a		
17,400)	General Motors Company,		
		Convertible, 4.75%	(e)	747
D 1 4 1E 4	. 150			
Broadcasting and Enterta				
495)	Spanish Broadcasting System, Inc.,	G 2	201
		10.75% (a)	Caa3	381
	1.01 00			
Containers, Packaging an				
1,975)	Smurfit-Stone Container Corporation,		
		7%, (c)(f) ESC	(e)	
Fig. 4407				
Finance44%	_		D2	1 112
1,125		Ally Financial, Inc., 7% (g)	В3	1,113
		Tradal Day Commad Charles		
		Total Preferred Stock		2.241
		(Total cost of \$2,129)		2,241

Princi	-				
Amou	nt RT-TERM INVESTMENTS84% (d				
\$	2,130	Jupiter Securitization Company LLC,			
		Commercial Paper,			
		Due 04/01/13		_	
		Discount of .15% (g)	P-1	\$	2,130
		Total Short-Term Investments			
		(Total cost of \$2,130)			2,130
		TOTAL INVESTMENTS			
		(Total cost of \$318,421)		\$	335,256
(a) (b)		d and/or issuer is in bankruptcy proceedings. Interest on these bonds accrues based on the effective in	terest method which re	esults in a	constant rate
(c)	erest being recognized. Security is valued at fair value usin was \$0.	g methods determined by the Board of Directors. The to	otal value of these secu	urities at N	March 31,
(d)	Percentages indicated are based on	total net assets to common shareholders of \$251,944.			
(e)	Not rated.				
(f)	Non-income producing.				
Note	ied institutional buyers in transactions	tion under Rule 144A of the Securities Act of 1933. Su exempt from registration. Unless otherwise noted, 144 ats for valuation policy. Total market value of Rule 144	A Securities are deem	ed to be l	iquid. See
(h)	Pay-In-Kind				

(CAD) Canadian Dollar

(EUR) Euro
(GBP) British Pound
ESC Escrow Cusip. Represents a beneficial interest to account for possible future payments by the company. Interest rate and maturity date are those of the original security.

Forward Currency Exchange Contracts - (Unaudited) (Amounts in Thousands) As of March 31, 2013 the Fund had forward currency exchange contracts outstanding as follows:

Counterparty	Settlement Date	I	Receive	De	liver	Appr	ealized eciation eciation)
Citibank	4/10/13	USD	306	GBP	191	\$	16
JPMorgan Chase	4/10/13	USD	159	GBP	100		6
HSBC	4/10/13	USD	582	GBP	375		13
State Street Bank	4/10/13	USD	369	GBP	244		(1)
Deutsche Bank	6/12/13	USD	15,267	EUR	11,646		331
State Street Bank	6/12/13	EUR	59	USD	77		(1)
JPMorgan Chase	6/12/13	EUR	325	USD	419		(2)
Net unrealized gain on open forward currency ex	change contracts					\$	362

The New America High Income Fund, Inc	The New	America	High	Income	Fund,	Inc.
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Note 1 to Schedule of Investments

March 31, 2013 (Unaudited)

(1) Significant Accounting and Other Policies

The New America High Income Fund, Inc. (the Fund) was organized as a corporation in the state of Maryland on November 19, 1987 and is registered with the Securities and Exchange Commission as a diversified, closed-end investment company under the Investment Company Act of 1940. The Fund commenced operations on February 26, 1988. The investment objective of the Fund is to provide high current income while seeking to preserve stockholders capital through investment in a professionally managed, diversified portfolio of high yield fixed-income securities.

The Fund invests primarily in fixed maturity corporate debt securities that are rated less than investment grade. Risk of loss upon default by the issuer is significantly greater with respect to such securities compared to investment grade securities because these securities are generally unsecured and are often subordinated to other creditors of the issuer and because these issuers usually have high levels of indebtedness and are more sensitive to adverse economic conditions, such as a recession, than are investment grade issuers. In some cases, the collection of principal and timely receipt of interest is dependent upon the issuer attaining improved operating results, selling assets or obtaining additional financing.

The Fund may focus its investments in certain industries, subjecting it to greater risk than a Fund that is more diversified. See the schedule of investments for information on individual securities as well as industry diversification and credit quality ratings.

The Fund s financial statements have been prepared in conformity with accounting principles generally accepted in the United States for investment companies that require the management of the Fund to, among other things, make estimates and assumptions that affect the reported amounts of assets and liabilities, the disclosure of contingent assets and liabilities at the date of the financial statements, and the reported amounts of revenues and expenses during the reporting periods. Actual results could differ from those estimates.

The following is a summary of significant accounting policies consistently followed by the Fund, which are in conformity with those generally accepted in the investment company industry.

(a) Valuation of Investments Investments Investments for which market quotations are readily available are stated at market value, which is determined by using the most recently quoted bid price provided by an independent pricing service or principal market maker. Independent pricing services provide market quotations based primarily on quotations from dealers and brokers, market transactions, accessing data from quotations services, offering sheets obtained from dealers and various relationships between securities. Investments whose primary market is on an exchange are valued at the last sale price on the day of valuation. Short-term investments with original maturities of 60 days or less are stated at amortized cost, which approximates market value. Following procedures approved by the Board of Directors, investments for which market quotations are not yet available (primarily fixed-income corporate bonds and notes) are stated at fair value on the basis of subjective valuations furnished by securities dealers and brokers. Other investments, for which market quotations are not readily available are valued in good faith at fair market

value using methods approved by the Board of Directors. Fair value measurement is further discussed in section (e) of this footnote.

(b) Foreign Currency Investment securities and other assets and liabilities denominated in foreign currencies are translated into U.S. dollar amounts at the date of valuation. Purchases and sales of investment securities and income and expense items denominated in foreign currencies are translated into U.S. dollar amounts on the respective dates of such transactions.

The Fund does not isolate that portion of the results of operations resulting from changes in foreign

The New America High Income Fund, Inc.

Note 1	l to	Sche	alub	of 1	Investments	

March 31, 2013 (Unaudited)

exchange rates on investments from the fluctuations arising from changes in market prices of securities held. Such fluctuations are included with the net realized and unrealized gain or loss from investments.

Reported net realized foreign exchange gains or losses arise from sales of foreign currencies, currency gains or losses realized between the trade and settlement dates on securities transaction, and the difference between the amounts of dividends, interest and foreign withholding taxes recorded on the Fund s books and the U.S. dollar equivalent of the amounts actually received or paid. Net unrealized foreign exchange gains and losses arise from changes in the fair values of assets and liabilities, other than investments in securities at fiscal period end, resulting from changes in exchange rates.

- (c) Foreign Currency Forward Exchange Contracts The Fund may enter into foreign currency forward exchange contracts primarily to hedge against foreign currency exchange rate risks on its non-U.S. dollar denominated investment securities. When entering into a forward currency contract, the Fund agrees to receive or deliver a fixed quantity of foreign currency for an agreed upon price on an agreed future date. The Fund s net equity therein, representing unrealized gain or loss on the contracts as measured by the difference between the forward foreign exchange rates at the dates of entry into the contracts and the forward rates at the reporting date, is included in the statement of assets and liabilities. Realized and unrealized gains and losses are included in the statement of operations. These instruments involve market risk, credit risk or both kinds of risks, in excess of the amount recognized in the statement of assets and liabilities. Risks arise from the possible inability of counterparties to meet the terms of their contracts and from movement in currency and securities values and interest rates.
- (d) Securities Transactions and Net Investment Income Securities transactions are recorded on trade date. Realized gains or losses on sales of securities are calculated on the identified cost basis. Interest income is accrued on a daily basis. Discount on short-term investments is amortized to investment income. Premiums or discounts on corporate debt securities are amortized based on the interest method for financial reporting purposes. All income on original issue discount and step interest bonds is accrued based on the effective interest method. The Fund does not amortize market premiums or discounts for tax purposes. Dividend payments received in the form of additional securities are recorded on the ex-dividend date in an amount equal to the value of the security on such date.
- (e) Fair Value Measurement The Fund applies ASC 820 Fair Value Measurements and Disclosures . This standard establishes the definition of fair value, sets out a framework for measuring fair value and requires additional disclosures about fair value measurements.

The three levels of the fair value hierarchy under ASC 820 are described below:

Level 1 Unadjusted quoted prices in active markets for identical assets or liabilities that the Fund has the ability to access.

Level 2 Observable inputs other than quoted prices included in level 1 that are observable for the asset or liability, either directly or indirectly. These inputs may include quoted prices for the identical instrument on an inactive market, prices for similar instruments, interest rates, prepayment speeds, credit risk, yield curves, default rates and similar data.

	The N	lew A	merica	High	Income	Fund.	Inc.
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Note 1 to Schedule of Investments

March 31, 2013 (Unaudited)

Level 3 Unobservable inputs for the asset or liability, to the extent relevant observable inputs are not available, representing the Fund s own assumptions about the assumptions a market participant would use in valuing the asset or liability, and would be based on the best information available.

The availability of observable inputs can vary from security to security and is affected by a wide variety of factors, including, for example, the type of security, whether the security is new and not yet established in the marketplace, the liquidity of markets, and other characteristics particular to the security. To the extent that valuation is based on models or inputs that are less observable or unobservable in the market, the determination of fair value requires more judgment. Accordingly, the degree of judgment exercised in determining fair value is greatest for instruments categorized in level 3.

The inputs used to measure fair value may fall into different levels of the fair value hierarchy. In such cases, for disclosure purposes, the level in the fair value hierarchy within which the fair value measurement falls in its entirety, is determined based on the lowest level input that is significant to the fair value measurement in its entirety.

The inputs or methodology used for valuing securities are not necessarily an indication of the risk associated with investing in those securities.

A description of the valuation techniques applied to the Fund s major asset and liability categories is as follows.

Debt securities (corporate, convertible & bank debt). The fair value of debt securities is provided by independent pricing services using quotations from dealers and brokers, market transactions, data from quotations services, offering sheets and various relationships between securities. While most corporate bonds are categorized in level 2 of the fair value hierarchy, there may be instances where less observable inputs necessitate a level 3 categorization.

Equity securities (preferred and common stock). Equity securities for which the primary market is on an exchange will be valued at the last sale price on the day of valuation and are categorized in level 1 of the fair value hierarchy. Other equity securities traded in inactive markets or valued by independent pricing services using methods similar to debt securities are categorized in level 2. The fair value of equity securities in which observable inputs are unavailable are categorized in level 3.

Short-term investments. Short-term investments are valued using amortized cost, which approximates fair value. To the extent the inputs are observable and timely the values would be categorized in level 2 of the fair value hierarchy.

Forwards are valued at the unrealized gain or loss on the contract as measured by the difference between the forward exchange rates at the date of entry into the contract and the forward rates at the reporting date. Forwards are categorized in level 2 of the fair value hierarchy.

The following is a summary of the inputs used as of March 31, 2013 in valuing the Fund s investments:

	Q P	evel 1 uoted rices 000 s)	Level 2 Significant Observable Inputs (000 s)	Level 3 Significant Unobservable Inputs (000 s)	,	Total Value
Investments	(, o o s,	(000 3)	(000 3)		(000 3)
Debt Securities*	\$	\$	330,885	\$	\$	330,885
Preferred Stock						
Automobile		747				747
Broadcasting and Entertainment			381			381
Containers, Packaging and Glass						
Finance			1,113			1,113
Utilities						

The New America High Income Fund, Inc.

Note 1 to Schedule of Investments

March 31, 2013 (Unaudited)

	Level 1 Quoted Prices (000 s)	Level 2 Significant Observable Inputs (000 s)	Level 3 Significant Unobservable Inputs (000 s)	Total Value (000 s)
Short-Term Investments		2,130		2,130
Total Investments	\$ 747	\$ 334,509	\$	\$ 335,256
Forward Currency Exchange Contracts	\$	\$ 362	\$	\$ 362

^{*} Debt Securities All are level 2. Type of debt and industries are shown on the Schedule of Investments.

The Fund owns one Level 3 security with a value of zero at March 31, 2013. The value was determined by the Valuation Committee of the Fund s investment advisor, T. Rowe Price, under procedures approved by the Board of Directors. The techniques used to arrive at this valuation have taken into account litigation involving the security with no settlement expected for the foreseeable future. The security is not trading and there is no guarantee that holders will receive any distribution. The security will continue to be valued at zero until trading commences, the occurrence of company-specific or industry events, or other market factors suggest the value should be changed.

The following is a reconciliation of Fund investments using Level 3 inputs for the period:

	Equity Securities
Balance, December 31, 2012	\$
Net purchases (sales)	
Change in unrealized appreciation (depreciation)	
Realized gain (loss)	
Transfers to Level 3 from Level 2	
Balance, March 31, 2013	\$

Level 1 and Level 2 assets are evaluated on a quarterly basis for changes in listings or delistings on national exchanges.

Transfers between levels are recognized at the value at the end of the reporting period. During the three months ended March 31, 2013, the Fund recognized no transfers to Level 1 from Level 2.

Item 2.
(a) The registrant s President and Treasurer have concluded that the registrant s disclosure controls and procedures (as defined in rule 30a-3(c) under the Investment Company Act of 1940 (the Act)) are effective, based on their evaluation of these disclosure controls and procedures required by Rule 30a-3(b) as of a date within 90 days of the filing date of this report.
(b) There were no changes in the registrant s internal control over financial reporting (as defined in rule 30a-3(d) under the Act) that occurred during the registrant s last fiscal quarter that have materially affected, or are reasonably likely to materially affect, the registrant s internal control over financial reporting.
Item 3.
Certifications as required by Rule 30a-2(a) under the Act are attached hereto.

SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

(Registrant) The New America High Income Fund, Inc

By (Signature and Title) /s/ Ellen E. Terry

Ellen E. Terry President

Date May 28, 2013

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

By (Signature and Title) /s/ Ellen E. Terry

Ellen E. Terry President

Date May 28, 2013

By (Signature and Title) /s/ Ellen E. Terry

Ellen E. Terry Treasurer

Date May 28, 2013