NEW AMERICA HIGH INCOME FUND INC Form N-Q May 14, 2012

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

02109

(Zip code)

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)

> 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: 1/1/12 - 3/31/12

Item 1 - Schedule of Investments - March 31, 2012 (Unaudited) (Dollar Amounts in Thousands)

Principal Amount/Units		Moody s Rating (Unaudited)	Value (Note 1)
CORPORATE DEBT SECURITIES - 13 Aerospace and Defense - 2.20%	2.29% (d)		
650	BE Aerospace Inc., Senior Notes,		
050	8.50%, 07/01/18	Ba2	717
475	Ducommun, Inc., Senior Notes,	242	
	9.75%, 07/15/18	B3	503
500	Esterline Technologies, Senior Notes,		
	7%, 08/01/20	Ba2	549
775	Kratos Defense and Security Solutions, Inc., Senior Notes,		
	10%, 06/01/17	B3	839
625	Moog, Inc., Senior Notes,	D 4	
505	7.25%, 06/15/18	Ba3	666
525	Sequa Corporation, Senior Notes,	C2	550
225	11.75%, 12/01/15 (g) Sequa Corporation, Senior Notes,	Caa2	558
225	13.50%, 12/01/15 (g)	Caa2	241
200	Spirit Aerosystems, Inc., Senior Notes,	Caa2	241
200	7.50%, 10/01/17	Ba3	215
850	Transdigm, Inc., Senior Subordinated Notes,	240	210
	7.75%, 12/15/18	B3	916
			5,204
Automobile - 3.90%			
350	Allison Transmission, Inc., Senior Notes,		
	7.125% 05/15/19 (g)	B3	364
400	Chrysler, Senior Notes,		
	8%, 06/15/19	B2	402
400	Conti Gummi Finance B.V., Senior Notes,	D 4	50 5
105	8.50%, 07/15/15 (g) (EUR)	Ba3	587
425	Ford Motor Company, Senior Notes,	D-2	510
3,400	7.45%, 07/16/31 Ford Motor Credit Company LLC, Senior Notes,	Ba2	519
5,+00	5%, 05/15/18	Ba1	3,519
1,000	Ford Motor Credit Company LLC, Senior Notes,	Dui	5,517
1,000	5.75%, 02/01/21	Ba1	1,084
600	Ford Motor Credit Company LLC, Senior Notes,		-,
	5.875%, 08/02/21	Ba1	648
375	Ford Motor Credit Company LLC, Senior Notes,		
	12%, 05/15/15	Ba1	463
175	Goodyear Tire & Rubber Company, Senior Notes,		
	7%, 05/15/22	B1	171
550	Goodyear Tire & Rubber Company, Senior Notes,		
	8.25%, 08/15/20	B1	587
200	Goodyear Tire & Rubber Company, Senior Notes,	DI	016
225	8.75%, 08/15/20	B1	216
225	Pittsburgh Glass Works, LLC, Senior Notes, 8.50%, 04/15/16 (g)	B2	224
200	Schaeffler Finance B.V., Senior Notes,	D2	224
200	7.75%, 02/15/17 (g)	B1	210
200	Schaeffler Finance B.V., Senior Notes,	DI	210
200	8.50%, 02/15/19 (g)	B1	214
		21	9,208
Banking53%			,
1,250	Amsouth Bank, N.A, Subordinated Notes,		
	5.20%, 04/01/15	Ba3	1,256

Beverage, Food and Tobacco - 2.76%			
380	Bumble Bee Acquistion Company, Senior Notes,		
	9%, 12/15/17 (g)	B2	389
525	Cott Beverages, Inc., Senior Notes,		
	8.125%, 09/01/18	B3	568
200	Cott Beverages, Inc., Senior Notes,		
	8.375%, 11/15/17	B3	216
150	Darling International, Inc., Senior Notes,		
	8.50%, 12/15/18	Ba3	168
1,150	Del Monte Foods Company, Senior Notes,		
	7.625%, 02/15/19	B3	1,141
750	Land O Lakes,		
	7.45%, 03/15/28 (g)	Ba1	720
900	Michael Foods, Inc., Senior Notes,		
	9.75%, 07/15/18	Caa1	981

650	Pinnacle Foods Finance LLC, Senior Notes,	G 1	202
170	8.25%, 09/01/17	Caal	707
150	Pinnacle Foods Finance LLC, Senior Subordinated Notes,	- · ·	
	10.625%, 04/01/17	Caa1	158
275	R&R Ice Cream plc, Senior Notes,		
	8.375%, 11/15/17 (g)(EUR)	B2	378
225	Reddy Ice Holdings, Inc., Senior Notes,		
	10.50%, 11/01/12 (c)	Caa3	162
375	TreeHouse Foods, Inc., Senior Notes,		
	7.75%, 03/01/18	Ba2	407
525	U.S. Food Service, Inc., Senior Notes,		
	8.50%, 06/30/19 (g)	Caa2	532
			6,527
Broadcasting and Entertainment - 12.49%			
800	AMC Entertainment, Inc., Senior Notes,		
	8.75%, 06/01/19	B2	838
475	Block Communications, Inc., Senior Notes,		
	7.25%, 02/01/20 (g)	Ba3	483
475	Bresnan Broadband Holdings, Senior Notes,		
	8%, 12/15/18 (g)	B3	494
875	Cablevision Systems Corporation, Senior Notes,		
	7.75%, 04/15/18	B1	908
350	Cablevision Systems Corporation, Senior Notes,		
	8%, 04/15/20	B1	369
275	Cablevision Systems Corporation, Senior Notes,	DI	507
215	8.625%, 09/15/17	B1	300
1,075	CCO Holdings, LLC, Senior Notes,	DI	500
1,075	6.625%, 01/31/22	B1	1,118
600	CCO Holdings, LLC, Senior Notes,	DI	1,110
000	7%, 01/15/19	B1	634
1,200	CCO Holdings, LLC, Senior Notes,	DI	034
1,200	7.25%, 10/30/17	B1	1,278
250	CCO Holdings, LLC, Senior Notes,	DI	1,278
250	7.375%, 06/01/20	B1	272
425	CCO Holdings, LLC, Senior Notes,	DI	212
423		B1	156
1 350	7.875%, 04/30/18	DI	456
1,350	Cequel Communications Holdings I, LLC, Senior Notes,	D2	1.450
150	8.625%, 11/15/17 (g)	B3	1,450
150	Cinemark USA, Inc., Senior Notes,	D2	171
225	7.375%, 06/15/21	B3	161
225	Clear Channel Communications, Inc., Senior Notes,	G	110
200	7.25%, 10/15/27	Ca	119
300	Clear Channel Communications, Inc., Senior Notes,	a	222
	11%, 08/01/16	Ca	223
175	Clear Channel Worldwide Holdings, Inc., Senior Notes,		1.60
1.150	7.625%, 03/15/20 (g)	B3	169
1,450	Clear Channel Worldwide Holdings, Inc., Senior Notes,		
	7.625%, 03/15/20 (g)	B3	1,421
150	Cyfrowy Polsat Finance AB, Senior Notes,		
	7.125%, 05/20/18 (g)(EUR)	Ba3	202
475	Dish DBS Corporation, Senior Notes,		
	6.75%, 06/01/21	Ba2	512
150	Dish DBS Corporation, Senior Notes,		
	7.125%, 02/01/16	Ba2	166
700	Dish DBS Corporation, Senior Notes,		
	7.875%, 09/01/19	Ba2	814
575	GTP Acquisition Partners I, LLC, Senior Notes,		
	7.628%, 06/15/41 (g)	Ba3	572
325	Lamar Media Corporation, Senior Subordinated Notes,		

	5.875%, 02/01/22 (g)	B1	329
350	Lin Television Corporation, Senior Notes,		
	8.375%, 04/15/18	Caa1	366
450	Lions Gate Entertainment, Inc., Senior Notes,		
	10.25%, 11/01/16 (g)	B1	496
350	Netflix, Inc., Senior Notes,		
	8.50%, 11/15/17	Ba2	382
825	Nexstar Broadcasting, Inc., Senior Notes,		
	8.875%, 04/15/17	B3	885
125	Odeon & UCI Finco plc, Senior Notes,		
	9%, 08/1/18 (g)(GBP)	B3	199
375	Polish Television Holding B.V., Senior Notes,		
	11.25%, 05/15/17 (g)	(e)	505
500	Regal Cinemas Corporation, Senior Notes,		
	8.625%, 07/15/19	B2	546
825	Regal Cinemas Corporation, Senior Notes,		
	9.125%, 08/15/18	B3	903
925	Sinclair Television Group, Inc., Senior Notes,		

	9.25%, 11/01/17 (g)	B1	1,029
2,425	Sirius Satellite Radio, Inc., Senior Notes,	DO	2 740
250	8.75%, 04/01/15 (g) Sirius XM Radio, Inc., Senior Notes,	B2	2,740
250	9.75%, 09/01/15 (g)	Ba2	270
550	Unitymedia Hessen GmbH&Co., Senior Notes,	Daz	270
	8.125%, 12/01/17 (g)	B1	591
375	Univision Communications, Inc., Senior Notes,		
	6.875%, 05/15/19 (g)	B2	378
1,100	Univision Communications, Inc., Senior Notes,		
	7.875%, 11/01/20 (g)	B2	1,155
1,750	Univision Communications, Inc., Senior Notes,		
505	8.50%, 05/15/21 (g)	Caa2	1,732
525	UPC Holding BV, Senior Notes,	DO	590
475	9.875%, 04/15/18 (g) UPCB Finance Limited, Senior Notes,	B2	580
475	6.875%, 01/15/22 (g)	Ba3	487
550	UPCB Finance Limited, Senior Notes,	Das	407
550	7.25%, 11/15/21 (g)	Ba3	583
450	UPCB Finance Limited, Senior Notes,	Bus	505
	7.625%, 01/15/20 (g)(EUR)	Ba3	635
575	Videotron Ltee., Senior Notes,		
	5%, 07/15/22 (g)	Ba1	569
75	Videotron Ltee., Senior Notes,		
	9.125%, 04/15/18	Ba1	83
150	WMG Acquisition Corporation, Senior Notes,		
	9.50%, 06/15/16 (g)	Ba2	164
350	XM Satellite Radio, Inc., Senior Notes,		
500	7.625%, 11/01/18 (g)	B2	376
500	XM Satellite Radio, Inc., Senior Notes,	DO	575
	13%, 08/01/14 (g)	B2	565 29,507
Building and Real Estate - 6.43%			29,307
575	Associated Materials, Inc., Senior Notes,		
	9.125%, 11/01/17	B3	559
275	Aviv Healthcare Properties Ltd. Partnership, Senior Notes,		
	7.75%, 02/15/19	B1	282
500	CB Richard Ellis Services, Inc., Senior Subordinated Notes,		
	6.625%, 10/15/20	Ba1	530
325	CB Richard Ellis Services, Inc., Senior Subordinated Notes,		
	11.625%, 06/15/17	Ba2	368
1,022	Cemex Espana, Senior Notes,		
700	9.875%, 04/30/19 (g)	(e)	1,018
780	Cemex Finance LLC, Senior Notes,		770
650	9.50%, 12/14/16 (g)	(e)	778
030	Dycom Investments Inc., Senior Subordinated Notes, 7.125%, 01/15/21	Ba3	665
300	Host Hotels and Resorts, L.P., Senior Notes,	Das	005
500	5.875%, 06/15/19	Ba1	316
400	Host Marriott, L.P., Senior Notes,	Dui	010
	6%, 10/01/21 (g)	Ba1	427
600	KB Home, Senior Notes,		
	8%, 03/15/20	B2	585
475	Masco Corporation, Senior Notes,		
	5.85%, 03/15/17	Ba2	476
325	Masco Corporation, Senior Notes,		
750	6.125%, 10/03/16	Ba2	343
750	Mercer International, Inc., Senior Notes,	D2	774
	9.50%, 12/01/17	B3	774

225	Meritage Homes Corporation, Senior Notes,		
	7%, 04/01/22 (g)	B1	225
250	MPT Operating Partnership, L.P., Senior Notes,		
	6.375%, 02/15/22	(e)	254
525	MPT Operating Partnership, L.P., Senior Notes,		
	6.875%, 05/01/21	Ba1	550
900	Nortek, Inc., Senior Notes,		
	8.50%, 04/15/21	Caa1	882
650	Nortek, Inc., Senior Notes,		
	10%, 12/01/18	Caa1	683
575	Potlach Corporation, Senior Notes,		
	7.50%, 11/01/19	Ba1	610
725	Reliance Intermediate Holdings, L.P., Senior Notes,		
	9.50%, 12/15/19 (g)	Ba2	803
725	Shea Homes Limited Partnership, Senior Notes,		
	8.625%, 05/15/19 (g)	B2	749
200	Standard Pacific Corporation, Senior Notes,		
	8.375%, 05/15/18	B3	212

400 Standard Pacific Corporation, Senior Notes, B3 456 10.5%, OULSI/G B3 456 550 Summir Materials LLC, Senior Notes, B3 573 625 Taylor Morrison Communits, Iac, Senior Notes, B2 627 7.75%, VAL1520 (g) B2 627 628 735%, VAL1516 (g) B2 130 7.25 USG Corporation, Senior Notes, B2 813 150 151 7.25 USG Corporation, Senior Notes, B2 812 151 151 275 USG Corporation, Senior Notes, 151 15				
550 Summir Materials LLC, Senior Notes, 10.50%, 01/31/20 (g) B3 573 625 Taylor Morrison Communities, Inc., Senior Notes, 275 12 627 525 Texas Industries, Senior Notes, 275 12 130 9.255, 08/15/20 Caa2 504 125 USG Corporation, Senior Notes, 14 8.75%, 08/15/20 B2 182 9.75%, 08/01/14 (g) Ba3 463 7 USG Corporation, Senior Notes, 15,191 Cargo Transport - 1.46% 15,191 163 6.85%, 07/02/37 (g) Ba3 463 1,500 DP World Lul, Senior Notes, 163 6.25%, 07/02/17 (g) Ba3 163 7 Florida Eaat Coast Holdings, Senior Notes, 16 8.125%, 020/17 (h) Caa3 30 250 Karasa City Southern de Mexico, S.A. de C.V., Senior 16 7 Florida Eaat Coast Railway Corporation, Senior Notes, 6.125%, 02/17 B3 30 250 Karasa City Southern de Mexico, S.A. de C.V., Senior 16	400	Standard Pacific Corporation, Senior Notes,	D.	154
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625 Taylor Morrison Communities, Inc., Senior Notes, 82 627 525 Texas Industries, Senior Notes, 2 524 9.2554, 08/15/20 Cau2 504 125 USG Corporation, Senior Notes, 82 130 725 USG Corporation, Senior Notes, 82 182 9.7554, 08/15/10 (g) B2 812 151 Cargo Transport - 1.40% 5 5 6.35%, 07/02/7 (g) Baa3 463 1,520 DF World Suids Limited, Senior Notes, 6.35%, 07/02/7 (g) Baa3 1601 7 Florida East Coast Holdings, Senior Notes, 6.35%, 07/02/7 (g) Ba3 306 300 Florida East Coast Holdings, Senior Notes, 6.31, 500 Ba2 269 200 Kansas City Southern de Mexico, S.A. de C.V., Senior Notes, 6.625%, 07, 121 Ba2 269 200 Kansas City Southern de Mexico, S.A. de C.V., Senior Notes, 3, 449 525 Kansas City Southern de Mexico, S.A. de C.V., Senior Notes, 3, 449 526 Compass Minerals Internationa	550		D2	570
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9252 Texas Industries, Senior Notes, 9.25%, 08/15/20 Caa2 504 125 USG Corporation, Senior Notes, 10 12 130 725 USG Corporation, Senior Notes, 15,191 15,191 Cargo Transport - 1.46% 15,191 15,191 Cargo Transport - 1.46% 6.85%, 07/02/37(g) Baa3 4.633 6 6.85%, 07/02/37(g) Baa3 1.601 7 Ported States Limited. Senior Notes, 1601 7 Ported States Limited. Senior Notes, 161 7 Ported States Limited. Senior Notes, 163 306 7 Ported States Limited. Senior Notes, 13 306 8.125%, 00/15/21 Ba2 269 Kansas City Southern de Mexico, S.A. de C.V., Senior Notes, 6.625%, 12/15/20 Ba2 216 50 Kansas City Southern de Mexico, S.A. de C.V., Senior Notes, 8.125%, 00/15/21 Ba2 588 6.625%, 0/15/21 Ba2 588 598 598 598 700 Kansas City Southern de Mexico, S.A. de C.V., Senior Notes, 8.1490 599 598 216 7000 Kansas	623		D'	607
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	125		Caa2	504
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$ \begin{array}{c c} \mbox{cargo Transport - 1.46\%} \\ \mbox{Cargo Transport - 1.46\%} \\ \mbox{cargo Transport - 1.46\%} \\ \mbox{Hord Lad., Senior Notes,} \\ \mbox{6.3\%}, 07/02/37(g) \\ \mbox{6.3\%}, 07/02/37(g) \\ \mbox{6.3\%}, 07/02/37(g) \\ \mbox{6.3\%}, 07/02/17(g) \\ \mbox{6.3\%}, 07/02/17(g) \\ \mbox{6.3\%}, 07/02/17(g) \\ \mbox{6.3\%}, 07/02/17(g) \\ \mbox{6.3\%}, 000 \\ \mbox{Fordia Fast Coast Holdings, Senior Notes,} \\ \mbox{6.3\%}, 000 \\ \mbox{Fordia Fast Coast Holdings, Senior Notes,} \\ \mbox{6.3\%}, 000 \\ \mbox{Fordia Fast Coast Railway Corporation, Senior Notes,} \\ \mbox{6.3\%}, 000 \\ \mbox{Fordia Fast Coast Railway Corporation, Senior Notes,} \\ \mbox{6.125\%}, 001/321 \\ \mbox{6.4, Southern de Mexico, S.A. de C.V., Senior} \\ \\ \mbox{Notes,} \\ \mbox{6.4, Coast, Southern de Mexico, S.A. de C.V., Senior} \\ \\ \mbox{Notes,} \\ \mbox{6.4, 0200 \\ \mbox{Kansas City Southern de Mexico, S.A. de C.V., Senior} \\ \\ \mbox{Notes,} \\ \mbox{6.25\%}, 01/120 \\ 6.2$	125		B2	812
		<i>yite is</i> , coroli i (g)		
	Cargo Transport - 1.46%			,-,-
		DP World Ltd., Senior Notes,		
			Baa3	463
7 Florida East Coast Roldings, Senior Notes, 10.50%, 08/01/17 (b) Caa3 6 300 Florida East Coast Raliway Corporation, Senior Notes, 8.125%, 02/01/17 B3 306 250 Kanasa City Southern de Mexico, S.A. de C.V., Senior Notes, 6.125%, 06/15/21 Ba2 269 200 Kanasa City Southern de Mexico, S.A. de C.V., Senior Notes, 6.625%, 12/15/20 Ba2 216 525 Kanasa City Southern de Mexico, S.A. de C.V., Senior Notes, 8%, 02/01/18 Ba2 588 200 Kanasa City Southern de Mexico, S.A. de C.V., Senior Notes, Ba2 216 525 Kanasa City Southern de Mexico, S.A. de C.V., Senior Notes, Ba2 288 200 Kanasa City Southern de Mexico, S.A. de C.V., Senior Notes, Ba2 284 Chemicals, Plastics and Rubber - 3.64% Ba3 309 349 Chemicals, Plastics and Rubber - 3.64% Ba3 500 Exion Specialty Chemicals, Inc., Senior Notes, 500 Hexion Specialty Chemicals, Inc., Senior Notes, 500 Exion Specialty Chemicals, Inc., Senior Notes, 500 Exion Specialty Chemicals, Inc., Senior Notes, 500 115/20 115/20 115/20 125/20 125/20	1,520			
$\begin{array}{c c c c c c c c c c c c c c c c c c c $		6.25%, 07/02/17 (g)	Baa3	1,601
	7	Florida East Coast Holdings, Senior Notes,		
$ \begin{array}{c c c c c c c c c c c c c c c c c c c $		10.50%, 08/01/17 (h)	Caa3	6
$ \begin{array}{ c c c c c c c c c c c c c c c c c c c$	300	Florida East Coast Railway Corporation, Senior Notes,		
$\begin{tabular}{ c c c c c } Notes, & & & & & & & & & & & & & & & & & & &$			B3	306
	250	Kansas City Southern de Mexico, S.A. de C.V., Senior		
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	500		Ba3	509
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275 Hexion Specialty Chemicals, Inc., Senior Notes, 9%, 11/15/20 (e) 257 175 Huntsman International LLC, Senior Subordinated Notes, 8.625%, 03/15/20 B2 195 1,250 Huntsman International LLC, Senior Subordinated Notes, 8.625%, 03/15/21 B2 1,406 575 Incos Finance PLC, Senior Notes, 8.375%, 02/15/19 (g) Ba3 608 325 Incos Finance PLC, Senior Notes, 8.50%, 02/15/16 (g) Caa1 307 200 Incos Finance PLC, Senior Notes, 9%, 05/15/15 (g) Ba3 212 450 Kerling plc, Senior Notes, 10.625%, 02/01/17 (g)(EUR) B3 590 375 Koppers Holdings Inc., Senior Notes, 7.875%, 12/01/19 B1 400 475 Lyondell Chemical Company, Senior Notes, 5%, 04/15/19 (g) Ba2 476	1,150		B3	1 190
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175 Huntsman International LLC, Senior Subordinated Notes, 8.625%, 03/15/20 B2 195 1,250 Huntsman International LLC, Senior Subordinated Notes, 8.625%, 03/15/21 B2 1,406 575 Incos Finance PLC, Senior Notes, 8.375%, 02/15/19 (g) Ba3 608 325 Incos Finance PLC, Senior Notes, 8.50%, 02/15/16 (g) Caal 307 200 Incos Finance PLC, Senior Notes, 8.50%, 02/15/16 (g) Caal 307 200 Incos Finance PLC, Senior Notes, 8.50%, 02/15/15 (g) Ba3 212 450 Kerling plc, Senior Notes, 10.625%, 02/01/17 (g)(EUR) B3 590 375 Koppers Holdings Inc., Senior Notes, 7.875%, 12/01/19 B1 400 475 Lyondell Chemical Company, Senior Notes, 5%, 04/15/19 (g) Ba2 476 600 Lyondell Chemical Company, Senior Notes, 5% 476	270		(e)	257
8.625%, 03/15/20 B2 195 1,250 Huntsman International LLC, Senior Subordinated Notes, 8.625%, 03/15/21 B2 1,406 575 Incos Finance PLC, Senior Notes, 8.375%, 02/15/19 (g) Ba3 608 325 Incos Finance PLC, Senior Notes, 8.50%, 02/15/16 (g) Caa1 307 200 Incos Finance PLC, Senior Notes, 8.50%, 02/15/16 (g) Ba3 212 450 Kerling plc, Senior Notes, 10.625%, 02/11/17 (g)(EUR) B3 590 375 Koppers Holdings Inc, Senior Notes, 7.875%, 12/01/19 B1 400 475 Lyondell Chemical Company, Senior Notes, 5%, 04/15/19 (g) Ba2 476 600 Lyondell Chemical Company, Senior Notes, 50 476	175		(-)	
1,250 Huntsman International LLC, Senior Subordinated Notes, 8.625%, 03/15/21 B2 1,406 575 Incos Finance PLC, Senior Notes, 8.375%, 02/15/19 (g) Ba3 608 325 Incos Finance PLC, Senior Notes, 8.50%, 02/15/16 (g) Caal 307 200 Incos Finance PLC, Senior Notes, 9%, 05/15/15 (g) Ba3 212 450 Kerling plc, Senior Notes, 10.625%, 02/01/17 (g)(EUR) B3 590 375 Koppers Holdings Inc., Senior Notes, 7.875%, 12/01/19 B1 400 475 Lyondell Chemical Company, Senior Notes, 5%, 04/15/19 (g) Ba2 476 600 Lyondell Chemical Company, Senior Notes, 476 476			B2	195
575 Ineos Finance PLC, Senior Notes, 8.375%, 02/15/19 (g) Ba3 608 325 Ineos Finance PLC, Senior Notes, 8.50%, 02/15/16 (g) Caa1 307 200 Ineos Finance PLC, Senior Notes, 9%, 05/15/15 (g) Ba3 212 450 Kerling plc, Senior Notes, 10.625%, 02/01/17 (g)(EUR) B3 590 375 Koppers Holdings Inc., Senior Notes, 7.875%, 12/01/19 B1 400 475 Lyondell Chemical Company, Senior Notes, 5%, 04/15/19 (g) Ba2 476 600 Lyondell Chemical Company, Senior Notes, 5% 5% 5% 5%	1,250			
8.375%, 02/15/19 (g) Ba3 608 325 Ineos Finance PLC, Senior Notes, 307 200 Ineos Finance PLC, Senior Notes, 307 200 Ineos Finance PLC, Senior Notes, 307 9%, 05/15/15 (g) Ba3 212 450 Kerling plc, Senior Notes, 307 10.625%, 02/01/17 (g)(EUR) B3 590 375 Koppers Holdings Inc., Senior Notes, 375 7.875%, 12/01/19 B1 400 475 Lyondell Chemical Company, Senior Notes, 322 600 Lyondell Chemical Company, Senior Notes, 322		8.625%, 03/15/21	B2	1,406
325 Ineos Finance PLC, Senior Notes, 307 8.50%, 02/15/16 (g) Caal 307 200 Ineos Finance PLC, Senior Notes, 9%, 05/15/15 (g) Ba3 212 450 Kerling plc, Senior Notes, 10.625%, 02/01/17 (g)(EUR) B3 590 375 Koppers Holdings Inc., Senior Notes, 7.875%, 12/01/19 B1 400 475 Lyondell Chemical Company, Senior Notes, 5%, 04/15/19 (g) Ba2 476 600 Lyondell Chemical Company, Senior Notes, 10.625%, 02/01/17 (g)(EUR) 10.625%, 02/01/17 (g)(EUR) 10.625%, 02/01/17 (g)(EUR) 10.625%, 02/01/17 (g)(EUR) 10.625%, 02/01/01/01	575	Ineos Finance PLC, Senior Notes,		
8.50%, 02/15/16 (g) Caal 307 200 Ineos Finance PLC, Senior Notes, 9%, 05/15/15 (g) Ba3 212 450 Kerling plc, Senior Notes, 10.625%, 02/01/17 (g)(EUR) B3 590 375 Koppers Holdings Inc., Senior Notes, 7.875%, 12/01/19 B1 400 475 Lyondell Chemical Company, Senior Notes, 5%, 04/15/19 (g) Ba2 476 600 Lyondell Chemical Company, Senior Notes, 5%, 04/15/19 (g) Ba2 476		8.375%, 02/15/19 (g)	Ba3	608
200 Ineos Finance PLC, Senior Notes, 9%, 05/15/15 (g) Ba3 212 450 Kerling plc, Senior Notes, 10.625%, 02/01/17 (g)(EUR) B3 590 375 Koppers Holdings Inc., Senior Notes, 7.875%, 12/01/19 B1 400 475 Lyondell Chemical Company, Senior Notes, 5%, 04/15/19 (g) Ba2 476 600 Lyondell Chemical Company, Senior Notes, 576 1000000000000000000000000000000000000	325	Ineos Finance PLC, Senior Notes,		
9%, 05/15/15 (g) Ba3 212 450 Kerling plc, Senior Notes, 10.625%, 02/01/17 (g)(EUR) B3 590 375 Koppers Holdings Inc., Senior Notes, 7.875%, 12/01/19 B1 400 475 Lyondell Chemical Company, Senior Notes, 5%, 04/15/19 (g) Ba2 476 600 Lyondell Chemical Company, Senior Notes, 576 1000000000000000000000000000000000000		8.50%, 02/15/16 (g)	Caa1	307
450 Kerling plc, Senior Notes, 10.625%, 02/01/17 (g)(EUR) B3 590 375 Koppers Holdings Inc., Senior Notes, 7.875%, 12/01/19 B1 400 475 Lyondell Chemical Company, Senior Notes, 5%, 04/15/19 (g) Ba2 476 600 Lyondell Chemical Company, Senior Notes, 57 476	200	Ineos Finance PLC, Senior Notes,		
10.625%, 02/01/17 (g)(EUR) B3 590 375 Koppers Holdings Inc., Senior Notes, 7.875%, 12/01/19 B1 400 475 Lyondell Chemical Company, Senior Notes, 5%, 04/15/19 (g) Ba2 476 600 Lyondell Chemical Company, Senior Notes, 5% 5% 5% 5%			Ba3	212
375 Koppers Holdings Inc., Senior Notes, 7.875%, 12/01/19 B1 400 475 Lyondell Chemical Company, Senior Notes, 5%, 04/15/19 (g) Ba2 476 600 Lyondell Chemical Company, Senior Notes, 56 476	450			
7.875%, 12/01/19 B1 400 475 Lyondell Chemical Company, Senior Notes, 5%, 04/15/19 (g) Ba2 476 600 Lyondell Chemical Company, Senior Notes,			B3	590
475Lyondell Chemical Company, Senior Notes, 5%, 04/15/19 (g)Ba2476600Lyondell Chemical Company, Senior Notes,	375			
5%, 04/15/19 (g) Ba2 476 600 Lyondell Chemical Company, Senior Notes, 476			B1	400
600 Lyondell Chemical Company, Senior Notes,	475		D.A.	.= /
			Ba2	476
629 b%, 11/15/21 (g) Ba2 629	600		D. 2	(00
		0%, 11/15/21 (g)	Ba2	629

300	Momentive Performance Materials, Inc., Senior Notes,		
	9%, 01/15/21	Caa1	263
1,175	Momentive Performance Materials, Inc., Senior Notes,		
	11.50%, 12/01/16	Caa2	975
325	PolyOne Corporation, Senior Notes,		
	7.375%, 09/15/20	Ba3	345
			8,605
Containers, Packaging and Glass - 4.00%			
375	AEP Industries, Inc., Senior Notes,		
	8.25%, 04/15/19	B3	397
425	Ball Corporation, Senior Notes,		
	7.375%, 09/01/19	Ba1	468
525	Beverage Packaging Holdings, Senior Notes,		
	8%, 12/15/16	Caa1	644
250	Boise Paper Holdings LLC, Senior Notes,		
	8%, 04/01/20	Ba3	276
375	Boise Paper Holdings LLC, Senior Notes,		

	9%, 11/01/17	Ba3	414
425	Bway Holding Company, Senior Notes,	B3	471
625	10%, 06/15/18 Cascades Inc., Senior Notes,	ВЭ	471
025	7.75%, 12/15/17	Ba3	623
925	Cascades, Inc., Senior Notes,		
	7.875%, 01/15/20	Ba3	911
250	Clearwater Paper Corporation, Senior Notes,		
	7.125%, 11/01/18	Ba3	266
250	Clearwater Paper Corporation, Senior Notes,		201
100	10.625%, 06/15/16 Clondalkin Acquisition BV, Senior Notes,	Ba3	281
100	2.474%, 12/15/13 (g)	B1	94
150	Crown Euro Holdings, S.A., Senior Notes,	DI	21
	7.125%, 08/15/18 (g) (EUR)	Ba1	212
325	Exopack Holding Corporation, Senior Notes,		
	10%, 06/01/18	Caa1	341
525	Graphic Packaging International, Inc., Senior Notes,	D.A.	500
(00	7.875%, 10/01/18	B2	580
600	Graphic Packaging International, Inc., Senior Notes, 9.50%, 06/15/17	B2	665
350	Greif Inc., Senior Notes,	D2	005
550	7.75%, 08/01/19	Ba2	395
300	Plastipak Holdings, Inc., Senior Notes,		
	10.625%, 08/15/19 (g)	B3	344
475	Reynolds Group Issuer, Inc., Senior Notes,		
	7.125%, 04/15/19 (g)	Ba3	495
575	Reynolds Group Issuer, Inc., Senior Notes,	0 1	575
135	9%, 04/15/19 (g) Rock-Tenn Company, Senior Notes,	Caal	565
155	4.45%, 03/01/19 (g)	Ba1	135
90	Rock-Tenn Company, Senior Notes,	Dui	155
	4.90%, 03/01/22 (g)	Ba1	90
675	Weyerhaeuser Company, Senior Notes,		
	8.50%, 01/15/25	Bal	777
	5 7 4 01		9,444
Diversified/Conglomerate Manufacturing - 400	Altra Holdings, Inc., Senior Notes,		
400	8.125%, 12/01/16	Ba3	431
375	Amsted Industries, Inc., Senior Notes,	Dus	151
	8.125%, 03/15/18 (g)	B1	399
1,075	Building Materials Corporation of America, Senior Notes,		
	6.75%, 05/01/21 (g)	Ba3	1,148
650	Case New Holland, Incorporated, Senior Notes,		754
900	7.875%, 12/01/17	Ba2	756
900	CNH Capital LLC, Senior Notes, 6.25%, 11/01/16 (g)	Ba2	963
450	Coleman Cable, Inc., Senior Notes,	Duz	705
	9%, 02/15/18	B3	473
250	Columbus McKinnon Corporation, Senior Subordinated		
	Notes,		
	7.875%, 02/01/19	B1	260
2,000	Commscope, Inc., Senior Notes,	D1	0.100
650	8.25%, 01/15/19 (g)	B3	2,130
650	Euramax International, Inc., Senior Notes, 9.50%, 04/01/16	Caa1	598
500	Fiat Industrial Finance, Senior Notes,	Caal	570
	6.25%, 03/09/18 (EUR)	Ba2	669
300	Manitowoc Company, Inc., Senior Notes,		

	8.50%, 11/01/20	B3	331
475	Oshkosh Corporation, Senior Notes,		
	8.25%, 03/01/17	B1	516
475	Oshkosh Corporation, Senior Notes,		
	8.50%, 03/01/20	B1	518
200	Owens Corning, Inc., Senior Notes,		
	9%, 06/15/19	Ba1	247
375	Ply Gem Industries, Inc., Senior Notes,		
	8.25%, 02/15/18	Caal	375
550	RBS Global, Inc., Senior Notes,		
	8.50%, 05/01/18	Caal	589
700	Sensata Technologies BV, Senior Notes,		
	6.50%, 05/15/19 (g)	B3	728
450	SPX Corporation, Senior Notes,		
	6.875%, 09/01/17	Ba2	492
200	Terex Corporation, Senior Notes,		
	6.50%, 04/01/20	B1	202
50	Terex Corporation, Senior Notes,		
	10.875%, 06/01/16	B2	57

900	Terex Corporation, Senior Subordinated Notes,		
	8%, 11/15/17	Caa1	929
675	Vulcan Materials, Senior Notes,		
	7.50%, 06/15/21	Ba2	746
			13,557
Diversified/Conglomerate Service - 7.58%			
425	Aguila 3 S.A., Senior Notes,		
	7.875%, 01/31/18 (g)	B2	443
575	Alliance Data Systems Company, Senior Notes,		