

NEW AMERICA HIGH INCOME FUND INC
Form N-Q
November 25, 2015

**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: 7/1/15 - 9/30/15

Item 1 - Schedule of Investments - September 30, 2015 (Unaudited) (Dollar Amounts in Thousands)

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Principal Amount/Units		Moody's Rating (Unaudited)	Value (Note 1)
CORPORATE DEBT SECURITIES - 132.97% (d)(h)			
Aerospace & Defense - 1.08%			
1,400	Bombardier, Inc., Senior Notes, 7.50%, 03/15/18 (g)	B2	1,304
425	Standard Aero Aviation Holdings Inc., Senior Notes, 10%, 07/15/23 (g)	Caa2	421
350	Transdigm, Inc., Subordinated Notes, 6.50%, 07/15/24	Caa1	329
300	Transdigm, Inc., Subordinated Notes, 6.50%, 05/15/25 (g)	Caa1	285
			2,339
Airlines - 1.88%			
1,100	American Airlines, Senior Notes, 5.50%, 10/01/19 (g)	B1	1,111
124	American Airlines, Senior Notes, 5.625%, 01/15/21 (g)	(e)	125
130	United Airlines, Senior Notes, 4.625%, 03/03/24	(e)	129
700	United Continental Holdings, Inc., Senior Notes, 6%, 12/01/20	B1	735
575	United Continental Holdings, Inc., Senior Notes, 6.375%, 06/01/18	B1	604
1,325	US Airways, Inc., Senior Notes, 6.125%, 06/01/18	B1	1,361
			4,065
Automotive - 2.17%			
550	Gestamp Fund Lux S.A., Senior Notes, 5.625%, 05/31/20 (g)	B1	547
350	Group 1 Automotive, Inc., Senior Notes, 5%, 06/01/22	Ba2	346
1,025	Jaguar Land Rover Automotive Plc, Senior Notes, 5.625%, 02/01/23 (g)	Ba2	1,006
825	MPG Holdco Inc., Senior Notes, 7.375%, 10/15/22	B3	861
825	Omega US Sub LLC, Senior Notes, 8.75%, 07/15/23 (g)	Caa1	726
400	Penske Auto Group, Inc., Senior Notes, 5.75%, 10/01/22	B1	405
475	Schaeffler Finance B.V., Senior Notes, 6.875%, 08/15/18 (g)	B1	492
325	Sonic Automotive, Inc., Senior Subordinated Notes, 5%, 05/15/23	B2	314
			4,697
Broadcasting - 6.07%			
1,075	AMC Networks, Inc., Senior Notes, 4.75%, 12/15/22	B1	1,024
75	Clear Channel Worldwide Holdings, Inc., Senior Notes, 6.50%, 11/15/22	B1	74
1,025	Clear Channel Worldwide Holdings, Inc., Senior Notes, 6.50%, 11/15/22	B1	1,030
325	Cumulus Media Holdings Inc., Senior Notes, 7.75%, 05/01/19	Caa2	233
1,050	IHeart Communications, Inc., Senior Notes,		

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500	IHeart Communications, Inc., Senior Notes, 10%, 01/15/18	Ca	265
450	Lamar Media Corporation, Senior Subordinated Notes, 5.875%, 02/01/22	Ba3	468
475	Lin Television Corporation, Senior Notes, 5.875%, 11/15/22 (g)	B3	475
1,306	MDC Partners, Inc., Senior Notes, 6.75%, 04/01/20 (g)	B3	1,290
725	Outfront Media Capital LLC, Senior Notes, 5.25%, 02/15/22	B1	719
250	Outfront Media Capital LLC, Senior Notes, 5.625%, 02/15/24	B1	253
600	Sinclair Television Group, Inc., Senior Notes, 6.125%, 10/01/22	B1	597
75	Sinclair Television Group, Inc., Senior Notes, 6.375%, 11/01/21	B1	75
1,475	Sirius XM Radio, Inc., Senior Notes, 5.75%, 08/01/21 (g)	Ba3	1,479
75	TEGNA Inc., Senior Notes, 6.375%, 10/15/23	Ba1	79
625	Townsquare Media, Inc., Senior Notes, 6.50%, 04/01/23 (g)	B3	561
1,325	Tribune Media Company, Senior Notes, 5.875%, 07/15/22 (g)	B2	1,279
1,525	Univision Communications, Inc., Senior Notes, 5.125%, 05/15/23 (g)	B2	1,449
625	Univision Communications, Inc., Senior Notes, 5.125%, 02/15/25 (g)	B2	587
300	Univision Communications, Inc., Senior Notes, 6.75%, 09/15/22 (g)	B2	310
			13,150
Building & Real Estate - 3.59%			
500	CCRE Company, Senior Notes, 7.75%, 02/15/18 (g)	B1	520
350	Greystar Real Estate Partners, LLC, Senior Notes, 8.25%, 12/01/22 (g)	B2	368
1,175	Howard Hughes Corporation, Senior Notes, 6.875%, 10/01/21 (g)	Ba3	1,200
1,550	Jefferies LoanCore LLC, Senior Notes, 6.875%, 06/01/20 (g)	B2	1,488
325	Ladder Capital Finance Holdings LLLP, Senior Notes, 5.875%, 08/01/21 (g)	Ba3	305
400	Ladder Capital Finance Holdings LLLP, Senior Notes, 7.375%, 10/01/17	Ba3	402
450	Realology Group LLC, Senior Notes, 5.25%, 12/01/21 (g)	B3	457
125	Realology Group LLC, Senior Notes, 9%, 01/15/20 (g)	B2	132
550	RPG Byty s.r.o., Senior Notes, 6.75%, 05/01/20 (g)(EUR)	Ba2	635
350	Shea Homes Limited Partnership, Senior Notes, 5.875%, 04/01/23 (g)	B2	354
425	Taylor Morrison Communities, Inc., Senior Notes, 5.875%, 04/15/23 (g)	B2	423
675	William Lyon Homes, Inc., Senior Notes, 7%, 08/15/22	B3	690
750	William Lyon Homes, Inc., Senior Notes,		

8.50%, 11/15/20

B3

799
7,773

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Building Products - 2.25%			
550	Builders First Source, Inc., Senior Notes, 7.625%, 06/01/21 (g)	B3	571
725	Cemex Finance LLC, Senior Notes, 9.375%, 10/12/22 (g)	(e)	772
550	LSF9 Balta Issuer, S.A. , Senior Notes, 7.75%, 09/15/22 (EUR)	B2	614
275	Masonite International Corporation, Senior Notes, 5.625%, 03/15/23 (g)	B2	283
575	Nortek, Inc., Senior Notes, 8.50%, 04/15/21	B3	606
750	Reliance Intermediate Holdings L.P., Senior Notes, 6.50%, 04/01/23 (g)	B1	754
750	RSI Home Products, Inc., Senior Notes, 6.50%, 03/15/23 (g)	B1	756
275	Springs Industries, Inc., Senior Notes, 6.25%, 06/01/21	B2	273
209	Summit Materials LLC, Senior Notes, 10.50%, 01/31/20	Caa2	224
25	USG Corporation, Senior Notes, 9.75%, 01/15/18	B3	28
			4,881
Cable Operators - 12.74%			
375	Altice Financing S.A., Senior Notes, 6.625%, 02/15/23 (g)	B1	361
1,100	Altice Financing S.A., Senior Notes, 7.625%, 02/15/25 (g)	B3	971
1,350	Altice Financing S.A., Senior Notes, 7.75%, 05/15/22 (g)	B3	1,231
600	Altice Financing S.A., Senior Notes, 8.125%, 01/15/24 (g)	B3	569
675	Altice Financing S.A., Senior Notes, 9.875%, 12/15/20 (g)	B3	722
800	B Communications Ltd., Senior Notes, 7.375%, 02/15/21 (g)	(e)	858
475	Block Communications, Inc., Senior Notes, 7.25%, 02/01/20 (g)	B1	470
725	CCO Holdings, LLC, Senior Notes, 5.25%, 09/30/22	B1	680
425	CCO Holdings, LLC, Senior Notes, 5.75%, 09/01/23	B1	405
1,225	CCO Holdings, LLC, Senior Notes, 5.75%, 01/15/24	B1	1,167
2,350	CCO Holdings, LLC, Senior Notes, 6.625%, 01/31/22	B1	2,362
300	Cable One, Inc., Senior Notes, 5.75%, 06/15/22 (g)	B1	295
650	Cequel Communications Holdings I, LLC, Senior Notes, 5.125%, 12/15/21 (g)	B3	552
1,775	Cequel Communications Holdings I, LLC, Senior Notes, 6.375%, 09/15/20 (g)	B3	1,668
525	Dish DBS Corporation, Senior Notes, 5.875%, 07/15/22	Ba3	463
1,125	Dish DBS Corporation, Senior Notes, 6.75%, 06/01/21	Ba3	1,080
550	LGE Holdco VI B.V., Senior Notes, 7.125%, 05/15/24 (EUR)	B2	657

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800	Mediacom Broadband LLC, Senior Notes, 6.375%, 04/01/23	B2	756
1,950	Neptune Finco Corporation, Senior Notes, 10.125%, 01/15/23 (g)	B2	1,969
550	Neptune Finco Corporation, Senior Notes, 10.875%, 10/15/25 (g)	B2	555

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650	Netflix, Inc., Senior Notes, 5.375%, 02/01/21	B1	674
1,700	Numericable Group, S.A., Senior Notes, 6.25%, 05/15/24 (g)	Ba3	1,623
425	United Group BV, Senior Notes, 7.875%, 11/15/20 (EUR) (g)	B2	490
100	United Group BV, Senior Notes, 7.875%, 11/15/20 (g) (EUR)	B2	115
660	United Group BV, Senior Notes, 7.875%, 11/15/20 (EUR)	B2	760
900	Unitymedia Hessen GmbH & Company, Senior Notes, 5%, 01/15/25 (g)	Ba3	844
1,775	Unitymedia Kabel BW GmbH, Senior Notes, 6.125%, 01/15/25 (g)	B3	1,766
428	UPCB Finance Limited, Senior Notes, 6.875%, 01/15/22 (g)	Ba3	450
575	Videotron Ltee., Senior Notes, 5%, 07/15/22	Ba2	563
375	Virgin Media Finance, Plc, Senior Note, 6%, 10/15/24 (g)	B2	361
325	Virgin Media Secured Finance, Plc, Senior Note, 5.25%, 01/15/26 (g)	Ba3	299
700	VTR Finance B.V., Senior Notes, 6.875%, 01/15/24 (g)	B1	639
25	WaveDivision Holdings, LLC, Senior Notes, 8.125%, 09/01/20 (g)	Caa1	24
825	Wide Open West Finance, LLC, Senior Subordinated Notes, 13.375%, 10/15/19	Caa1	870
375	Ziggo Bond Finance BV, Senior Notes, 5.875%, 01/15/25 (g)	B2	343
			27,612
Chemicals - 3.49%			
175	Chemours Company, Senior Notes, 6.625%, 05/15/23 (g)	B1	118
375	Ciech Group Financing, Senior Notes, 9.50%, 11/30/19 (g)(EUR)	B1	450
990	Consolidated Energy Finance, Senior Notes, 6.75%, 10/15/19 (g)	B2	936
475	W.R. Grace & Company Conn., Senior Notes, 5.125%, 10/01/21 (g)	Ba3	468
1,425	Hexion Specialty Chemicals, Inc., Senior Notes, 6.625%, 04/15/20	B3	1,211
250	Hexion Specialty Chemicals, Inc., Senior Notes, 10%, 04/15/20	B3	242
350	Ineos Group Holdings S.A., Senior Notes, 6.125%, 08/15/18 (g)	B3	327
775	Momentive Performance Materials, Inc., Senior Secured Notes, 3.88%, 10/24/21	B3	597
775	Momentive Performance Materials, Inc., Senior Secured Notes, 8.875%, 10/15/20 (b)(f) ESC	(e)	0
950	Platform Specialty Products Corporation, Senior Notes, 6.50%, 02/01/22 (g)	B2	817
1,225	PQ Corporation, Senior Notes, 8.75%, 11/01/18 (g)	Caa1	1,233
800	Rayonier American Products, Inc., Senior Notes,		

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	5.50%, 06/01/24 (g)	Ba3	594
600	Univar, Inc., Senior Notes,		
	6.75%, 07/15/23 (g)	Caa1	566
			7,559

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Consumer Products - 3.04%				
525	24 Hour Holdings III LLC, Senior Notes, 8%, 06/01/22 (g)	Caa1		404
1,325	Activision Blizzard, Inc., Senior Notes, 5.625%, 09/15/21 (g)	Ba2		1,391
160	Avon Products, Inc., Senior Notes 6.35%, 03/15/20	Ba3		127
725	Avon Products, Inc., Senior Notes 6.75%, 03/15/23	Ba3		511
100	Boardriders, S.A., Senior Notes, 8.875%, 12/15/17 (g)(EUR)	Caa2		102
625	Energizer Spinco, Inc., Senior Notes, 5.50%, 06/15/25 (g)	Ba3		609
275	Levi Strauss & Co., Senior Notes, 6.875%, 05/01/22	Ba2		295
675	Lifetime Fitness, Inc., Senior Notes, 8.50%, 06/15/23 (g)	Caa1		641
100	Quiksilver Inc., Senior Notes, 10%, 08/01/20 (a)	(e)		10
375	Spectrum Brands Escrow, Senior Notes, 5.75%, 07/15/25 (g)	B2		383
650	Spectrum Brands Escrow, Senior Notes, 6.625%, 11/15/22	B2		690
750	Sun Products, Senior Notes, 7.75%, 03/15/21 (g)	Caa2		638
400	Tempur Sealy International Inc., Senior Notes, 5.625%, 10/15/23 (g)	B1		401
375	Vista Outdoor Inc. Inc, Senior Notes, 5.875%, 10/01/23 (g)	Ba3		381
				6,583
Container - 3.35%				
425	AEP Industries, Inc., Senior Notes, 8.25%, 04/15/19	B3		431
725	Ardagh Finance Holdings S.A., Senior Notes, 8.375%, 06/15/19 (c)(g)(EUR)	Caa2		824
798	Ardagh Finance Holdings S.A., Senior Notes, 8.625%, 06/15/19 (c)(g)	Caa2		813
400	Beverage Packaging Holdings (Lux) II S.A., Senior Notes, 5.625%, 12/15/16 (g)	Caa2		395
750	Beverage Packaging Holdings (Lux) II S.A., Senior Subordinated Notes, 6%, 06/15/17 (g)	Caa2		739
275	Bormioli Rocco Holdings, Senior Notes, 10%, 08/01/18 (g) (EUR)	B3		317
700	Consolidated Container Company LLC, Senior Notes, 10.125%, 07/15/20 (g)	Caa2		600
400	Coveris Holding Corporation, Senior Notes, 10%, 06/01/18 (g)	Caa2		412
1,100	Reynolds Group Issuer, Inc., Senior Notes, 8.25%, 02/15/21	Caa2		1,097
1,425	SIG Combibloc Holdings, Senior Notes, 7.75%, 02/15/23 (g)(EUR)	Caa1		1,631
				7,259
Energy - 16.03%				
825	Antero Resources Finance Corporation, Senior Notes, 6%, 12/01/20	Ba3		763

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925	CGG SA, Senior Notes, 6.875%, 01/15/22	Caa1	525
527	CGG SA, Senior Notes, 7.75%, 05/15/17	Caa1	415
450	Chesapeake Energy Corp., Senior Notes, 5.375%, 06/15/21	Ba1	299
1,700	Chesapeake Energy Corp., Senior Notes, 5.75%, 03/15/23	Ba1	1,109

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25	Comstock Resources, Inc., Senior Notes, 10%, 03/15/20 (g)	B2	17
1,325	Concho Resources, Inc., Senior Notes, 5.50%, 04/01/23	Ba3	1,259
300	Concho Resources, Inc., Senior Notes, 7%, 01/15/21	Ba3	303
350	CrownRock, L.P., Senior Notes, 7.125%, 04/15/21 (g)	Caa1	333
1,000	CrownRock, L.P., Senior Notes, 7.75%, 02/15/23 (g)	Caa1	970
1,275	Denbury Resources, Inc., Senior Notes, 5.50%, 05/01/22	B1	759
400	EPL Oil and Gas, Inc., Senior Notes, 8.25%, 02/15/18	Caa3	96
200	Exterran Partners, L.P., Senior Notes, 6%, 04/01/21	B1	168
350	Exterran Partners, L.P., Senior Notes, 6%, 10/01/22	B1	287
375	Exterran Holdings, Inc., Senior Notes, 7.25%, 12/01/18	Ba3	364
925	Ferrellgas, L.P., Senior Notes, 6.50%, 05/01/21	B2	870
970	Gulfport Energy Corporation, Senior Notes, 6.625%, 05/01/23 (g)	B2	892
1,100	Hercules Offshore, Inc., Senior Notes, 8.75%, 07/15/21 (a)(g)	(e)	231
25	Hercules Offshore, Inc., Senior Notes, 10.25%, 04/1/19 (a)(g)	(e)	5
825	MarkWest Energy Partners, L.P., Senior Notes, 4.50%, 07/15/23	Ba3	753
1,725	Matador Resources Company, Senior Notes, 6.875%, 04/15/23 (g)	B3	1,673
325	Newfield Exploration Company, Senior Notes, 5.375%, 01/01/26	Ba1	298
250	Newfield Exploration Company, Senior Notes, 5.625%, 07/01/24	Ba1	237
675	Newfield Exploration Company, Senior Subordinated Notes, 5.75%, 01/30/22	Ba1	653
250	Noble Energy, Inc., Senior Notes, 5.875%, 06/01/22	Baa2	248
1,825	Noble Energy, Inc., Senior Notes, 5.875%, 06/01/24	Baa2	1,842
1,725	Pacific Exploration and Production Corporation, Senior Notes, 5.375%, 01/26/19 (g)	B3	651
825	Pacific Exploration and Production Corporation, Senior Notes, 5.625%, 01/19/25 (g)	B3	297
350	Parker Drilling Company, Senior Notes, 6.75%, 07/15/22	B2	277
1,250	Parsley Energy LLC, Senior Notes 7.50%, 2/15/22 (g)	Caa1	1,216
775	Penn Virginia Corporation, Senior Notes, 7.25%, 04/15/19	Caa2	174
800	Penn Virginia Corporation, Senior Notes, 8.50%, 05/01/20	Caa2	182
325	Precision Drilling Corporation, Senior Notes, 6.625%, 11/15/20	Ba2	280
800	Range Resources Corporaiton, Senior Subordinated Notes, 4.875%, 05/15/25 (g)	Ba1	704

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700	Range Resources Corporaiton, Senior Subordinated Notes, 5%, 03/15/23	Ba2	616
650	Sabine Pass LNG, L.P., Senior Notes, 5.625%, 04/15/23	Ba3	580
100	Sabine Pass LNG, L.P., Senior Notes, 5.625%, 02/01/21	Ba3	93
550	Sabine Pass LNG, L.P., Senior Notes, 5.75%, 05/15/24	Ba3	487

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950	Sabine Pass LNG, L.P., Senior Notes, 6.25%, 03/15/22	Ba3	881
625	Sandridge Energy, Inc., Senior Notes, 8.75%, 06/01/20 (g)	B2	380
1,225	SESI, L.L.C., Senior Notes, 7.125%, 12/15/21	Baa3	1,197
550	Seven Generations Energy Ltd., Senior Notes, 6.75%, 05/01/23 (g)	B2	492
1,675	Seven Generations Energy Ltd., Senior Notes, 8.25%, 05/15/20 (g)	B2	1,612
975	SM Energy Company, Senior Notes, 5%, 01/15/24	Ba2	821
150	SM Energy Company, Senior Notes, 5.625%, 06/01/25	Ba2	129
650	SM Energy Company, Senior Notes, 6.50%, 01/01/23	Ba2	598
1,450	Targa Resources Partners L.P., Senior Notes, 4.25%, 11/15/23	Ba2	1,203
800	Targa Resources Partners L.P., Senior Notes, 5.25%, 05/01/23	Ba2	714
675	Targa Resources Partners L.P., Senior Notes, 6.75%, 03/15/24 (g)	Ba2	643
1,075	Tervita Corporation, Senior Notes, 8%, 11/15/18 (g)	B3	804
675	Tervita Corporation, Senior Notes, 10.875%, 02/15/18 (g)	Caa2	378
1,675	Whiting Petroleum Corporation, Senior Notes, 6.25%, 04/01/23	Ba2	1,432
100	WPX Energy, Inc., Senior Notes, 5.25%, 09/15/24	Ba1	80
1,525	WPX Energy, Inc., Senior Notes, 6%, 01/15/22	Ba1	1,266
850	WPX Energy, Inc., Senior Notes, 7.50%, 08/01/20	Ba1	776
450	WPX Energy, Inc., Senior Notes, 8.25%, 08/01/23	Ba1	408
			34,740
Entertainment & Leisure - 1.88%			
1,350	AMC Entertainment, Inc., Senior Subordinate Notes, 5.75%, 06/15/25	B2	1,320
550	DreamWorks Animation SKG, Inc., Senior Notes, 6.875%, 08/15/20 (g)	B1	535
1,300	Regal Entertainment Group, Senior Notes, 5.75%, 03/15/22	B3	1,274
322	WMG Acquisition Corporation, Senior Notes, 6%, 01/15/21 (g)	B1	322
650	WMG Acquisition Corporation, Senior Notes, 6.75%, 04/15/22 (g)	Caa1	613
			4,064
Financial - 11.87%			
450	Aircastle Limited, Senior Notes, 5.50%, 02/15/22	Ba2	460
619	Ally Financial, Inc., Senior Notes, 7.50%, 09/15/20	B1	706
450	CIT Group, Inc., Senior Notes, 5%, 08/15/22	B1	450

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2,075	CIT Group, Inc., Senior Notes, 5%, 08/01/23	B1	2,065
325	CIT Group, Inc., Senior Notes, 5.375%, 05/15/20	B1	340
800	Citigroup, Inc. 5.95%, 12/29/49	Ba2	789

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1,200	CNO Financial Group Inc., Senior Notes, 5.25%, 05/30/25	Ba1	1,224
1,200	Discover Financial Services, Senior Notes, 10.25%, 07/15/19	Ba1	1,477
525	E*Trade Financial Corporation, Senior Notes, 5.375%, 11/15/22	Ba2	557
825	Goldman Sachs Group, Inc. 5.375%, 12/29/49	Ba1	803
475	HRG Group, Inc., Senior Notes, 7.75%, 01/15/22	Caa1	461
100	HRG Group, Inc., Senior Notes, 7.875%, 07/15/19 (g)	Ba3	103
525	HRG Group, Inc., Senior Notes, 7.875%, 07/15/19	Ba3	542
800	Hub International Limited, Senior Notes, 7.875%, 10/01/21 (g)	Caa1	774
475	Hub Holdings LLC, Senior Notes, 8.125%, 07/15/19 (g)	Caa2	466
650	Icahn Enterprises, Senior Notes, 4.875%, 03/15/19	Ba3	651
1,200	Icahn Enterprises, Senior Notes, 6%, 08/01/20	Ba3	1,234
525	iStar Financial, Inc., Senior Notes, 5%, 07/01/19	B2	499
500	iStar Financial, Inc., Senior Notes, 7.125%, 02/15/18	B2	514
825	JP Morgan Chase & Co. 5.30%, 12/29/49	Baa3	811
750	National Financial Partnership, Senior Notes, 9%, 07/15/21 (g)	Caa2	724
1,400	Nationstar Mortgage LLC, Senior Notes, 6.50%, 07/01/21	B2	1,162
125	Nationstar Mortgage LLC, Senior Notes, 7.875%, 10/01/20	B2	114
850	Navient Corporation, Senior Notes, 5%, 10/26/20	Ba3	710
500	Navient Corporation, Senior Notes, 5.875%, 03/25/21	Ba3	420
1,050	Ocwen Financial Group, Senior Notes, 7.125%, 05/15/19 (g)	B3	948
475	OneMain Financial Holdings, Inc., Senior Notes, 6.75%, 12/15/19 (g)	B2	490
850	Provident Funding Associates, L.P., Senior Notes, 6.75%, 06/15/21 (g)	Ba3	807
1,125	Quicken Loans, Inc., Senior Notes, 5.75%, 05/01/25 (g)	Ba2	1,066
600	Springleaf Finance Corporation, Senior Notes, 5.25%, 12/15/19	B2	588
525	Synovus Financial Corporation, Senior Notes, 7.875%, 02/15/19	Ba2	587
1,125	USI Inc., Senior Notes, 7.75%, 01/15/21 (g)	Caa2	1,103
1,300	Walter Investment Management Corporation, Senior Notes, 7.875%, 12/15/21	B3	1,121
1,000	Wayne Merger Sub, LLC, Senior Notes, 8.25%, 08/01/23 (g)	Caa2	957
			25,723

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Food/Tobacco - 2.61%				
475	Boparan Finance, Plc, Senior Notes, 5.25%, 07/15/19 (g)(GBP)		B2	670
600	Constellation Brands, Inc., Senior Notes, 6%, 05/01/22		Ba1	656
425	Cott Beverages, Inc., Senior Notes, 6.75%, 01/01/20		B3	436
450	Darling Escrow Corporation, Senior Notes,			

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	5.375%, 01/15/22	Ba3	440
750	Dean Foods Company, Senior Notes, 6.50%, 03/15/23 (g)	B2	762
650	JBS USA, LLC, Senior Notes, 5.875%, 07/15/24 (g)	Ba2	609
300	Post Holdings, Inc., Senior Notes, 6%, 12/15/22 (g)	B3	287
525	Post Holdings, Inc., Senior Notes, 6.75%, 12/01/21 (g)	B3	526
425	Post Holdings, Inc., Senior Notes, 7.375%, 02/15/22	B3	432
200	Post Holdings, Inc., Senior Notes, 7.75%, 03/15/24 (g)	B3	206
175	Post Holdings, Inc., Senior Notes, 8%, 07/15/25 (g)	B3	180
425	Shearers Food, Inc., Senior Notes, 9%, 11/01/19 (g)	B1	450
			5,654
Forest Products - 2.02%			
275	Cascades, Inc., Senior Notes, 5.50%, 07/15/22 (g)	Ba3	263
1,150	Cascades, Inc., Senior Notes, 5.75%, 07/15/23 (g)	Ba3	1,107
650	P.H. Glatfelter Company, Senior Notes, 5.375%, 10/15/20	Ba1	660
325	Graphic Packaging International, Inc., Senior Notes, 4.75%, 04/15/21	Ba2	325
625	Mercer International, Inc., Senior Notes, 7%, 12/01/19	B2	634
350	Mercer International, Inc., Senior Notes, 7.75%, 12/01/22	B2	354
400	Norbord, Inc., Senior Notes, 6.25%, 04/15/23 (g)	Ba2	396
575	Potlach Corporation, Senior Notes, 7.50%, 11/01/19	Baa3	643
			4,382
Gaming - 4.09%			
525	Boyd Gaming Corporation, Senior Notes, 6.875%, 05/15/23	B3	529
475	Cirsa Funding Luxembourg S.A., Senior Notes, 5.875%, 05/15/23 (g)(EUR)	B3	475
443	Cirsa Funding Luxembourg S.A., Senior Notes, 8.75%, 05/15/18 (g)(EUR)	B3	498
325	Eldorado Resorts, Inc., Senior Notes, 7%, 08/01/23 (g)	Caa1	319
550	International Game Technology Plc, Senior Notes, 6.25%, 02/15/22 (g)	Ba2	513
800	International Game Technology Plc, Senior Notes, 6.50%, 02/15/25 (g)	Ba2	720
425	Intralot Finance Luxembourg S.A. , Senior Notes, 9.75%, 08/15/18 (g)(EUR)	B1	492
750	MGM Resorts International, Senior Notes, 6%, 03/15/23	B3	727
825	MGM Resorts International, Senior Notes, 6.625%, 12/15/21	B3	844
375	Peninsula Gaming, LLC, Senior Notes,		

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	8.375%, 02/15/18 (g)	Caa1	388
925	Pinnacle Entertainment, Inc., Senior Notes,		
	7.50%, 04/15/21	B2	971
257	Rivers Pittsburgh Borrower, L.P., Senior Notes,		
	9.50%, 06/15/19 (g)	B3	267

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275	Safari Holding Verwaltungs GmbH, Senior Notes, 8.25%, 02/15/21 (g)(EUR)	B2	316
500	Scientific Games International Inc., Senior Notes, 7%, 01/01/22 (g)	Ba3	493
375	Shingle Springs Tribal Gaming Authority, Senior Notes, 9.75%, 09/01/21 (g)	B2	392
100	Station Casinos LLC, Senior Notes, 7.50%, 03/01/21	Caa1	105
375	Studio City Finance Ltd., Senior Notes, 8.50%, 12/01/20 (g)	B3	347
525	Wynn Macau Ltd., Senior Notes, 5.25%, 10/15/21 (g)	Ba2	455
			8,851
Health Care - 10.91%			
350	Acadia Healthcare Company, Inc., Senior Notes 5.625%, 02/15/23	B3	349
450	AMAG Pharmaceuticals, Inc., Senior Notes, 7.875%, 09/01/23 (g)	B3	431
725	Capsugel S.A., Senior Notes, 7%, 05/15/19 (g)	Caa1	725
1,750	Community Health Systems Company, Senior Notes, 6.875%, 02/01/22	B3	1,792
800	Concordia Healthcare Corporation, Senior Notes, 7%, 04/15/23 (g)	Caa2	690
700	Crimson Merger, Inc., Senior Notes, 6.625%, 05/15/22 (g)	Caa1	604
550	DJO Finance LLC, Senior Notes, 8.125%, 06/15/21 (g)	Caa1	536
425	DPX Holdings BV, Senior Notes, 7.50%, 02/01/22 (g)	Caa1	430
725	Endo Finance LLC, Senior Notes, 6%, 07/15/23 (g)	B1	716
575	Endo Finance LLC, Senior Notes, 6%, 02/01/25 (g)	B1	561
575	Ephios Bondco Plc, Senior Notes, 6.25%, 07/01/22 (g)(EUR)	B3	638
250	Ephios Bondco Plc, Senior Notes, 8.25%, 07/01/23 (g)(EUR)	Caa1	272
175	HCA, Inc., Senior Notes, 5.375%, 02/01/25	B1	174
525	HCA Holdings, Inc., Senior Notes, 6.25%, 02/15/21	B1	559
1,375	HCA, Inc., Senior Notes, 7.50%, 02/15/22	B1	1,547
275	Hill-Rom Holdings, Inc., Senior Notes, 5.75%, 09/01/23 (g)	B1	277
450	Horizon Pharma Financing, Senior Notes, 6.625%, 05/01/23 (g)	B2	397
800	Iasis Healthcare Capital 8.375%, 05/15/19	Caa1	824
825	JLL/Delta Dutch Senior Notes, 8.75%, 05/01/20 (g)	Caa2	833
625	Kindred Healthcare, Inc., Senior Notes, 8%, 01/15/20 (g)	B2	662
525	Medi Partenaires SAS, Senior Notes, 7%, 05/15/20 (g) (EUR)	B2	618
75	MPT Operating Partnership, L.P., Senior Notes,		

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	6.375%, 02/15/22	Ba1	79
525	MPT Operating Partnership, L.P., Senior Notes, 6.875%, 05/01/21	Ba1	549
550	Omega Healthcare Investors, Inc., Senior Notes, 5.875%, 03/15/24	Baa3	579

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625	Opal Acquisition, Inc., Senior Note, 8.875%, 12/15/21 (g)	Caa2	584
650	Select Medical Corporation, Senior Notes, 6.375%, 06/01/21	B3	643
300	Tenet Healthcare Corporation, Senior Notes, 3.837%, 06/15/20 (g)	Ba2	298
832	Tenet Healthcare Corporation, Senior Notes, 6.75%, 06/15/23	B3	824
575	Tenet Healthcare Corporation, Senior Notes, 8.125%, 04/01/22	B3	611
450	Truven Health Analytics, Senior Notes, 10.625%, 06/01/20	Caa2	470
1,125	Universal Hospital Services, Inc., Senior Notes, 7.625%, 08/15/20	B3	1,055
675	Valeant Pharmaceuticals International, Senior Notes, 5.375%, 03/15/20 (g)	B1	655
1,150	Valeant Pharmaceuticals International, Senior Notes, 5.875%, 05/15/23 (g)	B1	1,103
1,900	Valeant Pharmaceuticals International, Senior Notes, 6.375%, 10/15/20 (g)	B1	1,898
625	Wellcare Health Plans, Inc., Senior Notes, 5.75%, 11/15/20	Ba2	653
			23,636

Information Technology - 3.85%

375	Advanced Micro Devices, Inc., Senior Notes, 6.75%, 03/01/19	Caa2	260
375	Advanced Micro Devices, Inc., Senior Notes, 7.50%, 08/15/22	Caa2	243
365	Alcatel Lucent USA, Inc., Senior Notes, 6.75%, 11/15/20 (g)	B2	384
400	Alcatel Lucent USA, Inc., Senior Notes, 8.875%, 01/01/20 (g)	B2	428
875	Ancestry.com Inc., Senior Notes, 9.625%, 10/15/18 (g)	Caa1	862
600	Ancestry.com Inc., Senior Notes, 11%, 12/15/20	B3	657
400	Avaya Inc., Senior Notes, 10.50%, 03/01/21 (g)	Caa1	185
1,700	Bankrate, Inc., Senior Notes, 6.125%, 08/15/18 (g)	B2	1,645
350	BMC Software, Inc., Senior Notes, 7.25%, 06/01/18	Caa1	316
700	CommScope Technologies LLC, Senior Notes, 6%, 06/15/25 (g)	B2	672
550	Goodman Networks, Inc., Senior Secured Notes, 12.125%, 07/01/18	B3	278
800	Infor US, Inc., Senior Notes, 6.50%, 05/15/22 (g)	Caa1	732
975	Infor Software Parent, Inc., Senior Notes, 7.125%, 05/01/21 (g)	Caa2	838
75	Micron Technology, Inc., Senior Notes, 5.25%, 08/01/23 (g)	Ba3	70
400	NXP B.V., Senior Notes, 5.75%, 02/15/21 (g)	Ba3	414
350	SS&C Technologies Holdings, Inc., Senior Notes, 5.875%, 07/15/23 (g)	B3	353
			8,337

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Lodging - .64%

850	Hilton Worldwide Finance, Senior Notes, 5.625%, 10/15/21	B2	871
525	Playa Resorts Holding B.V., Senior Notes,		

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	8%, 08/15/20 (g)	Caa1	522
			1,393
Manufacturing - 2.58%			
700	Accudyne Industries Borrower S.C.A., Senior Notes, 7.75%, 12/15/20 (g)	Caa1	606
1,150	Apex Tool Group, Senior Notes, 7%, 02/01/21 (g)	Caa1	934
400	CNH Capital LLC, Senior Notes, 3.625%, 04/15/18	Ba1	390
775	Dometic Group AB, Senior Notes, 9.50%, 06/26/19 (g) (EUR)	Caa2	880
1,375	Gardner Denver Inc., Senior Notes, 6.875%, 08/15/21 (g)	Caa1	1,201
600	Milacron LLC, Senior Notes, 7.75%, 02/15/21 (g)	Caa1	613
975	Terex Corporation, Senior Notes, 6%, 5/15/21	B2	956
			5,580
Metals & Mining - 4.75%			
825	AK Steel Corporation, Senior Notes, 7.625%, 10/01/21	Caa1	439
800	AK Steel Corporation, Senior Notes, 8.375%, 04/01/22	Caa1	403
300	Aleris International, Inc., Senior Notes, 7.625%, 02/15/18	B3	290
725	Aleris International, Inc., Senior Notes, 7.875%, 11/01/20	B3	701
500	ArcelorMittal, Senior Notes, 10.60%, 06/01/19	Ba1	541
625	BlueScope Steel (Finance) Limited, Senior Notes, 7.125%, 05/01/18 (g)	Ba3	615
825	Consol Energy, Inc., Senior Notes, 8%, 04/01/23 (g)	B1	592
675	Eldorado Gold Corporation, Senior Notes, 6.125%, 12/15/20 (g)	Ba3	593
550	First Quantum Minerals Ltd., Senior Notes, 7.25%, 10/15/19 (g)	B3	360
575	First Quantum Minerals Ltd., Senior Notes, 7.25%, 05/15/22 (g)	B3	357
625	HudBay Minerals, Inc., Senior Notes, 9.50%, 10/01/20	B3	498
675	Lundin Mining Corporation, Senior Notes, 7.50%, 11/01/20 (g)	Ba2	658
1,700	Murray Energy Corporation, Senior Notes, 11.25%, 04/15/21 (g)	Caa1	892
425	Novelis, Inc., Senior Notes, 8.75%, 12/15/20	B2	411
675	Nyrstar Netherlands Holdings B.V., Senior Notes, 8.50%, 09/15/19 (g) (EUR)	B3	624
775	Ryerson Inc., Senior Secured Notes, 9%, 10/15/17	Caa2	697
536	Ryerson Inc., Senior Secured Notes, 11.25%, 10/15/18	Caa3	488
450	SunCoke Energy Partners, L.P., Senior Notes, 7.375%, 02/01/20 (g)	B1	397
300	SunCoke Energy Partners, L.P., Senior Notes,		

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	7.375%, 02/01/20 (g)	B1	265
625	Vedanta Resources Plc, Senior Notes,		
	8.25%, 06/07/21 (g)	Ba3	463
			10,284

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Other Telecommunications - 3.10%				
100	Century Link, Inc., Senior Notes, 5.625%, 04/01/20	Ba2		93
175	Century Link, Inc., Senior Notes, 6.45%, 06/15/21	Ba2		162
1,325	DuPont Fabros Technology L.P., Senior Notes, 5.875%, 09/15/21	Ba1		1,355
250	Earthlink Inc., Senior Notes, 7.375%, 06/01/20	Ba3		258
475	Equinix, Inc., Senior Notes, 5.375%, 01/01/22	B1		474
600	Equinix, Inc., Senior Notes, 5.375%, 04/01/23	B1		591
250	Equinix, Inc., Senior Notes, 5.75%, 01/01/25	B1		249
800	Frontier Communications, Inc., Senior Notes, 8.875%, 09/15/20 (g)	Ba3		786
425	Level 3 Communications, Inc., Senior Notes, 5.75%, 12/01/22	B2		417
250	Level 3 Financing, Inc., Senior Notes, 5.625%, 02/01/23	B1		246
125	Level 3 Financing, Inc., Senior Notes, 6.125%, 01/15/21	B1		128
325	Level 3 Financing, Inc., Senior Notes, 7%, 06/01/20	B1		338
450	Level 3 Financing, Inc., Senior Notes, 8.625%, 07/15/20	B1		470
700	Telecom Italia, Senior Notes, 6.375%, 06/24/19 (GBP)	Ba1		1,151
				6,718
Publishing - .86%				
250	Harland Clarke Holdings Corporation, Senior Notes, 6.875%, 03/01/20 (g)	B1		225
225	MHGE Parent, LLC, Senior Notes, 8.50%, 08/01/19 (g)	Caa1		225
525	Time, Inc., Senior Notes, 5.75%, 04/15/22 (g)	B1		492
875	Trader Corporation, Senior Notes, 9.875%, 08/15/18 (g)	B1		919
				1,861
Real Estate Investment Trust Securities - .51%				
1,100	CBRE Services, Inc., Senior Notes, 5%, 03/15/23	Baa3		1,108
Restaurants - .73%				
425	1011778 B.C. United Liability Company, Senior Notes, 4.625%, 01/15/22 (g)	Ba3		415
625	P.F. Chang's China Bistro, Inc., Senior Notes, 10.25%, 06/30/20 (g)	Caa1		609
575	Seminole Hard Rock Entertainment Inc., Senior Notes, 5.875%, 05/15/21 (g)	B2		568