

NEW AMERICA HIGH INCOME FUND INC
Form N-Q
November 23, 2016

**UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549**

FORM N-Q

**QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED
MANAGEMENT INVESTMENT COMPANY**

Investment Company Act file number 811-5399

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: 7/1/16 - 9/30/2016

Item 1 - Schedule of Investments - September 30, 2016 (Unaudited) (Dollar Amounts in Thousands)

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Principal Amount/Units		Moody's Rating (Unaudited)	Value (Note 1)
CORPORATE DEBT SECURITIES - 128.19% (d)(f)			
Aerospace & Defense - 2.51%			
3,075	Bombardier, Inc., Senior Notes, 7.50%, 03/15/18 (g)	B3	3,260
425	Huntington Ingalls Industries, Senior Notes, 5%, 11/15/25 (g)	Ba2	449
900	Standard Aero Aviation Holdings Inc., Senior Notes, 10%, 07/15/23 (g)	Caa2	968
450	Transdigm, Inc., Senior Subordinated Notes, 6.375%, 6/15/26 (g)	B3	467
350	Transdigm, Inc., Senior Subordinated Notes, 6.50%, 07/15/24	B3	368
300	Transdigm, Inc., Senior Subordinated Notes, 6.50%, 05/15/25	B3	312
			5,824
Airlines - 1.50%			
100	Air Canada, Senior Notes, 6.75%, 10/01/19 (g)	Ba3	103
1,100	American Airlines Group, Senior Notes, 5.50%, 10/01/19 (g)	B1	1,141
116	American Airlines Group, Senior Notes, 5.625%, 01/15/21 (g)	(e)	121
1,325	American Airlines Group, Senior Notes, 6.125%, 06/01/18	B1	1,381
118	United Airlines, Senior Notes, 4.625%, 03/03/24	(e)	120
575	United Continental Holdings, Inc., Senior Notes, 6.375%, 06/01/18	B1	604
			3,470
Automotive - 2.25%			
350	Adient Global Holdings, Senior Notes, 4.875%, 08/15/26 (g)	Ba3	351
325	Allison Transmission, Inc., Senior Notes, 5%, 10/01/24 (g)	Ba3	333
350	Group 1 Automotive, Inc., Senior Notes, 5%, 06/01/22	Ba2	352
275	Group 1 Automotive, Inc., Senior Notes, 5.25%, 12/15/23 (g)	Ba2	277
825	MPG Holdco Inc., Senior Notes, 7.375%, 10/15/22	B3	843
575	Penske Auto Group, Inc., Senior Subordinated Notes, 5.50%, 5/15/26	B1	575
400	Penske Auto Group, Inc., Senior Subordinated Notes, 5.75%, 10/01/22	B1	415
525	Sonic Automotive, Inc., Senior Subordinated Notes, 5%, 05/15/23	B2	517
100	Sonic Automotive, Inc., Senior Subordinated Notes, 7%, 07/15/22	B2	106
1,325	TI Group Auto Systems, L.L.C., Senior Notes, 8.75%, 07/15/23 (g)	Caa1	1,441
			5,210

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Broadcasting - 4.16%				
1,075	AMC Networks, Inc., Senior Notes, 4.75%, 12/15/22	Ba3		1,091
600	Clear Channel Worldwide Holdings, Inc., Senior Notes, 6.50%, 11/15/22	B2		625
375	iHeart Communications, Inc., Senior Notes, 9%, 12/15/19	B1		296
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	B3		498
1,450	MDC Partners, Inc., Senior Notes, 6.50%, 05/01/24 (g)	B3		1,349
650	Nexstar Broadcasting, Inc., Senior Notes, 5.625%, 08/01/24 (g)	B3		653
725	Outfront Media Capital LLC, Senior Notes, 5.25%, 02/15/22	B1		753
250	Outfront Media Capital LLC, Senior Notes, 5.625%, 02/15/24	B1		260
250	Sinclair Television Group, Inc., Senior Notes, 5.875%, 3/15/26 (g)	B1		260
800	Sirius XM Radio, Inc., Senior Notes, 6%, 07/15/24 (g)	Ba3		850
825	Townsquare Media, Inc., Senior Notes, 6.50%, 04/01/23 (g)	B3		837
825	Tribune Media Company, Senior Notes, 5.875%, 07/15/22	B2		835
550	Univision Communications, Inc., Senior Notes, 5.125%, 02/15/25 (g)	B2		553
300	Univision Communications, Inc., Senior Notes, 6.75%, 09/15/22 (g)	B2		318
				9,646
Building & Real Estate - 1.69%				
525	Greystar Real Estate Partners, LLC, Senior Notes, 8.25%, 12/01/22 (g)	B2		554
750	Howard Hughes Corporation, Senior Notes, 6.875%, 10/01/21 (g)	Ba3		788
325	Ladder Capital Finance Holdings LLLP, Senior Notes, 5.875%, 08/01/21 (g)	Ba3		308
350	Shea Homes Limited Partnership, Senior Notes, 5.875%, 04/01/23 (g)	B2		348
425	Taylor Morrison Communities, Inc., Senior Notes, 5.875%, 04/15/23 (g)	B2		444
675	William Lyon Homes, Inc., Senior Notes, 7%, 08/15/22	B3		692
750	William Lyon Homes, Inc., Senior Notes, 8.50%, 11/15/20	B3		782
				3,916
Building Products - 1.66%				
250	ABC Supply Company, Inc., Senior Notes, 5.75%, 12/15/23 (g)	B3		262
700	Cemex Finance LLC, Senior Notes, 7.75%, 4/16/26 (g)	(e)		774
550	LSF9 Balta Issuer, S.A. , Senior Notes, 7.75%, 09/15/22 (EUR)	B2		661
275	Masonite International Corporation, Senior Notes,			

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	5.625%, 03/15/23 (g)	B1	289
750	Reliance Intermediate Holdings L.P., Senior Notes,		
	6.50%, 04/01/23 (g)	B1	787
750	RSI Home Products, Inc., Senior Notes,		
	6.50%, 03/15/23 (g)	B1	793
275	Springs Industries, Inc., Senior Notes,		
	6.25%, 06/01/21	B2	286
			3,852

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Cable Operators - 15.44%				
375	Altice Financing S.A., Senior Notes, 6.625%, 02/15/23 (g)	B1		384
975	Altice Financing S.A., Senior Notes, 7.50%, 05/15/26 (g)	B1		1,015
1,100	Altice Financing S.A., Senior Notes, 8.125%, 01/15/24 (g)	B3		1,158
1,825	Altice Luxembourg S.A., Senior Notes, 7.625%, 02/15/25 (g)	B3		1,871
2,175	Altice Luxembourg S.A., Senior Notes, 7.75%, 05/15/22 (g)	B3		2,319
425	B Communications Ltd., Senior Notes, 7.375%, 02/15/21 (g)	(e)		457
300	Cable One, Inc., Senior Notes, 5.75%, 06/15/22 (g)	B1		313
575	CCO Holdings, LLC, Senior Notes, 5.50%, 05/01/26 (g)	B1		601
425	CCO Holdings, LLC, Senior Notes, 5.75%, 09/01/23	B1		449
1,225	CCO Holdings, LLC, Senior Notes, 5.75%, 01/15/24	B1		1,295
1,325	CCO Holdings, LLC, Senior Notes, 5.875%, 04/01/24 (g)	B1		1,411
700	CCO Holdings, LLC, Senior Notes, 6.625%, 01/31/22	B1		733
500	Cequel Communications Holdings I, LLC, Senior Notes, 5.125%, 12/15/21 (g)	Caa1		500
2,275	Cequel Communications Holdings I, LLC, Senior Notes, 6.375%, 09/15/20 (g)	Caa1		2,343
1,000	Cequel Communications Holdings I, LLC, Senior Notes, 7.75%, 07/15/25 (g)	Caa1		1,088
200	CSC Holdings, LLC, Senior Notes, 6.625%, 10/15/25 (g)	Ba1		217
4,550	CSC Holdings, LLC, Senior Notes, 10.125%, 01/15/23 (g)	B2		5,233
1,050	CSC Holdings, LLC, Senior Notes, 10.875%, 10/15/25 (g)	B2		1,230
525	Dish DBS Corporation, Senior Notes, 5.875%, 07/15/22	Ba3		541
1,125	Dish DBS Corporation, Senior Notes, 6.75%, 06/01/21	Ba3		1,212
1,275	Dish DBS Corporation, Senior Notes, 7.75%, 07/01/26 (g)	Ba3		1,355
550	LGE Holdco VI B.V., Senior Notes, 7.125%, 05/15/24 (g) (EUR)	B2		688
175	Netflix, Inc., Senior Notes, 5.75%, 03/01/24	B1		188
700	SFR Group S.A., Senior Notes, 6.25%, 05/15/24 (g)	B1		695
900	Unitymedia Hessen GmbH & Company, Senior Notes, 5%, 01/15/25 (g)	Ba3		918
1,975	Unitymedia Kabel BW GmbH, Senior Notes, 6.125%, 01/15/25 (g)	B3		2,081
575	Videotron Ltee., Senior Notes, 5%, 07/15/22	Ba2		599
375	Virgin Media Finance, Plc, Senior Notes, 6%, 10/15/24 (g)	B2		386
650	Virgin Media Finance, Plc, Senior Notes,			

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	6.375%, 04/15/23 (g)	B2	683
325	Virgin Media Secured Finance, Plc, Senior Notes, 5.25%, 01/15/26 (g)	Ba3	330

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950	Virgin Media Secured Finance, Plc, Senior Notes, 5.50%, 08/15/26 (g)	Ba3	969
100	Virgin Media Secured Finance, Plc, Senior Notes, 6.25%, 03/28/29 (GBP)	Ba3	138
700	VTR Finance B.V., Senior Notes, 6.875%, 01/15/24 (g)	B1	724
710	WideOpenWest Finance, LLC, Senior Notes, 10.25%, 07/15/19	Caa1	747
294	WideOpenWest Finance, LLC, Senior Subordinated Notes, 13.375%, 10/15/19	Caa1	312
625	Ziggo Bond Finance BV, Senior Notes, 6%, 01/15/27 (g)	B2	619
			35,802
Chemicals - 2.58%			
990	Consolidated Energy Finance, Senior Notes, 6.75%, 10/15/19 (g)	B2	978
450	CVR Partners, L.P., Senior Notes, 9.25%, 06/15/23 (g)	B1	434
475	W.R. Grace & Company Conn., Senior Notes, 5.125%, 10/01/21 (g)	Ba3	505
1,425	Hexion Specialty Chemicals, Inc., Senior Notes, 6.625%, 04/15/20	B3	1,250
250	Hexion Specialty Chemicals, Inc., Senior Notes, 10%, 04/15/20	B3	248
75	Huntsman International, Senior Notes, 4.875%, 11/15/20	B1	78
650	Ineos Group Holdings S.A., Senior Notes, 5.625%, 08/01/24 (g)	B3	636
475	Platform Specialty Products Corporation, Senior Notes, 6.50%, 02/01/22 (g)	Caa1	462
475	Platform Specialty Products Corporation, Senior Notes, 10.375%, 05/01/21 (g)	Caa1	512
350	PQ Corporation, Senior Notes, 6.75%, 11/15/22 (g)	B2	372
500	Univar, Inc., Senior Notes, 6.75%, 07/15/23 (g)	Caa1	512
			5,987
Consumer Products - 1.67%			
575	24 Hour Holdings III LLC, Senior Notes, 8%, 06/01/22 (g)	Caa1	469
475	Avon International, Operating Company, Senior Notes, 7.875%, 08/15/22 (g)	Ba1	489
300	Central Garden and Pet Company, Senior Notes, 6.125%, 11/15/23	B2	322
650	Energizer Spinco, Inc., Senior Notes, 5.50%, 06/15/25 (g)	Ba3	675
675	Lifetime Fitness, Inc., Senior Notes, 8.50%, 06/15/23 (g)	Caa1	695
400	Tempur Sealy International Inc., Senior Notes, 5.50%, 06/15/26 (g)	B1	412
400	Tempur Sealy International Inc., Senior Notes, 5.625%, 10/15/23	B1	423
375	Vista Outdoor Inc. Inc, Senior Notes, 5.875%, 10/01/23 (g)	Ba3	393
			3,878

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Container - 4.66%				
425	AEP Industries, Inc., Senior Notes, 8.25%, 04/15/19	B3		439
1,000	ARD Finance S.A., Senior Notes, 6.625%, 09/15/23 (g) (EUR)	Caa2		1,076
1,025	ARD Finance S.A., Senior Notes, 7.125%, 09/15/23 (g)	Caa2		1,020
400	Ardagh Packaging Finance plc, Senior Notes, 6.75%, 01/31/21 (g)	B3		414
975	Ardagh Packaging Finance plc, Senior Notes, 7.25%, 5/15/24 (g)	B3		1,036
125	Ball Corporation, Senior Notes, 4%, 11/15/23	Ba1		126
400	Beverage Packaging Holdings (Lux) II S.A., Senior Notes, 5.625%, 12/15/16 (g)	Caa2		399
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)	Caa3		718
100	Crown Cork and Seal Company, Inc., Senior Notes, 7.375%, 12/15/26	B1		114
325	Pactiv Corporation, Senior Notes, 7.95%, 12/15/25	Caa2		355
425	Reynolds Group Issuer, Inc., Senior Notes, 5.75%, 10/15/20	B2		437
1,500	Reynolds Group Issuer, Inc., Senior Notes, 7%, 7/15/24 (g)	Caa2		1,607
1,600	Reynolds Group Issuer, Inc., Senior Notes, 8.25%, 02/15/21	Caa2		1,664
925	SIG Combibloc Holdings, Senior Notes, 7.75%, 02/15/23 (g)(EUR)	Caa1		1,089
				10,811
Energy - 17.98%				
490	Alberta Energy Company, Ltd., Senior Notes, 7.375%, 11/01/31	Ba2		544
120	Alberta Energy Company, Ltd., Senior Notes, 8.125%, 09/15/30	Ba2		142
375	Antero Midstream Partners, Senior Note, 5.375%, 09/15/24 (g)	B1		378
375	Archrock Partners, Senior Notes, 6%, 04/01/21	B3		356
400	Archrock Partners, Senior Notes, 6%, 10/01/22	B3		371
725	CGG SA, Senior Notes, 6.875%, 01/15/22	Caa2		359
800	Chenier Corpus Christi Holdings, LLC, Senior Notes, 7%, 06/30/24 (g)	Ba3		866
845	Chesapeake Energy Corp., Senior Notes, 8%, 12/15/22 (g)	Caa2		856
1,750	Concho Resources, Inc., Senior Notes, 5.50%, 04/01/23	Ba2		1,807
350	Consol Energy, Inc., Senior Notes, 5.875%, 04/15/22	Caa1		322
125	Consol Energy, Inc., Senior Notes, 8%, 04/01/23	Caa1		121
600	Continental Resources, Senior Notes, 4.90%, 06/01/44	Ba3		506

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275	Continental Resources, Senior Notes, 5%, 09/15/22	Ba3	275
675	Crestwood Midstream Partners, L.P., Senior Notes, 6.25%, 04/01/23	B1	682
825	CrownRock, L.P., Senior Notes, 7.125%, 04/15/21 (g)	B3	862
1,225	CrownRock, L.P., Senior Notes, 7.75%, 02/15/23 (g)	B3	1,314
100	DCP Midstream Operating LP, Senior Notes, 5.60%, 04/01/44	Ba1	93

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300	DCP Midstream, LLC, Senior Notes, 6.45%, 11/03/36 (g)	Ba2	292
100	DCP Midstream, LLC, Senior Notes, 8.125%, 08/16/30	Ba2	108
225	DCP Midstream, LLC, Senior Notes, 9.75%, 03/15/19 (g)	Ba2	251
555	Encana Corporation, Senior Notes, 7.20%, 11/01/31	Ba2	615
550	Energy Transfer Partners, L.P., Senior Notes, 9%, 04/15/19	Baa3	628
190	Energy Transfer Partners, L.P., Senior Notes, 9.70%, 03/15/19	Baa3	218
550	Gibson Energy, Inc., Senior Notes, 6.75%, 07/15/21 (g)	Ba2	563
645	Gulfport Energy Corporation, Senior Notes, 6.625%, 05/01/23	B2	663
175	Hess Corporation, Senior Notes, 6%, 01/15/40	Ba1	179
565	Hess Corporation, Senior Notes, 4.30%, 04/01/27	Ba1	569
70	Hess Corporation, Senior Notes, 7.125%, 03/15/33	Ba1	79
260	Hess Corporation, Senior Notes, 7.30%, 08/15/31	Ba1	304
1,430	Hess Corporation, Senior Notes, 7.875%, 10/01/29	Ba1	1,743
200	Kosmos Energy Ltd., Senior Notes, 7.875%, 08/01/21 (g)	(e)	194
800	Kosmos Energy Ltd., Senior Notes, 7.875%, 08/01/21 (g)	(e)	776
1,125	Matador Resources Company, Senior Notes, 6.875%, 04/15/23	B3	1,162
825	MPLX LP, Senior Notes, 4.50%, 07/15/23	Baa3	850
75	Nustar Logistics, L.P., Senior Notes, 4.80%, 09/01/20	Ba1	75
425	Oneok, Inc., Senior Notes, 7.50%, 09/01/23	Ba1	476
1,725	Pacific Exploration and Production Corporation, Senior Notes, 5.375%, 01/26/19 (a)(b)(g)	(e)	315
825	Pacific Exploration and Production Corporation, Senior Notes, 5.625%, 01/19/25 (a)(b)(g)	(e)	151
270	Pacific Exploration and Production Corporation, Senior Notes, 12%, 12/22/16 (b)	(e)	272
325	Pacific Exploration and Production Corporation, Senior Notes, 12%, 12/22/16 (b)(g)	(e)	327
1,075	Parsley Energy LLC, Senior Notes 7.50%, 2/15/22 (g)	B3	1,139
875	Petrobras Global Finance, Senior Notes, 8.375%, 05/23/21	B3	955
20	Pride International, Inc., Senior Notes, 6.875%, 08/15/20	B1	20
520	Pride International, Inc., Senior Notes, 8.50%, 06/15/19	B1	559
425	QEP Resrouces, Inc., Senior Notes, 5.25%, 05/01/23	B1	419
740	QEP Resrouces, Inc., Senior Notes, 6.875%, 03/01/21	B1	775

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450	Range Resources Corporaiton, Senior Subordinated Notes, 4.875%, 05/15/25	B1	432
175	Rockies Expres Pipeline LLC, Senior Notes, 6%, 01/15/19 (g)	Ba2	184
730	Rowan Companies, Inc., Senior Notes, 7.875%, 08/01/19	B1	772
325	Sabine Pass LNG, L.P., Senior Notes, 5.75%, 05/15/24	Ba2	349

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175	Sabine Pass LNG, L.P., Senior Notes, 5.875%, 06/30/26 (g)	Ba2	190
1,050	Sabine Pass LNG, L.P., Senior Notes, 6.25%, 03/15/22	Ba2	1,148
175	SESI, L.L.C., Senior Notes, 6.375%, 05/01/19	B2	174
2,025	SESI, L.L.C., Senior Notes, 7.125%, 12/15/21	B2	1,979
780	Seven Generations Energy Ltd., Senior Notes, 6.75%, 05/01/23 (g)	Ba3	810
250	Seven Generations Energy Ltd., Senior Notes, 6.875%, 06/30/23 (g)	Ba3	260
1,325	Seven Generations Energy Ltd., Senior Notes, 8.25%, 05/15/20 (g)	Ba3	1,413
375	SM Energy Company, Senior Notes, 6.125%, 11/15/22	B3	377
900	SM Energy Company, Senior Notes, 6.50%, 01/01/23	B3	909
825	Southwestern Energy Company, Senior Notes, 5.80%, 01/23/20	B1	826
375	Southwestern Energy Company, Senior Notes, 6.70%, 01/23/25	B1	375
93	Southwestern Energy Company, Senior Notes, 7.50%, 02/01/18	B1	98
600	Sunoco L.P., Senior Notes, 6.25%, 04/15/21 (g)	Ba3	618
325	Sunoco L.P., Senior Notes, 6.375%, 04/01/23 (g)	Ba3	334
375	Tallgrass Energy Partners, L.P., Senior Notes, 5.50%, 09/15/24 (g)	B1	378
50	Targa Resources Partners L.P., Senior Notes, 4.25%, 11/15/23	Ba3	48
575	Targa Resources Partners L.P., Senior Notes, 5.125%, 02/01/25 (g)	Ba3	576
800	Targa Resources Partners L.P., Senior Notes, 5.25%, 05/01/23	Ba3	810
700	Targa Resources Partners L.P., Senior Notes, 6.75%, 03/15/24	Ba3	749
175	Tesoro Logistics, L.P., Senior Notes, 6.125%, 10/15/21	Ba3	183
425	Transocean, Inc., Senior Notes, 6%, 03/15/18	Caa1	427
950	Transocean, Inc., Senior Notes, 9%, 07/15/23 (g)	B1	919
975	WPX Energy, Inc., Senior Notes, 7.50%, 08/01/20	B3	1,031
715	YPF Sociedad Anonima, Senior Notes, 8.50%, 03/23/21 (g)	B3	795
			41,695
Entertainment & Leisure - 1.15%			
425	ClubCorp Club Operations, Inc., Senior Notes, 8.25%, 12/15/23 (g)	B3	457
225	EMI Music Publishing Group, Senior Notes, 7.625%, 06/15/24 (g)	B3	244
425	Entertainment One, Ltd. Senior Notes, 6.875%, 12/15/22 (g) (GBP)	B1	596
1,000	Regal Entertainment Group, Senior Notes,		

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	5.75%, 03/15/22	B3	1,032
322	WMG Acquisition Corporation, Senior Notes,		
	6%, 01/15/21 (g)	Ba3	333
			2,662

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Financial - 10.97%				
450	Aircastle Limited, Senior Notes, 5.50%, 02/15/22	Ba1		486
1,125	Alliant Holdings Intermediate, LLC, 8.25%, 08/01/23 (g)	Caa2		1,145
125	Ally Financial, Inc., Senior Notes, 5.125%, 09/30/24	Ba3		132
600	Ally Financial, Inc., Senior Notes, 5.75%, 11/20/25	(e)		629
619	Ally Financial, Inc., Senior Notes, 7.50%, 09/15/20	Ba3		707
625	Ally Financial, Inc., Senior Notes, 8%, 11/01/31	Ba3		769
600	Banco Bilbao Vizcaya Argentina, S.A., Senior Notes, 7%, 12/29/49 (EUR)	(e)		624
1,000	Banco Santander S.A., Senior Notes, 6.375%, 05/29/49	Ba1		903
300	Cabot Financial (Luxembourg) S.A., Senior Notes, 7.50%, 10/01/23 (g) (GBP)	B2		382
1,575	Citigroup, Inc. 5.95%, 12/29/49	Ba2		1,603
300	Citigroup, Inc. 6.25%, 12/29/49	Ba2		322
25	CNO Financial Group Inc., Senior Notes, 4.50%, 05/30/20	Ba1		26
625	CNO Financial Group Inc., Senior Notes, 5.25%, 05/30/25	Ba1		627
950	Credit Agricole S.A., Senior Notes, 6.625%, 09/29/49 (g)	Ba1		912
1,200	Discover Financial Services, Senior Notes, 10.25%, 07/15/19	Ba1		1,408
300	Garfunkelux Holdco 3 S.A., Senior Notes, 8.50%, 11/01/22 (g) (GBP)	B2		395
625	Genworth Holdings, Inc., Senior Notes, 6.515%, 05/22/18	Ba3		639
1,200	Goldman Sachs Group, Inc. 5.375%, 12/29/49	Ba1		1,212
625	HRG Group, Inc., Senior Notes, 7.875%, 07/15/19	Ba3		660
400	HSBC Holdings, plc, Senior Notes, 6.875%, 12/29/49	Baa3		419
750	Hub Holdings LLC, Senior Notes, 8.125%, 07/15/19 (g)	Caa2		732
1,100	Hub International Limited, Senior Notes, 7.875%, 10/01/21 (g)	Caa2		1,122
250	Hub International Limited, Senior Notes, 9.25%, 02/15/21 (g)	B3		260
650	Icahn Enterprises, Senior Notes, 4.875%, 03/15/19	Ba3		655
450	Icahn Enterprises, Senior Notes, 6%, 08/01/20	Ba3		451
1,465	JP Morgan Chase & Co. 5.30%, 12/29/49	Baa3		1,485
450	Nationstar Mortgage LLC, Senior Notes, 6.50%, 07/01/21	B2		444
225	Nationstar Mortgage LLC, Senior Notes, 7.875%, 10/01/20	B2		228
675	Navient Corporation, Senior Notes,			

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	5%, 10/26/20	Ba3	673
500	Navient Corporation, Senior Notes,		
	7.25%, 09/25/23	Ba3	499
150	NFP Corp., Senior Notes,		
	9%, 07/15/21 (g)	Caa2	154
425	Ocwen Financial Group, Senior Notes,		
	6.625%, 05/15/19	Caa1	379
850	OneMain Financial Holdings, Inc., Senior Notes,		
	7.25%, 12/15/21 (g)	B2	895

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600	Quicken Loans, Inc., Senior Notes, 5.75%, 05/01/25 (g)	Ba2	595
675	Springleaf Finance Corporation, Senior Notes, 8.25%, 12/15/20	B3	741
775	Standard Chartered PLC, Senior Notes, 7.50%, 12/29/49 (g)	Ba1	764
1,100	USI Inc., Senior Notes, 7.75%, 01/15/21 (g)	Caa2	1,115
375	Walter Investment Management Corporation, Senior Notes, 7.875%, 12/15/21	Caa2	249
			25,441
Food/Tobacco - 1.74%			
750	Dean Foods Company, Senior Notes, 6.50%, 03/15/23 (g)	B2	797
800	Minerva Luxembourg S.A., Senior Notes, 7.75%, 01/31/23 (g)	B1	844
675	Pinnacle Foods Finance, L.L.C., Senior Notes, 5.875%, 01/15/24 (g)	B2	722
675	Post Holdings, Inc., Senior Notes, 5%, 08/15/26 (g)	B3	672
525	Post Holdings, Inc., Senior Notes, 6.75%, 12/01/21 (g)	B3	563
425	Shearers Food, Inc., Senior Notes, 9%, 11/01/19 (g)	B1	445
			4,043
Forest Products - 1.39%			
275	Cascades, Inc., Senior Notes, 5.50%, 07/15/22 (g)	Ba3	279
1,150	Cascades, Inc., Senior Notes, 5.75%, 07/15/23 (g)	Ba3	1,167
325	Graphic Packaging International, Inc., Senior Notes, 4.75%, 04/15/21	Ba2	347
625	Mercer International, Inc., Senior Notes, 7%, 12/01/19	B2	645
350	Mercer International, Inc., Senior Notes, 7.75%, 12/01/22	B2	368
400	Norbord, Inc., Senior Notes, 6.25%, 04/15/23 (g)	Ba2	424
			3,230
Gaming - 5.39%			
550	Boyd Gaming Corporation, Senior Notes, 6.375%, 04/01/26 (g)	B3	589
850	Cirsa Funding Luxembourg S.A., Senior Notes, 5.875%, 05/15/23 (g)(EUR)	B2	992
305	Codere Finance 2 Luxembourg S.A., Senior Notes, 5.50%, 06/30/21 (h)	(e)	312
339	Codere Finance 2 Luxembourg S.A., Senior Notes, 9%, 06/30/21 (h)	(e)	345
875	Eldorado Resorts, Inc., Senior Notes, 7%, 08/01/23	Caa1	929
150	GLP Capital L.P., Senior Notes, 4.375%, 04/15/21	Ba1	158
275	GLP Capital L.P., Senior Notes, 5.375%, 04/15/26	Ba1	296
700	Great Canadian Gaming Corporation, Senior Notes,		

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	6.625%, 07/25/22 (g) (CAD)	B1	560
959	International Game Technology Plc, Senior Notes, 6.25%, 02/15/22 (g)	Ba2	1,021

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800	International Game Technology Plc, Senior Notes, 6.50%, 02/15/25 (g)	Ba2	862
325	Intralot Finance Luxembourg S.A. , Senior Notes, 6.75%, 009/15/21 (g) (EUR)	B1	364
425	Intralot Finance Luxembourg S.A. , Senior Notes, 9.75%, 08/15/18 (g)(EUR)	B1	499
325	MGM Growth Properties Operating Partnership L.P., Senior Notes, 5.625%, 05/01/24 (g)	B2	350
600	MGM Resorts International, Senior Notes, 6%, 03/15/23	B1	650
925	MGM Resorts International, Senior Notes, 6.625%, 12/15/21	B1	1,039
275	Safari Holding Verwaltungs GmbH, Senior Notes, 8.25%, 02/15/21 (g)(EUR)	B2	324
500	Scientific Games International Inc., Senior Notes, 7%, 01/01/22 (g)	Ba3	529
1,975	Scientific Games International Inc., Senior Notes, 10%, 12/01/22	Caa1	1,827
775	Shingle Springs Tribal Gaming Authority, Senior Notes, 9.75%, 09/01/21 (g)	B2	849
			12,495
Health Care - 7.43%			
560	Capsugel S.A., Senior Notes, 7%, 05/15/19 (g)	Caa1	563
275	Centene Escrow Corporation, Senior Notes, 5.625%, 02/15/21	Ba2	292
175	Centene Escrow Corporation, Senior Notes, 6.125%, 02/15/24	Ba2	189
125	Concordia Healthcare Corporation, Senior Notes, 9.50%, 10/21/22 (g)	Caa2	86
450	Crimson Merger, Inc., Senior Notes, 6.625%, 05/15/22 (g)	Caa2	397
450	DPX Holdings BV, Senior Notes, 7.50%, 02/01/22 (g)	Caa2	475
575	Endo Finance LLC, Senior Notes, 6.50%, 02/01/25 (g)	B3	507
150	HCA, Inc., Senior Notes, 5%, 03/15/24	Ba1	159
1,750	HCA, Inc., Senior Notes, 5.25%, 06/15/26	Ba1	1,859
275	Hill-Rom Holdings, Inc., Senior Notes, 5.75%, 09/01/23 (g)	B1	294
800	Iasis Healthcare Capital 8.375%, 05/15/19	Caa1	726
625	Kindred Healthcare, Inc., Senior Notes, 8%, 01/15/20	B3	633
850	Kinetic Concepts, Senior Notes, 9.625%, 10/01/21 (g)	Caa1	850
225	Kinetic Concepts, Senior Notes, 12.50%, 11/01/19	Caa2	225
450	Molina Healthcare, Inc., Senior Notes, 5.375%, 11/15/22	Ba3	465
225	MPH Acquisition Holdings, Senior Notes, 7.125%, 06/01/24 (g)	Caa1	242
450	MPT Operating Partnership, L.P., Senior Notes, 6.375%, 03/01/24	Ba1	489
425	Surgery Center Holdings, Senior Notes,		

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	8.875%, 04/15/21 (g)	Caa2	454
575	Synlab Bondco PLC, Senior Notes,		
	6.25%, 07/01/22 (g) (EUR)	B2	682
250	Synlab Bondco PLC, Senior Notes,		
	8.25%, 07/01/23 (g)(EUR)	Caa1	299

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300	Tenet Healthcare Corporation, Senior Notes, 4.35%, 06/15/20	Ba3	300
1,332	Tenet Healthcare Corporation, Senior Notes, 6.75%, 06/15/23	Caa1	1,239
875	Tenet Healthcare Corporation, Senior Notes, 8.125%, 04/01/22	Caa1	875
675	Valeant Pharmaceuticals International, Senior Notes, 5.375%, 03/15/20 (g)	B3	624
250	Valeant Pharmaceuticals International, Senior Notes, 5.875%, 05/15/23 (g)	B3	216
2,300	Valeant Pharmaceuticals International, Senior Notes, 6.375%, 10/15/20 (g)	B3	2,162
350	Valeant Pharmaceuticals International, Senior Notes, 6.75%, 08/15/21 (g)	B3	329
825	Valeant Pharmaceuticals International, Senior Notes, 7%, 10/01/20 (g)	B3	806
825	Valeant Pharmaceuticals International, Senior Notes, 7.50%, 07/15/21 (g)	B3	796
			17,233

Information Technology - 5.79%

875	Ancestry.com Inc., Senior Notes, 9.625%, 10/15/18 (g)	Caa1	886
1,325	Ancestry.com Inc., Senior Notes, 11%, 12/15/20	B3	1,418
1,700	Bankrate, Inc., Senior Notes, 6.125%, 08/15/18 (g)	B2	1,717
875	CommScope Technologies LLC, Senior Notes, 6%, 06/15/25 (g)	B1	933
325	Diamond 1 Finance Corporation, Senior Notes, 5.875%, 06/15/21 (g)	Ba2	345
525	Diamond 1 Finance Corporation, Senior Notes, 7.125%, 06/15/24 (g)	Ba2	578
575	JDA Escrow/Bond Finance, Subordinated Notes, 7.375%, 10/15/24 (g)	(e)	591
300	Match Group, Inc., Senior Notes, 6.375%, 06/01/24	Ba3	326
575	Match Group, Inc., Senior Notes, 6.75%, 12/15/22	Ba3	613
350	Micron Technology, Inc., Senior Notes, 5.25%, 08/01/23 (g)	Ba3	346
675	Microsemi Corporation, Senior Notes, 9.125%, 04/15/23 (g)	B2	768
350	SS&C Technologies Holdings, Inc., Senior Notes, 5.875%, 07/15/23	B3	369
800	Veritas Bermuda Ltd., Senior Notes, 7.50%, 02/01/23 (g)	B1	770
400	Veritas Bermuda Ltd., Senior Notes, 10.50%, 02/01/24 (g)	Caa1	376
1,000	Western Digital Corporation, Senior Notes, 7.375%, 04/01/23 (g)	Ba1	1,100
1,364	Western Digital Corporation, Senior Notes, 10.50%, 04/01/24 (g)	Ba2	1,584
650	Zebra Technologies Corporation, Senior Notes, 7.25%, 10/15/22	B2	704
			13,424

Lodging - .96%

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850	Hilton Worldwide Finance, Senior Notes, 5.625%, 10/15/21	Ba3	873
1,325	Playa Resorts Holding B.V., Senior Notes, 8%, 08/15/20 (g)	Caa1	1,355
			2,228

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Manufacturing - 3.10%				
700	Accudyne Industries Borrower S.C.A., Senior Notes, 7.75%, 12/15/20 (g)	Caa3	555	
1,350	Apex Tool Group, Senior Notes, 7%, 02/01/21 (g)	Caa1	1,293	
400	CNH Capital LLC, Senior Notes, 3.625%, 04/15/18	Ba1	406	
500	Gardner Denver Inc., Senior Notes, 6.875%, 08/15/21 (g)	Caa2	470	
150	Manitowoc Food Service, Senior Notes, 9.50%, 02/15/24	Caa1	169	
600	Milacron LLC, Senior Notes, 7.75%, 02/15/21 (g)	Caa1	624	
700	Pfleiderer GmbH, Senior Notes, 7.875%, 08/01/19 (EUR)	B2	812	
700	Sensata Technologies UK Financing Company plc, Senior Notes, 6.25%, 02/15/26 (g)	Ba3	756	
700	SPX Flow, Inc, Senior Notes, 5.625%, 08/15/24 (g)	B1	710	
700	SPX Flow, Inc, Senior Notes, 5.875%, 08/15/26 (g)	B1	712	
675	Terex Corporation, Senior Notes, 6%, 05/15/21	B2	690	
			7,197	
Metals & Mining - 7.47%				
300	Alcoa Nederland Holding B.V., Senior Notes, 6.75%, 09/30/24 (g)	Ba3	312	
200	Alcoa Nederland Holding B.V., Senior Notes, 7%, 09/30/26 (g)	Ba3	208	
275	Aleris International, Inc., Senior Notes, 7.875%, 11/01/20	Caa2	279	
825	BlueScope Steel (Finance) Limited, Senior Notes, 6.50%, 05/15/21 (g)	Ba2	872	
229	BlueScope Steel (Finance) Limited, Senior Notes, 7.125%, 05/01/18 (g)	Ba2	234	
1,125	Constellium NV, Senior Notes, 7.875%, 04/01/21 (g)	B2	1,208	
250	Constellium NV, Senior Notes, 8%, 01/15/23 (g)	Caa1	254	
1,175	FMG Resources, Senior Notes, 9.75%, 03/01/22 (g)	Ba1	1,360	
475	Freeport McMoran, Inc., Senior Notes, 2.375%, 03/15/18	B1	468	
225	Freeport McMoran, Inc., Senior Notes, 3.10%, 03/15/20	B1	216	
325	Freeport McMoran, Inc., Senior Notes, 4%, 11/14/21	B1	307	
450	Freeport McMoran, Inc., Senior Notes, 5.40%, 11/14/34	B1	371	
2,050	HudBay Minerals, Inc., Senior Notes, 9.50%, 10/01/20	B3	2,055	
825	Lundin Mining Corporation, Senior Notes, 7.50%, 11/01/20 (g)	B1	877	
274	Lundin Mining Corporation, Senior Notes, 7.875%, 11/01/22 (g)	B1	292	
1,075	Murray Energy Corporation, Senior Notes, 11.25%, 04/15/21 (g)	C	618	

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525	New Gold Inc., Senior Notes, 6.25%, 11/15/22 (g)	B3	538
325	Novelis, Inc., Senior Notes, 5.875%, 09/30/26 (g)	B2	333

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617	Novelis, Inc., Senior Notes, 6.25%, 08/15/24 (g)	B2	656
875	Nyrstar Netherlands Holdings B.V., Senior Notes, 8.50%, 09/15/19 (g) (EUR)	Caa1	1,024
1,050	Ryerson Inc., Senior Secured Notes, 11%, 05/15/22 (g)	Caa1	1,155
325	Teck Resources Limited, Senior Notes, 8%, 06/01/21 (g)	B1	355
616	Vale Overseas Limited, Senior Notes, 5.875%, 06/10/21	Ba3	644
625	Vale Overseas Limited, Senior Notes, 6.25%, 08/10/26	Ba3	653
625	Vale Overseas Limited, Senior Notes, 6.875%, 11/21/36	Ba3	612
785	Wise Metals Group L.L.C., Senior Notes, 8.75%, 12/15/18 (g)	Caa3	807
575	Zekelman Industries, Senior Notes, 9.875%, 06/15/23 (g)	Caa2	607
			17,315
Other Telecommunications - 1.98%			
600	Century Link Inc., Senior Notes, 7.50%, 04/01/24	Ba3	644
475	Equinix, Inc., Senior Notes, 5.375%, 01/01/22	B1	505
250	Equinix, Inc., Senior Notes, 5.75%, 01/01/25	B1	266
875	Frontier Communications, Inc., Senior Notes, 8.875%, 09/15/20	Ba3	945
625	Level 3 Communications, Inc., Senior Notes, 5.75%, 12/01/22	B2	655
225	Level 3 Financing, Inc., Senior Notes, 5.25%, 03/15/26 (g)	B1	232
725	Level 3 Financing, Inc., Senior Notes, 5.375%, 01/15/24	B1	758
250	Level 3 Financing, Inc., Senior Notes, 5.625%, 02/01/23	B1	260
300	Zayo Group, LLC, Global Notes, 6.375%, 05/15/25	B3	320
			4,585
Publishing - 1.05%			
625	Cengage Learning, Inc., Senior Notes, 9.50%, 06/15/24 (g)	Caa1	636
250	Harland Clarke Holdings Corporation, Senior Notes, 6.875%, 03/01/20 (g)	B1	240
325	Harland Clarke Holdings Corporation, Senior Notes, 9.75%, 08/01/18 (g)	B1	334
600	McGraw Hill Global, Senior Notes, 7.875%, 05/15/24 (g)	B3	648
575	MHGE Parent, LLC, Senior Notes, 8.50%, 08/01/19 (g)	Caa1	582
			2,440
Real Estate Investment Trust Securities - .11%			
250	VEREIT Operating Partnership, L.P., Senior Securities, 4.125%, 06/01/21	Ba1	259

