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)

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

> > (617) 263-6400

Registrant s telephone number, including area code:

Date of fiscal year end: 12/31

Date of reporting period: 7/1/16 - 9/30/2016

02109 (Zip code)

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

Principal Amount/Units		Moody s Rating (Unaudited)	Value (Note 1)
CORPORATE DEBT SECURITIES -	- 128.19% (d)(f)	(0)	(
Aerospace & Defense - 2.51%			
3,075	Bombardier, Inc., Senior Notes,	5.4	
105	7.50%, 03/15/18 (g)	B3	3,260
425	Huntington Ingalls Industries, Senior Notes,	D 0	140
900	5%, 11/15/25 (g) Standard Aero Aviation Holdings Inc., Senior Notes,	Ba2	449
900	10%, 07/15/23 (g)	Caa2	968
450	Transdigm, Inc., Senior Subordinated Notes,	Caa2	908
450	6.375%, 6/15/26 (g)	B3	467
350	Transdigm, Inc., Senior Subordinated Notes,	<b>D</b> 5	407
350	6.50%, 07/15/24	B3	368
300	Transdigm, Inc., Senior Subordinated Notes,	<b>B</b> 5	500
500	6.50%, 05/15/25	B3	312
	0.50 %, 05/15/25	<b>D</b> 5	5,824
			5,024
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,	, í	
	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,	D 4	252
275	5%, 06/01/22	Ba2	352
275	Group 1 Automotive, Inc., Senior Notes,	D Ó	077
925	5.25%, 12/15/23 (g)	Ba2	277
825	MPG Holdco Inc., Senior Notes,	B3	012
575	7.375%, 10/15/22 Danska Auto Crown, Inc., Senior Subardinated Natas	В3	843
373	Penske Auto Group, Inc., Senior Subordinated Notes, 5,50%, 5/15/26	B1	575
400		DI	575
400	Penske Auto Group, Inc., Senior Subordinated Notes, 5.75%, 10/01/22	B1	415
525	Sonic Automotive, Inc., Senior Subordinated Notes,	DI	413
525	5%, 05/15/23	B2	517
100	Sonic Automotive, Inc., Senior Subordinated Notes,	D2	517
100	7%, 07/15/22	B2	106
1,325	TI Group Auto Systems, L.L.C., Senior Notes,	D2	100
1,520	8.75%, 07/15/23 (g)	Caa1	1,441
	с. с. к., ст. с. 20 (Б)	Cuui	5,210
			5,210

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 - 1.6	59%		
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,	_	
	1		

	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

Cable Operators - 15.44%			
375	Altice Financing S.A., Senior Notes,		
515	6.625%, 02/15/23 (g)	B1	384
975	Altice Financing S.A., Senior Notes,	21	001
210	7.50%, 05/15/26 (g)	B1	1,015
1,100	Altice Financing S.A., Senior Notes,	DI	1,015
1,100	8.125%, 01/15/24 (g)	B3	1,158
1,825	Altice Luxembourg S.A., Senior Notes,	23	1,100
1,020	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,	21	010
0.00	5.50%, 05/01/26 (g)	B1	601
425	CCO Holdings, LLC, Senior Notes,	DI	001
	5.75%, 09/01/23	B1	449
1,225	CCO Holdings, LLC, Senior Notes,	21	,
1,220	5.75%, 01/15/24	B1	1,295
1,325	CCO Holdings, LLC, Senior Notes,	<u>D1</u>	1,295
1,525	5.875%, 04/01.24 (g)	B1	1,411
700	CCO Holdings, LLC, Senior Notes,	DI	1,111
700	6.625%, 01/31/22	B1	733
500	Cequel Communications Holdings I, LLC, Senior Notes,	DI	155
500	5.125%, 12/15/21 (g)	Caa1	500
2,275	Cequel Communications Holdings I, LLC, Senior Notes,	Caal	500
2,215	6.375%, 09/15/20 (g)	Caa1	2,343
1,000	Cequel Communications Holdings I, LLC, Senior Notes,	Caar	2,545
1,000	7.75%, 07/15/25 (g)	Caa1	1,088
200	CSC Holdings, LLC, Senior Notes,	Caal	1,000
200	6.625%, 10/15/25 (g)	Ba1	217
4,550	CSC Holdings, LLC, Senior Notes,	Dai	217
4,550	10.125%, 01/15/23 (g)	B2	5,233
1,050	CSC Holdings, LLC, Senior Notes,	D2	5,255
1,050	10.875%, 10/15/25 (g)	B2	1,230
525	Dish DBS Corporation, Senior Notes,	D2	1,230
525	5.875%, 07/15/22	Ba3	541
1,125		Das	541
1,123	Dish DBS Corporation, Senior Notes,	Ba3	1 212
1 275	6.75%, 06/01/21	Das	1,212
1,275	Dish DBS Corporation, Senior Notes,	Ba3	1 255
550	7.75%, 07/01/26 (g)	Das	1,355
550	LGE Holdco VI B.V., Senior Notes,	DJ	600
175	7.125%, 05/15/24 (g) (EUR)	B2	688
175	Netflix, Inc., Senior Notes,	D1	100
700	5.75%, 03/01/24	B1	188
700	SFR Group S.A., Senior Notes,	D 1	(05
000	6.25%, 05/15/24 (g)	B1	695
900	Unitymedia Hessen GmbH & Company, Senior Notes,	D 0	010
1.025	5%, 01/15/25 (g)	Ba3	918
1,975	Unitymedia Kabel BW GmbH, Senior Notes,	D2	0.001
	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,		

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

950	Virgin Media Secured Finance, Plc, Senior Notes,		
100	5.50%, 08/15/26 (g)	Ba3	969
100	Virgin Media Secured Finance, Plc, Senior Notes,	D 2	129
700	6.25%, 03/28/29 (GBP) VTB Finance B.V., Senier Notes	Ba3	138
700	VTR Finance B.V., Senior Notes,	B1	724
710	6.875%, 01/15/24 (g) WideOpenWest Finance, LLC, Senior Notes,	DI	724
/10	10.25%, 07/15/19	Caa1	747
294	WideOpenWest Finance, LLC, Senior Subordinated Notes,	Caal	/+/
271	13.375%, 10/15/19	Caa1	312
625	Ziggo Bond Finance BV, Senior Notes,	Cuur	512
020	6%, 01/15/27 (g)	B2	619
	0/0, 01/10/1/ (g)		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)	Caal	462
475	Platform Specialty Products Corporation, Senior Notes,	<b>a</b> 1	
250	10.375%, 05/01/21 (g)	Caal	512
350	PQ Corporation, Senior Notes,	DA	270
500	6.75%, 11/15/22 (g)	B2	372
500	Univar, Inc., Senior Notes,	C1	510
	6.75%, 07/15/23 (g)	Caa1	512
			5,987
Consumer Products - 1.67%			
575	24 Hour Holdings III LLC, Senior Notes,		
515	8%, 06/01/22 (g)	Caa1	469
475	Avon International, Operating Company, Senior Notes,	Caul	+07
175	7.875%, 08/15/22 (g)	Ba1	489
300	Central Garden and Pet Company, Senior Notes,	Dur	105
200	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

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,		
1,000	7%, 7/15/24 (g)	Caa2	1,607
1,600	Reynolds Group Issuer, Inc., Senior Notes,	Cuu2	1,007
1,000	8.25%, 02/15/21	Caa2	1,664
925	SIG Combibloc Holdings, Senior Notes,	Cuuz	1,001
,20	7.75%, 02/15/23 (g)(EUR)	Caa1	1,089
	(1)(2)(2)(2)(2)(2)(2)(2)(2)(2)(2)(2)(2)(2)	Cuur	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
		=	200

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

200			
300	DCP Midstream, LLC, Senior Notes,	Ba2	292
100	6.45%, 11/03/36 (g) DCP Midstreem LLC Service Notes	Baz	292
100	DCP Midstream, LLC, Senior Notes, 8.125%, 08/16/30	Ba2	108
225	DCP Midstream, LLC, Senior Notes,	Daz	108
223	9.75%, 03/15/19 (g)	Ba2	251
555	Encana Corporation, Senior Notes,	Daz	231
555	7.20%, 11/01/31	Ba2	615
550	Energy Transfer Partners, L.P., Senior Notes,	Daz	015
550	9%, 04/15/19	Baa3	628
190	Energy Transfer Partners, L.P., Senior Notes,	Daas	028
190	9.70%, 03/15/19	Baa3	218
550	Gibson Energy, Inc., Senior Notes,	Daas	210
550	6.75%, 07/15/21 (g)	Ba2	563
645	Gulfport Energy Corporation, Senior Notes,	Daz	505
045	6.625%, 05/01/23	B2	663
175	Hess Corporation, Senior Notes,	<b>D</b> 2	005
175	6%, 01/15/40	Bal	179
565	Hess Corporation, Senior Notes,	Dai	175
505	•	Ba1	569
70	4.30%, 04/01/27 Hose Corporation Soniar Notes	Bal	509
/0	Hess Corporation, Senior Notes, 7.125%, 03/15/33	Dal	70
260		Ba1	79
200	Hess Corporation, Senior Notes, 7.30%, 08/15/31	Ba1	304
1 420	,	Dal	304
1,430	Hess Corporation, Senior Notes,	D - 1	1 742
200	7.875%, 10/01/29	Ba1	1,743
200	Kosmos Energy Ltd., Senior Notes,	(-)	104
000	7.875%, 08/01/21 (g)	(e)	194
800	Kosmos Energy Ltd., Senior Notes,		77(
1 105	7.875%, 08/01/21 (g)	(e)	776
1,125	Matador Resources Company, Senior Notes,	D2	1.1(0
0.05	6.875%, 04/15/23	В3	1,162
825	MPLX LP, Senior Notes,	D 2	950
75	4.50%, 07/15/23	Baa3	850
75	Nustar Logistics, L.P., Senior Notes,	D 1	75
405	4.80%, 09/01/20	Bal	75
425	Oneok, Inc., Senior Notes,	D 1	176
1 705	7.50%, 09/01/23	Bal	476
1,725	Pacific Exploration and Production Corporation, Senior Notes,		215
0.25	5.375%, 01/26/19 (a)(b)(g)	(e)	315
825	Pacific Exploration and Production Corporation, Senior Notes,		1.51
270	5.625%, 01/19/25 (a)(b)(g)	(e)	151
270	Pacific Exploration and Production Corporation, Senior Notes,		272
225	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		1 1 2 2
0.7.5	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

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

175	Sabine Pass LNG, L.P., Senior Notes,		
1.070	5.875%, 06/30/26 (g)	Ba2	190
1,050	Sabine Pass LNG, L.P., Senior Notes,		1.1.10
175	6.25%, 03/15/22	Ba2	1,148
175	SESI, L.L.C., Senior Notes,	ЪĴ	174
2.025	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,	D2	1,979
760	6.75%, 05/01/23 (g)	Ba3	810
250	Seven Generations Energy Ltd., Senior Notes,	Das	010
250	6.875%, 06/30/23 (g)	Ba3	260
1,325	Seven Generations Energy Ltd., Senior Notes,	Dus	200
-,	8.25%, 05/15/20 (g)	Ba3	1,413
375	SM Energy Company, Senior Notes,		-,
	6.125%, 11/15/22	В3	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,		
-00	5.25%, 05/01/23	Ba3	810
700	Targa Resources Partners L.P., Senior Notes,	<b>D</b> 4	5.40
175	6.75%, 03/15/24	Ba3	749
175	Tesoro Logistics, L.P., Senior Notes,	D 2	102
405	6.125%, 10/15/21	Ba3	183
425	Transocean, Inc., Senior Notes,	C1	427
950	6%, 03/15/18 Transocean, Inc., Senior Notes,	Caa1	427
950	9%, 07/15/23 (g)	B1	919
975	WPX Energy, Inc., Senior Notes,	DI	919
915	7.50%, 08/01/20	B3	1,031
715	YPF Sociedad Anonima, Senior Notes,	<b>D</b> 5	1,031
/15	8.50%, 03/23/21 (g)	B3	795
	0.50 %, 05/25/21 (g)	5	41,695
			.1,070
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,		

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

450     Aircastle Limited. Senior Notes,       8.25% (021/52)     Bal     486       1.125     Alliant Holdings Intermediate, LLC.     1.145       125     Ally Financial, Inc., Senior Notes,     Ba3     1.32       600     Ally Financial, Inc., Senior Notes,     60     6.37%, 1120/25     60     629       617     Ally Financial, Inc., Senior Notes,     Ba3     707     625     8%, 110/131     Ba3     709       625     S%, 11/20/25     (c)     623     637.5%, 11/20/26     643     709       625     Ally Financial, Inc., Senior Notes,     (c)     624     637.5%, 10/13/3     600     75%, 12/29/40 (FUL)     62     624       1.000     Bancor Statuscher SA., Senior Notes,     (c)     624     625     75%, 10/21/32 (GIGBP)     Ba1     903     300     Cabor Financial (Lancembourg) S.A., Senior Notes,     Ba2     1,603     302     222     25     CNO Financial Group Inc., Senior Notes,     Ba1     26     625     27%, 0530/20     Ba1     26     625     27%, 0530/20     Ba1     26     222	Financial - 10.97%			
1.125     Alliam Holdings Intermediate, LLC,       1.25     Alliam Holdings Intermediate, LLC,       1.25     Ally Financial, Inc., Senior Notes,       1.25     Ally Financial, Inc., Senior Notes,       600     Ally Financial, Inc., Senior Notes,       7.57%, 11/2025     (e)       625     Ally Financial, Inc., Senior Notes,       7.50%, 09/15/20     Ba3       700     Philos, Senior Notes,       7.50%, 09/15/20     Ba3       7000     Bance Submoth Nets,       600     Bance Submoth Nets,       600     Bance Submoth Nets,       75%, 12/2049 (EUR)     Ba1       900     Cabre Financial Charenbourg) S.A. Senior Notes,       1,000     Bance Submoth Nets,       1,575     Chigraup, Inc.       7,59%, 10/01/23 (g) (GBP)     Ba2       1,575     Subjergup, Inc.       625     CNO Financial Group Inc., Senior Notes,       625     CNO Financial Group Inc., Senior Notes,       625     CNO Financial Group Inc., Senior Notes,       625     CNO Financial Group Inc.       625     CNO Financial Group Inc. <tr< td=""><td></td><td>Aircastle Limited, Senior Notes,</td><td></td><td></td></tr<>		Aircastle Limited, Senior Notes,		
1,125     Alliant Holdings Intermediate, LLC,       125     Ally Financial, Inc., Senior Notes,     125       600     Ally Financial, Inc., Senior Notes,     126       619     Ally Financial, Inc., Senior Notes,     126       625     Ally Financial, Inc., Senior Notes,     126       625     Ally Financial, Inc., Senior Notes,     126       626     Ally Financial, Inc., Senior Notes,     127       600     Banco Bilbas Vir.caya Argentina, S.A., Senior Notes,     127       7     94, 120/940 (EUR)     120     128       1,000     Banco Santauder S.A., Senior Notes,     127     120       1,000     Banco Santauder S.A., Senior Notes,     127     120       1,575     Chitgroup, Inc.     127     120     122       1,575     Chitgroup, Inc.     127     127     120     122       1,575     Chitgroup, Inc.     127     120     122     122       255     ChNO Financial Group Inc., Senior Notes,     126     126     127       1,575     Chitgroup, Inc.     127     1255     128			Bal	486
8.25%, 080/023 (g)     Ca2     1.145       125     Ally Francial, Inc., Senior Notes,     132       600     Ally Francial, Inc., Senior Notes,     0       5.12%, 01/02/05     (c)     629       619     Ally Francial, Inc., Senior Notes,     7       7.50%, 00/15/20     Ba3     707       622     Ally Francial, Inc., Senior Notes,     84, 110/131     Ba3     760       600     Branco Stantader S.A., Senior Notes,     6 <td>1,125</td> <td></td> <td></td> <td></td>	1,125			
5.125%, 09/30/24   Ba3   132     600   A1y Financial, Inc., Senior Notes,   (c)   629     619   A1y Financial, Inc., Senior Notes,   (c)   629     625   A1y Financial, Inc., Senior Notes,   (c)   624     600   Banco Bithao Vizcaya Argentina, S.A., Senior Notes,   (c)   624     600   Banco Bithao Vizcaya Argentina, S.A., Senior Notes,   (c)   624     1000   Banco Satanader S.A., Senior Notes,   (c)   624     1000   Banco Satanader S.A., Senior Notes,   (c)   624     1000   Cabot Financial (Luxenbourg) S.A., Senior Notes,   (c)   625     1275   Citigroup, Inc.   (c)   625   (c) ON Financial Group Inc.   (c)     625   CNO Financial Group Inc.   (c)   625   (c) ON Financial Group Inc.   (c)   625     625   CNO Financial Group Inc.   (c)   625   (c) ON Senior Notes,   (c)   625     625   CNO Financial Group Inc.   (c) S556, 0570025   Ba1   627   625   (c) ON Senior Notes,   (c) S556, 05700249   Ba1   102     90   Crethi Agrico			Caa2	1,145
600     Ally Financial, Inc., Senior Notes,     (c)     6.20       619     Ally Financial, Inc., Senior Notes,     (c)     6.20       625     Ally Financial, Inc., Senior Notes,     Ba3     709       626     Ally Financial, Inc., Senior Notes,     Ba3     769       627     Ally Financial, Inc., Senior Notes,     Ba3     769       6300     Banco Santander S.A., Senior Notes,     (c)     624       1,000     Banco Santander S.A., Senior Notes,     (c)     624       300     Cabot Financial (Lavermbourg) S.A., Senior Notes,     (c)     625       1,575     Citigroup, Inc.     (c)     625       6,575,012049     Ba1     26       6,255     C NO Financial Group Inc., Senior Notes,     (c)     22       6     625     C NO Financial Group Inc., Senior Notes,     (c)     23       6     625%, 05/30/20     Ba1     21       900     Cradit Agricole S.A., Senior Notes,     (c)     25%, 05/30/20       10     Discover Financial Group Inc., Senior Notes,     (c)     25%, 05/30/20       10	125			
600     Ally Financial, Inc., Senior Notes,     (c)     6.20       619     Ally Financial, Inc., Senior Notes,     (c)     6.20       625     Ally Financial, Inc., Senior Notes,     Ba3     709       626     Ally Financial, Inc., Senior Notes,     Ba3     769       627     Ally Financial, Inc., Senior Notes,     Ba3     769       6300     Banco Santander S.A., Senior Notes,     (c)     624       1,000     Banco Santander S.A., Senior Notes,     (c)     624       300     Cabot Financial (Lavermbourg) S.A., Senior Notes,     (c)     625       1,575     Citigroup, Inc.     (c)     625       6,575,012049     Ba1     26       6,255     C NO Financial Group Inc., Senior Notes,     (c)     22       6     625     C NO Financial Group Inc., Senior Notes,     (c)     23       6     625%, 05/30/20     Ba1     21       900     Cradit Agricole S.A., Senior Notes,     (c)     25%, 05/30/20       10     Discover Financial Group Inc., Senior Notes,     (c)     25%, 05/30/20       10			Ba3	132
5.75%, 11/2025     (c) $62$ 619     Ally Financial, Inc., Senior Notes,     Ba3     707       625     Ally Financial, Inc., Senior Notes,     Ba3     769       600     Banco Bilbas Vizzaya Argentina, S.A., Senior Notes,     6     769       7%, 12/29/49     (EUR)     (c)     624       1,000     Banco Saniander S.A., Senior Notes,     6     6       6,375%, 05/29/49     Ba1     903       300     Cabot Financial (Laxemborg) S.A., Senior Notes,     7     5       7,50%, 100/122 (g) (GBP)     B2     382     1,603       300     Critigroup, Inc.     6     6     25       25     CNO Financial Group Inc., Senior Notes,     6     25       26     CNO Financial Group Inc., Senior Notes,     6     262       26     CNO Financial Group Inc., Senior Notes,     6     27       27     CNO Financial Group Inc.     811     26       26     CNO Financial Group Inc.     811     26       27     Goldward SA, Senior Notes,     6     27	600			
619     Ally Francial, Inc., Senior Notes,     Ba3     707       625     Ally Francial, Inc., Senior Notes,     600     Barco Blibao Vizzaya Argentina, S.A., Senior Notes,     769       600     Barco Blibao Vizzaya Argentina, S.A., Senior Notes,     623     624       7%, 1229/49 (EUR)     (c)     624       1,000     Barco Santander S.A., Senior Notes,     6375%, 05/29/49     Ba1     903       300     Cabot Financial (Laxembourg) S.A., Senior Notes,     750%, 1001/23 (g) (GBP)     B2     382       1,575     Citigroup, Inc.     750%, 05/20/20     Ba1     26       300     Citigroup, Inc.     750%, 05/20/20     Ba1     26       450%, 05/20/20     Ba1     627     27.00 Financial Group Inc., Senior Notes,     76       525%, 05/20/20     Ba1     912     912     912     912     912       1,200     Discover Financial Group Inc., Senior Notes,     811     1,408     930       300     Gatrunkelux Holko 3 S.A, Senior Notes,     813     1,408       300     Gatrunkelux Holko 3 S.A, Senior Notes,     925%, 1071519     811			(e)	629
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625   Ally Financial, Inc., Senior Notes,   Ba3   769     600   Banco Bilbao Vizcaya Argentina, S.A., Senior Notes,   624     7%, 1229/49 (EUR)   (e)   624     6.375%, 0529/49   Ba1   903     000   Cabot Financial (Luxembourg) S.A., Senior Notes,   750%, 1001/23 (g) (GBP)   B2   382     1,575   Citigroup, Inc.   830   623%, 1229/49   Ba2   322     200   Citigroup, Inc.   625%, 1229/49   Ba2   322     21   CNO Financial Group Inc., Senior Notes,   625   CNO Financial Group Inc., Senior Notes,   6625     25   CNO Financial Group Inc., Senior Notes,   6625   625   6625     26   CNO Financial Group Inc., Senior Notes,   1025%, 0715/19   Ba1   469     300   Garfunkeuk Holdco 3 S.A., Senior Notes,   1025%, 0715/19   Ba1   1,408     301   Garfunkeuk Holdco 3 S.A., Senior Notes,   1025%, 0715/19   Ba3   639     300   Garfunkeuk Holdco 3 S.A., Senior Notes,   1025%, 0715/19   Ba3   640     302   Goldman Sack, Group, Inc.   1025%, 0722/18   Ba3   660			Ba3	707
	625			
600     Banco Bilbao Vizzaya Argentina, S.A., Senior Notes,       7%, 1/22/94/9 (EUR)     6.     6.       6.375%, 05/29/49     Bal     903       300     Cabot Financial (Luxembourg) S.A., Senior Notes,     7.50%, 10/01/23 (g) (GBP)     B2     382       1.575     Citigroup, Inc.     7.50%, 10/01/23 (g) (GBP)     Ba2     1,603       300     Citigroup, Inc.     6.25%, 12/29/49     Ba2     322       2     CNO Financial Group Inc., Senior Notes,     6.     625     2322       2     CNO Financial Group Inc., Senior Notes,     625%, 02/29/49 (g)     Ba1     26       6.25%, 00/29/49 (g)     Ba1     625%, 02/29/49 (g)     Ba1     91       10.25%, 05/30/25     Ba1     621     625%     621     400       10.20%, 01/10/12 (g) (GBP)     Ba1     1/408     912     950     950     1/4/408     912     395       12,000     Discover Financial Services, Senior Notes,     91     1/4/408     633     639       300     Garifukleux Holdco 3 S.A., Senior Notes,     91     1/4/408     639     633			Ba3	769
1,000     Banco Santoder S.A., Senior Notes,     6.375%, 05/29/49     Ba1     903       300     Cabot Financial (Luxembourg) S.A., Senior Notes,     7.50%, 100/123 (2) (18P)     Ba2     382       1,575     Citigroup, Inc.     5.55%, 12/29/49     Ba2     1.65       300     Citigroup, Inc.     6.25%, 12/29/49     Ba2     322       25     CNO Financial Group Inc., Senior Notes,     4.50%, 05/30/20     Ba1     26       6.25     CNO Financial Group Inc., Senior Notes,     5.25%, 05/30/25     Ba1     627       950     Credit Agricole S.A., Senior Notes,     5.25%, 05/30/25     Ba1     912       1,200     Discover Financial Services, Senior Notes,     5.35%, 07/15/19     Ba1     1,408       300     Garfunkelux Holdco 3 S.A., Senior Notes,     5.35%, 07/15/19     Ba3     639       6.25     Genovnth Holdings, Inc., Senior Notes,     5.35%, 07/15/19     Ba3     639       1,200     Goldman Sachs Group, Inc.     7.875%, 07/15/19     Ba3     660       6.35%, 12/29/49     Ba3     419     7.10     Hub Holdings, Inc., Senior Notes,     7.875%, 07/15/19 <td>600</td> <td></td> <td></td> <td></td>	600			
I,000     Banco Santander S.A., Senior Notes,     Bal     903       300     Cabot Financial (Laxembourg) S.A., Senior Notes,     302     382       1,575     Citigroup, Inc.     300     Citigroup, Inc.     300 </td <td></td> <td></td> <td>(e)</td> <td>624</td>			(e)	624
	1.000			
300     Cabot Financial (Luxembourg) S.A., Senior Notes,     382       1,575     Citigrop, Inc.     595%, 1229/49     Ba2     1,603       300     Citigrop, Inc.     625%, 1229/49     Ba2     322       25     CNO Financial Group Inc., Senior Notes,     625%, 1229/49     Ba1     26       625     CNO Financial Group Inc., Senior Notes,     625     CNO Financial Group Inc., Senior Notes,     625       525%, 05/30/25     Ba1     627     627     626     627     627     627     628     627     635/30/25     Ba1     627       950     Credit Agricole S.A., Senior Notes,     6425%, 09/29/49 (g)     Ba1     912     912       1,200     Discover Financial Services, Senior Notes,     736/66, 07/15/19     Ba1     1,408       300     Gatrunkelux Holdco S.A., Senior Notes,     6515%, 09/22/18     Ba3     639       1,200     Gotdman Sachs Group, Inc.     5375%, 1/229/49     Ba1     1,212       651     HKG Group, Inc., Senior Notes,     7375%, 1/229/49     Ba3     660       400     HSBC Holdings, Inc., Senior Notes,			Ba1	903
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			B2	382
	1.575			
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$ \begin{array}{c c c c c c c c c c c c c c c c c c c $	300			-,
25     CNO Financial Group Inc., Senior Notes,     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,     6.625%, 09/29/49 (g)     Ba1     14.08       300     Garfunkelux Holdco 3 S.A., Senior Notes,     8.1     14.08       300     Garfunkelux Holdco 3 S.A., Senior Notes,     8.1     14.08       6.25     Genworth Holdings, Inc., Senior Notes,     8.1     14.08       6.515%, 05/22/18     Ba3     639     639       1,200     Goldman Sachs Group, Inc.     8.1     1.212       625     HRG Group, Inc., Senior Notes,     8.1     1.212       625     HRG Group, Inc., Senior Notes,     8.3     660       400     HSBC Holdings, plc, Senior Notes,     7.875%, 12/29/49     Ba3     419       750     Hub Holdings LLC, Senior Notes,     7.815%, 00/15/19     8.3     260       50     Icahn Enterprises, Senior Notes,     7.875%, 01/01/21	200		Ba2	322
4.50%, 05/30/20     Ba1     26       625     CNO Financial Group Inc., Senior Notes,     627       950     Credit Agricole S.A., Senior Notes,     627       950     Credit Agricole S.A., Senior Notes,     627       1,200     Discover Financial Services, Senior Notes,     625       10.25%, 07/15/19     Ba1     1,408       300     Garfunkelux Holdco 3 S.A., Senior Notes,     830%, 11/01/22 (g) (GBP)     B2     395       625     Genworth Holdings, Inc., Senior Notes,     6515%, 05/21/18     Ba3     660       6,515%, 05/2018     Ba3     660     6625     HRG Group, Inc., Senior Notes,     7,875%, 07/15/19     Ba1     1,212       625     HRG Group, Inc., Senior Notes,     7,875%, 07/15/19     Ba3     660       400     HSBC Holdings, Iple, Senior Notes,     7,875%, 07/15/19     Ba3     660       400     HSBC Holdings, Iple, Senior Notes,     7,875%, 10/12/19     Ba3     660       400     HsBC Holdings, Iple, Senior Notes,     7,875%, 10/12/19     Ba3     660       400     HsD International Limited, Senior Notes,     7,875%, 10/12/19	25			
625     CNO Financial Group Inc., Senior Notes,     Ba1     627       950     Credit Agricole S.A., Senior Notes,     6425%, 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,     10.25%, 07/15/19     Ba1     1,408       300     Garfunkelux Holdco 3 S.A., Senior Notes,     10.25%, 07/15/19     Ba1     1,408       300     Garfunkelux Holdco 3 S.A., Senior Notes,     10.25%, 07/15/19     Ba3     639       625     Genworth Holdings, Inc., Senior Notes,     10.25%, 07/15/19     Ba1     1,212       625     HRG Group, Inc., Senior Notes,     11,212     1,212       625     HRG Group, Inc., Senior Notes,     11,212       625     HRG Group, Inc., Senior Notes,     11,212       625     HRG Group, Inc., Senior Notes,     11,220       7875%, 07/15/19     Ba3     660       400     HSBC Holdings, Ic, Senior Notes,     11,22       750     Hub International Limited, Senior Notes,     1,122      1,100     Hub International			Bal	26
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	020		Bal	627
	950		Dui	027
	200		Bal	912
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	1,200		Ra1	1 408
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,     6.875%, 12/29/49     Baa3     419       750     Hub Holdings LLC, Senior Notes,     6.875%, 10/15/19 (g)     Caa2     732       1,100     Hub International Limited, Senior Notes,     7.875%, 10/01/21 (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,     7.87	300		Dui	1,100
	500		B2	395
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, LC, Senior Notes,     6.875%, 12/29/49     Baa3     419       750     Hub Holdings LLC, Senior Notes,     6.8125%, 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,     6.50     1.1,122       450     Icahn Enterprises, Senior Notes,     1.455       450     Icahn Enterprises, Senior Notes,     5.30%, 12/29/49     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	625		52	575
1,200     Goldman Sachs Group, Inc.       5.375%, 12/29/49     Ba1     1,212       625     HRG Group, Inc., Senior Notes,	023		Ba3	639
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,     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     244       225     Nationstar Mortgage LLC, Senior Notes,     7.875%, 10/01/20     B2     228	1 200		Dus	057
625     HRG Group, Inc., Senior Notes,       7.875%, 07/15/19     Ba3     660       400     HSBC Holdings, plc, Senior Notes,	1,200		Ra1	1 212
7.875%, 07/15/19     Ba3     660       400     HSBC Holdings, plc, Senior Notes,	625		Dai	1,212
400     HSBC Holdings, plc, Senior Notes,       6.875%, 12/29/49     Baa3     419       750     Hub Holdings LLC, Senior Notes,     732       8.125%, 07/15/19 (g)     Caa2     732       1,100     Hub International Limited, Senior Notes,     732       250     Hub International Limited, Senior Notes,     742       250     Hub International Limited, Senior Notes,     742       9.25%, 02/15/21 (g)     B3     260       650     Icahn Enterprises, Senior Notes,     743       650     Icahn Enterprises, Senior Notes,     745       650     Icahn Enterprises, Senior Notes,     745       67     03/15/19     Ba3     655       450     Icahn Enterprises, Senior Notes,     745       6%, 08/01/20     Ba3     1,485       450     JP Morgan Chase & Co.     732       5.30%, 12/29/49     Baa3     1,485       450     Nationstar Mortgage LLC, Senior Notes,     744       25     Nationstar Mortgage LLC, Senior Notes,     7875%, 10/01/20     B2     2444       225     Nationstar Mortgage L	023		Ba3	660
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,     7.82     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,     655     655     655       450     Icahn Enterprises, Senior Notes,     66%, 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	400		Dus	000
750     Hub Holdings LLC, Senior Notes,       8.125%, 07/15/19 (g)     Caa2     732       1,100     Hub International Limited, Senior Notes,     732       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,     83     655       4.875%, 03/15/19     Ba3     655       450     Icahn Enterprises, Senior Notes,     83     451       1,465     JP Morgan Chase & Co.     5.30%, 12/29/49     Baa3     1,485       450     Nationstar Mortgage LLC, Senior Notes,     444       225     Nationstar Mortgage LLC, Senior Notes,     224	+00		Baa3	419
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,     8.3     655       4.875%, 03/15/19     Ba3     655       450     Icahn Enterprises, Senior Notes,     8.3     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	750		Duus	117
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,   83   655     4875%, 03/15/19   Ba3   655     450   Icahn Enterprises, Senior Notes,   833   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	150		Caa?	732
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,     833     655       4.875%, 03/15/19     Ba3     655       450     Icahn Enterprises, Senior Notes,     833     451       450     Icahn Enterprises, Senior Notes,     833     451       1,465     JP Morgan Chase & Co.     833     1,485       450     Nationstar Mortgage LLC, Senior Notes,     82     444       225     Nationstar Mortgage LLC, Senior Notes,     7.875%, 10/01/20     82     228	1 100		Cuuz	152
250   Hub International Limited, Senior Notes,     9.25%, 02/15/21 (g)   B3   260     650   Icahn Enterprises, Senior Notes,   8a3   655     4.875%, 03/15/19   Ba3   655     450   Icahn Enterprises, Senior Notes,   8a3   451     450   Icahn Enterprises, Senior Notes,   8a3   451     1,465   JP Morgan Chase & Co.   8a3   1,485     450   Nationstar Mortgage LLC, Senior Notes,   82   444     225   Nationstar Mortgage LLC, Senior Notes,   82   228	1,100		Caa?	1 1 2 2
9.25%, 02/15/21 (g)     B3     260       650     Icahn Enterprises, Senior Notes,	250		Caa2	1,122
650   Icahn Enterprises, Senior Notes,     4.875%, 03/15/19   Ba3   655     450   Icahn Enterprises, Senior Notes,   660, 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	250		<b>B3</b>	260
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	650		DJ	200
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	050	•	Ba3	655
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	450		Das	055
1,465   JP Morgan Chase & Co.     5.30%, 12/29/49   Baa3   1,485     450   Nationstar Mortgage LLC, Senior Notes,   82   444     6.50%, 07/01/21   B2   444     225   Nationstar Mortgage LLC, Senior Notes,   82   228	+50		Ro3	451
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	1 465		Das	431
450     Nationstar Mortgage LLC, Senior Notes,     B2     444       6.50%, 07/01/21     B2     444       225     Nationstar Mortgage LLC, Senior Notes,     7.875%, 10/01/20     B2     228	1,405		Raa?	1 485
6.50%, 07/01/21     B2     444       225     Nationstar Mortgage LLC, Senior Notes,     82     228       7.875%, 10/01/20     B2     228	450		Daas	1,403
225     Nationstar Mortgage LLC, Senior Notes,       7.875%, 10/01/20     B2     228	430		DO	A A A
7.875%, 10/01/20 B2 228	225		Ď2	444
	225		DO	220
075 Navieni Corporation, Senior Notes,	(75		B2	228
	0/0	navient Corporation, Senior Notes,		

	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

600	Quicken Loans, Inc., Senior Notes,		
(75	5.75%, 05/01/25 (g)	Ba2	595
675	Springleaf Finance Corporation, Senior Notes,	D2	741
775	8.25%, 12/15/20 Standard Chartered DLC, Samiar Natas	B3	741
775	Standard Chartered PLC, Senior Notes, 7.50%, 12/29/49 (g)	Ba1	764
1,100	USI Inc., Senior Notes,	Dal	704
1,100	7.75%, 01/15/21 (g)	Caa2	1,115
375	Walter Investment Management Corporation, Senior Notes,	Cdd2	1,115
575	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,		(70
505	5%, 08/15/26 (g)	B3	672
525	Post Holdings, Inc., Senior Notes,	D2	5(2)
425	6.75%, 12/01/21 (g) Sharrow Food Inc. Senior Notes	B3	563
423	Shearers Food, Inc., Senior Notes, 9%, 11/01/19 (g)	B1	445
	9%, 11/01/19 (g)	DI	4,043
			4,045
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,		
100	7.75%, 12/01/22	B2	368
400	Norbord, Inc., Senior Notes,	D A	12.1
	6.25%, 04/15/23 (g)	Ba2	424
			3,230
Gaming - 5.39%			
550	Boyd Gaming Corporation, Senior Notes,		
550	6.375%, 04/01/26 (g)	B3	589
850	Cirsa Funding Luxembourg S.A., Senior Notes,	5	507
	5.875%, 05/15/23 (g)(EUR)	B2	992
305	Codere Finance 2 Luxembourge S.A., Senior Notes,		
	5.50%, 06/30/21 (h)	(e)	312
339	Codere Finance 2 Luxembourge S.A., Senior Notes,	, ,	
	9%, 06/30/21 (h)	(e)	345
875	Eldorado Resorts, Inc., Senior Notes,		
	7%, 08/01/23	Caal	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,		

	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

800     International outline relationspiper, Senior Notes,     Ba2     862       325     Intrator Finance Lucenbourg S.A., Senior Notes,     B1     364       425     In 759, 001/121 (p1108)     A., Senior Notes,     B1     499       325     WORK 201 (p1108)     A., Senior Notes,     B1     499       325     WORK 201 (p1108)     A., Senior Notes,     B2     350       600     MGW Records International, Senior Notes,     B1     109       625     MGW Records International, Senior Notes,     B1     100       925     Stafari Holding Verwaltungs Ginbith, Senior Notes,     B2     343       500     Scientific Games International Inc., Senior Notes,     B2     344       500     Scientific Games International Inc., Senior Notes,     12,405     12,405       1975     Scientific Games International Inc., Senior Notes,     12,405     12,405       1975     Scientific Games International Inc., Senior Notes,     12,405     12,405       12,405     Centere Escrow Corporation, Senior Notes,     12,405     12,405       12,55     Centere Escrow Corporation, Senior Notes,	800	International Game Technology Dia Capier Notes		
325     Intralot Finance Lacembourg S.A., Senior Notes,       9.75%, 000/15/21 (g) GUR)     B1     364       925     MGM Growth Properties Operating Pattneship L.P., Senior     1       000     MGM Growth Properties Operating Pattneship L.P., Senior     1       000     MGM Growth Properties Operating Pattneship L.P., Senior     1       000     MGM Resorts International, Senior Notes,     1       010     MGM Resorts International, Senior Notes,     1       025     MGM Resorts International Lex, Senior Notes,     1       026     Senior Notes,     1       0275     Safari Holding Vervaltungs GnubH, Senior Notes,     1       028     Senior Notes,     1       029     1.057     Selentific Games International Inc., Senior Notes,     182       1975     Selentific Games International Inc., Senior Notes,     182       1975     Single Springs Trihal Gaming Aubority, Senior Notes,     182       1975     Canterne Escrew Corporation, Senior Notes,     182       125     Concordial Healthcare Corporation, Senior Notes,     182       125     Concordia Healthcare Corporation Notes,     182	800	International Game Technology Plc, Senior Notes,	Ba7	860
6,75%, 009/1521 (g) (TLR)     B1     364       975%, 087518 (g)(EUR)     B1     499       325     MGM Growth Properties Operating Partnership L.P., Senior     1       Notes, 5,625%, 0501/24 (g)     B2     350       000     MGM Records International, Senior Notes,     65, 031523     B1     650       9255     MGM Records International, Senior Notes,     B1     1,039       215     Safart Holding Versultungs GmbH, Senior Notes,     B1     1,039       216     8,25%, 021521 (g)(EUR)     B2     324       500     Scientific Games International Inc., Senior Notes,     B3     529       1075     Scientific Games International Inc., Senior Notes,     B43     529       1175     Scientific Games International Inc., Senior Notes,     B43     1,2495       1175     Scientific Games International Inc., Senior Notes,     Caa1     1,827       775     Shingle Springs Tribal Gaming Authority, Senior Notes,     Caa1     563       2755     Centene Escrow Corporation, Senior Notes,     G2     149       1255     Concordia Healthcare Corporation, Senior Notes,     G2	325		Da2	802
425     Intrator Finance Lacenbourg S.A., Senior Notes,     B1     449       9/325     MGM (Growth Properties Operating Partnership L.P., Senior     1       Notes, S.6256, 050/124 (g)     B2     350       600     MGM Resorts International, Senior Notes,     1       66/256, 12/1571     B1     L039       925     MGM Resorts International, Senior Notes,     1       66/256, 12/1571     B1     L039       925     Safari Holding Verwaltongs GmbH, Senior Notes,     1       8/2566, 02/1571     B2     334       900     Scientific Games International Inc., Senior Notes,     1       775     Shingle Springs Tribal Gaming Authority, Senior Notes,     2       1975     Scientific Games International Inc., Senior Notes,     12,495       1975     Shingle Springs Tribal Gaming Authority, Senior Notes,     12,495       1975     Centere Escrow Corporation, Senior Notes,     12,829       105     Concordia Healthcare Corporation, Senior Notes,     14,821       125     Concordia Healthcare Corporation, Senior Notes,     14,22       125     Concordia Healthcare Corporation, Senior Notes,     14,2	525		B1	364
	425		DI	501
325     MGM Growth Properties Operating Partnership L.P., Senior       Notes, 5625%, 0501/24 (g)     B2     350       600     MGN Resorts International, Senior Notes,     65,031/521     B1     650       925     MGN Resorts International, Senior Notes,     81     1.039       275     Safar, 100/112 (g)     B1     1.039       276     Safar, 101/122 (g)     B1     1.039       500     Scientric Games International Inc., Senior Notes,     B2     3.44       500     Scientrific Games International Inc., Senior Notes,     B2     8.49       1.975     Scientrific Games International Inc., Senior Notes,     B2     8.49       1.975     Scientrific Games International Inc., Senior Notes,     12,495     12,495       1.975     Consult (g)     Call     561       2.75     Centence Escrow Corporation, Senior Notes,     222     125       2.75     Centence Escrow Corporation, Senior Notes,     237     1325       2.75     Centence Escrow Corporation, Senior Notes,     2450     275       2.75     Centence Escrow Corporation, Senior Notes,     362 <td< td=""><td>125</td><td></td><td>B1</td><td>499</td></td<>	125		B1	499
Notes, 562%, 0501/24 (g)     B2     350       600     MGM Resort International, Senior Notes,     B1     650       925     MGM Resort International, Senior Notes,     B1     1.039       275     Stafari Hoding Verwaltungs GmbH, Senior Notes,     B2     324       500     Scientific Games International Inc, Senior Notes,     B2     324       500     Scientific Games International Inc, Senior Notes,     T7, 0.101/22 (g)     Ba3     529       1975     Scientific Games International Inc, Senior Notes,     T49, 75%, 0901/21 (g)     Caal     1.827       775     Shingle Springs Tribal Gaming Authority, Senior Notes,     T49, 75%, 0901/21 (g)     Caal     563       775     Centene Escrow Corporation, Senior Notes,     Ca1     563     275     Centene Escrow Corporation, Senior Notes,     T50, 0215/12/1     Ba2     292       175     Centene Escrow Corporation, Senior Notes,     T625%, 0215/22 (g)     Caa2     86       450     Crimson Merger, Inc., Senior Notes,     T50, 050, 100/21 (g)     Caa2     397       450     DPX Holdings BV, Senior Notes,     T50, 050, 020/22 (g)     Caa2     397 </td <td>325</td> <td></td> <td>DI</td> <td></td>	325		DI	
600     MGM Resorts International, Senior Notes,     9       69:031523     B1     650       925     MGM Resorts International, Senior Notes,     81     1,039       275     Safari, Holding, Verwalungs GmbH, Senior Notes,     B2     324       500     Scientific Games International Inc., Senior Notes,     B2     324       500     Scientific Games International Inc., Senior Notes,     B3     529       1.975     Scientific Games International Inc., Senior Notes,     B2     849       1.975     Scientific Games International Inc., Senior Notes,     B2     849       0.75%, 09/01/21 (g)     Caa1     563     563       755     Centence Escrow Caporation, Senior Notes,     563     563       275     Centence Escrow Caporation, Senior Notes,     563     275       175     Contraor Escrow Caporation, Senior Notes,     563     275       125     Contraor Merger, Inc., Senior Notes,     6125%, 021/52/4     Ba2     189       125     Contraor Merger, Inc., Senior Notes,     739, 021/22 (g)     Caa2     367       450     Crimson Merger, Inc., Senior			B2	350
	600			
925     MGM Resorts International, Senior Notes,     B1     1,039       275     Satari Holding Verwaltungs GmbH, Senior Notes,     B2     324       500     Scientific Gauss International Inc., Senior Notes,     B3     529       1,975     Scientific Gauss International Inc., Senior Notes,     B3     529       1,975     Scientific Gauss International Inc., Senior Notes,     B2     849       1,975     Scientific Gauss     Caal     1,837       775     Shingle Springs Tribal Gausing Authority, Senior Notes,     12,495       12,495     Cantone Science Construction Science Notes,     12,495       12,495     Centre Excore Corporation, Senior Notes,     12,495       12,505     Centre Excore Corporation, Senior Notes,     12,495       12,5     Concordia Heathcare Corporation, Senior Notes,     12,505       12,5     Concordia Heathcare Corporation, Senior Notes,     14,500       12,5     Concordia Heathcare Corporation, Senior Notes,     14,500       12,5     Concordia Heathcare Corporation, Senior Notes,     14,500       14,50     Caa2     397       15,5     Cando Capsu, Excore Notes,			B1	650
275   Safari Holding Verwaltungs GmbH, Senior Notes,   B2   324     500   Scientific Games International Inc., Senior Notes,   T%, 101/122 (g)   Ba3   529     1.975   Scientific Games International Inc., Senior Notes,   T   182   849     1.975   Scientific Games International Inc., Senior Notes,   T   182   849     9.75%, 09/01/21 (g)   B2   849   12,495     Health Care - 7.43%     Carpugel S.A., Senior Notes,     75   Centere Excove Carporation, Senior Notes,   T   563     75   Centere Excove Carporation, Senior Notes,   T   563     75   Centere Excove Carporation, Senior Notes,   T   T     6   125   Concordin Healtheare Carporation, Senior Notes,   T   T     125   Concordin Healtheare Carporation, Senior Notes,   T   T   507     450   Crimson Merger, Inc., Senior Notes,   T   T   507     450   DPX Holdings BV, Senior Notes,   T   T   507     125   Concordin Healtheare Carporation, Senior Notes,   T   T   507     1	925			
$\begin{array}{c c c c c c c c c c c c c c c c c c c $		6.625%, 12/15/21	B1	1,039
500     Scientific Games International Inc., Senior Notes, 7%, 01/01/22 (g)     Ba3     529       1.975     Scientific Games International Inc., Senior Notes, 10%, 1/201/22     Caal     1,827       775     Shingle Springs Tribul Gaming Authority, Senior Notes, 9.75%, 09/01/21 (g)     B2     849       12,495     12,495     12,495       Health Care - 7.43%     Canl     563       Centere Excow Corporation, Senior Notes, 7%, 051/51/9 (g)     Caal     563       175     Centere Excow Corporation, Senior Notes, 6,125%, 02/15/21     Ba2     292       175     Centere Excow Corporation, Senior Notes, 6,125%, 02/15/24     Ba2     189       125     Concordia Healthcare Corporation, Senior Notes, 9,50%, 102/12/24 (g)     Caa2     86       450     Crimson Merger, Inc., Senior Notes, 6,625%, 06/15/22 (g)     Caa2     375       450     DPX Holdings BV, Senior Notes, 6,50%, 02/01/22 (g)     Ba3     507       150     HCA, Inc., Senior Notes, 6,50%, 02/01/22 (g)     Ba1     159       150     HCA, Inc., Senior Notes, 6,50%, 02/01/25 (g)     Ba1     159       150     HCA, Inc., Senior Notes, 7,57%, 00/01/21 (g)     Ba1     189 </td <td>275</td> <td>Safari Holding Verwaltungs GmbH, Senior Notes,</td> <td></td> <td></td>	275	Safari Holding Verwaltungs GmbH, Senior Notes,		
$\begin{array}{c c c c c c c c c c c c c c c c c c c $		8.25%, 02/15/21 (g)(EUR)	B2	324
	500	Scientific Games International Inc., Senior Notes,		
$\begin{array}{c c c c c c c c c c c c c c c c c c c $			Ba3	529
775     Shingle Springs Tribal Gaming Authority, Senior Notes, 9.75%, 09/01/21 (g)     B2     849       9.75%, 09/01/21 (g)     B2     849       12,495     12,495       Health Care - 7.43%     7%, 05/15/19 (g)     Caal     563       75     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     Crimison Merger, Inc., Senior Notes, 6,625%, 05/15/22 (g)     Caa2     475       575     Endo Finance LLC, Senior Notes, 7,50%, 02/01/25 (g)     Ba3     507       150     HCA, Inc., Senior Notes, 5,25%, 06/15/24     Ba1     159       1,750     HCA, Inc., Senior Notes, 5,25%, 06/15/26     Ba1     1,859       275     Hill-Rom Holdings, Inc., Senior Notes, 5,25%, 06/15/26     Ba1     1,859       275     Hill-Rom Holdings, Inc., Senior Notes, 5,25%, 06/15/26     Ba1     1,859       275     Hill-Rom Holdings, Inc., Senior Notes, 5,25%, 06/15/20     Ba1     1,859       225	1,975			
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)     Caal     563       275     Centene Escrow Corporation, Senior Notes,.     Ba2     292       175     Centene Escrow Corporation, Senior Notes,.     Ba2     292       175     Centene Escrow Corporation, Senior Notes,.     Ba2     282       125     Concordia Healthcare Corporation, Senior Notes,.     6.625%, 02/15/21 (g)     Caa2     86       450     Crimson Merger, Inc., Senior Notes,.     6.625%, 02/01/22 (g)     Caa2     475       450     DPX Holdings BV, Senior Notes,.			Caa1	1,827
12,495       Health Care - 7,43%       560     Capsugel S.A., Senior Notes,       7%, 05/15/19 (g)     Caal       275     Centene Escrow Corporation, Senior Notes,       5.625%, 02/15/21     Ba2     292       175     Centene Escrow Corporation, Senior Notes,     6.125%, 02/15/21     Ba2     189       125     Concordia Healthcare Corporation, Senior Notes,     9.0%, 01/21/22 (g)     Caa2     86       450     Crimoson 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     397       450     DPX Holdings BV, Senior Notes,     7.50%, 02/01/22 (g)     Caa2     397       450     DPX Holdings IN, Senior Notes,     159     150     HCA, Inc., Senior Notes,     159       175     Endo Finance LLC, Senior Notes,     159     159     181     189       150     HCA, Inc., Senior Notes,     159     199     2175     181     181     199       1757     HII-Rom Holdings, Inc., Senior Notes,     120     255%, 00/15/20	775			
Health Care - 7.43%     Solo     Capsugel S.A., Senior Notes,     Caal     563       275     Centene Escrow Corporation, Senior Notes,     Ba2     292       175     Centene Escrow Corporation, Senior Notes,     Ba2     292       175     Centene Escrow Corporation, Senior Notes,     Ba2     292       175     Centene Escrow Corporation, Senior Notes,     Ba2     189       125     Concordia Healthcare Corporation, Senior Notes,     9,50%, 10/21/22 (g)     Caa2     366       450     Crimson Merger, Inc., Senior Notes,     -     7,50%, 0/201/22 (g)     Caa2     397       450     DPX Holdings BV, Senior Notes,     -     -     7,50%, 0/201/22 (g)     Caa2     397       450     DPX Holdings BV, Senior Notes,     -     -     -     5,75%     Endo Finance LLC, Senior Notes,     -     -     -     5,75%     507     Endo Finance LLC, Senior Notes,     -     -     -     5,75%, 0/21/22 (g)     Ba1     1,859     150     HCA, Inc., Senior Notes,     -     -     -     5,75%, 0/21/21 (g)     Ba1     1,859     -     - <td></td> <td>9.75%, 09/01/21 (g)</td> <td>B2</td> <td></td>		9.75%, 09/01/21 (g)	B2	
				12,495
7%, 05/15/19 (g)     Caal     563       275     Centene Escrow Corporation, Senior Notes,     5625%, 02/15/24     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,     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,     7.50%, 02/01/25 (g)     B3     507       150     HCA, Inc., Senior Notes,     525%, 05/15/26     Ba1     1.859       1,750     HCA, Inc., Senior Notes,     725     575%, 09/01/23 (g)     B1     294       800     Iasis Healthcare Capital     726     726     726     726       625     Kindred Healthcare, Inc., Senior Notes,     726     726     726     726       625     KindredH		Comment C. A. Coming Nature		
$\begin{tabular}{ c c c c } \hline Centeme Escrow Corporation, Senior Notes, \\ 5.625\%, 02/15/24 Ba2 2189 \\ \hline 175 Centeme Escrow Corporation, Senior Notes, \\ \hline 6.125\%, 02/15/24 Ba2 189 \\ \hline 125 Concordia Healthcare Corporation, Senior Notes, \\ -9.50\%, 10/211/22 (g) Caa2 86 \\ \hline 0.625\%, 05/15/22 (g) Caa2 397 \\ \hline 0.625\%, 05/15/22 (g) Caa2 475 \\ \hline 0.625\%, 05/15/22 (g) Caa2 475 \\ \hline 0.625\%, 05/15/22 (g) Caa2 475 \\ \hline 0.625\%, 02/01/22 (g) Caa2 475 \\ \hline 0.625\%, 02/01/22 (g) B3 507 \\ \hline 0.625\%, 02/01/22 (g) B3 507 \\ \hline 0.600\%, 02/01/25 (g) B3 507 \\ \hline 0.650\%, 02/01/25 (g) B3 1 59 \\ \hline 0.650\%, 02/01/25 (g) B1 294 \\ \hline 0.50\%, 03/15/24 Ba1 159 \\ \hline 0.525\%, 06/15/26 Ba1 159 \\ \hline 0.525\%, 06/15/20 Ba1 294 \\ \hline 0.535\%, 05/101 Otes, \\ \hline 0.525\%, 06/15/20 Ba1 294 \\ \hline 0.535\%, 05/101 Caa1 726 \\ \hline 0.535\%, 05/101 Caa1 726 \\ \hline 0.50\%, 01/01/19 Caa1 726 \\ \hline 0.625 Kindred Healthcare, Inc., Senior Notes, \\ \hline 0.625 Kindred Healthcare, Inc., Senior Notes, \\ \hline 0.625\%, 01/01/21 (g) Caa1 850 \\ \hline 0.600\%, 01/19 Caa2 225 \\ \hline 0.610\%, 01/19 Caa2 225 \\ \hline 0.610\%, 01/19 Caa2 225 \\ \hline 0.5375\%, 01/11/19 Caa1 850 \\ \hline 0.5375\%, 01/11/19 Caa2 225 \\ \hline 0.5375\%, 01/11/19 Caa1 242 \\ \hline 0.5375\%, 01/124 (g) Caa1 242 \\ \hline 0.5375\%, 01/11/19 Caa1 242 \\ \hline 0.5375\%, 01/124 \\ \hline 0.5375\%, 00/124 \\ \hline 0.6114 \\ \hline 0.5375\%, 00/124 \\ \hline 0.6114 \\ \hline 0.5375\%, 00/124 \\ \hline 0.5375\%, 00/124 \\ \hline 0.5375\%, 00/124 \\ \hline 0.5375\%, 00/124 \\ \hline 0.515\%, 00/12$	560		Casl	562
5.625%, 02/15/21     Ba2     292       175     Centene Escrow Corporation, Senior Notes,     -     -     -     -     -     -     189       125     Concordia Healthcare Corporation, Senior Notes,     -	275		Caal	303
$\begin{array}{c c c c c c c c c c c c c c c c c c c $	275		$\mathbf{B}_{0}$	202
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, 6.625%, 02/01/22 (g)     Caa2     475       575     Endo Finance LLC, Senior Notes, 6.50%, 02/01/22 (g)     B3     507       150     HCA, Inc., Senior Notes, 5.00%, 02/01/25 (g)     B3     507       150     HCA, Inc., Senior Notes, 5.25%, 06/15/26     Ba1     1,859       275     Hill-Rom Holdings, 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     1     2       625     Kindred Healthcare, Inc., Senior Notes, 9,625%, 10/01/21 (g)     Caa1     726       625     Kinetic Concepts, Senior Notes, 9,625%, 10/01/21 (g)     Caa2     225       450     Molina Healthcare, Inc., Senior Notes, 5.375%, 0.60/01/24 (g)     Caa2     225       450     Molina Healthcare, Inc., Senior Notes, 6.375%, 0.60/01/24 (g)     Caa1 <td>175</td> <td></td> <td>Daz</td> <td>292</td>	175		Daz	292
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,     7.50%, 02/01/25 (g)     B3     507       150     HCA, Inc., Senior Notes,     7.50%, 03/15/24     Ba1     159       1,750     HCA, Inc., Senior Notes,     7.50%, 03/15/24     Ba1     159       1,750     HCA, Inc., Senior Notes,     7.57%, 09/01/23 (g)     B1     294       800     Iasis Healthcare Capital     7.55%, 09/01/23 (g)     B1     294       800     Iasis Healthcare, Inc., Senior Notes,     7.65%, 09/01/23 (g)     B3     633       850     Kinetic Concepts, Senior Notes,     7.65%, 09/01/21 (g)     Caa1     726       225     Kinetic Concepts, Senior Notes,     7.25%, 06/01/21 (g)     Caa2     225       450     Molina Healthcare, Inc., Senior Notes,     7.125%, 06/01/24 (g)     Caa1     242       450<	175		Ba2	189
9,50%, 10/21/22 (g)     Caa2     86       450     Crimson Merger, Inc., Senior Notes,     397       450     DPX Holdings BV, Senior Notes,     397       450     DPX Holdings BV, Senior Notes,     397       575     Endo Finance LLC, Senior Notes,     50%, 02/01/22 (g)     Caa2     475       575     Endo Finance LLC, Senior Notes,     50%, 02/01/25 (g)     B3     507       150     HCA, Inc., Senior Notes,     50%, 03/15/24     Ba1     159       1,750     HCA, Inc., Senior Notes,     525%, 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     726     625     Kindred Healthcare, Inc., Senior Notes,     9,625%, 10/01/21 (g)     Caa1     726       625     Kinetic Concepts, Senior Notes,     9,625%, 10/01/21 (g)     Caa1     850       225     Kinetic Concepts, Senior Notes,     12,50%, 11/15/22     Ba3     465       225     Kinetic Concepts, Senior Notes,     225     12,50%, 06/01/24 (g)     Caa1     242  <	125		Du2	10)
	120		Caa2	86
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,     525%, 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     83,375%, 05/15/19     Caa1     726       625     Kindred Healthcare, Inc., Senior Notes,     9.625%, 10/01/21 (g)     Caa1     830       9.625%, 10/01/21 (g)     Caa1     850     850     450     450       225     Kinetic Concepts, Senior Notes,     12.50%, 11/01/19     Caa2     225       450     Molina Healthcare, Inc., Senior Notes,     12.50%, 11/01/19     Caa1     850       225     Kinetic Concepts, Senior Notes,     12.50%, 11/01/19     Caa2     225       450     Molina Healthcare, Inc., Senior Notes,     12.50%, 03/01/24	450			
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,     525%, 06/15/26     Ba1     1,859       275     Hill-Rom Holdings, Inc., Senior Notes,     5.25%, 09/01/23 (g)     B1     294       800     Iasis Healthcare Capital     8.375%, 05/15/19     Caa1     726       625     Kindred Healthcare, Inc., Senior Notes,     9.625%, 10/01/21 (g)     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,     12.50%, 11/01/19     Caa1     850       225     Kinetic Concepts, Senior Notes,     12.50%, 11/01/19     Caa2     225       450     Molina Healthcare, Inc., Senior Notes,     12.50%, 11/01/19     Caa1     242 <t< td=""><td></td><td>-</td><td>Caa2</td><td>397</td></t<>		-	Caa2	397
7.50%, 02/01/22 (g)     Caa2     475       575     Endo Finance LLC, Senior Notes,	450			
6.50%, 02/01/25 (g)     B3     507       150     HCA, Inc., Senior Notes,     159       1,750     HCA, Inc., Senior Notes,     159       1,750     HCA, Inc., Senior Notes,     159       1,750     HCA, Inc., Senior Notes,     159       2,750     Hill-Rom Holdings, Inc., Senior Notes,     1,859       275     Hill-Rom Holdings, Inc., Senior Notes,     169       800     Iasis Healthcare Capital     204       800     Iasis Healthcare, Inc., Senior Notes,     206       625     Kindred Healthcare, Inc., Senior Notes,     206       8%, 01/15/20     B3     633       850     Kinetic Concepts, Senior Notes,     206       225     Molina Healthcare, Inc., Senior Notes,     206       225     MPH Acquisition Holdings, Senior Notes,		7.50%, 02/01/22 (g)	Caa2	475
150   HCA, Inc., Senior Notes,     5%, 03/15/24   Bal   159     1,750   HCA, Inc., Senior Notes,   5.25%, 06/15/26   Bal   1,859     275   Hill-Rom Holdings, Inc., Senior Notes,   5.75%, 09/01/23 (g)   B1   294     800   Iasis Healthcare Capital   726     625   Kindred Healthcare, Inc., Senior Notes,   83   633     850   Kinetic Concepts, Senior Notes,   83   633     9.625%, 10/01/21 (g)   Caal   850   850     225   Kinetic Concepts, Senior Notes,   9.625%, 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   MPH Acquisition Foldings, Senior Notes,   7.125%, 06/01/24 (g)   Caa1   242     450   MPH Acquisition Foldings, 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	575	Endo Finance LLC, Senior Notes,		
5%, 03/15/24     Bal     159       1,750     HCA, Inc., Senior Notes,     5.25%, 06/15/26     Bal     1,859       275     Hill-Rom Holdings, Inc., Senior Notes,     5.75%, 09/01/23 (g)     B1     294       800     Iasis Healthcare Capital     726     726     726       625     Kindred Healthcare, Inc., Senior Notes,     726     726       625     Kindred Healthcare, Inc., Senior Notes,     726       8%, 01/15/20     B3     633       850     Kinetic Concepts, Senior Notes,     726       9,625%, 10/01/21 (g)     Caa1     850       225     Kinetic Concepts, Senior Notes,     725       12.50%, 11/01/19     Caa2     225       450     Molina Healthcare, Inc., Senior Notes,     712,50%, 06/01/24 (g)     Caa1     242       450     MPH Acquisition Holdings, Senior Notes,     7125%, 06/01/24 (g)     Caa1     242       450     MPT Operating Partnership, L.P., Senior Notes,     6.375%, 03/01/24     Ba1     489		6.50%, 02/01/25 (g)	B3	507
1,750   HCA, Inc., Senior Notes,     5.25%, 06/15/26   Bal   1,859     275   Hill-Rom Holdings, Inc., Senior Notes,   5.75%, 09/01/23 (g)   B1   294     800   Iasis Healthcare Capital   726     625   Kindred Healthcare, Inc., Senior Notes,   726     625   Kindred Healthcare, Inc., Senior Notes,   83   633     850   Kinetic Concepts, Senior Notes,   83   633     225   Kinetic Concepts, Senior Notes,   12.50%, 11/01/19   Caa1   850     225   Kinetic Concepts, Senior Notes,   12.50%, 11/01/19   Caa2   225     450   Molina Healthcare, Inc., Senior Notes,   12.50%, 11/01/19   Caa1   245     450   Molina Healthcare, Inc., Senior Notes,   12.50%, 11/01/19   Caa1   245     450   Molina Healthcare, Inc., Senior Notes,   12.50%, 11/01/19   Caa1   242     450   MPH Acquisition Holdings, Senior Notes,   12.50%, 06/01/24 (g)   Caa1   242     450   MPT Operating Partnership, L.P., Senior Notes,   6.375%, 03/01/24   Ba1   489	150			
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,     7     7     850     850       225     Kinetic Concepts, Senior Notes,     7     225     830     850       225     Kinetic Concepts, Senior Notes,     7     225     833     465       225     Kinetic Concepts, Senior Notes,     7     7     225     225       450     Molina Healthcare, Inc., Senior Notes,     7     225     225       450     Molina Healthcare, Inc., Senior Notes,     7     225     465       225     MPH Acquisition Holdings, Senior Notes,     7     242       450     MPT Operating Partnership, L.P., Senior Notes,     6.375%, 03/01/24     8a1     489			Ba1	159
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,   83   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,   12.50%, 11/01/22   Ba3   465     225   Kinetic Concepts, Senior Notes,   12.50%, 11/01/24   12.50%, 11/01/24   12.50%, 11/01/24     450   Molina Healthcare, Inc., Senior Notes,   12.50%, 06/01/24 (g)   Caa1   242     450   MPH Acquisition Holdings, Senior Notes,   12.5%, 06/01/24 (g)   Caa1   242     450   MPT Operating Partnership, L.P., Senior Notes,   12.5%, 03/01/24   1489	1,750			
5.75%, 09/01/23 (g)   B1   294     800   Iasis Healthcare Capital   726     625   Kindred Healthcare, Inc., Senior Notes,   83   633     625   Kindred Healthcare, Inc., Senior Notes,   83   633     850   Kinetic Concepts, Senior Notes,   9.625%, 10/01/21 (g)   Caa1   850     225   Kinetic Concepts, Senior Notes,   225   225   Kinetic Concepts, Senior Notes,   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			Bal	1,859
800   Iasis Healthcare Capital     8.375%, 05/15/19   Caal   726     625   Kindred Healthcare, Inc., Senior Notes,   83   633     850   Kinetic Concepts, Senior Notes,   9.625%, 10/01/21 (g)   Caal   850     225   Kinetic Concepts, Senior Notes,   225   Kinetic Concepts, Senior Notes,   225     450   Molina Healthcare, Inc., Senior Notes,   225   450   Molina Healthcare, Inc., Senior Notes,     225   MPH Acquisition Holdings, Senior Notes,   7.125%, 06/01/24 (g)   Caal   242     450   MPT Operating Partnership, L.P., Senior Notes,   6.375%, 03/01/24   Bal   489	275		DI	20.4
8.375%, 05/15/19   Caa1   726     625   Kindred Healthcare, Inc., Senior Notes,   83   633     850   Kinetic Concepts, Senior Notes,   9.625%, 10/01/21 (g)   Caa1   850     225   Kinetic Concepts, Senior Notes,   225   Caa2   225     450   Molina Healthcare, Inc., Senior Notes,   225   225     450   Molina Healthcare, Inc., Senior Notes,   3   465     225   MPH Acquisition Holdings, Senior Notes,   242     450   MPT Operating Partnership, L.P., Senior Notes,   242     450   MPT Operating Partnership, L.P., Senior Notes,   489	000		BI	294
625   Kindred Healthcare, Inc., Senior Notes,     8%, 01/15/20   B3   633     850   Kinetic Concepts, Senior Notes,	800	-	C1	706
8%, 01/15/20     B3     633       850     Kinetic Concepts, Senior Notes,     633       9.625%, 10/01/21 (g)     Caa1     850       225     Kinetic Concepts, Senior Notes,     225       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	625		Caal	/20
850   Kinetic Concepts, Senior Notes,     9.625%, 10/01/21 (g)   Caa1   850     225   Kinetic Concepts, Senior Notes,   225     12.50%, 11/01/19   Caa2   225     450   Molina Healthcare, Inc., Senior Notes,   3465     225   MPH Acquisition Holdings, Senior Notes,   225     450   MPH Acquisition Holdings, Senior Notes,   242     450   MPT Operating Partnership, L.P., Senior Notes,   489	025		<b>B</b> 3	633
9.625%, 10/01/21 (g)     Caa1     850       225     Kinetic Concepts, Senior Notes,     225       12.50%, 11/01/19     Caa2     225       450     Molina Healthcare, Inc., Senior Notes,     3     465       225     MPH Acquisition Holdings, Senior Notes,     225     3     465       225     MPH Acquisition Holdings, Senior Notes,     242     450     450     465       450     MPT Operating Partnership, L.P., Senior Notes,     489     489     489	850		D5	055
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	050		Caal	850
12.50%, 11/0/19   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	225		Cuui	050
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	220	•	Caa2	225
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	450		Cuil	
225     MPH Acquisition Holdings, Senior Notes,     Caal     242       7.125%, 06/01/24 (g)     Caal     242       450     MPT Operating Partnership, L.P., Senior Notes,     8a1     489			Ba3	465
7.125%, 06/01/24 (g) Caa1 242   450 MPT Operating Partnership, L.P., Senior Notes, 6.375%, 03/01/24 Ba1 489	225			
450 MPT Operating Partnership, L.P., Senior Notes, 6.375%, 03/01/24 Ba1 489			Caa1	242
6.375%, 03/01/24 Ba1 489	450			
425 Surgery Center Holdings, Senior Notes,			Ba1	489
	425	Surgery Center Holdings, Senior Notes,		

	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)	Caal	299

300	Tenet Healthcare Corporation, Senior Notes,		
1 222	4.35%, 06/15/20	Ba3	300
1,332	Tenet Healthcare Corporation, Senior Notes,	<b>C</b> 1	1 220
075	6.75%, 06/15/23	Caal	1,239
875	Tenet Healthcare Corporation, Senior Notes,	0 1	075
(75	8.125%, 04/01/22	Caa1	875
675	Valeant Pharmaceuticals International, Senior Notes,	D2	(24
250	5.375%, 03/15/20 (g)	B3	624
250	Valeant Pharmaceuticals International, Senior Notes,	D2	216
2 200	5.875%, 05/15/23 (g)	B3	216
2,300	Valeant Pharmaceuticals International, Senior Notes,	D2	2.162
250	6.375%, 10/15/20 (g)	В3	2,162
350	Valeant Pharmaceuticals International, Senior Notes,	D2	220
825	6.75%, 08/15/21 (g)	В3	329
823	Valeant Pharmaceuticals International, Senior Notes,	В3	206
825	7%, 10/01/20 (g)	DJ	806
823	Valeant Pharmaceuticals International, Senior Notes,	B3	796
	7.50%, 07/15/21 (g)	БЭ	17,233
			17,255
Information Technology 5 70%			
Information Technology - 5.79% 875	Ancestry.com Inc., Senior Notes,		
875	9.625%, 10/15/18 (g)	Caal	886
1,325	Ancestry.com Inc., Senior Notes,	Caal	880
1,525	11%, 12/15/20	B3	1,418
1,700	Bankrate, Inc., Senior Notes,	D5	1,410
1,700	6.125%, 08/15/18 (g)	B2	1,717
875	CommScope Technologies LLC, Senior Notes,	D2	1,/1/
075	6%, 06/15/25 (g)	B1	933
325	Diamond 1 Finance Corporation, Senior Notes,	DI	755
525	5.875%, 06/15/21 (g)	Ba2	345
525	Diamond 1 Finance Corporation, Senior Notes,	Daz	545
525	7.125%, 06/15/24 (g)	Ba2	578
575	JDA Escrow/Bond Finance, Subordinated Notes,	Duz	576
575	7.375%, 10/15/24 (g)	(e)	591
300	Match Group, Inc., Senior Notes,	(0)	571
500	6.375%, 06/01/24	Ba3	326
575	Match Group, Inc., Senior Notes,	Duo	520
	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,		,
7	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%

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

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,		1 202
100	7%, 02/01/21 (g)	Caa1	1,293
400	CNH Capital LLC, Senior Notes,	D 1	107
500	3.625%, 04/15/18	Ba1	406
500	Gardner Denver Inc., Senior Notes,	C2	470
150	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,	Caal	109
000	7.75%, 02/15/21 (g)	Caa1	624
700	Pfleiderer GmbH, Senior Notes,	Caar	024
100	7.875%, 08/01/19 (EUR)	B2	812
700	Sensata Technologies UK Financing Company plc, Senior	52	012
	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,		
005	7.875%, 11/01/20	Caa2	279
825	BlueScope Steel (Finance) Limited, Senior Notes,	5.4	0.50
220	6.50%, 05/15/21 (g)	Ba2	872
229	BlueScope Steel (Finance) Limited, Senior Notes,	D (1	224
1 105	7.125%, 05/01/18 (g)	Ba2	234
1,125	Constellium NV, Senior Notes,	B2	1,208
250	7.875%, 04/01/21 (g) Constellium NV, Senior Notes,	D2	1,208
250	8%, 01/15/23 (g)	Caa1	254
1,175	FMG Resources, Senior Notes,	Caal	254
1,175	9.75%, 03/01/22 (g)	Ba1	1,360
475	Freeport McMoran, Inc., Senior Notes,	Dui	1,500
.,,,	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)	С	618

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

617	Novelis, Inc., Senior Notes,		
017	6.25%, 08/15/24 (g)	B2	656
875	Nyrstar Netherlands Holdings B.V., Senior Notes,		000
	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,	D.A.	(12)
705	6.875%, 11/21/36	Ba3	612
785	Wise Metals Group L.L.C., Senior Notes,	G 1	007
575	8.75%, 12/15/18 (g)	Caa3	807
575	Zekelman Industries, Senior Notes,	Caa2	607
	9.875%, 06/15/23 (g)	Caaz	17,315
			17,515
Other Telecommunications - 1.98%			
600	Century Link Inc., Senior Notes,		
000	7.50%, 04/01/24	Ba3	644
475	Equinix, Inc., Senior Notes,	Duo	011
	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,		
200	5.625%, 02/01/23	B1	260
300	Zayo Group, LLC, Global Notes,	DA	220
	6.375%, 05/15/25	B3	320
			4,585
Dublishing $1.05\%$			
Publishing - 1.05% 625	Cengage Learning, Inc., Senior Notes,		
025	9.50%, 06/15/24 (g)	Caa1	636
250	Harland Clarke Holdings Corporation, Senior Notes,	Caul	050
250	6.875%, 03/01/20 (g)	B1	240
325	Harland Clarke Holdings Corporation, Senior Notes,	51	210
020	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 Securities119			
250	VEREIT Operating Partnership, L.P., Senior Securities,		
	4.125%, 06/01/21	Ba1	259