NEW AMERICA HIGH INCOME FUND INC Form N-Q May 21, 2015

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

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number

811-5399

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

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

02109 (Zip code)

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

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

Date of fiscal year end: 12/31

Date of reporting period: 1/1/15 - 3/31/15

Item 1 - Schedule of Investments - March 31, 2015 (Unaudited) (Dollar Amounts in Thousands)

Principal Amount/Units		Moody s Rating (Unaudited)	Value (Note 1)
CORPORATE DEBT SECURITIES - 130.439 Aerospace & Defense - 1.22%	% (b)(d)		
1,575	Bombardier, Inc., Senior Notes,		
1,070	5.50%, 09/15/18 (g)	B1	1,571
475	Ducommun, Inc., Senior Notes,		-,
	9.75%, 07/15/18	В3	502
500	Esterline Technologies, Senior Notes,		
	7%, 08/01/20	Ba2	521
350	Transdigm, Inc., Subordinated Notes,		
	6.50%, 07/15/24	Caa1	351
			2,945
Airlines - 2.71%			
675	Allegiant Travel Company, Senior Notes,		
	5.50%, 07/15/19	B1	692
1,100	American Airlines, Senior Notes,		
	5.50%, 10/01/19 (g)	В3	1,132
128	American Airlines, Senior Notes,		
	5.625%, 01/15/21 (g)	(e)	134
130	United Airlines, Senior Notes,		
	4.625%, 03/03/24	(e)	132
700	United Continental Holdings, Inc., Senior Notes,		
	6%, 12/01/20	В3	734
1,525	United Continental Holdings, Inc., Senior Notes,		
	6%, 07/15/26	В3	1,525
175	United Continental Holdings, Inc., Senior Notes,		
	6%, 07/15/28	В3	175
575	United Continental Holdings, Inc., Senior Notes,		
	6.375%, 06/01/18	В3	612
1,325	US Airways, Inc., Senior Notes,		
	6.125%, 06/01/18	В3	1,391
			6,527
Automotive - 3.74%			
125	Affinia Group, Inc., Senior Notes,		
	7.75%, 05/01/21	Caa2	130
725	Allison Transmission, Inc., Senior Notes,		
	7.125% 05/15/19 (g)	B2	756
225	American Axle and Manufacturing, Inc., Senior Notes,		
	6.25%, 03/15/21	B2	238
104	American Axle and Manufacturing, Inc., Senior Notes,		
	6.625%, 10/15/22	B2	112
675	Dana Holding Corporation, Senior Notes,		
	5.375%, 09/15/21	B2	704
1,475	FCA US LLC, Senior Notes,		
	8.25%, 06/15/21	B1	1,637
550	Gestamp Fund Lux S.A., Senior Notes,		
	5.625%, 05/31/20 (g)	B1	572
275	Goodyear Tire & Rubber Company, Senior Notes,		
	6.50%, 03/01/21	B1	293
350	Group 1 Automotive, Inc., Senior Notes,		
	5%, 06/01/22 (g)	B1	350
1,025	Jaguar Land Rover Automotive Plc, Senior Notes,		
	5.625%, 02/01/23 (g)	Ba2	1,079
675	MPG Holdco Inc., Senior Notes,		
	7.375%, 10/15/22 (g)	В3	721
925	Navistar International Group, Senior Notes,		
	8.25%, 11/01/21	В3	901

B1	420
В3	286
B1	497

325	Sonic Automotive, Inc., Senior Subordinated Notes,		
	5%, 05/15/23	B2	322
			9,018
Broadcasting - 5.88%			
1,075	AMC Networks, Inc., Senior Notes,		
	4.75%, 12/15/22	B1	1,071
75	Clear Channel Worldwide Holdings, Inc., Senior Notes,		
	6.50%, 11/15/22	B1	78
850	Clear Channel Worldwide Holdings, Inc., Senior Notes,		
	6.50%, 11/15/22	B1	897
75	Gannett Co., Inc., Senior Notes,	Σ.	0,7
73	6.375%, 10/15/23	Ba1	81
1,025	IHeart Communications, Inc., Senior Notes,	Dai	01
1,023	9%, 12/15/19	Caa1	1,017
950		Caar	1,017
850	IHeart Communications, Inc., Senior Notes,	C	700
450	10%, 01/15/18	Ca	722
450	Lamar Media Corporation, Senior Subordinated Notes,	7.4	
	5.875%, 02/01/22	B1	471
525	Lin Television Corporation, Senior Notes,		
	5.875%, 11/15/22 (g)	В3	537
950	MDC Partners, Inc., Senior Notes,		
	6.75%, 04/01/20 (g)	В3	1,001
725	Outfront Media Capital LLC, Senior Notes,		
	5.25%, 02/15/22	B1	754
250	Outfront Media Capital LLC, Senior Notes,		
	5.625%, 02/15/24	B1	262
400	Polish Television Holding B.V., Senior Notes,	2.	202
100	11%, 01/15/21 (g)(EUR)	(e)	515
600	Sinclair Television Group, Inc., Senior Notes,	(6)	313
000	•	B1	628
1 475	6.125%, 10/01/22	DI	028
1,475	Sirius XM Radio, Inc., Senior Notes,	D 2	1.520
705	5.75%, 08/01/21 (g)	Ba3	1,538
725	Starz LLC, Senior Notes,	- A	
	5%, 09/15/19	Ba2	747
425	Townsquare Media, Inc., Senior Notes,		
	6.50%, 04/01/23 (g)	В3	427
375	Townsquare Radio LLC, Senior Notes,		
	9%, 04/01/19 (g)	В3	400
2,050	Univision Communications, Inc., Senior Notes,		
	5.125%, 05/15/23 (g)	B2	2,081
625	Univision Communications, Inc., Senior Notes,		
	5.125%, 02/15/25 (g)	B2	638
300	Univision Communications, Inc., Senior Notes,		
	6.75%, 09/15/22 (g)	B2	322
	(6)		14,187
Building & Real Estate - 3.32%			11,107
500	CCRE Company, Senior Notes,		
300	7.75%, 02/15/18 (g)	B1	522
350		DI	322
350	Greystar Real Estate Partners, LLC, Senior Notes,	D2	267
1.105	8.25%, 12/01/22 (g)	B2	367
1,175	Howard Hughes Corporation, Senior Notes,		
	6.875%, 10/01/21 (g)	Ba3	1,234
1,550	Jefferies LoanCore LLC, Senior Notes,		
	6.875%, 06/01/20 (g)	B2	1,438
600	KB Home, Senior Notes,		
	8%, 03/15/20	B2	648
325	Ladder Capital Finance Holdings LLLP, Senior Notes,		
	5.875%, 08/01/21 (g)	Ba3	307

400	Ladder Capital Finance Holdings LLLP, Senior Notes,		
	7.375%, 10/01/17	Ba3	411
450	Realology Group LLC, Senior Notes,		
	5.25%, 12/01/21 (g)	Caa1	458
125	Realology Group LLC, Senior Notes,		
	9%, 01/15/20 (g)	В3	136
550	RPG Byty s.r.o., Senior Notes,		
	6.75%, 05/01/20 (g)(EUR)	Ba2	622
350	Shea Homes Limited Partnership, Senior Notes,		
	•		

		5.875%, 04/01/23 (g)	B2	353
	675	William Lyon Homes, Inc., Senior Notes,		
		7%, 08/15/22	В3	697
	750	William Lyon Homes, Inc., Senior Notes,	7.0	0.1.5
		8.50%, 11/15/20	В3	812
D '11' D 1 .	2.169			8,005
Building Products -		Duilden First Course Inc. Coming Natur		
	550	Builders First Source, Inc., Senior Notes,	Caa1	550
	275	7.625%, 06/01/21 (g) Masonite International Corporation, Senior Notes,	Caai	558
	213	5.625%, 03/15/23 (g)	B2	282
	575	Nortek, Inc., Senior Notes,	DZ	202
	313	8.50%, 04/15/21	В3	615
	650	Nortek, Inc., Senior Notes,	D 3	013
	050	10%, 12/01/18	В3	686
	750	Reliance Intermediate Holdings L.P., Senior Notes,	D.J	000
	730	6.50%, 04/01/23 (g)	B1	773
	750	RSI Home Products, Inc., Senior Notes,	D1	773
		6.50%, 03/15/23 (g)	B1	763
	275	Springs Industries, Inc., Senior Notes,		
		6.25%, 06/01/21	B2	272
	850	Summit Materials LLC, Senior Notes,		
		10.50%, 01/31/20	Caa1	944
	175	USG Corporation, Senior Notes,		
		5.875%, 11/01/21 (g)	B1	185
	125	USG Corporation, Senior Notes,		
		9.75%, 01/15/18	Caa1	144
		·		5,222
Cable Operators - 1	10.90%			
	375	Altice Financing SA, Senior Notes,		
		6.625%, 02/15/23 (g)	B1	386
	1,100	Altice Financing S.A., Senior Notes,		
		7.625%, 02/15/25 (g)	В3	1,106
	750	Altice Financing S.A., Senior Notes,		
		7.75%, 05/15/22 (g)	В3	763
	600	Altice Financing S.A., Senior Notes,		
		8.125%, 01/15/24 (g)	В3	631
	455	Altice Financing S.A., Senior Notes,		
		9%, 06/15/23 (g) (EUR)	В3	571
	675	Altice Financing S.A., Senior Notes,		
	000	9.875%, 12/15/20 (g)	В3	747
	800	B Communications Ltd., Senior Notes,	()	0.5.4
	477.5	7.375%, 02/15/21 (g)	(e)	854
	475	Block Communications, Inc., Senior Notes,	D.1	407
	75	7.25%, 02/01/20 (g)	B1	487
	75	CCO Holdings, LLC, Senior Notes,	D1	77
	725	5.25%, 03/15/21	B1	77
	123	CCO Holdings, LLC, Senior Notes, 5.25%, 09/30/22	B1	741
	325	CCO Holdings, LLC, Senior Notes,	DI	741
	323	5.75%, 09/01/23	B1	338
	2,350	CCO Holdings, LLC, Senior Notes,	Dī	330
	2,330	6.625%, 01/31/22	B1	2,515
	525	CCOH Safari, Senior Notes,	Di	2,313
	323	5.50%, 12/01/22	B1	537
	650	Cequel Communications Holdings I, LLC, Senior Notes,	DI	331
		5.125%, 12/15/21 (g)	В3	648
	1,775	Cequel Communications Holdings I, LLC, Senior Notes,		0.0
	, -	1		

	6.375%, 09/15/20 (g)	В3	1,870
900	CSC Holdings, LLC, Senior Notes,		
	6.75%, 11/15/21	Ba2	1,001
800	Dish DBS Corporation, Senior Notes,		
	5.125%, 05/01/20	Ba3	805
525	Dish DBS Corporation, Senior Notes,		
	5.875%, 07/15/22	Ba3	532
325	Dish DBS Corporation, Senior Notes,		
	6.75%, 06/01/21	Ba3	344

7.7 0			
550	LGE Holdco VI B.V., Senior Notes,	Da	650
800	7.125%, 05/15/24 (g) (EUR)	B2	670
800	Mediacom Broadband LLC, Senior Notes, 6.375%, 04/01/23	В2	840
1,350	Netflix, Inc., Senior Notes,	DΔ	040
1,550	5.375%, 02/01/21	B1	1,377
1,700	Numericable Group, S.A., Senior Notes,	D1	1,577
1,700	6.25%, 05/15/24 (g)	Ba3	1,730
425	United Group BV, Senior Notes,		,,,,,
	7.875%, 11/15/20 (g)(EUR)	B2	491
900	Unitymedia Hessen GmbH & Company, Senior Notes,		
	5%, 01/15/25 (g)	Ba3	909
675	Unitymedia Kabel BW GmbH, Senior Notes,		
	6.125%, 01/15/25 (g)	В3	714
475	UPCB Finance Limited, Senior Notes,		
	6.875%, 01/15/22 (g)	Ba3	509
575	Videotron Ltee., Senior Notes,	D 2	500
275	5%, 07/15/22	Ba2	592
375	Virgin Media Finance, Plc, Senior Note,	D2	205
325	6%, 10/15/24 (g) Virgin Media Secured Finance, Plc, Senior Note,	B2	395
323	5.25%, 01/15/26 (g)	Ba3	331
700	VTR Finance B.V., Senior Notes,	Баз	331
700	6.875%, 01/15/24 (g)	B1	729
175	WaveDivision Holdings, LLC, Senior Notes,	D1	129
1,0	8.125%, 09/01/20 (g)	В3	189
550	Wide Open West Finance, LLC, Senior Notes,		
	10.25%, 07/15/19	Caa1	591
825	Wide Open West Finance, LLC, Senior Subordinated Notes,		
	13.375%, 10/15/19	Caa1	877
375	Ziggo Bond Finance BV, Senior Notes,		
	5.875%, 01/15/25 (g)	B2	392
			26,289
Chemicals - 3.82%	A LOCAL OF BUILDING		
300	Axalta Coating Systems Dutch Holding B B.V., Senior		
300	Notes, 7.375%, 05/01/21 (g)	Caa1	322
475	Ciech Group Financing, Senior Notes,	Caai	322
7/3	9.50%, 11/30/19 (g)(EUR)	B1	564
990	Consolidated Energy Finance, Senior Notes,	D 1	301
	6.75%, 10/15/19 (g)	B2	1,000
450	W.R. Grace & Company Conn., Senior Notes,		ĺ
	5.125%, 10/01/21 (g)	Ba3	466
1,050	Hexion Specialty Chemicals, Inc., Senior Notes,		
	6.625%, 04/15/20	В3	961
1,075	Hexion Specialty Chemicals, Inc., Senior Notes,		
	8.875%, 02/01/18	Caa2	949
350	Ineos Group Holdings S.A., Senior Notes,	7.0	2.72
	6.125%, 08/15/18 (g)	В3	352
075	Momentive Performance Materials, Inc., Senior Secured		
975	Notes, 3.88%, 10/24/21	В3	962
	Momentive Performance Materials, Inc., Senior Secured	БЭ	863
975	Notes,		
713	8.875%, 10/15/20 (a)(f) ESC	(e)	0
900	Platform Specialty Products Corporation, Senior Notes,	(0)	J
, , ,	6.50%, 02/01/22 (g)	B2	936
425	PolyOne Corporation, Senior Notes,		

5.25%, 03/15/23	Ba3	440
PQ Corporation, Senior Notes,		
8.75%, 11/01/18 (g)	Caa1	1,271
Rayonier American Products, Inc., Senior Notes,		
5.50%, 06/01/24 (g)	Ba3	686
Trinseo Materials Operating S.C.A., Senior Notes,		
8.75%, 02/01/19	B2	394
		9,204
24 Hour Holdings III LLC, Senior Notes,		
8%, 06/01/22 (g)	Caa1	449
	PQ Corporation, Senior Notes, 8.75%, 11/01/18 (g) Rayonier American Products, Inc., Senior Notes, 5.50%, 06/01/24 (g) Trinseo Materials Operating S.C.A., Senior Notes, 8.75%, 02/01/19	PQ Corporation, Senior Notes, 8.75%, 11/01/18 (g) Caa1 Rayonier American Products, Inc., Senior Notes, 5.50%, 06/01/24 (g) Ba3 Trinseo Materials Operating S.C.A., Senior Notes, 8.75%, 02/01/19 B2

1,325	Activision Blizzard, Inc., Senior Notes,		
100	5.625%, 09/15/21 (g)	Ba2	1,409
400	Activision Blizzard, Inc., Senior Notes,		
	6.125%, 09/15/23 (g)	Ba2	437
160	Avon Products, Inc., Senior Notes		
	4.60%, 03/15/20	Ba1	147
600	Dometic Group AB, Senior Notes,		
	9.50%, 06/26/19 (g) (EUR)	Caa2	660
750	Hanesbrands, Inc., Senior Notes,		
	6.375%, 12/15/20	Ba2	796
275	Levi Strauss & Co., Senior Notes,		
	6.875%, 05/01/22	Ba3	300
575	Quicksilver Inc., Senior Notes,		
	10%, 08/01/20	Caa2	405
225	Spectrum Brands Escrow, Senior Notes,		
220	6.375%, 11/15/20	В3	237
650	Spectrum Brands Escrow, Senior Notes,	23	237
030	6.625%, 11/15/22	В3	694
750	Sun Products, Senior Notes,	D 3	074
130	7.75%, 03/15/21 (g)	Caa2	656
225		Caa2	030
325	Wolverine World Wide, Inc., Senior Notes,	D 2	245
	6.125%, 10/15/20	Ba3	345
G			6,535
Container - 3.21%			
375	AEP Industries, Inc., Senior Notes,		
	8.25%, 04/15/19	В3	386
365	Ardagh Finance Holdings S.A., Senior Notes,		
	8.625%, 06/15/19 (c)(g)	Caa2	381
200	Ardagh Packaging Finance plc, Senior Notes,		
	6.25%, 01/31/19 (g)	Caa1	201
578	Ardagh Packaging Finance plc, Senior Notes,		
	7%, 11/15/20 (g)	Caa1	579
400	Beverage Packaging Holdings (Lux) II S.A., Senior Notes,		
	5.625%, 12/15/16 (g)	Caa2	401
	Beverage Packaging Holdings (Lux) II S.A., Senior		
650	Subordinated Notes,		
	6%, 06/15/17 (g)	Caa2	653
275	Bormioli Rocco Holdings, Senior Notes,		
	10%, 08/01/18 (g) (EUR)	В3	296
700	Consolidated Container Company LLC, Senior Notes,		
	10.125%, 07/15/20 (g)	Caa2	616
400	Coveris Holding Corporation, Senior Notes,		010
100	10%, 06/01/18 (g)	Caa2	423
350	Greif Inc., Senior Notes,	Cuu2	123
330	7.75%, 08/01/19	Ba2	394
850	Onex Wizard Acquisition Company II S.C.A., Senior Notes,	Duz	374
830		(a)	967
1,100	7.75%, 02/15/23 (g) (EUR)	(e)	907
1,100	Reynolds Group Issuer, Inc., Senior Notes,	C2	1 170
220	8.25%, 02/15/21	Caa2	1,172
328	Reynolds Group Issuer, Inc., Senior Notes,	G 0	251
<25	9.875%, 08/15/19	Caa2	351
625	Sealed Air Corporation, Senior Notes,	D.1	- = -
	5.25%, 04/01/23 (g)	B1	655
249	Tekni Plex, Inc., Senior Notes,		
	9.75%, 06/01/19 (g)	В3	269
			7,744
Energy - 16.59%			
375	Antero Resources Finance Corporation, Senior Notes,		

	5.125%%, 12/01/22	Ba3	360
825	Antero Resources Finance Corporation, Senior Notes,		
	6%, 12/01/20	Ba3	825
875	Atwood Oceanics Inc., Senior Notes		
	6.50%, 02/01/20	Ba3	840
175	Bill Barrett Corporation, Senior Notes,		
	7%, 10/15/22	B2	153
1,275	Bill Barrett Corporation, Senior Notes,		
	7.625%, 10/01/19	B2	1,205
925	CGG SA, Senior Notes,		
	6.875%, 01/15/22	B1	731

50	Chesapeake Energy Corp., Senior Notes,		
30	5.375%, 06/15/21	Ba1	49
725	Chesapeake Energy Corp., Senior Notes,		
	5.75%, 03/15/23	Ba1	712
1,050	Comstock Resources, Inc., Senior Notes,		
	10%, 03/15/20 (g)	Ba3	1,008
1,300	Concho Resources, Inc., Senior Notes,		
	5.50%, 04/01/23	Ba3	1,310
300	Concho Resources, Inc., Senior Notes,		
	7%, 01/15/21	Ba3	315
700	Denbury Resources, Inc., Senior Notes,	7.4	
225	5.50%, 05/01/22	B1	626
325	Energy XXI Gulf Coast	D2	210
400	11%, 03/15/20 (g)	B2	310
400	EPL Oil and Gas, Inc., Senior Notes, 8.25%, 02/15/18	Caa3	302
200	Exterran Partners, L.P., Senior Notes,	Caas	302
200	6%, 04/01/21	Ba3	186
675	Exterran Partners, L.P., Senior Notes,	Das	100
073	6%, 10/01/22	B1	624
775	Exterran Holdings, Inc., Senior Notes,	D1	021
,,,	7.25%, 12/01/18	B1	786
925	Ferrellgas, L.P., Senior Notes,		, , ,
	6.50%, 05/01/21	B2	932
1,100	Hercules Offshore, Inc., Senior Notes,		
	8.75%, 07/15/21 (g)	Caa2	319
25	Hercules Offshore, Inc., Senior Notes,		
	10.25%, 04/1/19 (g)	Caa2	8
1,500	MarkWest Energy Partners, L.P., Senior Notes,		
	4.50%, 07/15/23	Ba3	1,478
400	McDermott International, Senior Notes,		
	8%, 05/01/21 (g)	B1	310
350	Memorial Resource Development Corporation, Senior Notes,	~ .	224
225	5.875%, 07/01/22 (g)	Caa1	326
325	Newfield Exploration Company, Senior Notes,	D 1	207
105	5.375%, 01/01/26	Bal	327
125	Newfield Exploration Company, Senior Notes,	Do1	120
675	5.625%, 07/01/24 Navyfield Exploration Company, Sonior Subordinated Notes	Bal	130
675	Newfield Exploration Company, Senior Subordinated Notes,	Ba1	705
200	5.75%, 01/30/22 Pacific Drilling V Ltd., Senior Notes,	Dai	703
200	7.25%, 12/01/17 (g)	B2	180
100	Pacific Rubiales Energy Corporation, Senior Notes,	DZ	100
100	5.125%, 03/28/23 (g)	Ba2	59
900	Pacific Rubiales Energy Corporation, Senior Notes,	242	وق
, , ,	5.375%, 01/26/19 (g)	Ba2	599
575	Pacific Rubiales Energy Corporation, Senior Notes,		
	5.625%, 01/29/25 (g)	Ba2	336
775	Parker Drilling Company, Senior Notes,		
	6.75%, 07/15/22	B1	612
125	Parker Drilling Company, Senior Notes,		
	7.50%, 08/01/20	B1	100
1,100	Parsley Energy LLC, Senior Notes		
	7.50%, 2/15/22 (g)	Caa1	1,111
1,375	PDC Energy, Senior Notes,	7.0	=
007	7.75%, 10/15/22	В3	1,437
925	Peabody Energy Corporation, Senior Notes,	D2	707
	6%, 11/15/18	В3	726

650	Penn Virginia Corporation, Senior Notes,		
	7.25%, 04/15/19	Caa1	588
800	Penn Virginia Corporation, Senior Notes,		
	8.50%, 05/01/20	Caa1	744
125	Penn Virginia Resource, Senior Notes,		
	6.50%, 05/15/21	Ba3	132
675	Precision Drilling Corporation, Senior Notes,		
	6.625%, 11/15/20	Ba1	638
700	Range Resources Corporaiton, Senior Subordinated Notes,		
	5%, 03/15/23	Ba2	696
1,725	Rosetta Resources, Inc., Senior Notes,		
	5.875%, 06/01/24	B1	1,596
650	Sabine Pass LNG, L.P., Senior Notes,		
	5.625%, 02/01/21	Ba3	653
650	Sabine Pass LNG, L.P., Senior Notes,		

	5.625%, 04/15/23	Ba3	650
550	Sabine Pass LNG, L.P., Senior Notes,	Das	030
330	5.75%, 05/15/24	Ba3	553
350	Sabine Pass LNG, L.P., Senior Notes,		
	6.25%, 03/15/22	Ba3	361
600	Seadrill Ltd., Senior Notes,		
	6.125%, 09/15/17 (g)	(e)	507
1,275	SESI, L.L.C., Senior Notes,		1 21 6
000	7.125%, 12/15/21	Baa3	1,316
900	Seven Generations Energy Ltd., Senior Notes, 8.25%, 05/15/20 (g)	В3	923
500	Seventy Seven Energy Inc., Senior Notes,	D3	923
300	6.50%, 07/15/22	B2	230
975	SM Energy Company, Senior Notes,	52	250
	5%, 01/15/24	Ba2	917
650	SM Energy Company, Senior Notes,		
	6.50%, 01/01/23	Ba2	661
225	SM Energy Company, Senior Notes,		
	6.625%, 02/15/19	Ba2	229
650	Sunoco L.P., Senior Notes,		
	6.375%, 04/01/23 (g)	Ba3	670
1,450	Targa Resources Partners L.P., Senior Notes,	D. O	1 200
455	4.25%, 11/15/23	Ba2	1,399
475	Targa Resources Partners L.P., Senior Notes,	D 0	407
900	5%, 01/15/18 (g)	Ba2	487
800	Targa Resources Partners L.P., Senior Notes,	D _o 2	904
1,375	5.25%, 05/01/23 Tervita Corporation, Senior Notes,	Ba2	804
1,575	8%, 11/15/18 (g)	В3	1,224
675	Tervita Corporation, Senior Notes,	ВЗ	1,227
073	10.875%, 02/15/18 (g)	Caa2	385
1,450	Whiting Petroleum Corporation, Senior Notes,	Cuu2	303
,	6.25%, 04/01/23 (g)	Ba2	1,439
100	WPX Energy, Inc., Senior Notes,		
	5.25%, 09/15/24	Ba1	88
1,525	WPX Energy, Inc., Senior Notes,		
	6%, 01/15/22	Ba1	1,418
650	YPF Sociedad Anonima, Senior Notes,		
	8.875%, 12/19/18 (g)	Caa1	666
			40,011
Entertainment & Leisure - 2.64%			
525	Cedar Fair LP, Senior Notes,	D1	5.40
600	5.25%, 03/15/21 DreamWorks Animation SKG, Inc., Senior Notes,	B1	542
000	6.875%, 08/15/20 (g)	B1	588
175	National CineMedia LLC, Senior Notes,	Бī	366
175	6%, 04/15/22	Ba2	180
500	NCL Corporation, Ltd., Senior Notes,	Buz	100
	5.25%, 11/15/19 (g)	B2	513
2,400	Regal Entertainment Group, Senior Notes,		
	5.75%, 03/15/22	В3	2,460
200	Regal Entertainment Group, Senior Notes,		
	5.75%, 06/15/23	В3	202
675	Six Flags Entertainment Corporation, Senior Notes,		
	5.25%, 01/15/21 (g)	В3	694
672	WMG Acquisition Corporation, Senior Notes,	7.	
505	6%, 01/15/21 (g)	B1	687
525	WMG Acquisition Corporation, Senior Notes,		

	6.75%, 04/15/22 (g)	Caa1	497
			6,363
Financial - 10.84%			
450	Aircastle Limited, Senior Notes,		
	5.50%, 02/15/22	Ba2	479
619	Ally Financial, Inc., Senior Notes,		
	7.50%, 09/15/20	B1	724
825	A S Company, Senior Notes,		
	7.875%, 12/15/20 (g)	Caa2	846

450	CITE C. I. C. I. N.		
450	CIT Group, Inc., Senior Notes,	D.I	461
2.075	5%, 08/15/22	B1	461
2,075	CIT Group, Inc., Senior Notes,	D.I	0.107
225	5%, 08/01/23	B1	2,127
325	CIT Group, Inc., Senior Notes,		
	5.375%, 05/15/20	B1	342
475	CNO Financial Group Inc., Senior Notes,		
	6.375%, 10/01/20 (g)	Ba2	502
1,200	Discover Financial Services, Senior Notes,		
	10.25%, 07/15/19	Ba1	1,498
525	E*Trade Financial Corporation, Senior Notes,		
	5.375%, 11/15/22	Ba2	554
350	General Motors Financial Company, Inc., Senior Notes,		
	3.25%, 05/15/18	Ba1	358
200	General Motors Financial Company, Inc., Senior Notes,		
	6.75%, 06/01/18	Ba1	225
825	HRG Group, Inc., Senior Notes,		
	7.875%, 07/15/19	Ba3	870
800	Hub International Limited, Senior Notes,		
	7.875%, 10/01/21 (g)	Caa1	816
275	Hub Holdings LLC, Senior Notes,		
	8.125%, 07/15/19 (g)	Caa2	270
650	Icahn Enterprises, Senior Notes,	Ouu-2	2,0
03.0	4.875%, 03/15/19	Ba3	663
1,200	Icahn Enterprises, Senior Notes,	Bus	003
1,200	6%, 08/01/20	Ba3	1,251
300	International Lease Finance Corporation, Senior Notes,	Баз	1,231
300	8.875%, 09/01/17	Ba2	341
525	iStar Financial, Inc., Senior Notes,	Daz	341
323		В2	522
525	5%, 07/01/19	DΖ	522
323	iStar Financial, Inc., Senior Notes, 7.125%, 02/15/18	В2	559
350	National Financial Partnership, Senior Notes,	D2	339
330	9%, 07/15/21 (g)	Caa2	360
1 075		Caaz	300
1,075	Nationstar Mortgage LLC, Senior Notes,	D2	1.051
100	6.50%, 07/01/21	B2	1,051
100	Nationstar Mortgage LLC, Senior Notes,	D2	102
050	7.875%, 10/01/20	B2	103
850	Navient Corporation, Senior Notes,		0.2.4
	5%, 10/26/20	Ba3	834
500	Navient Corporation, Senior Notes,		
	5.875%, 03/25/21	(e)	497
400	Neuberger Berman Group LLC, Senior Notes,		
	5.625%, 03/15/20 (g)	Baa3	418
425	Neuberger Berman Group LLC, Senior Notes,		
	5.875%, 03/15/22 (g)	Baa3	456
750	Ocwen Financial Group, Senior Notes,		
	6.625%, 05/15/19 (g)	Caa1	653
925	OneMain Financial Holdings, Inc., Senior Notes,		
	6.75%, 12/15/19 (g)	B2	952
1,725	Provident Funding Associates, L.P., Senior Notes,		
	6.75%, 06/15/21 (g)	Ba3	1,647
420	Sberbank, Subordinated Notes,		
	5.125%, 10/29/22 (g)	Ba1	342
1,150	Springleaf Finance Corporation, Senior Notes,		
-	5.25%, 12/15/19	B2	1,136
525	Synovus Financial Corporation, Senior Notes,		
	7.875%, 02/15/19	Ba3	588
	*		

1,350	Synovus Financial Corporation, Subordinate Notes,		
	5.125%, 06/15/17	B1	1,374
250	Towergate Finance plc, Senior Notes,		
	10.50%, 02/15/19 (a)(g)(GBP)	C	7
1,275	USI Inc., Senior Notes,		
	7.75%, 01/15/21 (g)	Caa2	1,297
1,150	Walter Investment Management Corporation, Senior Notes,		
	7.875%, 12/15/21	В3	1,032
			26,155
Food/Tobacco - 2.04%			
326	Bumble Bee Acquistion Company, Senior Notes,		
	9%, 12/15/17 (g)	В3	341
600	Constellation Brands, Inc., Senior Notes,		
	6%, 05/01/22	Ba1	683
425	Cott Beverages, Inc., Senior Notes,		

	6.75%, 01/01/20 (g)	В3	439
50	Darling Escrow Corporation, Senior Notes,	D.1	~,
750	5.375%, 01/15/22	B1	51
750	Dean Foods Company, Senior Notes,	B2	753
255	6.50%, 03/15/23 (g) JBS Investments GMBH, Senior Notes,	DΔ	133
233	7.75%, 10/28/20 (g)	(e)	268
650	JBS USA, LLC, Senior Notes,	(c)	200
	5.875%, 07/15/24 (g)	Ba3	658
300	Post Holdings, Inc., Senior Notes,		
	6%, 12/15/22 (g)	В3	290
525	Post Holdings, Inc., Senior Notes,		
	6.75%, 12/01/21 (g)	В3	530
425	Post Holdings, Inc., Senior Notes,	D2	440
425	7.375%, 02/15/22	В3	440
425	Shearers Food, Inc., Senior Notes, 9%, 11/01/19 (g)	B1	463
	9%, 11/01/19 (g)	DI	4,916
Forest Products - 1.89%			4,510
180	Ainsworth Lumber Company Ltd., Senior Notes,		
100	7.50%, 12/15/17 (g)	Ba2	187
425	Boise Cascade LLC, Senior Notes,		
	6.375%, 11/01/20	B1	446
275	Cascades, Inc., Senior Notes,		
	5.50%, 07/15/22 (g)	Ba3	281
925	Cascades, Inc., Senior Notes,		
	7.875%, 01/15/20	Ba3	960
650	P.H. Glatfelter Company, Senior Notes,		
225	5.375%, 10/15/20	Ba1	666
325	Graphic Packaging International, Inc., Senior Notes,	D-2	227
625	4.75%, 04/15/21 Mercer International, Inc., Senior Notes,	Ba2	337
023	7%, 12/01/19	B2	653
350	Mercer International, Inc., Senior Notes,	D2	033
	7.75%, 12/01/22	B2	370
575	Potlach Corporation, Senior Notes,		
	7.50%, 11/01/19	Baa3	655
			4,555
Gaming - 2.64%			
75	Boyd Gaming Corporation, Senior Notes,		
	9%, 07/01/20	В3	81
75	Boyd Gaming Corporation, Senior Notes,	D2	70
625	9.125%, 12/01/18 Cirsa Funding Luxembourg S.A., Senior Notes,	В3	79
023	8.75%, 05/15/18 (g)(EUR)	В3	691
900	Graton Economic Development Authority, Senior Notes,	D 3	071
700	9.625%, 09/01/19 (g)	B2	985
825	MGM Resorts International, Senior Notes,	22	700
	6.625%, 12/15/21	В3	880
625	MGM Resorts International, Senior Notes,		
	6.75%, 10/01/20	В3	668
375	Peninsula Gaming, LLC, Senior Notes,		
	8.375%, 02/15/18 (g)	Caa1	396
1,250	Pinnacle Entertainment, Inc., Senior Notes,	7.4	
170	7.50%, 04/15/21	B2	1,325
150	Quapaw Downstream Development Authority, Senior Notes,	D2	122
289	10.50%, 07/01/19 (g) Piyors Pittsburgh Porroyer L. P. Sonior Notes	В3	133
289	Rivers Pittsburgh Borrower, L.P., Senior Notes,		

	9.50%, 06/15/19 (g)	В3	306
275	Safari Holding Verwaltungs GmbH, Senior Notes,		
	8.25%, 02/15/21 (g)(EUR)	B2	307
500	Scientific Games International Inc., Senior Notes,		
	7%, 01/01/22 (g)	Ba3	513
			6,364

Health Care - 8.25%			
350	Acadia Healthcare Company, Inc., Senior Notes		
	5.625%, 02/15/23 (g)	В3	357
275	Aviv Healthcare Properties Ltd. Partnership, Senior Notes,		
	7.75%, 02/15/19	Ba3	287
500	Capella Healthcare, Inc., Senior Notes,	D2	517
725	9.25%, 07/01/17 Capsugel S.A., Senior Notes,	В3	517
123	7%, 05/15/19 (g)	Caa1	740
750	Crimson Merger, Inc., Senior Notes,	Caar	740
750	6.625%, 05/15/22 (g)	Caa1	671
575	Endo Finance LLC, Senior Notes,		
	6%, 02/01/25 (g)	B1	591
525	HCA Holdings, Inc., Senior Notes,		
1077	6.25%, 02/15/21	B2	567
1,375	HCA, Inc., Senior Notes,	D2	1.600
475	7.50%, 02/15/22	B2	1,602
475	Iasis Healthcare Capital 8.375%, 05/15/19	Caa1	496
400	Jaguar Holdings, Inc., Senior Notes,	Caai	490
100	9.375%, 10/15/17 (g)	Caa1	410
700	Jaguar Holdings, Inc., Senior Notes,	2 2	
	9.50%, 12/01/19 (g)	В3	752
425	JLL/Delta Dutch Newco B.V., Senior Notes,		
	7.50%, 02/01/22 (g)	Caa2	442
950	Kindred Healthcare, Inc., Senior Notes,		
425	8%, 01/15/20 (g)	B2	1,021
425	Kinetic Concepts, Inc., Senior Notes,	В3	460
525	10.50%, 11/01/18 Medi Partenaires SAS, Senior Notes,	D3	460
323	7%, 05/15/20 (g) (EUR)	B2	601
250	MPT Operating Partnership, L.P., Senior Notes,	D2	001
	6.375%, 02/15/22	Ba1	269
525	MPT Operating Partnership, L.P., Senior Notes,		
	6.875%, 05/01/21	Ba1	565
675	Omega Healthcare Investors, Inc., Senior Notes,		
(25	5.875%, 03/15/24	Ba1	718
625	Opal Acquisition, Inc., Senior Note,	Cool	626
300	8.875%, 12/15/21 (g) Par Pharmaceutical, Senior Notes,	Caa2	636
300	7.375%, 10/15/20	Caa1	317
120	Pinnacle Merger, Senior Notes,	Cuur	317
	9.50%, 10/01/23 (g)	Caa1	133
600	Select Medical Corporation, Senior Notes,		
	6.375%, 06/01/21	В3	593
450	Tenet Healthcare Corporation, Senior Notes,		
	6%, 10/01/20	Ba2	478
575	Tenet Healthcare Corporation, Senior Notes,	D2	(24
250	8.125%, 04/01/22 Truven Health Analytics, Senior Notes,	В3	634
250	10.625%, 06/01/20	Caa2	264
200	Truven Health Analytics, Senior Notes,	Caa2	204
	10.625%, 06/01/20 (g)	Caa2	211
1,150	Universal Hospital Services, Inc., Senior Notes,		
	7.625%, 08/15/20	В3	1,006
1,900	Valeant Pharmaceuticals International, Senior Notes,		
,	6.375%, 10/15/20 (g)	B1	1,974
675	VRX Escrow Corporation, Senior Notes,		

	5.375%, 03/15/20 (g)	B1	682
600	VRX Escrow Corporation, Senior Notes,		
	5.875%, 05/15/23 (g)	B1	615
700	VRX Escrow Corporation, Senior Notes,		
	6.125%, 04/15/25 (g)	B1	725
525	Wellcare Health Plans, Inc., Senior Notes,		
	5.75%, 11/15/20	Ba2	553
			19,887
Information Technology - 4.93%			
600	Alcatel Lucent USA, Inc., Senior Notes,		
	6.75%, 11/15/20 (g)	В3	639

Alloud Lucent USA, Inc., Senior Notes, 8.875% 0.101/120 20 8 3 435	400			
1,000	400		D.2	40.5
9.625%, 1015/18 (g) Caal 1.013	4.000	· · · · · · · · · · · · · · · · · · ·	В3	435
Ancestry, com lac., Senior Notes, 11%, 12/15/20 B3 666 975 Avaya Inc., Senior Notes, B1 968 600 Bankrate, Inc., Senior Notes, B2 594 650 BBMC Software Finance, Inc., Senior Notes, B2 594 650 BBMC Software Finance, Inc., Senior Notes, B12%, 6715/21 (g) Can 593 175 BBMC Software Finance, Inc., Senior Notes, 72.5%, 6060/18 Can 169 9%, 60/15/18 (g) Can 169 9%, 60/15/18 (g) Can 188 650 BEQ Michool Inc., Senior Notes, B2 Senior Notes, 9%, 60/15/18 (g) Can 1818 650 Senior Software Corporation, Senior Notes, B3 S21 650 Goodman Networks, Inc., Senior Socured Notes, 12.12%, 67/10/18 B3 605 13.550 Goodman Networks, Inc., Senior Socured Notes, 12.12%, 67/10/18 B3 605 13.550 Goodman Networks, Inc., Senior Notes, B1 1,360 16.07	1,000	•		
11%, 12/15/20 B3 666			Caa1	1,013
975	600			
17%, 040/119 (g)			В3	666
600 Bankrate, Inc., Senior Notes, 6125%, 08115718 (g) B2 594	975	Avaya Inc., Senior Notes,		
6.125%, (8)15/18 (g) B2 594		7%, 04/01/19 (g)	B1	968
BMC Software Finance, Inc., Senior Notes,	600	Bankrate, Inc., Senior Notes,		
S. 125%, 071/5/21 (g)		6.125%, 08/15/18 (g)	B2	594
BMC Software, Inc., Senior Notes,	650	BMC Software Finance, Inc., Senior Notes,		
7.25%, 06/01/18 Caal 169		8.125%, 07/15/21 (g)	Caa1	593
7.25%, 06/01/18 Caal 169	175	BMC Software, Inc., Senior Notes,		
Sego			Caa1	169
9%, 06/15/18 (g) Caal 818	800			
S00			Caa1	818
8.625%, 05/01/19 B3 521 650 Goodman Networks, Inc., Senior Secured Notes, 12.125%, 07/01/18 B3 605 1,350 iGATE Corporation, Senior Notes, B1 1,360 1,000 Infor Software Parent, Inc., Senior Notes, B1 1,360 650 Infor US, Inc., Senior Notes, Caa1 990 650 Infor US, Inc., Senior Notes, B3 667 650 Infor US, Inc., Senior Notes, B3 667 650 Infor US, Inc., Senior Notes, B3 697 400 NNP B.V., Senior Notes, B3 697 400 NNP B.V., Senior Notes, B43 423 450 NXP B.V., Senior Notes, B43 480 250 Project Homestake Merger, Senior Notes, B43 480 250 Project Homestake Merger, Senior Notes, S5.625%, 10/15/21 B3 888 250 Project Homestake Merger, Senior Notes, S6.625%, 10/15/21 B3 888 250 Project Homestake Merger, Senior Notes, S6.625%, 10/15/21	500			010
G500 Goodman Networks, Inc., Senior Secured Notes, 12.125%, 07/01/18 B3 605	300		R3	521
1,2,15%, 0,70/1/18 B3 605 1,350 16ATE Corporation, Senior Notes, 4.75%, 0,41/15/19 B1 1,360 1,000 Infor Software Parent, Inc., Senior Notes, 7,125%, 0,50/1/21 (g) Caal 990 650 Infor US, Inc., Senior Notes, 6.50%, 0,51/15/22 (g) B3 667 650 Infor US, Inc., Senior Notes, 6.50%, 0,51/15/22 (g) B3 697 650 Infor US, Inc., Senior Notes, 83 697 400 NXP B.V., Senior Notes, 9,375%, 0,40/11/9 B3 697 4400 NXP B.V., Senior Notes, 5.75%, 0,21/15/21 (g) Ba3 423 450 NXP B.V., Senior Notes, 5.75%, 0,31/15/23 (g) Ba3 480 250 Project Homestake Merger, Senior Notes, 8,875%, 0,30/1/23 (g) Caal 251 11,889 Lodging53% S85 Hilton Worldwide Finance, Senior Notes, 8,625%, 10/15/21 B3 888 375 Playa Resorts Holding B.V., Senior Notes, 8%, 08/15/20 (g) Caal 383 1,271 Manufacturing - 2.34% S80 Accudyne Industries Borrower S.C.A., Senior Notes, 7,75%, 12/15/20 (g) Caal 759 675 Apex Tool Group, Senior Notes, 7,75%, 02/10/21 (g) Caal 759 400 CNH Cagnital LLC, Senior Notes, 3,625%, 04/15/18 Ba1 401 1,400 Gardner Denver Inc., Senior Notes, 6,875%, 08/15/21 (g) Caal 1,267 400 Manitowoc Company, Inc., Senior Notes, 5,875%, 10/15/22 (g) Caal 1,267 400 Manitowoc Company, Inc., Senior Notes, 5,875%, 10/15/22 (g) B1 319 600 Milacron LLC, Senior Notes, 7,75%, 02/15/21 (g) B1 319 600 Milacron LLC, Senior Notes, 7,75%, 02/15/21 (g) Caal 620 1,000 Terex Corporation, Senior Notes, 7,75%, 02/15/21 (g) Caal 620 1,000 Terex Corporation, Senior Notes, 7,75%, 02/15/21 (g) Caal 620 1,000 Terex Corporation, Senior Notes, 7,75%, 02/15/21 (g) Caal 620 1,000 Terex Corporation, Senior Notes, 7,75%, 02/15/21 (g) Caal 620 1,000 Terex Corporation, Senior Notes, 7,75%, 02/15/21 (g) Caal 620 1,000 Terex Corporation, Senior Notes, 7,75%, 02/15/21 (g) Caal 620	650		ВЗ	321
1,350	030		D2	605
A,75%, 04/15/19	1 250		DS	003
1,000	1,550		D1	1 260
1,125%, 05/01/21 (g)	1,000		ВI	1,300
Infor US, Inc., Senior Notes, 6.50%, 05/15/22 (g) B3 667	1,000		C 1	000
650	65 0	, (6)	Caal	990
Section Sect	650		7.0	
9.375%, 04/01/19 B3 697 400 NXP B.V., Senior Notes, 5.75%, 02/15/21 (g) Ba3 423 450 NXP B.V., Senior Notes, 5.75%, 02/15/21 (g) Ba3 423 450 NXP B.V., Senior Notes, 5.75%, 03/15/23 (g) Ba3 480 250 Project Homestake Merger, Senior Notes, 8.875%, 03/01/23 (g) Caal 251 11.889 Lodging53% 850 Hilton Worldwide Finance, Senior Notes, 5.625%, 10/15/21 B3 888 375 Playa Resorts Holding B.V., Senior Notes, 8%, 08/15/20 (g) Caal 383 Manufacturing - 2.34% 850 Accudyne Industries Borrower S.C.A., Senior Notes, 7.75%, 12/15/20 (g) Caal 759 675 Apex Tool Group, Senior Notes, 7%, 02/01/21 (g) Caal 636 400 CNH Capital LLC, Senior Notes, 6.875%, 08/15/21 (g) Caal 401 1,400 Gardner Denver Inc., Senior Notes, 6.875%, 08/15/21 (g) Caal 1,267 400 Manitowoc Company, Inc., Senior Notes, 6.875%, 08/15/21 (g) Caal 1,267 400 Manitowoc Company, Inc., Senior Notes, 5.875%, 10/15/22 B2 429 301 Mcron Finance Sub LLC, Senior Notes, 8.375%, 05/15/19 (g) B1 319 600 Milacron LLC, Senior Notes, 7.75%, 02/15/21 (g) Caal 620	***	· · · · · · · · · · · · · · · · · · ·	В3	667
A00	650			
S.75%, 02/15/21 (g) Ba3 423			В3	697
A50	400			
5.75%, 03/15/23 (g) Ba3 480			Ba3	423
Project Homestake Merger, Senior Notes, 8.875%, 03/01/23 (g)	450			
Section Sect		5.75%, 03/15/23 (g)	Ba3	480
Lodging53% S50	250	Project Homestake Merger, Senior Notes,		
Lodging53%		8.875%, 03/01/23 (g)	Caa1	251
Hilton Worldwide Finance, Senior Notes, 5.625%, 10/15/21 B3 888				11,889
S.625%, 10/15/21 B3 888 375 Playa Resorts Holding B.V., Senior Notes, 8%, 08/15/20 (g) Caal 383 1,271	Lodging53%			
Section Sect	850	Hilton Worldwide Finance, Senior Notes,		
Section Sect		5.625%, 10/15/21	В3	888
8%, 08/15/20 (g) Caa1 383 Manufacturing - 2.34% 850 Accudyne Industries Borrower S.C.A., Senior Notes, 7.75%, 12/15/20 (g) Caa1 759 675 Apex Tool Group, Senior Notes, Caa1 636 400 CNH Capital LLC, Senior Notes, Ba1 401 1,400 Gardner Denver Inc., Senior Notes, Caa1 1,267 400 Manitowoc Company, Inc., Senior Notes, B2 429 400 Manitowoc Company, Inc., Senior Notes, B2 429 301 Mcron Finance Sub LLC, Senior Notes, B1 319 600 Milacron LLC, Senior Notes, B1 319 600 Milacron LLC, Senior Notes, Caa1 620 7.75%, 02/15/21 (g) Caa1 620 1,000 Terex Corporation, Senior Notes,	375	Playa Resorts Holding B.V., Senior Notes,		
Manufacturing - 2.34% S50			Caa1	383
Manufacturing - 2.34% 850 Accudyne Industries Borrower S.C.A., Senior Notes, 7.75%, 12/15/20 (g) Caal 759 675 Apex Tool Group, Senior Notes, Caal 636 400 CNH Capital LLC, Senior Notes, Bal 401 1,400 Gardner Denver Inc., Senior Notes, Caal 1,267 400 Manitowoc Company, Inc., Senior Notes, Eacl 429 301 Mcron Finance Sub LLC, Senior Notes, Bal 319 600 Milacron LLC, Senior Notes, Eacl 620 7.75%, 02/15/21 (g) Caal 620 1,000 Terex Corporation, Senior Notes, Caal 620		φ,		
850 Accudyne Industries Borrower S.C.A., Senior Notes, 7.75%, 12/15/20 (g) Caal 759 675 Apex Tool Group, Senior Notes, 7%, 02/01/21 (g) Caal 636 400 CNH Capital LLC, Senior Notes, 3.625%, 04/15/18 Bal 401 1,400 Gardner Denver Inc., Senior Notes, 6.875%, 08/15/21 (g) Caal 1,267 400 Manitowoc Company, Inc., Senior Notes, 5.875%, 10/15/22 B2 429 301 Mcron Finance Sub LLC, Senior Notes, 8.375%, 05/15/19 (g) B1 319 600 Milacron LLC, Senior Notes, 7.75%, 02/15/21 (g) Caal 620 1,000 Terex Corporation, Senior Notes,	Manufacturing - 2.34%			,
7.75%, 12/15/20 (g) Caal 759 Apex Tool Group, Senior Notes, 7%, 02/01/21 (g) Caal 636 CNH Capital LLC, Senior Notes, 3.625%, 04/15/18 Bal 401 1,400 Gardner Denver Inc., Senior Notes, 6.875%, 08/15/21 (g) Caal 1,267 400 Manitowoc Company, Inc., Senior Notes, 5.875%, 10/15/22 B2 429 301 Mcron Finance Sub LLC, Senior Notes, 8.375%, 05/15/19 (g) B1 319 600 Milacron LLC, Senior Notes, 7.75%, 02/15/21 (g) Caal 620 1,000 Terex Corporation, Senior Notes,	_	Accudyne Industries Borrower S.C.A. Senior Notes		
675 Apex Tool Group, Senior Notes, 7%, 02/01/21 (g) Caa1 636 400 CNH Capital LLC, Senior Notes, 3.625%, 04/15/18 Ba1 401 1,400 Gardner Denver Inc., Senior Notes, 6.875%, 08/15/21 (g) Caa1 1,267 400 Manitowoc Company, Inc., Senior Notes, B2 429 301 Mcron Finance Sub LLC, Senior Notes, B1 319 600 Milacron LLC, Senior Notes, Caa1 620 1,000 Terex Corporation, Senior Notes, Caa1 620	030	•	Caa1	750
7%, 02/01/21 (g) Caal 636 400 CNH Capital LLC, Senior Notes, 3.625%, 04/15/18 Ba1 401 1,400 Gardner Denver Inc., Senior Notes, 6.875%, 08/15/21 (g) Caal 1,267 400 Manitowoc Company, Inc., Senior Notes, 5.875%, 10/15/22 B2 429 301 Mcron Finance Sub LLC, Senior Notes, 8.375%, 05/15/19 (g) B1 319 600 Milacron LLC, Senior Notes, 7.75%, 02/15/21 (g) Caal 620 1,000 Terex Corporation, Senior Notes,	675		Cuu1	137
400 CNH Capital LLC, Senior Notes, 3.625%, 04/15/18 Ba1 401 1,400 Gardner Denver Inc., Senior Notes, 6.875%, 08/15/21 (g) Caal 1,267 400 Manitowoc Company, Inc., Senior Notes, 5.875%, 10/15/22 B2 429 301 Mcron Finance Sub LLC, Senior Notes, 8.375%, 05/15/19 (g) B1 319 600 Milacron LLC, Senior Notes, 7.75%, 02/15/21 (g) Caal 620 1,000 Terex Corporation, Senior Notes,	073		Caa1	636
3.625%, 04/15/18 1,400 Gardner Denver Inc., Senior Notes, 6.875%, 08/15/21 (g) Caal 1,267 400 Manitowoc Company, Inc., Senior Notes, 5.875%, 10/15/22 B2 429 301 Mcron Finance Sub LLC, Senior Notes, 8.375%, 05/15/19 (g) B1 319 600 Milacron LLC, Senior Notes, 7.75%, 02/15/21 (g) Caal 620 1,000 Terex Corporation, Senior Notes,	400		Caar	030
1,400 Gardner Denver Inc., Senior Notes, Caa1 1,267 400 Manitowoc Company, Inc., Senior Notes, B2 429 301 Mcron Finance Sub LLC, Senior Notes, B1 319 600 Milacron LLC, Senior Notes, Caa1 620 1,000 Terex Corporation, Senior Notes, Caa1 620	400	•	D _o 1	401
6.875%, 08/15/21 (g) Caal 1,267 400 Manitowoc Company, Inc., Senior Notes, 5.875%, 10/15/22 B2 429 301 Mcron Finance Sub LLC, Senior Notes, 8.375%, 05/15/19 (g) B1 319 600 Milacron LLC, Senior Notes, 7.75%, 02/15/21 (g) Caal 620 1,000 Terex Corporation, Senior Notes,	1 400		Dai	401
400 Manitowoc Company, Inc., Senior Notes, B2 429 5.875%, 10/15/22 B2 429 301 Mcron Finance Sub LLC, Senior Notes, B1 319 600 Milacron LLC, Senior Notes, Caa1 620 1,000 Terex Corporation, Senior Notes, 620	1,400		C1	1 267
5.875%, 10/15/22 B2 429 301 Mcron Finance Sub LLC, Senior Notes, 8.375%, 05/15/19 (g) B1 319 600 Milacron LLC, Senior Notes, 7.75%, 02/15/21 (g) Caa1 620 1,000 Terex Corporation, Senior Notes,	400		Caar	1,207
301 Mcron Finance Sub LLC, Senior Notes, 8.375%, 05/15/19 (g) B1 319 600 Milacron LLC, Senior Notes, 7.75%, 02/15/21 (g) Caa1 620 1,000 Terex Corporation, Senior Notes,	400	- ·	DO	420
8.375%, 05/15/19 (g) B1 319 600 Milacron LLC, Senior Notes, 7.75%, 02/15/21 (g) Caa1 620 1,000 Terex Corporation, Senior Notes,	201		В2	429
600 Milacron LLC, Senior Notes, 7.75%, 02/15/21 (g) Caa1 620 1,000 Terex Corporation, Senior Notes,	301		D.	
7.75%, 02/15/21 (g) Caa1 620 1,000 Terex Corporation, Senior Notes,			Bl	319
1,000 Terex Corporation, Senior Notes,	600			
•			Caa1	620
6%, 5/15/21 B2 1,015	1,000			
		6%, 5/15/21	B2	1,015

200	Terex Corporation, Senior Notes,		
	6.50%, 04/01/20	B2	209
			5,655
Metals & Mining - 5.74%			
900	AK Steel Corporation, Senior Notes,		
	7.625%, 10/01/21	Caa1	740
850	AK Steel Corporation, Senior Notes,		
	8.375%, 04/01/22	Caa1	706

Aleris International, Inc., Senior Notes, 307 76.25%, Q0.15/18 B2 307 600 Aleris International, Inc., Senior Notes, 300 416 500 ArcelorMittal, Senior Notes, 300 416 500 416 500 416 500 416 500 416 500 416 500 416 500 500 416 500				
600 Alexis International, Inc., Senior Notes, 7.875%, 1/10/120 B2 612 500 ArcelorMittal, Senior Notes, 10.60%, 660/1/9 Bal 610 625 BlueScope Steel (Finance) Limited, Senior Notes, 7.125%, 650/1/18 (g) Ba3 647 850 Cliffs, Natural Resources Inc., Senior Notes, 5.59%, 6/11/5/18 B3 659 1,200 Consol Energy, Inc., Senior Notes, 5.875%, 6/11/5/18 B3 659 1,200 Consol Energy, Inc., Senior Notes, 5.875%, 6/11/5/18 B3 665 5.875%, 6/11/5/18 B3 665 6.125%, 1/11/5/18 B3 665 6.125%, 1/11/5/18 B3 665 6.125%, 1/11/5/19 (g) B3 665 6.125%, 1/11/5/19 (g) B3 665 6.125%, 1/11/5/19 (g) B2 524 675 6.125%, 1/11/5/19 (g) B2 509 6.125%, 1/11/5/19 (g) B2 6.125%, 1/11/5/19 (g) B2 6.125%, 1/11/5/19 (g) B2 6.125%, 1/11/5/19 (g) B3 6.125%, 1/11/5/19 (300			
T.875%, 110120 B2 612			B2	307
500 Arcele/Mittal, Senior Notes, 10.00%, 6.001/19 Bal 510	600			
10,66%, 06/01/19 Ba1 610			B2	612
625 BlueScope Steel (Finance) Limited, Senior Notes, 7,12%, 050/11/8 (g) Ba3 647	500			
1,25%, 0501/18 (g)		10.60%, 06/01/19	Ba1	610
September Sept	625	BlueScope Steel (Finance) Limited, Senior Notes,		
1,200		7.125%, 05/01/18 (g)	Ba3	647
1,200	850	Cliffs Natural Resources Inc., Senior Notes,		
1,200		5.95%, 01/15/18	В3	659
S.875%, 0.415/22 B1 1,092	1,200			
Filterando Gold Corporation, Senior Notes, 6,125%, 121/1520 (g) Ba3 665	,		B1	1.092
6.125%, 12/15/20 (g)	675			,
S50	070	-	Ba3	665
7.25%, 10/15/19 (g) B2 524	550		Bus	003
975	330		R2	524
7,25%, 05/15/22 (g) B2 909 Foresight Energy LLC, Senior Notes, 7,875%, 08/15/21 (g) Caal 402 675 Lundim Mining Corporation, Senior Notes, 7,50%, 11/01/20 (g) Ba2 707 400 Murray Energy Corporation, Senior Notes, 8,625%, 06/15/21 (g) B3 421 450 Murray Energy Corporation, Senior Notes, 9,50%, 12/05/20 (g) (e) 506 425 Novelis, Inc., Senior Notes, 8,75%, 12/15/20 B2 455 Nystar Netherlands Holdings B.V., Senior Notes, 8,50%, 09/15/19 (g) (EUR) B3 772 775 Ryerson Inc., Senior Secured Notes, 9,50%, 10/15/17 Caa2 783 536 Ryerson Inc., Senior Secured Notes, 11,25%, 10/15/18 Caa3 543 450 SunCoke Energy Partners, L.P., Senior Notes, 7,375%, 02/01/20 (g) B1 463 300 SunCoke Energy Partners, L.P., Senior Notes, 7,375%, 02/01/20 (g) B1 309 466 Nyl13/19 (g) EUR) Ba3 447 625 Vedanta Resources Plc, Senior Notes, 8,25%, 06/07/21 (g) Ba3 447 625 Vedanta Resources Plc, Senior Notes, 8,25%, 06/07/21 (g) Ba3 563 4384 Other Telecommunications - 3,32% 11,300 Century Link, Inc., Senior Notes, 8,25%, 06/07/21 (g) Ba2 406 11,325 DuPont Fabros Technology L.P., Senior Notes, 6,45%, 06/15/21 Ba2 406 11,325 DuPont Fabros Technology L.P., Senior Notes, 5,875%, 09/15/21 Ba1 1,375 250 Earthlink Inc., Senior Notes, 5,375%, 01/01/22 Ba1 493 600 Equinix, Inc., Senior Notes, 5,375%, 01/01/22 Ba1 493 600 Equinix, Inc., Senior Notes, 5,375%, 01/01/22 Ba1 493 600 Equinix, Inc., Senior Notes, 5,375%, 01/01/22 Ba1 493	075		D2	324
400	913		DO	000
7.875%, 08/15/21 (g) Caal 402 Lundin Mining Corporation, Senior Notes, 7.50%, 11/01/20 (g) Ba2 707 400 Murray Energy Corporation, Senior Notes, 8.625%, 06/01/5/21 (g) B3 421 450 Murray Energy Corporation, Senior Notes, 9.50%, 12/05/20 (g) B3 421 450 Murray Energy Corporation, Senior Notes, 9.50%, 12/05/20 (g) (e) 506 425 Novelis, Inc., Senior Notes, 8.75%, 12/15/20 B2 455 675 Nyrstar Netherlands Holdings B.V., Senior Notes, 8.50%, 09/15/19 (g) (EUR) B3 772 Ryerson Inc., Senior Secured Notes, 9%, 10/15/17 Caa2 783 536 Ryerson Inc., Senior Secured Notes, 11.25%, 10/15/18 Caa3 543 450 SunCoke Energy Partners, L.P., Senior Notes, 7.375%, 02/01/20 (g) B1 309 450 SunCoke Energy Partners, L.P., Senior Notes, 7.375%, 02/01/20 (g) B1 309 500 Vedanta Resources Plc, Senior Notes, 6%, 01/31/19 (g) Ba3 447 625 Vedanta Resources Plc, Senior Notes, 8.25%, 06/07/21 (g) Ba3 563 375 Century Link, Inc., Senior Notes, 6.45%, 06/15/21 Ba2 406 11,325 DuPont Fabros Technology L.P., Senior Notes, 5.825%, 06/07/21 (g) Ba2 406 11,325 DuPont Fabros Technology L.P., Senior Notes, 5.835%, 09/15/21 Ba1 1,375 250 Earthlink Inc., Senior Notes, 5.375%, 09/15/21 Ba1 1,375 250 Earthlink Inc., Senior Notes, 5.375%, 09/15/21 Ba1 1,375 600 Equinix, Inc., Senior Notes, 5.375%, 09/15/21 Ba1 493 5.375%, 09/10/22 Ba1 493 600 Equinix, Inc., Senior Notes, 5.375%, 09/10/22 Ba1 493	400		B2	909
675	400		G 1	402
7.50%, 11/01/20 (g)			Caal	402
400	675			
Section Sect			Ba2	707
450 Murray Energy Corporation, Senior Notes, 9.50%, 12/05/20 (g) (e) 506	400			
S.0%, 1205/20 (g)		8.625%, 06/15/21 (g)	В3	421
A25	450	Murray Energy Corporation, Senior Notes,		
8.75%, 12/15/20 B2 455 675 Nyrstar Netherlands Holdings B.V., Senior Notes, 8.50%, 09/15/19 (g) (EUR) B3 772 775 Ryerson Inc., Senior Secured Notes, 9%, 10/15/17 Caa2 783 536 Ryerson Inc., Senior Secured Notes, 11.25%, 10/15/18 Caa3 543 450 SunCoke Energy Partners, L.P., Senior Notes, 7.375%, 02/01/20 (g) B1 463 300 SunCoke Energy Partners, L.P., Senior Notes, 7.375%, 02/01/20 (g) B1 309 500 Vedanta Resources Plc, Senior Notes, 6%, 01/31/19 (g) Ba3 447 625 Vedanta Resources Plc, Senior Notes, 8.25%, 06/07/21 (g) Ba3 563 8.25%, 06/07/21 (g) Ba3 563 07ther Telecommunications - 3.32% Secure Secure Secure Notes, 5.625%, 04/01/20 Ba2 1,366 375 Century Link, Inc., Senior Notes, 5.625%, 04/01/20 Ba2 1,366 375 Century Link, Inc., Senior Notes, 5.875%, 09/15/21 Ba2 406 1,325 DuPont Fabros Technology L.P., Senior Notes, 5.875%, 09/15/21 Ba1 1,375 250 Earthlink Inc., Senior Notes, 5.875%, 09/15/21 Ba1 1,375 475 Equinix, Inc., Senior Notes, 5.375%, 04/01/23 B1 493 600 Equinix, Inc., Senior Notes, 5.375%, 04/01/23 B1		9.50%, 12/05/20 (g)	(e)	506
8.75%, 12/15/20 B2 455 675 Nyrstar Netherlands Holdings B.V., Senior Notes, 8.50%, 09/15/19 (g) (EUR) B3 772 775 Ryerson Inc., Senior Secured Notes, 9%, 10/15/17 Caa2 783 536 Ryerson Inc., Senior Secured Notes, 11.25%, 10/15/18 Caa3 543 450 SunCoke Energy Partners, L.P., Senior Notes, 7.375%, 02/01/20 (g) B1 463 300 SunCoke Energy Partners, L.P., Senior Notes, 7.375%, 02/01/20 (g) B1 309 500 Vedanta Resources Plc, Senior Notes, 6%, 01/31/19 (g) Ba3 447 625 Vedanta Resources Plc, Senior Notes, 8.25%, 06/07/21 (g) Ba3 563 8.25%, 06/07/21 (g) Ba3 563 07ther Telecommunications - 3.32% Secure Secure Secure Notes, 5.625%, 04/01/20 Ba2 1,366 375 Century Link, Inc., Senior Notes, 5.625%, 04/01/20 Ba2 1,366 375 Century Link, Inc., Senior Notes, 5.875%, 09/15/21 Ba2 406 1,325 DuPont Fabros Technology L.P., Senior Notes, 5.875%, 09/15/21 Ba1 1,375 250 Earthlink Inc., Senior Notes, 5.875%, 09/15/21 Ba1 1,375 475 Equinix, Inc., Senior Notes, 5.375%, 04/01/23 B1 493 600 Equinix, Inc., Senior Notes, 5.375%, 04/01/23 B1	425			
675 Nyrstar Netherlands Holdings B.V., Senior Notes, 8.50%, 09/15/19 (g) (EUR) B3 772 775 Ryerson Inc., Senior Secured Notes, 9%, 10/15/17 Caa2 783 536 Ryerson Inc., Senior Secured Notes, 11.25%, 10/15/18 Caa3 543 450 SunCoke Energy Partners, L.P., Senior Notes, 7.375%, 02/01/20 (g) B1 463 300 SunCoke Energy Partners, L.P., Senior Notes, 7.375%, 02/01/20 (g) B1 309 500 Vedanta Resources Plc, Senior Notes, 6.01/31/19 (g) Ba3 447 625 Vedanta Resources Plc, Senior Notes, 8.25%, 06/07/21 (g) Ba3 563 1,300 Century Link, Inc., Senior Notes, 8.25%, 06/07/21 (g) Ba2 1,366 375 Century Link, Inc., Senior Notes, 9.40/10/21 Ba2 406 1,325 DuPont Fabros Technology L.P., Senior Notes, 9.475%, 06/01/20 Ba1 1,375 <td></td> <td></td> <td>B2</td> <td>455</td>			B2	455
8,50%, 09/15/19 (g) (EUR) B3 772 775 Ryerson Inc., Senior Secured Notes, 9%, 10/15/17 Caa2 783 536 Ryerson Inc., Senior Secured Notes, 11.25%, 10/15/18 Caa3 543 450 SunCoke Energy Partners, L.P., Senior Notes, 7.375%, 02/01/20 (g) B1 463 300 SunCoke Energy Partners, L.P., Senior Notes, 7.375%, 02/01/20 (g) B1 309 500 Vedanta Resources Plc, Senior Notes, 6%, 01/31/19 (g) Ba3 447 625 Vedanta Resources Plc, Senior Notes, 8.25%, 06/07/21 (g) Ba3 563 1,300 Century Link, Inc., Senior Notes, 5.625%, 04/01/20 Ba2 1,366 375 Century Link, Inc., Senior Notes, 6.45%, 06/15/21 Ba2 1,366 1,325 DuPont Fabros Technology L.P., Senior Notes, 5.875%, 09/15/21 Ba1 1,375 250 Earthlink Inc., Senior Notes, 7.375%, 06/01/20 Ba3 256 475 Equinix, Inc., Senior Notes, 5.375%, 04/01/22 B1 493 600 Equinix, Inc., Senior Notes, 5.375%, 04/01/23 B1 621 250 Equinix, Inc., Senior Notes, 5.375%, 04/01/23 B1 621	675			
Ryerson Inc., Senior Secured Notes, 9%, 10/15/17 Caa2 783 536 Ryerson Inc., Senior Secured Notes, 11.25%, 10/15/18 Caa3 543 450 SunCoke Energy Partners, L.P., Senior Notes, 7.375%, 02/01/20 (g) B1 463 300 SunCoke Energy Partners, L.P., Senior Notes, 7.375%, 02/01/20 (g) B1 309 500 Vedanta Resources Plc, Senior Notes, 6%, 01/31/19 (g) Ba3 447 625 Vedanta Resources Plc, Senior Notes, 8.25%, 06/07/21 (g) Ba3 563 8.25%, 06/07/21 (g) Ba3 563 9 S.25%, 06/07/21 (g) Ba2 1,366 Other Telecommunications - 3.32% Century Link, Inc., Senior Notes, 5.625%, 04/01/20 Ba2 1,366 375 Century Link, Inc., Senior Notes, 6.45%, 06/15/21 Ba2 406 1,325 DuPont Fabros Technology L.P., Senior Notes, 5.875%, 09/15/21 Ba1 1,375 250 Earthlink Inc., Senior Notes, 7.375%, 06/01/20 Ba3 256 475 Equinix, Inc., Senior Notes, 5.375%, 04/01/23 B1 493 600 Equinix, Inc., Senior Notes, 5.375%, 04/01/23 B1	0.0		R3	772
9%, 10/15/17 Caa2 783	775		ВЗ	772
S36	113		Caa?	783
11.25%, 10/15/18	536		Caaz	703
SunCoke Energy Partners, L.P., Senior Notes, 7.375%, 02/01/20 (g) B1 463	330	•	Coo?	5.12
7.375%, 02/01/20 (g) 81 463 300 SunCoke Energy Partners, L.P., Senior Notes, 7.375%, 02/01/20 (g) B1 309 500 Vedanta Resources Plc, Senior Notes, 6%, 01/31/19 (g) Ba3 447 625 Vedanta Resources Plc, Senior Notes, 8.25%, 06/07/21 (g) Ba3 563 13,842 Other Telecommunications - 3.32% Century Link, Inc., Senior Notes, 5.625%, 04/01/20 Ba2 1,366 375 Century Link, Inc., Senior Notes, 6.45%, 06/15/21 Ba2 406 1,325 DuPont Fabros Technology L.P., Senior Notes, 5.875%, 09/15/21 Ba1 1,375 250 Earthlink Inc., Senior Notes, 7.375%, 06/01/20 Ba3 256 475 Equinix, Inc., Senior Notes, 5.375%, 01/01/22 B1 493 600 Equinix, Inc., Senior Notes, 5.375%, 04/01/23 B1 621	450		Caas	343
SunCoke Energy Partners, L.P., Senior Notes, 7.375%, 02/01/20 (g) B1 309	430		D1	462
7.375%, 02/01/20 (g) B1 309 500 Vedanta Resources Plc, Senior Notes, 6%, 01/31/19 (g) Ba3 447 625 Vedanta Resources Plc, Senior Notes, 8.25%, 06/07/21 (g) Ba3 563 Taylor Telecommunications - 3.32% Other Telecommunications - 3.32% 1,300 Century Link, Inc., Senior Notes, 5.625%, 04/01/20 Ba2 1,366 375 Century Link, Inc., Senior Notes, 6.45%, 06/15/21 Ba2 406 1,325 DuPont Fabros Technology L.P., Senior Notes, 5.875%, 09/15/21 Ba1 1,375 250 Earthlink Inc., Senior Notes, 7.375%, 06/01/20 Ba3 256 475 Equinix, Inc., Senior Notes, 5.375%, 01/01/22 Ba 493 600 Equinix, Inc., Senior Notes, 5.375%, 01/01/22 Ba 601 493 602 Equinix, Inc., Senior Notes, 5.375%, 04/01/23 Ba 601 Equinix, Inc., Senior Notes, 5.375%, 04/01/23 Ba 601 Equinix, Inc., Senior Notes, 5.375%, 04/01/23 Ba 601	200		В1	403
Vedanta Resources Plc, Senior Notes, 6%, 01/31/19 (g) Ba3 447 625 Vedanta Resources Plc, Senior Notes, 8.25%, 06/07/21 (g) Ba3 563 Other Telecommunications - 3.32% 1,300 Century Link, Inc., Senior Notes, 8a2 1,366 375 Century Link, Inc., Senior Notes, 8a2 1,366 406 1,325 DuPont Fabros Technology L.P., Senior Notes, 8a1 1,375 250 Earthlink Inc., Senior Notes, 8a3 256 475 Equinix, Inc., Senior Notes, 8a3 256 475 Equinix, Inc., Senior Notes, 8a1 493 600 Equinix, Inc., Senior Notes, 8a1 493 600 Equinix, Inc., Senior Notes, 8a1 6a1 5.375%, 04/01/23 8a1 6a1 250 Equinix, Inc., Senior Notes, 8a2 6a1 5.375%, 04/01/23 8a1 6a1 5.375%, 04/01/23 8a1 6a1 6a1	300		7.1	200
6%, 01/31/19 (g) Ba3 447 625 Vedanta Resources Plc, Senior Notes, 8.25%, 06/07/21 (g) Ba3 563 13,842 Other Telecommunications - 3.32% 1,300 Century Link, Inc., Senior Notes, 5.625%, 04/01/20 Ba2 1,366 375 Century Link, Inc., Senior Notes, 6.45%, 06/15/21 Ba2 406 1,325 DuPont Fabros Technology L.P., Senior Notes, 5.875%, 09/15/21 Ba1 1,375 250 Earthlink Inc., Senior Notes, 7.375%, 06/01/20 Ba3 256 475 Equinix, Inc., Senior Notes, 5.375%, 01/01/22 B1 493 600 Equinix, Inc., Senior Notes, 5.375%, 04/01/23 B1 621		· · · · · · · · · · · · · · · · · · ·	BI	309
Vedanta Resources Plc, Senior Notes, 8.25%, 06/07/21 (g) Ba3 563 13,842 Other Telecommunications - 3.32% 1,300 Century Link, Inc., Senior Notes, 5.625%, 04/01/20 Ba2 1,366 375 Century Link, Inc., Senior Notes, 6.45%, 06/15/21 Ba2 406 1,325 DuPont Fabros Technology L.P., Senior Notes, 5.875%, 09/15/21 Ba1 1,375 Earthlink Inc., Senior Notes, 7.375%, 06/01/20 Ba3 256 475 Equinix, Inc., Senior Notes, 5.375%, 01/01/22 B1 493 600 Equinix, Inc., Senior Notes, 5.375%, 04/01/23 B1 621 250 Equinix, Inc., Senior Notes,	500			
8.25%, 06/07/21 (g) Ba3 563 13,842 Other Telecommunications - 3.32% 1,300 Century Link, Inc., Senior Notes, 5.625%, 04/01/20 Ba2 1,366 375 Century Link, Inc., Senior Notes, 6.45%, 06/15/21 Ba2 406 1,325 DuPont Fabros Technology L.P., Senior Notes, 5.875%, 09/15/21 Ba1 1,375 250 Earthlink Inc., Senior Notes, 7.375%, 06/01/20 Ba3 256 475 Equinix, Inc., Senior Notes, 5.375%, 01/01/22 B1 493 600 Equinix, Inc., Senior Notes, 5.375%, 04/01/23 B1 621			Ba3	447
Other Telecommunications - 3.32% 1,300	625	Vedanta Resources Plc, Senior Notes,		
Other Telecommunications - 3.32% 1,300 Century Link, Inc., Senior Notes, 5.625%, 04/01/20 Ba2 1,366 375 Century Link, Inc., Senior Notes, Ba2 406 1,325 DuPont Fabros Technology L.P., Senior Notes, Ba1 1,375 250 Earthlink Inc., Senior Notes, Ba3 256 475 Equinix, Inc., Senior Notes, Ba1 493 600 Equinix, Inc., Senior Notes, Ba1 493 5.375%, 04/01/23 B1 621 250 Equinix, Inc., Senior Notes, B1 621		8.25%, 06/07/21 (g)	Ba3	
1,300 Century Link, Inc., Senior Notes, 5.625%, 04/01/20 Ba2 1,366 375 Century Link, Inc., Senior Notes, 6.45%, 06/15/21 Ba2 406 1,325 DuPont Fabros Technology L.P., Senior Notes, 5.875%, 09/15/21 Ba1 1,375 250 Earthlink Inc., Senior Notes, 7.375%, 06/01/20 Ba3 256 475 Equinix, Inc., Senior Notes, 5.375%, 01/01/22 B1 493 600 Equinix, Inc., Senior Notes, 5.375%, 04/01/23 B1 621 250 Equinix, Inc., Senior Notes,				13,842
5.625%, 04/01/20 Ba2 1,366 375 Century Link, Inc., Senior Notes, 6.45%, 06/15/21 Ba2 406 1,325 DuPont Fabros Technology L.P., Senior Notes, 5.875%, 09/15/21 Ba1 1,375 250 Earthlink Inc., Senior Notes, Ba3 256 475 Equinix, Inc., Senior Notes, B1 493 600 Equinix, Inc., Senior Notes, B1 601 5.375%, 04/01/23 B1 621 250 Equinix, Inc., Senior Notes, 5.375%, 04/01/23 B1 621 250 Equinix, Inc., Senior Notes,	Other Telecommunications - 3.32%			
5.625%, 04/01/20 Ba2 1,366 375 Century Link, Inc., Senior Notes, 6.45%, 06/15/21 Ba2 406 1,325 DuPont Fabros Technology L.P., Senior Notes, 8a1 1,375 250 Earthlink Inc., Senior Notes, 8a3 256 475 Equinix, Inc., Senior Notes, 8a3 256 5.375%, 01/01/22 B1 493 600 Equinix, Inc., Senior Notes, 8a3 6a3 5.375%, 04/01/23 B1 6a3 600 Equinix, Inc., Senior Notes, 8a3 6a3 600 Equinix, Inc., Senior Notes, 6a3 6a4 600 Equinix, Inc., Senior Notes, 6a4 6a4 600 Equinix, Inc., Senior Notes, 6a4 6a4 6a4 600 Equinix, Inc., Senior Notes, 6a4 6a4 6a4 6a4 6a4	1,300	Century Link, Inc., Senior Notes,		
375 Century Link, Inc., Senior Notes, 6.45%, 06/15/21 Ba2 406 1,325 DuPont Fabros Technology L.P., Senior Notes, 5.875%, 09/15/21 Ba1 1,375 250 Earthlink Inc., Senior Notes, 8a3 256 475 Equinix, Inc., Senior Notes, 8a3 256 475 Equinix, Inc., Senior Notes, 8a1 493 600 Equinix, Inc., Senior Notes, 8a3 256 5.375%, 04/01/23 B1 621 250 Equinix, Inc., Senior Notes,			Ba2	1,366
6.45%, 06/15/21 Ba2 406 1,325 DuPont Fabros Technology L.P., Senior Notes, 5.875%, 09/15/21 Ba1 1,375 250 Earthlink Inc., Senior Notes, 7.375%, 06/01/20 Ba3 256 475 Equinix, Inc., Senior Notes, 5.375%, 01/01/22 B1 493 600 Equinix, Inc., Senior Notes, 5.375%, 04/01/23 B1 621 250 Equinix, Inc., Senior Notes,	375			
1,325 DuPont Fabros Technology L.P., Senior Notes, 5.875%, 09/15/21 Ba1 1,375 250 Earthlink Inc., Senior Notes, 7.375%, 06/01/20 Ba3 256 475 Equinix, Inc., Senior Notes, 5.375%, 01/01/22 B1 493 600 Equinix, Inc., Senior Notes, 5.375%, 04/01/23 B1 621 250 Equinix, Inc., Senior Notes,		•	Ba2	406
5.875%, 09/15/21 Ba1 1,375 250 Earthlink Inc., Senior Notes,	1 325			.00
250 Earthlink Inc., Senior Notes, 7.375%, 06/01/20 Ba3 256 475 Equinix, Inc., Senior Notes, 5.375%, 01/01/22 B1 493 600 Equinix, Inc., Senior Notes, 5.375%, 04/01/23 B1 621 250 Equinix, Inc., Senior Notes,	1,323	- -	Ra1	1 375
7.375%, 06/01/20 Ba3 256 475 Equinix, Inc., Senior Notes, 5.375%, 01/01/22 B1 493 600 Equinix, Inc., Senior Notes, 5.375%, 04/01/23 B1 621 250 Equinix, Inc., Senior Notes,	250		Dai	1,575
475 Equinix, Inc., Senior Notes, 5.375%, 01/01/22 B1 493 600 Equinix, Inc., Senior Notes, 5.375%, 04/01/23 B1 621 250 Equinix, Inc., Senior Notes,	230		Do2	256
5.375%, 01/01/22 B1 493 600 Equinix, Inc., Senior Notes, 5.375%, 04/01/23 B1 621 250 Equinix, Inc., Senior Notes,	475		Баз	230
600 Equinix, Inc., Senior Notes, 5.375%, 04/01/23 B1 621 250 Equinix, Inc., Senior Notes,	4/5		D.1	402
5.375%, 04/01/23 B1 621 250 Equinix, Inc., Senior Notes,			RI	493
250 Equinix, Inc., Senior Notes,	600		<u>.</u> .	
·			B1	621
5.75%, 01/01/25 B1 261	250	•		
		5.75%, 01/01/25	B1	261

•00			
200	Level 3 Communications, Inc., Senior Notes,		
	8.875%, 06/01/19	Caa2	211
125	Level 3 Financing, Inc., Senior Notes,		
	6.125%, 01/15/21	В3	131
325	Level 3 Financing, Inc., Senior Notes,		
	7%, 06/01/20	В3	346
650	Level 3 Financing, Inc., Senior Notes,		
	8.625%, 07/15/20	В3	704
250	Level 3 Financing, Inc., Senior Notes,		
	5.625%, 02/01/23 (g)	В3	257
	-		
230	·	В3	257

375	Play Topco S.A., Senior Notes,		
	7.75%, 02/28/20 (c)(g) (EUR)	Caa1	418
700	Telecom Italia, Senior Notes,		
	6.375%, 06/24/19 (GBP)	Ba1	1,159
			8,004
Publishing80%			
542	Dex Media Inc., Senior Subordinated Notes,		
	14%, 01/29/17 (c)	Caa3	217
250	Harland Clarke Holdings Corporation, Senior Notes,		
200	6.875%, 03/01/20 (g)	B1	255
525	Time, Inc., Senior Notes,	D1	255
323	5.75%, 04/15/22 (g)	B1	513
875		Di	515
8/3	Trader Corporation, Senior Notes,	D2	024
	9.875%, 08/15/18 (g)	В3	934
D 15 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4			1,919
Real Estate Investment Trust Securities47%			
1,100	CBRE Services, Inc., Senior Notes,		
	5%, 03/15/23	Baa3	1,144
Restaurants44%			
575	P.F. Chang s China Bistro, Inc., Senior Notes,		
	10.25%, 06/30/20 (g)	Caa1	595
475	Seminole Hard Rock Entertainment Inc., Senior Notes,		
	5.875%, 05/15/21 (g)	B2	477
	3.073 /c, 03/13/21 (g)	52	1,072
Retail - 5.43%			1,072
350	Academy Ltd., Senior Notes,		
330	· · · · · · · · · · · · · · · · · · ·	В3	272
(50	9.25%, 08/01/19 (g)	ВЗ	372
650	Alphabet Holding Company, Inc., Senior Notes,	G 1	640
	7.75%, 11/01/17	Caa1	640
725	Argos Merger Sub Inc., Senior Notes,		
	7.125%, 03/15/23 (g)	В3	751
100	Chinos Intermediary Holdings A, Inc., Senior Notes,		
	7.75%, 05/01/19 (g)	Caa2	88
525	Claire s Stores, Inc., Senior Notes,		
	9%, 03/15/19 (g)	B2	473
100	Claire s Stores, Inc., Senior Subordinated Notes,		
	10.50%, 06/01/17	Caa3	61
700	David s Bridal, Inc., Senior Notes,		
, , ,	7.75%, 10/15/20 (g)	Caa2	627
275	Family Tree Escrow LLC, Senior Notes,	Cuu2	027
213	5.25%, 03/01/20 (g)	Ba3	289
1,575	Family Tree Escrow LLC, Senior Notes,	Das	209
1,373		D-2	1 (50
700	5.75%, 03/01/23 (g)	Ba3	1,658
700	Guitar Center Inc., Senior Notes,	D2	607
	6.50%,04/15/19 (g)	В3	607
650	Jo-Ann Stores, Inc., Senior Notes,		
	8.125%, 03/15/19 (g)	Caa1	653
725	Magnolia S.A., Senior Notes,		
	9%, 08/01/20 (g)(EUR)	B2	809
375	Matalan Finance Plc, Senior Notes,		
	6.875%, 06/01/19 (g)(GBP)	B2	562
825	Michaels Stores, Inc., Senior Notes,		
	5.875%, 12/15/20 (g)	В3	850
425	New Academy Finance Company, Senior Notes,	= 5	220
123	8%, 06/15/18 (g)	Caa1	427
650	New Look Bondco I plc, Senior Notes,	Cuai	72/
030	•	B1	670
	8.375%, 05/14/18 (g)	DI	679

3,
Caa1 446
Notes,
Caa2 660
or Notes,
Caa2 1,158

325	The Men s Warehouse, Inc., Senior Notes,		
	7%, 07/01/22 (g)	B2	342
925	William Carter, Senior Notes,		
	5.25%, 08/15/21	Ba2	957
			13,109
Satellites - 1.37%			
775	Hughes Satellite Systems, Inc., Senior Notes,		
	6.50%, 06/15/19	Ba3	847
775	Hughes Satellite Systems, Inc., Senior Notes,		
	7.625%, 06/15/21	В3	855
1,275	Intelsat Jackson Holdings Ltd., Senior Notes,		
	5.50%, 08/01/23	В3	1,202
375	ViaSat, Inc., Senior Notes,		
	6.875%, 06/15/20	B2	396
	,		3,300
Services - 8.13%			2,200
600	Abengoa Greenfield SA, Senior Notes,		
	6.50%, 10/01/19 (g)	B2	564
550	Alliance Data Systems Company, Senior Notes,	22	
330	5.375%, 08/01/22 (g)	(e)	547
350	Aramark Holdings, Senior Notes,	(C)	J -1 7
330	5.75%, 03/15/20	В3	366
250		DS	300
230	Ashtead Capital Inc., Senior Notes,	D 2	265
(50)	6.50%, 07/15/22 (g)	Ba3	265
650	Aston Escrow Corporation, Senior Notes,	D.2	122
100	9.50%, 08/15/21 (g)	В3	422
425	Blueline Rental Finance, Senior Notes,		
	7%, 02/01/19 (g)	В3	440
200	Brakes Capital, Senior Notes,		
	7.125%, 12/15/18 (g) (GBP)	В3	301
750	CDW Corporation, Senior Secured Notes,		
	6%, 08/15/22	B1	799
325	Clean Harbors, Incorporated, Senior Notes,		
	5.125%, 06/01/21	Ba2	331
250	Clean Harbors, Incorporated, Senior Notes,		
	5.25%, 08/01/20	Ba2	256
700	Corelogic Inc., Senior Notes,		
	7.25%, 06/01/21	B1	745
250	Corrections Corporation of America, Senior Notes,		
	4.625%, 05/01/23	Ba1	250
650	Dycom Investments Inc., Senior Subordinated Notes,		
	7.125%, 01/15/21	Ba3	684
450	Europear Groupe SA, Senior Notes,		
100	11.50%, 05/15/17 (g)(EUR)	Caa1	544
1,186	First Data Corporation, Senior Notes,	Cuui	311
1,100	6.75%, 11/01/20 (g)	B1	1,260
3,175	First Data Corporation, Senior Notes,	D1	1,200
5,175	12.625%, 01/15/21	Caa1	3,766
175	FTI Consulting Inc., Senior Notes,	Caar	3,700
173	6%, 11/15/22	Ba2	194
475	FTI Consulting Inc., Senior Notes,	Daz	184
473	6.75%, 10/01/20	Ba2	500
200		Daz	500
300	H&E Equipment Services, Senior Notes,	D2	200
705	7%, 09/01/22	В3	309
725	HD Supply, Inc., Senior Notes,	D.1	750
2.50	5.25%, 12/15/21 (g)	B1	750
350	Igloo Holdings Corporation, Senior Notes,		
	8.25%, 12/15/17 (g)	Caa2	354

215	Interline Brands Inc., Senior Notes,		
	10%, 11/15/18	Caa2	226
1,175	Laureate Education, Inc., Senior Ntoes,		
	10%, 09/01/19 (g)	Caa1	1,112
825	Lender Processing Services, Inc., Senior Notes,		
	5.75%, 04/15/23	Baa3	877
150	Loxam SAS, Senior Subordinated Notes,		
	7%, 07/23/22 (g)(EUR)	(e)	163
425	MSCI, Inc., Senior Notes,		

\$.525%, 11/15/24 (g)					
S.875%. 6015/21 (g)		5.25%, 11/15/24 (g)	Ba1	440	
925 Outerwall, Inc., Senior Notes, 6%, 90/15/19 900 Salway Group Holding LLC, Senior Notes, 7%, 95/15/18 (g) 183 881 250 Transunion Holding Cumpany, Inc., Senior Notes, 8.125%, 60/15/23 End of Senior Notes, 8.125%, 60/15/23 B1 743 700 United Renals of North America, Inc., Senior Notes, 6.125%, 60/15/23 B1 743 770 United Renals of North America, Inc., Senior Notes, 6.125%, 60/15/23 B1 743 770 B1-LO Holding Pinance, LLC, Senior Notes, 775 B1-LO Holding Pinance, LLC, Senior Notes, 825 Ric Aid Corporation, Senior Notes, 825 Ric Aid Corporation, Senior Notes, 826 G125%, 60/15/21 B3 M3 M46 1,300 Ric Aid Corporation, Senior Notes, 6.125%, 60/15/21 B3 M3 M38 1,383 1	400				
Section Sect			Ba3	364	
Safway Group Holding LLC, Senior Notes, Face	925				
250 Transminor Holding Company, Inc., Senior Notes, 8,125%, 06/15/18 Casal 255			Ba3	897	
250	900				
S.125%, 06/15/18 Caal 255			В3	891	
Topic	250	Transunion Holding Company, Inc., Senior Notes,			
Supermarkets - 1.25%		8.125%, 06/15/18	Caa1	255	
Supermarkets - 1.25%	700	United Rentals of North America, Inc., Senior Notes,			
Supermarkets - 1.25%		6.125%, 06/15/23	B1	743	
T75				19,605	
825 Rite Aid Corporation, Senior Notes, 825 Rite Aid Corporation, Senior Notes, 83 846 1,300 Rite Aid Corporation, Senior Notes, B3 1,383 1,383 3,014 Transportation14% Wateo Companies, LLC, Senior Notes, 6,375%, 04/01/23 (g) B3 1,383 Transportation14% Wateo Companies, LLC, Senior Notes, 6,375%, 04/01/23 (g) B3 328 Utilities - 3.40% AES Corporation, Senior Notes, 5,50%, 04/01/23 (g) B3 781 AES Corporation, Senior Notes, 5,50%, 04/01/5/23 B3 878 Calpine Corporation, Senior Notes, B3 878 Calpine Corporation, Senior Notes, B3 877 100 Calpine Corporation, Senior Notes, B3 877 Calpine Corporation, Senior Notes, B3 877 Calpine Corporation, Senior Notes, Calpine Corporation, Senior Notes, Calpine Corporation, Senior Notes,	Supermarkets - 1.25%				
Signature Sign	775	BI-LO Holding Finance, LLC, Senior Notes,			
1,300 Rite Aid Corporation, Senior Notes, 6.75%, 06/15/21 B3 1,383 3,014 1,383 3,014 1,383 3,014 1,383 3,014 1,383 3,014 1,383 3,014 1,383 3,014 1,383 3,014 1,383 3,328 1,383 3,328 1,383 3,328 1,383 3,328 1,383 3,328 1,383 3,328 1,383 3,328 1,383 3,328 1,383 3,328 1,383 1		9.25%, 02/15/19 (g)	В3	785	
1,300 Rite Aid Corporation, Senior Notes, 6,75%, 06/15/21 B3 1,383 3,014	825	Rite Aid Corporation, Senior Notes,			
Companies Comp		6.125%, 04/01/23 (g)	В3	846	
Transportation14% 325	1,300	Rite Aid Corporation, Senior Notes,			
Transportation14% 325 Watco Companies, LLC, Senior Notes, 6.375%, 04/01/23 (g) B3 328 Utilities - 3.40% AES Corporation, Senior Notes, 5.50%, 03/15/24 Ba3 781 875 Calpine Corporation, Senior Notes, 5.375%, 01/15/23 B3 83 877 100 Calpine Corporation, Senior Notes, 5.50%, 02/01/24 B3 101 675 Dynergy Finance, Senior Notes, 6.75%, 11/01/19 (g) B3 699 1.650 Energy Future Intermediate Holding Company, 10%, 12/01/20 (a) ESC (e) 82 875 GenOn Escrow Corporation, Senior Notes, 9.50%, 10/15/18 B3 895 2.325 NRG Energy, Inc., Senior Notes, 6.25%, 07/15/22 B1 2.389 350 NRG Energy, Inc., Senior Notes, 6.25%, 07/15/22 B1 2.389 350 NRG Energy, Inc., Senior Notes, 6.25%, 03/15/24 B1 353 NRG Energy, Inc., Senior Notes, 6.25%, 03/15/23 B1 566 7575 NRG Fide Inc., Senior Notes, 6.625%, 03/15/24 (g) Ba1 599 825 Terrafrom Power Operating LLC, Senior Notes, 825 Terrafrom Power Operating LLC, Senior Notes, 825 Terrafrom Power Operating LLC, Senior Notes, 826 Sa75%, 08/15/24 (g) B1 860 8202 Wireless Communications - 7.58% 675 Arqiva Broadcasting, Senior Notes, 9.50%, 03/31/20 (g) GBP) B3 1,105 950 Crown Castle International Corporation, Senior Notes, 9.50%, 03/15/23 B1 998 450 Digicel Corpou Limited, Senior Notes, 9.525%, 01/15/23 B1 998 450 Digicel Corpou Limited, Senior Notes, 9.525%, 04/10/122 (g) Call 412 Digicel Limited, Senior Notes, 660 69, 04/15/21 (g) B1 595			В3	1,383	
Transportation14% 325					
Matco Companies, LLC, Senior Notes, 6.375%, 04/01/23 (g)	Transportation14%				
Utilities - 3.40% 775		Watco Companies, LLC, Senior Notes,			
AES Corporation, Senior Notes,			В3	328	
AES Corporation, Senior Notes, 5.50%, 03/15/24 Ba3 781					
AES Corporation, Senior Notes, 5.50%, 03/15/24 Ba3 781	Utilities - 3.40%				
875 Calpine Corporation, Senior Notes, 5.375%, 01/15/23 B3 877 100 Calpine Corporation, Senior Notes, 3 101 675 Dynergy Finance, Senior Notes, 83 101 675 Dynergy Finance, Senior Notes, 83 699 1,650 Energy Future Intermediate Holding Company, 6 6 82 875 GenOn Escrow Corporation, Senior Notes, 6 82 875 GenOn Escrow Corporation, Senior Notes, 83 895 2,325 NRG Energy, Inc., Senior Notes, 8 85 4,25%, 07/15/22 B1 2,389 350 NRG Energy, Inc., Senior Notes, 81 353 550 NRG Energy, Inc., Senior Notes, 81 353 550 NRG Energy, Inc., Senior Notes, 81 566 575 NRG Yield Inc., Senior Notes, 81 599 825 TerraForm Power Operating LLC, Senior Notes, 825 81 599 825 TerraForm Power Operating LLC, Senior Notes, 8,202 Wireless Communications - 7.58% 81 860 675 Arqiva Broadcasting, Senior Notes, 8 8,202 Wireless Communications - 7.58% 81 9,50%, 03/31/20 (g)(GBP) </td <td></td> <td>AES Corporation, Senior Notes.</td> <td></td> <td></td>		AES Corporation, Senior Notes.			
875 Calpine Corporation, Senior Notes, 5.375%, 01/15/23 B3 877 100 Calpine Corporation, Senior Notes, 5.50%, 02/01/24 B3 101 675 Dynergy Finance, Senior Notes, 6.75%, 11/01/19 (g) B3 699 1,650 Energy Future Intermediate Holding Company, 10%, 12/01/20 (a) ESC (e) 82 875 GenOn Escrow Corporation, Senior Notes, 9.50%, 10/15/18 B3 895 2,325 NRG Energy, Inc., Senior Notes, 6.25%, 07/15/22 B1 2,389 350 NRG Energy, Inc., Senior Notes, 6.25%, 05/01/24 B1 353 550 NRG Energy, Inc., Senior Notes, 6.625%, 03/15/23 B1 566 575 NRG Yield Inc., Senior Notes, 5.375%, 08/15/24 (g) Ba1 599 825 TerraForm Power Operating LLC, Senior Notes, 5.875%, 02/01/23 (g) B1 860 820 Wireless Communications - 7.58% 8 8 8 8 675 Arqiva Broadcasting, Senior Notes, 5.25%, 01/15/23 B1 98 8 1,05 950 Crown Castle International Corporation, Senior Notes, 5.25%, 01/15/21 B1 98			Ba3	781	
S.375%, 01/15/23 B3 877	875			, , ,	
Calpine Corporation, Senior Notes,		· · · · · · · · · · · · · · · · · · ·	B3	877	
5.50%, 02/01/24 B3 101 675 Dynergy Finance, Senior Notes, 6.75%, 11/01/19 (g) B3 699 1,650 Energy Future Intermediate Holding Company, 10%, 12/01/20 (a) ESC (e) 82 875 GenOn Escrow Corporation, Senior Notes, 9.50%, 10/15/18 B3 895 2,325 NRG Energy, Inc., Senior Notes, 6.25%, 07/15/22 B1 2,389 350 NRG Energy, Inc., Senior Notes, 6.25%, 05/01/24 B1 353 550 NRG Energy, Inc., Senior Notes, 6.625%, 03/15/23 B1 566 575 NRG Vield Inc., Senior Notes, 5.375%, 08/15/24 (g) Ba1 599 825 TerraForm Power Operating LLC, Senior Notes, 5.875%, 02/01/23 (g) B1 860 8,202 Wireless Communications - 7.58% 675 Arqiva Broadcasting, Senior Notes, 9.50%, 03/31/20 (g) (GBP) B3 1,105 950 Crown Castle International Corporation, Senior Notes, 5.25%, 01/15/23 B1 998 450 Digicel Group Limited, Senior Notes, 7.125%, 04/01/22 (g) Caa1 412 625 Digicel Limited, Senior Notes, 7.125%, 04/01/22 (g) Caa1 412 625 Digicel Limited, Senior Notes, 7.125%, 04/01/21 (g) B1 595	100		20	077	
675 Dynergy Finance, Senior Notes, 6.75%, 11/01/19 (g) B3 699 1,650 Energy Future Intermediate Holding Company, 10%, 12/01/20 (a) ESC (e) 82 875 GenOn Escrow Corporation, Senior Notes, 9.50%, 10/15/18 B3 895 2,325 NRG Energy, Inc., Senior Notes, 6.25%, 07/15/22 B1 2,389 350 NRG Energy, Inc., Senior Notes, 6.25%, 05/01/24 B1 353 550 NRG Energy, Inc., Senior Notes, 6.25%, 05/01/24 B1 353 550 NRG Energy, Inc., Senior Notes, 6.625%, 03/15/23 B1 566 575 NRG Yield Inc., Senior Notes, 5.375%, 08/15/24 (g) Ba1 599 825 TerraForm Power Operating LLC, Senior Notes, 5.875%, 02/01/23 (g) B1 860 8,202 Wireless Communications - 7.58% 675 Arqiva Broadcasting, Senior Notes, 9.50%, 03/31/20 (g)(GBP) B3 1,105 950 Crown Castle International Corporation, Senior Notes, 5.25%, 01/15/23 B1 998 450 Digicel Group Limited, Senior Notes, 7.125%, 04/01/22 (g) Caal 412 625 Digicel Limited, Senior Notes, 6%, 04/15/21 (g) B1 595	100		B3	101	
1,650 Energy Future Intermediate Holding Company, 10%, 12/01/20 (a) ESC (e) 82	675		20	101	
1,650 Energy Future Intermediate Holding Company, 10%, 12%, 12% (20) ESC (e) 82			B 3	699	
10%, 12/01/20 (a) ESC	1.650		20	0,,,	
875 GenOn Escrow Corporation, Senior Notes, 9,50%, 10/15/18 B3 895 2,325 NRG Energy, Inc., Senior Notes, BI 2,389 350 NRG Energy, Inc., Senior Notes, 6.25%, 05/01/24 BI 353 550 NRG Energy, Inc., Senior Notes, 6.625%, 03/15/23 BI 566 575 NRG Yield Inc., Senior Notes, 5.375%, 08/15/24 (g) Ba1 599 825 TerraForm Power Operating LLC, Senior Notes, 5.875%, 02/01/23 (g) B1 860 8,202 Wireless Communications - 7.58% 675 Arqiva Broadcasting, Senior Notes, 9.50%, 03/31/20 (g)(GBP) B3 1,105 950 Crown Castle International Corporation, Senior Notes, 5.25%, 01/15/23 B1 998 450 Digicel Group Limited, Senior Notes, 625 Digicel Limited, Senior Notes, 625 Digicel Limited, Senior Notes, Caal 412 <th c<="" td=""><td>1,020</td><td></td><td>(e)</td><td>82</td></th>	<td>1,020</td> <td></td> <td>(e)</td> <td>82</td>	1,020		(e)	82
9.50%, 10/15/18 B3 895 2,325 NRG Energy, Inc., Senior Notes, 6.25%, 07/15/22 B1 2,389 350 NRG Energy, Inc., Senior Notes, 6.25%, 05/01/24 B1 353 550 NRG Energy, Inc., Senior Notes, 6.625%, 03/15/23 B1 566 575 NRG Yield Inc., Senior Notes, 5.375%, 08/15/24 (g) B1 599 825 TerraForm Power Operating LLC, Senior Notes, 5.875%, 02/01/23 (g) B1 860 8,202 Wireless Communications - 7.58% 675 Arqiva Broadcasting, Senior Notes, 9,50%, 03/31/20 (g)(GBP) B3 1,105 950 Crown Castle International Corporation, Senior Notes, 5.25%, 01/15/23 B1 998 450 Digicel Group Limited, Senior Notes, 7.125%, 04/01/22 (g) Caa1 412 625 Digicel Limited, Senior Notes, 6%, 04/15/21 (g) B1 595	875		(c)	02	
2,325 NRG Energy, Inc., Senior Notes, 6.25%, 07/15/22 B1 2,389 350 NRG Energy, Inc., Senior Notes, 6.25%, 05/01/24 B1 353 550 NRG Energy, Inc., Senior Notes, 6.625%, 03/15/23 B1 566 575 NRG Yield Inc., Senior Notes, 5.375%, 08/15/24 (g) Ba1 599 825 TerraForm Power Operating LLC, Senior Notes, 5.875%, 02/01/23 (g) B1 860 8202 Wireless Communications - 7.58% 675 Arqiva Broadcasting, Senior Notes, 9.50%, 03/31/20 (g)(GBP) B3 1,105 950 Crown Castle International Corporation, Senior Notes, 5.25%, 01/15/23 B1 998 450 Digicel Group Limited, Senior Notes, 7.125%, 04/01/22 (g) Caa1 412 625 Digicel Limited, Senior Notes, 6%, 04/15/21 (g) B1 595	073		R3	895	
6.25%, 07/15/22 B1 2,389 350 NRG Energy, Inc., Senior Notes, 81 353 550 NRG Energy, Inc., Senior Notes, 81 353 550 NRG Field Inc., Senior Notes, 81 566 575 NRG Yield Inc., Senior Notes, 82 </td <td>2 325</td> <td></td> <td>D.J</td> <td>0,5</td>	2 325		D.J	0,5	
NRG Energy, Inc., Senior Notes, 6.25%, 05/01/24 B1 353	2,323		R1	2 380	
6.25%, 05/01/24 B1 353 550 NRG Energy, Inc., Senior Notes, 6.625%, 03/15/23 B1 566 575 NRG Yield Inc., Senior Notes, 5.375%, 08/15/24 (g) Ba1 599 825 TerraForm Power Operating LLC, Senior Notes, 825 5.875%, 02/01/23 (g) B1 860 8,202 Wireless Communications - 7.58% 675 Arqiva Broadcasting, Senior Notes, 8 8 8 8 2 8 2 1,105 950 Crown Castle International Corporation, Senior Notes, 8 1,105 998 98 98 450 Digicel Group Limited, Senior Notes, 6 7,125%, 04/01/22 (g) Caa1 412 412 625 Digicel Limited, Senior Notes, 6%, 04/15/21 (g) B1 595	350		DI	2,369	
550 NRG Energy, Inc., Senior Notes, 6.625%, 03/15/23 B1 566 575 NRG Yield Inc., Senior Notes, 5.375%, 08/15/24 (g) Ba1 599 825 TerraForm Power Operating LLC, Senior Notes, B1 860 5.875%, 02/01/23 (g) B1 860 8.202 Wireless Communications - 7.58% Arqiva Broadcasting, Senior Notes, 5.25%, 03/31/20 (g)(GBP) B3 1,105 950 Crown Castle International Corporation, Senior Notes, B1 998 450 Digicel Group Limited, Senior Notes, B1 998 450 Digicel Group Limited, Senior Notes, Caa1 412 625 Digicel Limited, Senior Notes, B1 595	550		R1	353	
6.625%, 03/15/23 B1 566 575 NRG Yield Inc., Senior Notes, 5.375%, 08/15/24 (g) Ba1 599 825 TerraForm Power Operating LLC, Senior Notes, 5.875%, 02/01/23 (g) B1 860 8,202 Wireless Communications - 7.58% 675 Arqiva Broadcasting, Senior Notes, 83 1,105 950 Crown Castle International Corporation, Senior Notes, 81 998 450 Digicel Group Limited, Senior Notes, 7.125%, 04/01/22 (g) Caa1 412 625 Digicel Limited, Senior Notes, 6%, 04/15/21 (g) B1 595	550		DI	333	
575 NRG Yield Inc., Senior Notes, 5.375%, 08/15/24 (g) Ba1 599 825 TerraForm Power Operating LLC, Senior Notes, 860 5.875%, 02/01/23 (g) B1 860 8,202 Wireless Communications - 7.58% 675 Arqiva Broadcasting, Senior Notes, 8 950 Crown Castle International Corporation, Senior Notes, 81 950 Crown Castle International Corporation, Senior Notes, 81 450 Digicel Group Limited, Senior Notes, 625 7.125%, 04/01/22 (g) Caa1 412 625 Digicel Limited, Senior Notes, 66, 04/15/21 (g) B1 595	550		D1	566	
825 TerraForm Power Operating LLC, Senior Notes, 5.875%, 02/01/23 (g) B1 860 8,202 Wireless Communications - 7.58% 675 Arqiva Broadcasting, Senior Notes, 9.50%, 03/31/20 (g)(GBP) B3 1,105 950 Crown Castle International Corporation, Senior Notes, 5.25%, 01/15/23 B1 998 450 Digicel Group Limited, Senior Notes, 7.125%, 04/01/22 (g) Caa1 412 625 Digicel Limited, Senior Notes, 625 Digicel Limited, Senior Notes, 6%, 04/15/21 (g) B1 595	575		DI	300	
825 TerraForm Power Operating LLC, Senior Notes, 5.875%, 02/01/23 (g) B1 860 8,202 Wireless Communications - 7.58% 675 Arqiva Broadcasting, Senior Notes, 9.50%, 03/31/20 (g)(GBP) B3 1,105 950 Crown Castle International Corporation, Senior Notes, 5.25%, 01/15/23 B1 998 450 Digicel Group Limited, Senior Notes, 7.125%, 04/01/22 (g) Caal 412 625 Digicel Limited, Senior Notes, 6%, 04/15/21 (g) B1 595	373		Do1	500	
Section Sect	925		Dai	399	
Wireless Communications - 7.58% 675	623		D1	960	
Wireless Communications - 7.58% 675 Arqiva Broadcasting, Senior Notes, 9.50%, 03/31/20 (g)(GBP) B3 1,105 950 Crown Castle International Corporation, Senior Notes, B1 998 450 Digicel Group Limited, Senior Notes, Caa1 412 625 Digicel Limited, Senior Notes, B1 595 6%, 04/15/21 (g) B1 595		5.875%, 02/01/25 (g)	ы		
675 Arqiva Broadcasting, Senior Notes, 9.50%, 03/31/20 (g)(GBP) B3 1,105 950 Crown Castle International Corporation, Senior Notes, 5.25%, 01/15/23 B1 998 450 Digicel Group Limited, Senior Notes, 7.125%, 04/01/22 (g) Caa1 412 625 Digicel Limited, Senior Notes, 6%, 04/15/21 (g) B1 595	W. 1 C 7.50d			8,202	
9.50%, 03/31/20 (g)(GBP) B3 1,105 950 Crown Castle International Corporation, Senior Notes, 5.25%, 01/15/23 B1 998 450 Digicel Group Limited, Senior Notes, 7.125%, 04/01/22 (g) Caa1 412 625 Digicel Limited, Senior Notes, 6%, 04/15/21 (g) B1 595		A ' B I d' G ' M			
950 Crown Castle International Corporation, Senior Notes, 5.25%, 01/15/23 B1 998 450 Digicel Group Limited, Senior Notes, 7.125%, 04/01/22 (g) Caa1 412 625 Digicel Limited, Senior Notes, 6%, 04/15/21 (g) B1 595	6/5		D2	1 105	
5.25%, 01/15/23 B1 998 450 Digicel Group Limited, Senior Notes, 7.125%, 04/01/22 (g) Caa1 412 625 Digicel Limited, Senior Notes, 6%, 04/15/21 (g) B1 595	0.50		В3	1,105	
450 Digicel Group Limited, Senior Notes, 7.125%, 04/01/22 (g) Caa1 412 625 Digicel Limited, Senior Notes, 6%, 04/15/21 (g) B1 595	950		D.	225	
7.125%, 04/01/22 (g) Caa1 412 625 Digicel Limited, Senior Notes, 6%, 04/15/21 (g) B1 595			B1	998	
625 Digicel Limited, Senior Notes, 6%, 04/15/21 (g) B1 595	450				
6%, 04/15/21 (g) B1 595			Caa1	412	
	625				
Matterhorn Mobile S.A., Senior Notes,			B1	595	
	100	Matterhorn Mobile S.A., Senior Notes,			

	7.75%, 02/15/20 (g)(EUR)	Caa1	114
205	Millicom International Cellular S.A., Senior Notes,		
	6.625%, 10/15/21 (g)	Ba2	217
200	Sable International Finance Limited, Senior Notes,		
	8.75%, 02/01/20 (g)	Ba2	215
2,850	Sprint Corporation, Senior Notes,		
	7.125%, 06/15/24	B2	2,786

1,425	Sprint Navtal Comparation Social Mater		
1,425	Sprint Nextel Corporation, Senior Notes,	B2	1,724
675	11.50%, 11/15/21 Syniverse Holdings, Inc., Senior Notes,	DΔ	1,724
0/3	9.125%, 01/15/19	Caa1	667
2,050	T-Mobile, USA, Inc., Senior Notes,	Caai	007
2,030	6%, 03/01/23	Ba3	2,104
1,350	T-Mobile, USA, Inc., Senior Notes,	Das	2,104
1,550	6.25%, 04/01/21	Ba3	1,407
300	T-Mobile, USA, Inc., Senior Notes,	Баз	1,407
300	6.375%, 03/01/25	Ba3	309
175	T-Mobile, USA, Inc., Senior Notes,	Das	309
175	6.50%, 01/15/24	Ba3	182
725	T-Mobile, USA, Inc., Senior Notes,	Dus	102
123	6.633%, 04/28/21	Ba3	760
825	Vimpelcom-Communications OJSC, Senior Notes,	Duo	700
023	8.25%, 05/23/16 (g)	Ba3	865
305	Vimpelcom Holdings, Senior Notes,		
	5.20%, 02/13/19 (g)	Ba3	279
550	Vimpelcom Holdings, Senior Notes,		
	7.504%, 03/01/22 (g)	Ba3	521
650	Vimpelcom Holdings, Senior Notes,		
	7.748%, 02/02/21 (g)	Ba3	640
700	Wind Acquistion Holdings Finance S.A., Senior Notes,		
	4.75%, 07/15/20 (g)	Ba3	702
1,625	Wind Acquistion Holdings Finance S.A., Senior Notes,		
	7.375%, 04/23/21 (g)	Caa1	1,681
			18,283
	Total Corporate Debt Securities (Total cost of \$314,665)		314,564
Shares			
Shares PREFERRED STOCK - 1.70% (b)(d)			
PREFERRED STOCK - 1.70% (b)(d)	Penn Virginia Corporation, Convertible, 6% (g)	(e)	266
PREFERRED STOCK - 1.70% (b)(d) Energy11% 4,079	Penn Virginia Corporation, Convertible, 6% (g)	(e)	266
PREFERRED STOCK - 1.70% (b)(d) Energy11%		· ·	
PREFERRED STOCK - 1.70% (b)(d) Energy11% 4,079	Penn Virginia Corporation, Convertible, 6% (g) Ally Financial, Inc., 7% (g)	(e) B3	266 1,966
PREFERRED STOCK - 1.70% (b)(d) Energy11%		· ·	
PREFERRED STOCK - 1.70% (b)(d) Energy11%	Ally Financial, Inc., 7% (g)	В3	1,966
PREFERRED STOCK - 1.70% (b)(d) Energy11%		· ·	
PREFERRED STOCK - 1.70% (b)(d) Energy11%	Ally Financial, Inc., 7% (g)	В3	1,966
PREFERRED STOCK - 1.70% (b)(d) Energy11% 4,079 Financial81% 1,925 Health Care23% 539 Wireless Communications55%	Ally Financial, Inc., 7% (g) Actavis PLC, Convertible, 5.50%	B3 (e)	1,966 546
PREFERRED STOCK - 1.70% (b)(d) Energy11%	Ally Financial, Inc., 7% (g) Actavis PLC, Convertible, 5.50% American Tower Corporation, Convertible, 5.25%	B3 (e) (e)	1,966 546 228
PREFERRED STOCK - 1.70% (b)(d) Energy11%	Ally Financial, Inc., 7% (g) Actavis PLC, Convertible, 5.50% American Tower Corporation, Convertible, 5.25% American Tower Corporation, Convertible, 5.50%	(e) (e) (e)	1,966 546 228 214
PREFERRED STOCK - 1.70% (b)(d) Energy11%	Ally Financial, Inc., 7% (g) Actavis PLC, Convertible, 5.50% American Tower Corporation, Convertible, 5.25% American Tower Corporation, Convertible, 5.50% Crown Castle International Corp., Convertible, 4.50%	(e) (e) (e) (e) (e)	1,966 546 228 214 734
PREFERRED STOCK - 1.70% (b)(d) Energy11%	Ally Financial, Inc., 7% (g) Actavis PLC, Convertible, 5.50% American Tower Corporation, Convertible, 5.25% American Tower Corporation, Convertible, 5.50%	(e) (e) (e)	1,966 546 228 214 734 145
PREFERRED STOCK - 1.70% (b)(d) Energy11%	Ally Financial, Inc., 7% (g) Actavis PLC, Convertible, 5.50% American Tower Corporation, Convertible, 5.25% American Tower Corporation, Convertible, 5.50% Crown Castle International Corp., Convertible, 4.50%	(e) (e) (e) (e) (e)	1,966 546 228 214 734
PREFERRED STOCK - 1.70% (b)(d) Energy11%	Ally Financial, Inc., 7% (g) Actavis PLC, Convertible, 5.50% American Tower Corporation, Convertible, 5.25% American Tower Corporation, Convertible, 5.50% Crown Castle International Corp., Convertible, 4.50% T-Mobile, USA, Inc., Convertible, 5.50%	(e) (e) (e) (e) (e)	1,966 546 228 214 734 145
PREFERRED STOCK - 1.70% (b)(d) Energy11%	Ally Financial, Inc., 7% (g) Actavis PLC, Convertible, 5.50% American Tower Corporation, Convertible, 5.25% American Tower Corporation, Convertible, 5.50% Crown Castle International Corp., Convertible, 4.50% T-Mobile, USA, Inc., Convertible, 5.50% Total Preferred Stock	(e) (e) (e) (e) (e)	1,966 546 228 214 734 145 1,321
PREFERRED STOCK - 1.70% (b)(d) Energy11%	Ally Financial, Inc., 7% (g) Actavis PLC, Convertible, 5.50% American Tower Corporation, Convertible, 5.25% American Tower Corporation, Convertible, 5.50% Crown Castle International Corp., Convertible, 4.50% T-Mobile, USA, Inc., Convertible, 5.50%	(e) (e) (e) (e) (e)	1,966 546 228 214 734 145
PREFERRED STOCK - 1.70% (b)(d) Energy11%	Ally Financial, Inc., 7% (g) Actavis PLC, Convertible, 5.50% American Tower Corporation, Convertible, 5.25% American Tower Corporation, Convertible, 5.50% Crown Castle International Corp., Convertible, 4.50% T-Mobile, USA, Inc., Convertible, 5.50% Total Preferred Stock	(e) (e) (e) (e) (e)	1,966 546 228 214 734 145 1,321
PREFERRED STOCK - 1.70% (b)(d) Energy11%	Ally Financial, Inc., 7% (g) Actavis PLC, Convertible, 5.50% American Tower Corporation, Convertible, 5.25% American Tower Corporation, Convertible, 5.50% Crown Castle International Corp., Convertible, 4.50% T-Mobile, USA, Inc., Convertible, 5.50% Total Preferred Stock	(e) (e) (e) (e) (e)	1,966 546 228 214 734 145 1,321
PREFERRED STOCK - 1.70% (b)(d) Energy11%	Ally Financial, Inc., 7% (g) Actavis PLC, Convertible, 5.50% American Tower Corporation, Convertible, 5.25% American Tower Corporation, Convertible, 5.50% Crown Castle International Corp., Convertible, 4.50% T-Mobile, USA, Inc., Convertible, 5.50% Total Preferred Stock (Total cost of \$3,932)	(e) (e) (e) (e) (e) (e)	1,966 546 228 214 734 145 1,321 4,099
PREFERRED STOCK - 1.70% (b)(d) Energy11%	Ally Financial, Inc., 7% (g) Actavis PLC, Convertible, 5.50% American Tower Corporation, Convertible, 5.25% American Tower Corporation, Convertible, 5.50% Crown Castle International Corp., Convertible, 4.50% T-Mobile, USA, Inc., Convertible, 5.50% Total Preferred Stock	(e) (e) (e) (e) (e)	1,966 546 228 214 734 145 1,321
PREFERRED STOCK - 1.70% (b)(d) Energy11%	Ally Financial, Inc., 7% (g) Actavis PLC, Convertible, 5.50% American Tower Corporation, Convertible, 5.25% American Tower Corporation, Convertible, 5.50% Crown Castle International Corp., Convertible, 4.50% T-Mobile, USA, Inc., Convertible, 5.50% Total Preferred Stock (Total cost of \$3,932) MBIA Inc.,	(e) (e) (e) (e) (e) (e)	1,966 546 228 214 734 145 1,321 4,099
PREFERRED STOCK - 1.70% (b)(d) Energy11%	Ally Financial, Inc., 7% (g) Actavis PLC, Convertible, 5.50% American Tower Corporation, Convertible, 5.25% American Tower Corporation, Convertible, 5.50% Crown Castle International Corp., Convertible, 4.50% T-Mobile, USA, Inc., Convertible, 5.50% Total Preferred Stock (Total cost of \$3,932) MBIA Inc., Total Common Stock	(e) (e) (e) (e) (e) (e)	1,966 546 228 214 734 145 1,321 4,099
PREFERRED STOCK - 1.70% (b)(d) Energy11%	Ally Financial, Inc., 7% (g) Actavis PLC, Convertible, 5.50% American Tower Corporation, Convertible, 5.25% American Tower Corporation, Convertible, 5.50% Crown Castle International Corp., Convertible, 4.50% T-Mobile, USA, Inc., Convertible, 5.50% Total Preferred Stock (Total cost of \$3,932) MBIA Inc.,	(e) (e) (e) (e) (e) (e)	1,966 546 228 214 734 145 1,321 4,099

TOTAL INVESTMENTS - 132.41% (d)

(Total cost of \$319,269)	319,331
CASH AND OTHER ASSETS	
LESS LIABILITIES - (32.41)% (d)	(78,157)
NET ASSETS - 100.00%	\$ 241,174

⁽a) Denotes income is not being accrued and/or issuer is in bankruptcy proceedings.

(b) Scoti	All of the Fund s investments and other assets are pledged as collateral in accordance with a credit agreement with The Bank of Nova ia.
(c)	Pay-In-Kind
(d)	Percentages indicated are based on total net assets to common shareholders of \$241,174.
(e)	Not rated.
(f)	Represents Level 3 Security. See Note 1.
Note	Securities are exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be resold, normally to field institutional buyers in transactions exempt from registration. Unless otherwise noted, 144A Securities are deemed to be liquid. See 1 of the Note to Schedule of Investments for valuation policy. Total market value of Rule 144A securities amounted to \$146,778 as of ch 31, 2015.
(EUI	R) Euro
(GB)	P) British Pound
ESC	Escrow Cusip. Represents a beneficial interest to account for possible future payments by the company. Interest rate and maturity date are those of the original security.

Derivative Contracts (Unaudited) (Currency Amounts in Thousands)

Forward Currency Exchange Contracts - As of March 31, 2015 the Fund had forward currency exchange contracts outstanding as follows:

Counterparty	Settlement Date	Receive (Deliver) Asset		Liability	Unrealized Appreciation (Depreciation)	
JP Morgan	4/10/15	GBP	423	\$ 628	\$ 636	\$ (8)
HSBC	4/10/15	GBP	201	298	308	(10)
HSBC	4/10/15	GBP	455	675	693	(18)
Bank of America	4/10/15	GBP	(3,253)	4,901	4,825	76
State Street Bank	4/10/15	GBP	(60)	88	88	
Citibank	6/12/15	EUR	(9,145)	9,818	9,843	(25)
JP Morgan	6/12/15	EUR	(132)	144	142	2
Citibank Net unrealized gain on open forward	6/12/15 currency exchange	EUR e contracts	(105)	114	113	\$ 18

The New America High Income Fund, Inc.

Note 1 to Schedule of Investments March 31, 2015 (Unaudited)

(1) Significant Accounting and Other Policies

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

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

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

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

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

(a) Valuation of Investments Except as otherwise described below, the Fund's investments are valued based on evaluated bid prices provided by an independent pricing service. Independent pricing services provide prices based primarily on quotations from dealers and brokers, market transactions, data accessed from quotations services, offering sheets obtained from dealers and various relationships among similar securities. Investments whose primary market is on an exchange are valued at the last sale price on the day of valuation. Short-term investments with original maturities of 60 days or less are stated at amortized cost, which approximates the fair value of such investments. Following procedures approved by the Board of Directors, investments for which market prices are not yet provided by an independent pricing service (primarily newly issued fixed-income corporate bonds and notes) shall be valued at the most recently quoted bid price provided by a principal market maker for the security. Other investments, for which market quotations are not readily available are valued in good faith at fair value using methods approved by the Board of Directors. Fair value measurement is further discussed in section (e) of this footnote.

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

The Fund does not isolate that portion of the results of operations resulting from changes in foreign exchange rates on investments from the fluctuations

The New America High Income Fund, Inc.

Note 1 to Schedule of Investments March 31, 2015 (Unaudited)

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

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

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

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

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

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

The New America High Income Fund, Inc.

Note 1 to Schedule of Investments March 31, 2015 (Unaudited)

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

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

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

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

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

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

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

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

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

The following is a summary of the inputs used as of March 31, 2015 in valuing the Fund s investments:

	Level 1 Quoted Prices (000 s)	Level 2 Significant Observable Inputs (000 s)	Level 3 Significant Unobservable Inputs (000 s)	Total Value
Investments				
Debt Securities*	\$	\$ 314,564	\$	\$ 314,564

The New America High Income Fund, Inc.

Note 1 to Schedule of Investments March 31, 2015 (Unaudited)

	Level 1 Quoted Prices (000 s)	Level 2 Significant Observable Inputs (000 s)	Level 3 Significant Unobservable Inputs (000 s)	Total Value (000 s)
Preferred Stock				
Energy	\$	\$ 266	\$	\$ 266
Financial		1,966		1,966
Health Care	546			546
Wireless Communications	1,321			1,321
Common Stock				
Financial	668			668
Total Investments	\$ 2,535	\$ 316,796	\$	\$ 319,331
Forward Currency Exchange Contracts	\$	\$ 18	\$	\$ 18

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

The Fund owned one Level 3 security at March 31, 2015. This security appears under Corporate Debt Securities, Chemicals and has a value of zero. The value was determined by the Valuation Committee of the Fund s investment Advisor, T. Rowe Price, under procedures approved by the Board of Directors. The techniques used to arrive at this valuation have taken into account the interim non-tradable position and the uncertainty surrounding the remaining distribution(s), if any. The security will continue to be valued at zero until a distribution has been determined, the occurrence of company-specific or industry events, or other market factors suggest the value should be changed.

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

	Equity Securities	
Balance, December 31, 2014	\$	
Sales		
Change in unrealized appreciation (depreciation)		
Realized gain (loss)		
Transfers to Level 3 from Level 2		
Balance, March 31, 2015	\$	

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

Transfers between levels are recognized at the value at the end of the reporting period. During the 3 months ended March 31, 2015, the Fund recognized no transfers to Level 1 from Level 2.

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

SIGNATURES

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

(Registrant) The New America High Income Fund, Inc

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

Ellen E. Terry President

Date May 21, 2015

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

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

Ellen E. Terry President

Date May 21, 2015

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

Ellen E. Terry Treasurer

Date May 21, 2015