

NEW AMERICA HIGH INCOME FUND INC
Form N-Q
November 21, 2013

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

FORM N-Q

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

Investment Company Act file number 811-5399

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

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

02109
(Zip code)

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

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

Date of fiscal year end: 12/31

Date of reporting period: 7/1/13 - 9/30/13

Item 1 - Schedule of Investments - September 30, 2013 (Unaudited) (Dollar Amounts in Thousands)

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| Principal Amount/Units | | Moody's Rating (Unaudited) | Value (Note 1) |
|---|--|----------------------------|----------------|
| CORPORATE DEBT SECURITIES - 136.40% (d)(i) | | | |
| Aerospace and Defense - 1.06% | | | |
| 475 | Ducommun, Inc., Senior Notes, 9.75%, 07/15/18 | B3 | 530 |
| 500 | Esterline Technologies, Senior Notes, 7%, 08/01/20 | Ba2 | 536 |
| 775 | Kratos Defense and Security Solutions, Inc., Senior Notes, 10%, 06/01/17 | B3 | 843 |
| 650 | Meccanica Holdings USA, Inc., Senior Notes, 6.25%, 07/15/19 (g) | Ba1 | 670 |
| | | | 2,579 |
| Automobile - 4.71% | | | |
| 125 | Affinia Group, Inc., Senior Notes, 7.75%, 05/01/21 (g) | Caa2 | 128 |
| 725 | Allison Transmission, Inc., Senior Notes, 7.125% 05/15/19 (g) | B3 | 774 |
| 350 | American Axle and Manufacturing, Inc., Senior Notes, 6.25%, 03/15/21 | B2 | 361 |
| 375 | American Axle and Manufacturing, Inc., Senior Notes, 6.625%, 10/15/22 | B2 | 386 |
| 1,550 | Chrysler Group LLC, Senior Notes, 8.25%, 06/15/21 | B1 | 1,736 |
| 525 | Dana Holding Corporation, Senior Notes, 5.375%, 09/15/21 | B2 | 517 |
| 200 | Delphi Corporation, Senior Notes, 5%, 02/15/23 | Ba1 | 207 |
| 300 | Delphi Corporation, Senior Notes, 5.875%, 05/15/19 | Ba1 | 318 |
| 375 | Delphi Corporation, Senior Notes, 6.125%, 05/15/21 | Ba1 | 410 |
| 475 | General Motors, Senior Notes, 6.25%, 10/02/43 (g) | Ba1 | 474 |
| 550 | Gestamp Fund Lux S.A., Senior Notes, 5.625%, 05/31/20 (g) | B1 | 545 |
| 450 | Goodyear Tire & Rubber Company, Senior Notes, 6.50%, 03/01/21 | B1 | 461 |
| 550 | Goodyear Tire & Rubber Company, Senior Notes, 8.25%, 08/15/20 | B1 | 615 |
| 200 | Goodyear Tire & Rubber Company, Senior Notes, 8.75%, 08/15/20 | B1 | 230 |
| 1,025 | Jaguar Land Rover Automotive Plc, Senior Notes, 5.625%, 02/01/23 (g) | Ba2 | 1,003 |
| 225 | LKQ Corporation, Senior Notes, 4.75%, 05/15/23 (g) | Ba3 | 208 |
| 600 | Milacron LLC, Senior Notes, 7.75%, 02/15/21 (g) | Caa1 | 619 |
| 225 | Pittsburgh Glass Works, LLC, Senior Notes, 8.50%, 04/15/16 (g) | B3 | 232 |
| 800 | Schaeffler Finance B.V., Senior Notes, 4.75%, 05/15/21 (g) | Ba2 | 775 |
| 475 | Schaeffler Finance B.V., Senior Notes, 6.875%, 08/15/18 (g) | B1 | 499 |
| 325 | Sonic Automotive, Inc., Senior Subordinated Notes, 5%, 05/15/23 | B3 | 300 |
| 300 | Sonic Automotive, Inc., Senior Subordinated Notes, 7%, 07/15/22 | B3 | 323 |

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|----------------|---|-----|--------|
| 375 | TRW Automotive, Inc., Senior Notes, 4.50%, 03/01/21 (g) | Ba2 | 377 |
| | | | 11,498 |
| Banking - .35% | | | |
| 658 | ABN Amro Bank, N.V., Senior Notes, 4.31%, 12/31/49 (EUR) | Ba2 | 848 |

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|---|--|------|--|--------|
| Beverage, Food and Tobacco - 4.54% | | | | |
| 725 | B&G Foods, Inc., Senior Notes, 4.625%, 06/01/21 | B1 | | 689 |
| 1,675 | Barry Callebaut Services, N.V., Senior Notes, 5.50%, 06/15/23 (g) | Ba1 | | 1,701 |
| 370 | Bumble Bee Acquisition Company, Senior Notes, 9%, 12/15/17 (g) | B3 | | 400 |
| 600 | Constellation Brands, Inc., Senior Notes, 6%, 05/01/22 | Ba1 | | 636 |
| 1,550 | Del Monte Foods Company, Senior Notes, 7.625%, 02/15/19 | Caa1 | | 1,604 |
| 660 | Esal GMBH, Senior Notes, 6.25%, 02/05/23 (g) | (e) | | 581 |
| 750 | Land O Lakes Capital Trust I, 7.45%, 03/15/28 (g) | Ba3 | | 729 |
| 675 | Marfrig Holdings (Europe) B.V., Senior Notes, 11.25%, 09/20/21 (g) | B2 | | 665 |
| 375 | Michael Foods, Inc., Senior Notes, 8.50%, 07/15/18 (g) | Caa1 | | 389 |
| 175 | Post Holdings, Inc., Senior Notes, 7.375%, 02/15/22 | B1 | | 185 |
| 250 | Post Holdings, Inc., Senior Notes, 7.375%, 02/15/22 (g) | B1 | | 264 |
| 375 | R&R Ice Cream Plc, Senior Notes, 8.375%, 11/15/17 (g)(EUR) | B1 | | 541 |
| 450 | R&R Ice Cream Plc, Senior Notes, 9.25%, 05/10/18 (g)(EUR) | Caa1 | | 629 |
| 350 | Shearers Food, Inc., Senior Notes, 9%, 11/01/19 (g) | B3 | | 366 |
| 1,625 | U.S. Food Service, Inc., Senior Notes, 8.50%, 06/30/19 | Caa2 | | 1,714 |
| | | | | 11,093 |
| Broadcasting and Entertainment - 15.70% | | | | |
| 250 | Altice Financing S.A., Senior Notes, 7.875%, 12/15/19 (g) | B1 | | 265 |
| 975 | Altice Financing S.A., Senior Notes, 9%, 06/15/23 (g)(EUR) | B3 | | 1,352 |
| 675 | Altice Financing S.A., Senior Notes, 9.875%, 12/15/20 (g) | B3 | | 733 |
| 1,075 | AMC Networks, Inc., Senior Notes, 4.75%, 12/15/22 | B1 | | 1,002 |
| 475 | Block Communications, Inc., Senior Notes, 7.25%, 02/01/20 (g) | Ba3 | | 498 |
| 275 | Cablevision Systems Corporation, Senior Notes, 8.625%, 09/15/17 | B1 | | 315 |
| 1,625 | CCO Holdings, LLC, Senior Notes, 5.125%, 02/15/23 | B1 | | 1,499 |
| 725 | CCO Holdings, LLC, Senior Notes, 5.25%, 09/30/22 | B1 | | 669 |
| 425 | CCO Holdings, LLC, Senior Notes, 6.625%, 01/31/22 | B1 | | 431 |
| 625 | Central European Media Enterprises Ltd., Senior Notes, 11.625%, 09/15/16 (g)(EUR) | (e) | | 890 |
| 1,325 | Cequel Communications Holdings I, LLC, Senior Notes, 5.125%, 12/15/21 (g) | B3 | | 1,239 |
| 800 | Cequel Communications Holdings I, LLC, Senior Notes, 6.375%, 09/15/20 (g) | B3 | | 806 |
| 350 | Cinemark USA, Inc., Senior Notes, | | | |

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|-------|---|------|-------|
| | 4.875%, 06/01/23 | B2 | 322 |
| 250 | Cinemark USA, Inc., Senior Notes, | | |
| | 5.125%, 12/15/22 | B2 | 235 |
| 1,075 | Clear Channel Communications, Inc., Senior Notes, | | |
| | 9%, 12/15/19 | Caa1 | 1,059 |
| 75 | Clear Channel Worldwide Holdings, Inc., Senior Notes, | | |
| | 6.50%, 11/15/22 | B1 | 76 |
| 475 | Clear Channel Worldwide Holdings, Inc., Senior Notes, | | |
| | 6.50%, 11/15/22 | B1 | 486 |
| 75 | Clear Channel Worldwide Holdings, Inc., Senior | | |
| | Subordinated | | |
| | Notes, 7.625%, 03/15/20 | B3 | 76 |
| 200 | Clear Channel Worldwide Holdings, Inc., Senior | | |
| | Subordinated | | |

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|-------|---|-----|-------|
| | Notes, 7.625%, 03/15/20 | B3 | 206 |
| 250 | Cogeco Cable, Inc., Senior Notes, 4.875%, 05/01/20 (g) | (e) | 239 |
| 600 | CSC Holdings, LLC, Senior Notes, 6.75%, 11/15/21 | Ba3 | 642 |
| 750 | Dish DBS Corporation, Senior Notes, 4.25%, 04/01/18 | Ba3 | 748 |
| 425 | Dish DBS Corporation, Senior Notes, 5%, 03/15/23 | Ba3 | 393 |
| 800 | Dish DBS Corporation, Senior Notes, 5.125%, 05/01/20 | Ba3 | 788 |
| 450 | Dish DBS Corporation, Senior Notes, 5.875%, 07/15/22 | Ba3 | 442 |
| 500 | DreamWorks Animation SKG, Inc., Senior Notes, 6.875%, 08/15/20 (g) | Ba3 | 519 |
| 350 | Gannett Co., Inc., Senior Notes, 5.125%, 10/15/19 (g) | Ba1 | 346 |
| 275 | Gannett Co., Inc., Senior Notes, 6.375%, 10/15/23 (g) | Ba1 | 274 |
| 575 | GTP Acquisition Partners I, LLC, Senior Notes, 7.628%, 06/15/41 (g) | Ba3 | 621 |
| 225 | Lamar Media Corporation, Senior Subordinated Notes, 5%, 05/01/23 | B1 | 208 |
| 325 | Lamar Media Corporation, Senior Subordinated Notes, 5.875%, 02/01/22 | B1 | 326 |
| 350 | Lin Television Corporation, Senior Notes, 8.375%, 04/15/18 | B3 | 373 |
| 500 | Mediacom Broadband LLC, Senior Notes, 6.375%, 04/01/23 | B3 | 498 |
| 500 | Midcontinent Communications, Senior Notes, 6.25%, 08/01/21 (g) | B3 | 504 |
| 475 | Nara Cable Funding, Limited, Senior Notes, 8.875%, 12/1/18 (g) | B1 | 496 |
| 200 | Nara Cable Funding, Limited, Senior Notes, 8.875%, 12/1/18 (g) | B1 | 209 |
| 350 | National CineMedia LLC, Senior Notes, 6%, 04/15/22 | Ba2 | 357 |
| 1,675 | Netflix, Inc., Senior Notes, 5.375%, 02/01/21 (g) | Ba3 | 1,658 |
| 100 | Numericable Finance & Co. S.C.A., Senior Notes, 8.75%, 02/15/19 (g)(EUR) | B2 | 152 |
| 675 | Numericable Finance & Co. S.C.A., Senior Notes, 12.375%, 02/15/19 (g)(EUR) | B2 | 1,087 |
| 400 | Polish Television Holding B.V., Senior Notes, 11%, 01/15/21 (g)(EUR) | (e) | 555 |
| 475 | Polish Television Holding B.V., Senior Notes, 11.25%, 05/15/17 (g)(EUR) | (e) | 684 |
| 600 | Sinclair Television Group, Inc., Senior Notes, 6.125%, 10/01/22 | B1 | 588 |
| 450 | Sirius XM Radio, Inc., Senior Notes, 4.25%, 05/15/20 (g) | B1 | 416 |
| 450 | Sirius XM Radio, Inc., Senior Notes, 4.625%, 05/15/23 (g) | B1 | 406 |
| 500 | Sirius XM Radio, Inc., Senior Notes, 5.75%, 08/01/21 (g) | B1 | 494 |
| 725 | Starz LLC, Senior Notes, 5%, 09/15/19 | Ba2 | 718 |
| 250 | TVN Finance Corporation, Senior Notes | | |

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| | 7.375%, 12/15/20 (g)(EUR) | B1 | 343 |
| 475 | Unitymedia Hessen GmbH&Co., Senior Notes, 9.50%, 03/15/21 (g) (EUR) | B3 | 730 |
| 1,925 | Univision Communications, Inc., Senior Notes, 5.125%, 05/15/23 (g) | B2 | 1,843 |
| 1,050 | Univision Communications, Inc., Senior Notes, 6.75%, 09/15/22 (g) | B2 | 1,108 |
| 150 | Univision Communications, Inc., Senior Notes, 6.875%, 05/15/19 (g) | B2 | 159 |
| 900 | Univision Communications, Inc., Senior Notes, 7.875%, 11/01/20 (g) | B2 | 983 |
| 1,750 | Univision Communications, Inc., Senior Notes, 8.50%, 05/15/21 (g) | Caa2 | 1,907 |
| 475 | UPCB Finance Limited, Senior Notes, | | |

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| | 6.875%, 01/15/22 (g) | Ba3 | 506 |
| 550 | UPCB Finance Limited, Senior Notes, 7.25%, 11/15/21 (g) | Ba3 | 602 |
| 450 | UPC Holding, B.V., Senior Notes, 6.75%, 03/15/23 (g)(CHF) | B2 | 493 |
| 200 | UPC Holding, B.V., Senior Notes, 6.75%, 03/15/23 (g)(EUR) | B2 | 267 |
| 575 | Videotron Ltee., Senior Notes, 5%, 07/15/22 | Ba2 | 545 |
| 125 | Vougeot Bidco Plc, Senior Notes, 7.875%, 07/15/20 (g)(GBP) | B2 | 210 |
| 175 | WaveDivision Holdings, LLC, Senior Notes, 8.125%, 09/01/20 (g) | Caa1 | 183 |
| 325 | Wide Open West Finance, LLC, Senior Notes, 10.25%, 07/15/19 | Caa1 | 351 |
| 525 | Wide Open West Finance, LLC, Senior Subordinated Notes, 13.375%, 10/15/19 | Caa1 | 596 |
| 247 | WMG Acquisition Corporation, Senior Notes, 6%, 01/15/21 (g) | Ba3 | 256 |
| 300 | WMG Acquisition Corporation, Senior Notes, 11.50%, 10/01/18 | B3 | 347 |
| | | | 38,329 |
| Building and Real Estate - 9.65% | | | |
| 180 | Ainsworth Lumber Company Ltd., Senior Notes, 7.50%, 12/15/17 (g) | B2 | 193 |
| 250 | Ashton Woods USA, LLC, Senior Notes, 6.875%, 02/15/21 (g) | Caa1 | 243 |
| 1,250 | Associated Materials, Inc., Senior Notes, 9.125%, 11/01/17 | Caa1 | 1,328 |
| 175 | Associated Materials, Inc., Senior Notes, 9.125%, 11/01/17 (g) | Caa1 | 186 |
| 275 | Aviv Healthcare Properties Ltd. Partnership, Senior Notes, 7.75%, 02/15/19 | Ba3 | 296 |
| 125 | Beazer Homes USA, Inc., Senior Notes, 7.25%, 02/01/23 | Caa2 | 118 |
| 1,075 | Building Materials Corporation of America, Senior Notes, 6.75%, 05/01/21 (g) | Ba3 | 1,158 |
| 650 | Building Materials Holding Corporation, Senior Notes, 9%, 09/15/18 (g) | Caa1 | 663 |
| 1,100 | CBRE Services, Inc., Senior Notes, 5%, 03/15/23 | Ba1 | 1,034 |
| 500 | CCRE Company, Senior Notes, 7.75%, 02/15/18 (g) | B1 | 508 |
| 1,150 | Cemex Finance LLC, Senior Notes, 9.375%, 10/12/22 (g) | (e) | 1,261 |
| 325 | Cemex SAB de CV, Senior Notes, 5.875%, 03/25/19 (g) | (e) | 310 |
| 750 | Cemex SAB de CV, Senior Notes, 9%, 01/11/18 (g) | (e) | 810 |
| 450 | Corrections Corporation of America, Senior Notes, 4.625%, 05/01/23 | Ba1 | 417 |
| 525 | DuPont Fabros Technology L.P., Senior Notes, 5.875%, 09/15/21 (g) | Ba1 | 524 |
| 650 | Dycom Investments Inc., Senior Subordinated Notes, 7.125%, 01/15/21 | Ba3 | 683 |
| 650 | P.H. Glatfelter Company, Senior Notes, 5.375%, 10/15/20 | Ba1 | 647 |
| 1,175 | Howard Hughes Corporation, Senior Notes, | | |

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| | 6.875%, 10/01/21 (g) | Ba3 | 1,175 |
| 525 | iStar Financial, Inc., Senior Notes, | | |
| | 7.125%, 02/15/18 | B3 | 566 |
| 625 | Jefferies LoanCore LLC, Senior Notes, | | |
| | 6.875%, 06/01/20 (g) | B2 | 614 |
| 600 | KB Home, Senior Notes, | | |
| | 8%, 03/15/20 | B2 | 647 |
| 400 | Ladder Capital Finance Holdings LLLP, Senior Notes, | | |
| | 7.375%, 10/01/17 | Ba3 | 418 |
| 950 | Mercer International, Inc., Senior Notes, | | |
| | 9.50%, 12/01/17 | B3 | 1,014 |

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| 225 | Meritage Homes Corporation, Senior Notes, 7%, 04/01/22 | B1 | 238 |
| 250 | MPT Operating Partnership, L.P., Senior Notes, 6.375%, 02/15/22 | Ba1 | 253 |
| 525 | MPT Operating Partnership, L.P., Senior Notes, 6.875%, 05/01/21 | Ba1 | 553 |
| 575 | Nortek, Inc., Senior Notes, 8.50%, 04/15/21 | Caa1 | 628 |
| 650 | Nortek, Inc., Senior Notes, 10%, 12/01/18 | Caa1 | 717 |
| 675 | Omega Healthcare Investors, Inc., Senior Notes, 5.875%, 03/15/24 | Ba1 | 674 |
| 575 | Potlach Corporation, Senior Notes, 7.50%, 11/01/19 | Baa3 | 637 |
| 550 | RPG Byty s.r.o., Senior Notes, 6.75%, 05/01/20 (g)(EUR) | Ba2 | 722 |
| 375 | RSI Home Products, Inc., Senior Notes, 6.875%, 03/01/18 (g) | B1 | 387 |
| 900 | Shea Homes Limited Partnership, Senior Notes, 8.625%, 05/15/19 | B2 | 990 |
| 550 | Summit Materials LLC, Senior Notes, 10.50%, 01/31/20 | B3 | 582 |
| 525 | Texas Industries, Senior Notes, 9.25%, 08/15/20 | Caa2 | 575 |
| 575 | Toll Brothers Finance, Senior Notes, 4.375%, 04/15/23 | Ba1 | 523 |
| 125 | USG Corporation, Senior Notes, 8.375%, 10/15/18 (g) | B2 | 137 |
| 125 | USG Corporation, Senior Notes, 9.75%, 01/15/18 | Caa2 | 145 |
| 450 | USG Corporation, Senior Notes, 9.75%, 08/01/14 (g) | B2 | 476 |
| 500 | William Lyons Homes, Inc., Senior Notes, 8.50%, 11/15/20 | B3 | 527 |
| | | | 23,577 |
| Cargo Transport - .49% | | | |
| 246 | Florida East Coast Holdings, Senior Notes, 10.50%, 08/01/17 (h) | Caa3 | 256 |
| 600 | Florida East Coast Railway Corporation, Senior Notes, 8.125%, 02/01/17 | B3 | 630 |
| 325 | Watco Companies, LLC, Senior Notes, 6.375%, 04/01/23 (g) | B3 | 322 |
| | | | 1,208 |
| Chemicals, Plastics and Rubber - 4.42% | | | |
| 225 | Ashland Inc., Senior Notes, 3.875%, 04/15/18 | Ba1 | 220 |
| 475 | Ashland Inc., Senior Notes, 4.75%, 08/15/22 | Ba1 | 446 |
| 875 | Celanese US Holdings LLC, Senior Notes, 4.625%, 11/15/22 | Ba2 | 840 |
| 475 | Ciech Group Financing, Senior Notes, 9.50%, 11/30/19 (g)(EUR) | B2 | 707 |
| 225 | Compass Minerals International, Inc., Senior Notes, 8%, 06/01/19 | Ba2 | 241 |
| 575 | Eagle Spinco, Inc., Senior Notes 4.625%, 02/15/21 (g) | Ba3 | 553 |
| 500 | Hexion Specialty Chemicals, Inc., Senior Notes, 6.625%, 04/15/20 | Ba3 | 500 |

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| 925 | Hexion Specialty Chemicals, Inc., Senior Notes, 8.875%, 02/01/18 | B3 | 956 |
| 275 | Hexion Specialty Chemicals, Inc., Senior Notes, 9%, 11/15/20 | (e) | 270 |
| 250 | Huntsman International LLC, Senior Notes, 4.875%, 11/15/20 | B1 | 235 |
| 175 | Huntsman International LLC, Senior Subordinated Notes, 8.625%, 03/15/20 | B2 | 193 |
| 350 | Ineos Group Holdings S.A., Senior Notes, 6.125%, 08/15/18 (g) | Caa1 | 344 |

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| 375 | Kerling PLC, Senior Notes, 10.625%, 02/01/17 (g)(EUR) | Caa1 | 540 |
| 275 | Momentive Performance Materials, Inc., Senior Notes, 8.875%, 10/15/20 | B1 | 288 |
| 450 | Momentive Performance Materials, Inc., Senior Notes, 9%, 01/15/21 | Caa1 | 384 |
| 425 | PolyOne Corporation, Senior Notes, 5.25%, 03/15/23 (g) | Ba3 | 398 |
| 325 | PolyOne Corporation, Senior Notes, 7.375%, 09/15/20 | Ba3 | 357 |
| 1,225 | PQ Corporation, Senior Notes, 8.75%, 05/01/18 (g) | Caa1 | 1,308 |
| 600 | Rockwood Specialty Group, Inc., Senior Notes, 4.625%, 10/15/20 | Ba1 | 604 |
| 475 | Trinseo Materials Operating S.C.A., Senior Notes, 8.75%, 02/01/19 (g) | B2 | 478 |
| 500 | Tronox Finance LLC, Senior Notes, 6.375%, 08/15/20 | B2 | 494 |
| 100 | US Coat Acquisition, Senior Notes, 5.75%, 02/01/21 (g)(EUR) | B1 | 135 |
| 300 | US Coat Acquisition, Senior Notes, 7.375%, 05/01/21 (g) | Caa1 | 314 |
| | | | 10,805 |
| Containers, Packaging and Glass - 5.14% | | | |
| 375 | AEP Industries, Inc., Senior Notes, 8.25%, 04/15/19 | B3 | 401 |
| 223 | ARD Finance S.A., Senior Notes, 11.125%, 06/01/18 (g)(h) | Caa1 | 238 |
| 475 | Ardagh Packaging Finance plc, Senior Notes, 7%, 11/15/20 (g) | B3 | 458 |
| 875 | Ardagh Packaging Finance plc, Senior Notes, 9.25%, 10/15/20 (g)(EUR) | B3 | 1,237 |
| 425 | Boise Cascade LLC, Senior Notes, 6.375%, 11/01/20 | B2 | 440 |
| 425 | Bway Holding Company, Senior Notes, 10%, 06/15/18 | Caa1 | 466 |
| 925 | Cascades, Inc., Senior Notes, 7.875%, 01/15/20 | Ba3 | 976 |
| 875 | Clearwater Paper Corporation, Senior Notes, 4.50%, 02/01/23 | Ba2 | 792 |
| 250 | Clearwater Paper Corporation, Senior Notes, 7.125%, 11/01/18 | Ba2 | 269 |
| 375 | Crown Americas LLC, Senior Notes, 4.50%, 01/15/23 (g) | Ba2 | 342 |
| 400 | Exopack Holding Corporation, Senior Notes, 10%, 06/01/18 | Caa2 | 422 |
| 325 | Graphic Packaging International, Inc., Senior Notes, 4.75%, 04/15/21 | Ba3 | 316 |
| 525 | Graphic Packaging International, Inc., Senior Notes, 7.875%, 10/01/18 | Ba3 | 572 |
| 350 | Greif Inc., Senior Notes, 7.75%, 08/01/19 | Ba2 | 395 |
| 200 | Reynolds Group Issuer, Inc., Senior Notes, 5.75%, 10/15/20 | B1 | 200 |
| 175 | Reynolds Group Issuer, Inc., Senior Notes, 7.125%, 04/15/19 | B1 | 186 |
| 1,350 | Reynolds Group Issuer, Inc., Senior Notes, 9%, 04/15/19 | Caa2 | 1,421 |

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| 425 | Reynolds Group Issuer, Inc., Senior Notes, 9.875%, 08/15/19 | Caa2 | 459 |
| 285 | Rock-Tenn Company, Senior Notes, 3.50%, 03/01/20 | Ba1 | 281 |
| 135 | Rock-Tenn Company, Senior Notes, 4.45%, 03/01/19 | Ba1 | 143 |
| 90 | Rock-Tenn Company, Senior Notes, 4.90%, 03/01/22 | Ba1 | 93 |
| 675 | Sappi Papier Holding GmbH, Senior Notes, 6.625%, 04/15/21 (g) | Ba2 | 635 |
| 575 | Sappi Papier Holding GmbH, Senior Notes, 7.75%, 07/15/17 (g) | Ba2 | 598 |

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| 275 | Sappi Papier Holding GmbH, Senior Notes, 8.375%, 06/15/19 (g) | Ba2 | 289 |
| 625 | Sealed Air Corporation, Senior Notes, 5.25%, 04/01/23 (g) | B1 | 591 |
| 289 | Tekni Plex, Inc., Senior Notes, 9.75%, 06/01/19 (g) | B3 | 325 |
| | | | 12,545 |
| Diversified/Conglomerate Manufacturing - 4.13% | | | |
| 325 | BC Mountain LLC, Senior Notes, 7%, 02/01/21 (g) | B3 | 328 |
| 450 | Builders FirstSource, Inc., Senior Notes, 7.625%, 06/01/21 (g) | Caa2 | 446 |
| 400 | CNH Capital LLC, Senior Notes, 3.625%, 04/15/18 | Ba1 | 399 |
| 900 | CNH Capital LLC, Senior Notes, 6.25%, 11/01/16 | Ba1 | 992 |
| 250 | Columbus McKinnon Corporation, Senior Subordinated Notes, 7.875%, 02/01/19 | B1 | 267 |
| 1,525 | Commscope, Inc., Senior Notes, 8.25%, 01/15/19 (g) | B3 | 1,662 |
| 200 | Frigo Glass Finance B.V., Senior Notes, 8.25%, 05/15/18 (g)(EUR) | B1 | 288 |
| 625 | Gardner Denver Inc., Senior Notes, 6.875%, 08/15/21 (g) | Caa1 | 622 |
| 325 | General Cable Corporation, Senior Notes, 5.75%, 10/01/22 (g) | B1 | 314 |
| 275 | Interline Brands, Inc., Senior Notes, 10%, 11/15/18 | Caa2 | 299 |
| 475 | KM Germany Holding GMBH, Senior Notes, 8.75%, 12/15/20 (g)(EUR) | B2 | 694 |
| 400 | Manitowoc Company, Inc., Senior Notes, 5.875%, 10/15/22 | B3 | 389 |
| 300 | Manitowoc Company, Inc., Senior Notes, 8.50%, 11/01/20 | B3 | 333 |
| 375 | Mcron Finance Sub LLC, Senior Notes, 8.375%, 05/15/19 (g) | B1 | 403 |
| 350 | Navistar International Corporation, Senior Notes, 8.25%, 11/01/21 | B3 | 355 |
| 675 | Sensata Technologies BV, Senior Notes, 4.875%, 10/15/23 (g) | B1 | 631 |
| 425 | Silver II Borrower S.C.A., Senior Notes, 7.75%, 12/15/20 (g) | Caa1 | 435 |
| 1,000 | Terex Corporation, Senior Notes, 6%, 5/15/21 | B2 | 1,011 |
| 200 | Terex Corporation, Senior Notes, 6.50%, 04/01/20 | B2 | 211 |
| | | | 10,079 |
| Diversified/Conglomerate Service - 9.96% | | | |
| 1,250 | Aguila 3 S.A., Senior Notes, 7.875%, 01/31/18 (g) | B2 | 1,306 |
| 350 | Alliance Data Systems Company, Senior Notes, 5.25%, 12/01/17 (g) | (e) | 362 |
| 575 | Alliance Data Systems Company, Senior Notes, 6.375%, 04/01/20 (g) | (e) | 599 |
| 250 | American Builders & Contractors Supply Company, Inc., Senior Notes, 5.625%, 04/15/21 (g) | B3 | 244 |
| 275 | Anixter Inc., Senior Notes, | | |

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|-------|--|-----|-------|
| | 5.625%, 05/01/19 | Ba3 | 283 |
| 350 | Aramark Holdings, Senior Notes, 5.75%, 03/15/20 (g) | B3 | 353 |
| 250 | Ashtead Capital Inc., Senior Notes, 6.50%, 07/15/22 (g) | B1 | 266 |
| 16 | CDW Corporation, Senior Secured Notes, 8%, 12/15/18 | Ba3 | 17 |
| 1,600 | CDW Escrow Corporation, Senior Subordinate Notes, 8.50%, 04/01/19 | B3 | 1,768 |
| 275 | Ceridian Corporation, Senior Notes, 8.875%, 07/15/19 (g) | B1 | 314 |
| 175 | Cerved Technologies, Senior Notes, | | |

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| | 6.375%, 01/15/20 (g)(EUR) | B2 | 242 |
| 325 | Clean Harbors, Incorporated, Senior Notes, 5.125%, 06/01/21 | Ba2 | 314 |
| 250 | Clean Harbors, Incorporated, Senior Notes, 5.25%, 08/01/20 | Ba2 | 246 |
| 925 | Coinstar, Inc., Senior Notes, 6%, 03/15/19 (g) | Ba3 | 904 |
| 100 | Equiniti Newco plc, Senior Notes, 7.125%, 12/15/18 (g)(GBP) | B3 | 167 |
| 950 | Europcar Groupe SA, Senior Notes, 11.50%, 05/15/17 (g)(EUR) | Caa1 | 1,472 |
| 1,825 | First Data Corporation, Senior Notes, 6.75%, 11/01/20 (g) | B1 | 1,880 |
| 1,775 | First Data Corporation, Senior Notes, 12.625%, 01/15/21 | Caa1 | 1,953 |
| 175 | FTI Consulting Inc., Senior Notes, 6%, 11/15/22 | Ba2 | 174 |
| 475 | FTI Consulting Inc., Senior Notes, 6.75%, 10/01/20 | Ba2 | 502 |
| 125 | Gategroup Finance (Luxembourg) S.A., Senior Notes, 6.75%, 03/01/19 (g)(EUR) | B1 | 174 |
| 125 | GNet Escrow Corporation, Senior Notes, 12.125%, 07/01/18 (g) | B3 | 133 |
| 475 | Goodman Networks, Inc., Senior Notes, 13.125%, 07/01/18 (g) | B3 | 501 |
| 300 | H&E Equipment Services, Senior Notes, 7%, 09/01/22 | B3 | 320 |
| 825 | Harbinger Group, Inc., Senior Notes, 7.875%, 07/15/19 (g) | B3 | 852 |
| 400 | Healthcare Technology, Inc., Senior Notes, 7.375%, 09/01/18 (g) | Caa1 | 409 |
| 350 | Igloo Holdings Corporation, Senior Notes, 8.25%, 12/15/17 (g) | Caa1 | 360 |
| 175 | Jaguar Holdings, Inc., Senior Notes, 9.375%, 10/15/17 (g) | Caa1 | 185 |
| 700 | Jaguar Holdings, Inc., Senior Notes, 9.50%, 12/01/19 (g) | B3 | 788 |
| 825 | Lender Processing Services, Inc., Senior Notes, 5.75%, 04/15/23 | Ba2 | 849 |
| 100 | Loxam SAS Senior Notes, 7.375%, 01/24/20 (g)(EUR) | (e) | 139 |
| 350 | Maxim Crane Works, L.P., Senior Notes, 12.25%, 04/15/15 (g) | Caa2 | 361 |
| 875 | MDC Partners, Inc., Senior Notes, 6.75%, 04/01/20 (g) | B3 | 888 |
| 350 | MPH Intermediate Holding Company 2, Senior Notes, 8.375%, 08/01/18 (g) | Caa1 | 359 |
| 425 | Rexel SA, Senior Notes, 5.25%, 06/15/20 (g) | Ba3 | 421 |
| 900 | Safway Group Holding LLC, Senior Notes, 7%, 05/15/18 (g) | B3 | 911 |
| 275 | Service Master Company, Senior Notes, 8%, 02/15/20 | Caa1 | 275 |
| 500 | Sungard Data Systems, Inc., Senior Subordinated Notes, 6.625%, 11/01/19 | Caa1 | 510 |
| 675 | Syniverse Holdings, Inc., Senior Notes, 9.125%, 01/15/19 | Caa1 | 729 |
| 100 | Techem GmbH, Senior Notes, | | |

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| | 6.125%, 10/01/19 (g)(EUR) | Ba3 | 145 |
| 250 | Transunion Holding Company, Inc., Senior Notes, 8.125%, 06/15/18 | Caa1 | 266 |
| 100 | Trionista HoldCo GmbH, Senior Notes, 5%, 04/30/20 (g)(EUR) | B1 | 136 |
| 325 | United Rentals of North America, Inc., Senior Notes, 6.125%, 06/15/23 | B3 | 326 |
| 625 | Verisure Holding AB, Senior Notes, 8.75%, 09/01/18 (g)(EUR) | B2 | 926 |
| | | | 24,329 |

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|---------------------|---|------|--|--------|
| Electronics - 6.43% | | | | |
| 250 | ACI Worldwide, Inc., Senior Notes, 6.375%, 08/15/20 (g) | B2 | | 256 |
| 500 | Ancestry.com Inc., Senior Notes, 9.625%, 10/15/18 (g) | Caa1 | | 501 |
| 425 | Ancestry.com Inc., Senior Notes, 11%, 12/15/20 | B3 | | 483 |
| 650 | BMC Software Finance, Inc., Senior Notes, 8.125%, 07/15/21 (g) | Caa1 | | 674 |
| 700 | CoreLogic, Inc., Senior Notes, 7.25%, 06/01/21 | B1 | | 745 |
| 125 | Dell, Inc., Senior Notes, 4.625%, 04/01/21 | Baa1 | | 113 |
| 375 | Dell, Inc., Senior Notes, 5.65%, 04/15/18 | Baa1 | | 374 |
| 425 | Dell, Inc., Senior Notes, 5.875%, 06/15/19 | Baa1 | | 420 |
| 250 | Dell, Inc., Senior Notes, 7.10%, 04/15/28 | Baa1 | | 237 |
| 875 | Denali Borrower, Senior Notes, 5.625%, 10/15/20 (g) | Ba2 | | 851 |
| 800 | Eagle Midco Inc., Senior Notes, 9%, 06/15/18 (g) | Caa2 | | 808 |
| 500 | Epicor Software Corporation, Senior Notes, 8.625%, 05/01/19 | Caa1 | | 535 |
| 525 | Global AT&T Electronics, Ltd., Senior Notes, 10%, 02/01/19 (g) | B1 | | 462 |
| 950 | HD Supply, Inc., Senior Notes, 7.50%, 07/15/20 (g) | Caa2 | | 984 |
| 200 | HD Supply, Inc., Senior Notes, 11.50%, 07/15/20 | Caa2 | | 237 |
| 1,375 | iGATE Corporation, Senior Notes, 9%, 05/01/16 | B2 | | 1,471 |
| 650 | Infor US, Inc., Senior Notes, 9.375%, 04/01/19 | Caa1 | | 726 |
| 225 | Infor US, Inc., Senior Notes, 11.50%, 07/15/18 | Caa1 | | 259 |
| 225 | Intralot Finance Luxembourg S.A., Senior Notes, 9.75%, 08/15/18 (g)(EUR) | B1 | | 318 |
| 350 | NCR Corporation, Senior Notes, 4.625%, 02/15/21 | Ba3 | | 329 |
| 750 | NCR Corporation, Senior Notes, 5%, 07/15/22 | Ba3 | | 699 |
| 475 | Nuance Communications, Senior Notes, 5.375%, 08/15/20 (g) | B1 | | 450 |
| 400 | NXP B.V., Senior Notes, 5.75%, 02/15/21 (g) | B3 | | 410 |
| 450 | NXP B.V., Senior Notes, 5.75%, 03/15/23 (g) | B3 | | 451 |
| 1,325 | Sun Edison, Inc., Senior Notes, 7.75%, 04/01/19 | Caa1 | | 1,358 |
| 500 | Travelport LLC, Senior Notes, 11.875%, 09/01/16 | Caa3 | | 493 |
| 1,025 | Travelport LLC, Senior Notes, 13.875%, 03/01/16 (g)(h) | Caa2 | | 1,066 |
| | | | | 15,710 |
| Finance - 7.47% | | | | |
| 475 | AerCap Aviation Solutions B.V., Senior Notes, | | | |

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|-----|--------------------------------------|-----|-----|
| | 6.375%, 05/30/17 | (e) | 508 |
| 650 | Aircastle Limited, Senior Notes, | | |
| | 6.25%, 12/01/19 | Ba3 | 681 |
| 200 | Aircastle Limited, Senior Notes, | | |
| | 6.75%, 04/15/17 | Ba3 | 214 |
| 750 | Aircastle Limited, Senior Notes, | | |
| | 7.625%, 04/15/20 | Ba3 | 831 |
| 800 | Air Lease Corporation, Senior Notes, | | |
| | 5.625%, 04/01/17 | (e) | 852 |
| 775 | Ally Financial, Inc., Senior Notes, | | |
| | 7.50%, 09/15/20 | B1 | 868 |
| 625 | American Capital Ltd., Senior Notes, | | |

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|---|--|------|--------|
| | 6.50%, 09/15/18 (g) | B3 | 633 |
| 700 | CIT Group, Inc., Senior Notes, 5%, 08/15/22 | Ba3 | 686 |
| 2,075 | CIT Group, Inc., Senior Notes, 5%, 08/01/23 | Ba3 | 2,013 |
| 325 | CIT Group, Inc., Senior Notes, 5.375%, 05/15/20 | Ba3 | 337 |
| 1,200 | Discover Financial Services, Senior Notes, 10.25%, 07/15/19 | Ba1 | 1,547 |
| 900 | E*Trade Financial Corporation, Senior Notes, 6.375%, 11/15/19 | B2 | 959 |
| 625 | E*Trade Financial Corporation, Senior Notes, 6.75%, 06/01/16 | B2 | 666 |
| 350 | General Motors Financial Company, Inc., Senior Notes, 3.25%, 05/15/18 (g) | Ba3 | 339 |
| 625 | General Motors Financial Company, Inc., Senior Notes, 4.25%, 05/15/23 (g) | Ba3 | 572 |
| 200 | General Motors Financial Company, Inc., Senior Notes, 6.75%, 06/01/18 | Ba3 | 221 |
| 450 | Icahn Enterprises, Senior Notes, 6%, 08/01/20 (g) | (e) | 450 |
| 300 | International Lease Finance Corporation, Senior Notes, 8.875%, 09/01/17 | Ba3 | 347 |
| 325 | LBG Capital No. 1 plc, Senior Notes, 7.588%, 05/12/20 (GBP) | Ba2 | 550 |
| 225 | Nationstar Mortgage LLC, Senior Notes, 6.50%, 07/01/21 | B2 | 217 |
| 525 | Nationstar Mortgage LLC, Senior Notes, 6.50%, 06/01/22 | B2 | 500 |
| 400 | Neuberger Berman Group LLC, Senior Notes, 5.625%, 03/15/20 (g) | Ba1 | 411 |
| 425 | Neuberger Berman Group LLC, Senior Notes, 5.875%, 03/15/22 (g) | Ba1 | 430 |
| 550 | Provident Funding Associates, L.P., Senior Notes, 6.75%, 06/15/21 (g) | Ba3 | 551 |
| 225 | Provident Funding Associates, L.P., Senior Notes, 10.125%, 02/15/19 (g) | Ba3 | 250 |
| 625 | Springleaf Finance Corporation, Senior Medium Term Notes, 6.90%, 12/15/17 | Caa1 | 655 |
| 1,350 | Synovus Financial Corporation, Subordinate Notes, 5.125%, 06/15/17 | B2 | 1,363 |
| 525 | Synovus Financial Corporation, Senior Notes, 7.875%, 02/15/19 | B1 | 592 |
| | | | 18,243 |
| Furnishings - .25% | | | |
| 250 | Mohawk Industries, Inc., Senior Notes, 3.85%, 02/01/23 | Ba1 | 238 |
| 350 | Tempur-Pedic International, Inc., Senior Notes, 6.875%, 12/15/20 | B3 | 370 |
| | | | 608 |
| Groceries - .14% | | | |
| 350 | BI-LO Holding Finance, LLC, Senior Notes, 8.625%, 09/15/18 (g) | Caa1 | 354 |
| Healthcare, Education and Childcare - 7.92% | | | |
| 1,125 | Biomet, Inc., Senior Notes, 6.50%, 08/01/20 | B3 | 1,162 |
| 200 | CHS/Community Health Systems, Inc., Senior Notes, | | |

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| | 5.125%, 08/15/18 | Ba2 | 204 |
| 625 | CHS/Community Health Systems, Inc., Senior Notes, 7.125%, 07/15/20 | B3 | 629 |
| 475 | CHS/Community Health Systems, Inc., Senior Notes, 8%, 11/15/19 | B3 | 499 |
| 175 | Crown Newco 3 plc, Senior Notes, 7%, 02/15/18 (g)(GBP) | B2 | 289 |
| 525 | Davita, Inc., Senior Notes, 6.375%, 11/01/18 | B2 | 550 |
| 525 | Faenza Gmbh, Senior Notes, | | |

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|---|---|------|--------|
| | 8.25%, 08/15/21 (g)(EUR) | Caa1 | 728 |
| 975 | Fresenius Medical Care US Finance II, Inc., Senior Notes, 5.625%, 07/31/19 (g) | Ba2 | 1,016 |
| 250 | Fresenius Medical Care US Finance II, Inc., Senior Notes, 5.875%, 01/31/22 (g) | Ba2 | 256 |
| 525 | HCA Holdings, Inc., Senior Notes, 6.25%, 02/15/21 | B3 | 530 |
| 1,375 | HCA, Inc., Senior Notes, 7.50%, 02/15/22 | B3 | 1,506 |
| 375 | Hologic, Inc., Senior Notes, 6.25%, 08/01/20 | B2 | 391 |
| 475 | Iasis Healthcare Capital 8.375%, 05/15/19 | Caa1 | 493 |
| 600 | Inventive Health Inc., Senior Notes, 11%, 08/15/18 (g) | Caa2 | 474 |
| 425 | Inventive Health Inc., Senior Notes, 11%, 08/15/18 (g) | Caa2 | 336 |
| 525 | Kindred Healthcare, Inc., Senior Notes, 8.25%, 06/01/19 | B3 | 559 |
| 625 | Kinetic Concepts, Inc., Senior Notes, 10.50%, 11/01/18 | B3 | 689 |
| 275 | Kinetic Concepts, Inc., Senior Notes, 12.50%, 11/01/19 | Caa1 | 287 |
| 475 | MedAssets, Inc., Senior Notes, 8%, 11/15/18 | B3 | 512 |
| 525 | Medi Partenaires SAS, Senior Notes, 7%, 05/15/20 (g)(EUR) | B3 | 704 |
| 900 | Multiplan, Inc., Senior Notes, 9.875%, 09/01/18 (g) | B3 | 995 |
| 300 | Par Pharmaceutical, Senior Notes, 7.375%, 10/15/20 | Caa1 | 307 |
| 600 | Select Medical Corporation, Senior Notes, 6.375%, 06/01/21 (g) | B3 | 569 |
| 1,100 | Tenet Healthcare Corporation, Senior Notes, 4.50%, 04/01/21 | Ba3 | 1,031 |
| 525 | Tenet Healthcare Corporation, Senior Notes, 6%, 10/01/20 (g) | Ba3 | 537 |
| 250 | Truven Health Analytics, Senior Notes, 10.625%, 06/01/20 | Caa1 | 269 |
| 175 | Universal Health Services, Inc., Senior Notes, 7%, 10/01/18 | B1 | 185 |
| 600 | Universal Hospital Services, Inc., Senior Notes, 7.625%, 08/15/20 | B3 | 618 |
| 1,900 | Valeant Pharmaceuticals International, Senior Notes, 6.375%, 10/15/20 (g) | B1 | 1,967 |
| 825 | Valeant Pharmaceuticals International, Senior Notes, 6.75%, 08/15/18 (g) | B1 | 883 |
| 100 | Voyage Care BondCo, plc, Senior Notes, 6.50%, 08/01/18 (g)(GBP) | B2 | 160 |
| | | | 19,335 |
| Hotels, Motels, Inns and Gaming - 4.27% | | | |
| 625 | Chester Downs and Marina, LLC, Senior Notes, 9.25%, 02/01/20 (g) | B3 | 631 |
| 375 | Cirsa Funding Luxembourg S.A., Senior Notes, 8.75%, 05/15/18 (g)(EUR) | B3 | 528 |
| 825 | Graton Economic Development Authority, Senior Notes, 9.625%, 09/01/19 (g) | B3 | 905 |
| 850 | Hilton Worldwide Finance, Senior Notes, | | |

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| | 5.625%, 10/15/21 (g) | B3 | 854 |
| 1,775 | MGM Resorts International, Senior Notes, | | |
| | 6.625%, 12/15/21 | B3 | 1,833 |
| 625 | MGM Resorts International, Senior Notes, | | |
| | 6.75%, 10/01/20 | B3 | 656 |
| 375 | Peninsula Gaming LLC, Senior Notes, | | |
| | 8.375%, 02/15/18 (g) | Caa1 | 407 |
| 450 | Pinnacle Entertainment, Inc., Senior Notes, | | |
| | 7.50%, 04/15/21 | B2 | 488 |
| 225 | Playa Resorts Holding B.V., Senior Notes, | | |
| | 8%, 08/15/20 (g) | Caa1 | 239 |

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| 625 | PNK Finance Corporation, Senior Notes, 6.375%, 08/01/21 (g) | B2 | 641 |
| 325 | Quapaw Downstream Development Authority, Senior Notes, 10.50%, 07/01/19 (g) | Caa1 | 317 |
| 369 | Rivers Pittsburgh Borrower, L.P., Senior Notes, 9.50%, 06/15/19 (g) | B3 | 402 |
| 300 | Ryman Hotel Properties L.P., Senior Notes, 5%, 04/15/21 (g) | B1 | 282 |
| 450 | Seminole Tribe of Florida, Senior Notes, 7.75%, 10/01/17 (g) | Ba3 | 478 |
| 925 | Seneca Gaming Corporation, Senior Notes, 8.25%, 12/01/18 (g) | B1 | 992 |
| 725 | Station Casinos LLC, Senior Notes, 7.50%, 03/01/21 | Caa1 | 770 |
| | | | 10,423 |
| Insurance - 1.18% | | | |
| 250 | Alliant Holdings I, LLC, Senior Notes, 7.875%, 12/15/20 (g) | Caa2 | 256 |
| 450 | Centene Corporation, Senior Notes, 5.75%, 06/01/17 | Ba2 | 475 |
| 475 | CNO Financial Group Inc., Senior Notes, 6.375%, 10/01/20 (g) | Ba3 | 498 |
| 425 | Onex USI Acquisition Corporation, Senior Notes, 7.75%, 01/15/21 (g) | Caa2 | 426 |
| 525 | Patriot Merger, Senior Notes, 9%, 07/15/21 (g) | Caa2 | 542 |
| 200 | Towergate Finance plc, Senior Notes, 8.50%, 02/15/18 (g)(GBP) | B1 | 340 |
| 200 | Towergate Finance plc, Senior Notes, 10.50%, 02/15/19 (g)(GBP) | Caa2 | 338 |
| | | | 2,875 |
| Leisure, Amusement and Entertainment - 1.50% | | | |
| 1,325 | Activision Blizzard, Inc., Senior Notes, 5.625%, 09/15/21 (g) | Ba2 | 1,338 |
| 350 | Activision Blizzard, Inc., Senior Notes, 6.125%, 09/15/23 (g) | Ba2 | 354 |
| 525 | Cedar Fair LP, Senior Notes, 5.25%, 03/15/21 (g) | B1 | 504 |
| 250 | NCL Corporation, Ltd., Senior Notes, 5%, 02/15/18 (g) | B2 | 249 |
| 600 | Royal Caribbean Cruises, Ltd., Senior Notes, 5.25%, 11/15/22 | Ba1 | 584 |
| 675 | Six Flags Entertainment Corporation, Senior Notes, 5.25%, 01/15/21 (g) | B3 | 643 |
| | | | 3,672 |
| Mining, Steel, Iron and Non-Precious Metals - 6.19% | | | |
| 725 | AK Steel Corporation, Senior Notes, 7.625%, 05/15/20 | Caa1 | 609 |
| 425 | Aleris Senior Notes, 7.875%, 11/01/20 | B2 | 439 |
| 575 | Alrosa Finance S.A., Senior Notes, 7.75%, 11/03/20 (g) | Ba3 | 638 |
| 250 | ArcelorMittal, Senior Notes, 5.75%, 08/05/20 | Ba1 | 258 |
| 575 | ArcelorMittal, Senior Notes, 6%, 03/01/21 | Ba1 | 593 |
| 925 | ArcelorMittal, Senior Notes, 6.125%, 06/01/18 | Ba1 | 986 |

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| 250 | ArcelorMittal, Senior Notes, 6.75%, 02/25/22 | Ba1 | 264 |
| 500 | ArcelorMittal, Senior Notes, 10.35%, 06/01/19 | Ba1 | 617 |
| 625 | BlueScope Steel (Finance) Limited, Senior Notes, 7.125%, 05/01/18 (g) | Ba3 | 638 |
| 525 | Consol Energy, Inc., Senior Notes, 8.25%, 04/01/20 | B1 | 563 |

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| 1,150 | Eldorado Gold Corporation, Senior Notes, 6.125%, 12/15/20 (g) | Ba3 | 1,105 |
| 525 | Essar Steel Algoma Inc., Senior Notes, 9.875%, 06/15/15 (g) | Caa2 | 417 |
| 1,225 | FMG Resources Pty. Ltd., Senior Notes, 7%, 11/01/15 (g) | B1 | 1,265 |
| 650 | Foresight Energy LLC, Senior Notes, 7.875%, 08/15/21 (g) | Caa1 | 652 |
| 700 | JMC Steel Group, Inc., Senior Notes, 8.25%, 03/15/18 (g) | Caa1 | 688 |
| 450 | Magnetation LLC, Senior Notes, 11%, 05/15/18 (g) | B3 | 439 |
| 425 | Novelis, Inc., Senior Notes, 8.75%, 12/15/20 | B2 | 464 |
| 625 | Peabody Energy Corporation, Senior Notes, 6%, 11/15/18 | Ba2 | 620 |
| 175 | Peabody Energy Corporation, Senior Notes, 6.25%, 11/15/21 | Ba2 | 171 |
| 775 | Ryerson Inc., Senior Secured Notes, 9%, 10/15/17 | Caa2 | 804 |
| 1,150 | Ryerson Inc., Senior Secured Notes, 11.25%, 10/15/18 | Caa3 | 1,193 |
| 775 | Severstal Columbus LLC, Senior Notes, 10.25%, 02/15/18 | B3 | 823 |
| 325 | Steel Dynamics, Senior Notes, 6.125%, 08/15/19 | Ba2 | 339 |
| 525 | United States Steel Corporation, Senior Notes, 6.875%, 04/01/21 | B1 | 528 |
| | | | 15,113 |
| Oil and Gas - 16.35% | | | |
| 1,250 | Access Midstream Partners, L.P., Senior Notes, 4.875%, 05/15/23 | Ba3 | 1,175 |
| 900 | AES Corporation, Senior Notes, 4.875%, 05/15/23 | Ba3 | 842 |
| 525 | AmeriGas Finance LLC, Senior Notes, 7%, 05/20/22 | Ba2 | 546 |
| 1,375 | Antero Resources Finance Corporation, Senior Notes, 6%, 12/01/20 | B2 | 1,389 |
| 1,100 | Antero Resources Finance Corporation, Senior Notes, 7.25%, 08/01/19 | B2 | 1,161 |
| 1,425 | Athlon Holdings L.P., Senior Notes, 7.375%, 04/15/21 (g) | Caa1 | 1,454 |
| 1,050 | Bill Barrett Corporation, Senior Notes, 7%, 10/15/22 | B1 | 1,013 |
| 1,275 | Bill Barrett Corporation, Senior Notes, 7.625%, 10/01/19 | B1 | 1,297 |
| 1,500 | Chesapeake Energy Corp., Senior Notes, 5.75%, 03/15/23 | Ba3 | 1,504 |
| 1,275 | Concho Resources, Inc., Senior Notes, 5.50%, 04/01/23 | Ba3 | 1,256 |
| 300 | Concho Resources, Inc., Senior Notes, 7%, 01/15/21 | Ba3 | 330 |
| 1,025 | Continental Resources, Inc., Senior Notes, 4.50%, 04/15/23 | Ba2 | 1,005 |
| 450 | Continental Resources, Inc., Senior Notes, 5%, 09/15/22 | Ba2 | 452 |
| 625 | DPL, Inc., Senior Notes, 6.50%, 10/15/16 | Ba1 | 670 |

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| 800 | DPL, Inc., Senior Notes, 7.25%, 10/15/21 | Ba1 | 814 |
| 800 | El Paso Corporation, Senior Notes, 7.75%, 01/15/32 | Ba2 | 815 |
| 200 | El Paso Corporation, Senior Notes, 7.80%, 08/01/31 | Ba2 | 203 |
| 500 | Exterran Holdings, Inc., Senior Notes, 6%, 04/01/21 (g) | B2 | 485 |
| 1,875 | Ferrellgas, L.P., Senior Notes, 6.50%, 05/01/21 | B2 | 1,866 |
| 200 | Globe Luxembourg SCA, Senior Notes, 9.625%, 05/01/18 (g) | B3 | 205 |

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| 600 | Laredo Petroleum, Inc., Senior Notes, 7.375%, 05/01/22 | B3 | 635 |
| 2,000 | MarkWest Energy Partners, L.P., Senior Notes, 4.50%, 07/15/23 | Ba3 | 1,885 |
| 625 | Newfield Exploration Company, Senior Subordinated Notes, 5.75%, 01/30/22 | Ba1 | 617 |
| 675 | NuStar Logistics, L.P., Senior Notes, 6.75%, 02/01/21 | Ba1 | 687 |
| 500 | Offshore Drilling Holding, Senior Notes, 8.375%, 09/20/20 (g) | (e) | 506 |
| 1,100 | PBF Holding Company LLC, Senior Notes, 8.25%, 02/15/20 | Ba3 | 1,141 |
| 1,400 | PDC Energy, Senior Notes, 7.75%, 10/15/22 | B3 | 1,477 |
| 125 | Penn Virginia Corporation, Senior Notes, 6.50%, 05/15/21 (g) | B2 | 119 |
| 725 | Penn Virginia Corporation, Senior Notes, 8.375%, 06/01/20 | B2 | 758 |
| 800 | Penn Virginia Corporation, Senior Notes, 8.50%, 05/01/20 | Caa1 | 812 |
| 325 | Penn Virginia Resources Partners, L.P., Senior Notes, 8.25%, 04/15/18 | B2 | 339 |
| 800 | QEP Resources, Inc., Senior Notes, 5.25%, 05/01/23 | Ba1 | 744 |
| 700 | Range Resources Corporaiton, Senior Subordinated Notes, 5%, 03/15/23 | Ba3 | 672 |
| 650 | Regency Energy Partners, L.P., Senior Notes, 4.50%, 11/01/23 (g) | B1 | 588 |
| 350 | Regency Energy Partners, L.P., Senior Notes, 5.50%, 04/15/23 | B1 | 335 |
| 1,000 | Rockies Express Pipeline LLC, Senior Notes, 6%, 01/15/19 (g) | Ba2 | 875 |
| 50 | Rockies Express Pipeline LLC, Senior Notes, 6.85%, 07/15/18 (g) | Ba2 | 47 |
| 575 | Samson Investment Company, Senior Notes, 10%, 02/15/20 (g) | B3 | 608 |
| 575 | SESI LLC, Senior Notes, 6.375%, 05/01/19 | Ba2 | 608 |
| 500 | SESI LLC, Senior Notes, 7.125%, 12/15/21 | Ba2 | 546 |
| 650 | SM Energy Company, Senior Notes, 5%, 01/15/24 (g) | Ba3 | 598 |
| 325 | SM Energy Company, Senior Notes, 6.50%, 11/15/21 | Ba3 | 338 |
| 575 | SM Energy Company, Senior Notes, 6.50%, 01/01/23 | Ba3 | 585 |
| 225 | SM Energy Company, Senior Notes, 6.625%, 02/15/19 | Ba3 | 234 |
| 125 | Suburban Propane Partners, L.P., Senior Notes, 7.375%, 03/15/20 | Ba3 | 134 |
| 147 | Suburban Propane Partners, L.P., Senior Notes, 7.375%, 08/01/21 | Ba3 | 158 |
| 1,075 | Swift Energy Company, Senior Notes, 7.875%, 03/01/22 | B3 | 1,051 |
| 650 | Swift Energy Company, Senior Notes, 8.875%, 01/15/20 | B3 | 673 |
| 1,500 | Targa Resources Partners L.P., Senior Notes, 4.25%, 11/15/23 (g) | Ba3 | 1,361 |

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| | | | |
|---|---|------|--------|
| 125 | Targa Resources Partners L.P., Senior Notes, 5.25%, 05/01/23 (g) | Ba3 | 122 |
| 475 | Tervita Corporation, Senior Notes, 8%, 11/15/18 (g) | B2 | 477 |
| 550 | Tervita Corporation, Senior Notes, 9.75%, 11/01/19 (g) | Caa2 | 509 |
| 475 | Western Refining, Inc., Senior Notes, 6.25%, 04/01/21 | B2 | 464 |
| 725 | WPX Energy, Inc., Senior Notes, 6%, 01/15/22 | Ba1 | 738 |
| | | | 39,923 |
| Personal, Food and Miscellaneous Services - 1.04% | | | |
| 125 | Elior Finance & Co. SCA, Senior Notes, | | |

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| | | | |
|---|---|------|-------|
| | 6.50%, 05/01/20 (g)(EUR) | B3 | 177 |
| 950 | Laureate Education, Senior Notes, 9.25%, 09/01/19 (g) | Caa1 | 1,033 |
| 325 | Realogy Corporation, Senior Notes, 3.375%, 05/01/16 (g) | Caa1 | 326 |
| 125 | Realogy Corporation, Senior Notes, 9%, 01/15/20 (g) | B3 | 145 |
| 250 | Seminole Hard Rock Entertainment, Inc., Senior Notes, 5.875%, 05/15/21 (g) | B2 | 240 |
| 575 | Wok Acquisition Corporation, Senior Notes, 10.25%, 06/30/20 (g) | Caa1 | 625 |
| | | | 2,546 |
| Personal Non-Durable Consumer Products - .83% | | | |
| 375 | ACCO Brands Corporation, Senior Notes, 6.75%, 04/30/20 | B1 | 377 |
| 160 | Avon Products, Inc., Senior Notes 4.60%, 03/15/20 | Baa2 | 165 |
| 195 | Avon Products, Inc., Senior Notes 5%, 03/15/23 | Baa2 | 196 |
| 425 | Boardriders S.A., Senior Notes, 8.875%, 12/15/17 (g)(EUR) | B3 | 587 |
| 225 | Spectrum Brands Escrow, Senior Notes, 6.375%, 11/15/20 (g) | B3 | 235 |
| 200 | Spectrum Brands Escrow, Senior Notes, 6.625%, 11/15/22 (g) | B3 | 208 |
| 275 | Spring Industries, Inc., Senior Notes, 6.25%, 06/01/21 (g) | B2 | 271 |
| | | | 2,039 |
| Personal Transportation - 1.14% | | | |
| 135 | American Airlines, Senior Notes, 4%, 01/15/27 (g) | (e) | 127 |
| 140 | American Airlines, Senior Notes, 5.625%, 01/15/21 (g) | (e) | 134 |
| 170 | Continental Airlines, Inc., Senior Notes, 7.25%, 05/10/21 | Baa2 | 194 |
| 100 | Continental Airlines, Inc., Senior Notes, 9.25%, 11/10/18 | Ba2 | 110 |
| 135 | Northwest Airlines 7.575%, 09/01/20 | (e) | 153 |
| 575 | United Continental Holdings, Inc., Senior Notes, 6.375%, 06/01/18 | B2 | 584 |
| 1,325 | US Airways Group, Inc., Senior Notes, 6.125%, 06/01/18 | Caa2 | 1,269 |
| 145 | US Airways, Inc., Senior Notes, 4.625%, 12/03/26 | Ba1 | 140 |
| 65 | US Airways, Inc., Senior Notes, 6.75%, 12/03/22 | B1 | 66 |
| | | | 2,777 |
| Printing and Publishing - .95% | | | |
| 600 | Bankrate, Inc., Senior Notes, 6.125%, 08/15/18 (g) | B2 | 599 |
| 440 | Dex Media Inc., Senior Subordinated Notes, 14%, 01/29/17 (h) | (e) | 290 |
| 500 | McGraw Hill Global, Senior Notes, 9.75%, 04/01/21 (g) | B2 | 525 |
| 875 | Trader Corporation, Senior Notes, 9.875%, 08/15/18 (g) | B3 | 899 |
| | | | 2,313 |

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Retail Stores - 5.38%

| | | | |
|-----|--|------|-----|
| 325 | Best Buy Company, Inc., Senior Notes, 5%, 08/01/18 | Baa2 | 334 |
| 525 | CDR DB Sub, Inc., Senior Notes, 7.75%, 10/15/20 (g) | Caa2 | 525 |
| 625 | Claire s Escrow Corporation, Senior Notes, 9%, 03/15/19 (g) | B2 | 692 |

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| | | | |
|-----------------------------|--|------|--------|
| 250 | Claire s Stores, Inc., Senior Notes, 6.125%, 03/15/20 (g) | B2 | 247 |
| 1,400 | Claire s Stores, Inc., Senior Notes, 7.75%, 06/01/20 (g) | Caa2 | 1,365 |
| 250 | CST Brands, Inc., Senior Notes, 5%, 05/01/23 (g) | Ba3 | 238 |
| 1,275 | Gymboree Corporation, Senior Notes, 9.125%, 12/01/18 | Caa2 | 1,250 |
| 650 | Jo-Ann Stores Holdings Inc., Senior Notes, 8.125%, 03/15/19 (g) | Caa1 | 662 |
| 500 | Jo-Ann Stores Holdings Inc., Senior Notes, 9.75%, 10/15/19 (g) | Caa1 | 513 |
| 400 | Magnolia S.A., Senior Notes, 9%, 08/01/20 (g)(EUR) | B2 | 549 |
| 550 | New Academy Finance Company LLC 8%, 06/15/18 (g) | Caa1 | 562 |
| 725 | New Look Bondco I plc, Senior Notes, 8.375%, 05/14/18 (g) | B1 | 732 |
| 400 | 99 Cents Only Stores, Senior Notes, 11%, 12/15/19 | Caa1 | 449 |
| 325 | Pantry, Inc., Senior Notes, 8.375%, 08/01/20 | Caa1 | 345 |
| 650 | PC Nextco Holdings, LLC, Senior Notes, 8.75%, 08/15/19 (g) | Caa2 | 650 |
| 400 | Penske Automotive Group, Inc., Senior Subordinated Notes, 5.75%, 10/01/22 | B2 | 394 |
| 250 | Quicksilver Inc., Senior Notes, 7.875%, 08/01/18 (g) | B2 | 262 |
| 400 | Quicksilver Inc., Senior Notes, 10%, 08/01/20 (g) | Caa2 | 422 |
| 850 | Rite Aid Corporation, Senior Notes, 6.75%, 06/15/21 (g) | Caa2 | 873 |
| 650 | Rite Aid Corporation, Senior Notes, 7.70%, 02/15/27 | Caa2 | 660 |
| 1,250 | Rite Aid Corporation, Senior Notes, 9.25%, 03/15/20 | Caa2 | 1,414 |
| | | | 13,138 |
| Telecommunications - 10.92% | | | |
| 775 | Arqiva Broadcasting, Senior Notes, 9.50%, 03/31/20 (g)(GBP) | B3 | 1,342 |
| 1,300 | Century Link, Inc., Senior Notes, 5.625%, 04/01/20 | Ba2 | 1,271 |
| 375 | Century Link, Inc., Senior Notes, 6.45%, 06/15/21 | Ba2 | 374 |
| 425 | Clearwire Communications LLC, Senior Notes, 12%, 12/01/17 (g) | Baa3 | 495 |
| 950 | Crown Castle International Corporation, Senior Notes, 5.25%, 01/15/23 | B1 | 874 |
| 625 | Digicel Limited, Senior Notes, 6%, 04/15/21 (g) | B1 | 597 |
| 400 | Digicel Limited, Senior Notes, 8.25%, 09/30/20 (g) | Caa1 | 416 |
| 450 | Digicel Limited, Senior Notes, 10.50%, 04/15/18 (g) | Caa1 | 487 |
| 175 | Earthlink Inc., Senior Notes, 7.375%, 06/01/20 (g) | Ba3 | 171 |
| 325 | Earthlink Inc., Senior Notes, 8.875%, 05/15/19 | B3 | 313 |

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| | | | |
|-------|--|------|-------|
| 225 | Eircom Finance Ltd., Senior Notes, 9.25%, 05/15/20 (g)(EUR) | Caa1 | 305 |
| 600 | Equinix, Inc., Senior Notes, 5.375%, 04/01/23 | Ba3 | 567 |
| 1,000 | Equinix, Inc., Senior Notes, 7%, 07/15/21 | Ba3 | 1,068 |
| 775 | Hughes Satellite Systems, Inc., Senior Notes, 6.50%, 06/15/19 | Ba3 | 818 |
| 775 | Hughes Satellite Systems, Inc., Senior Notes, 7.625%, 06/15/21 | B3 | 833 |
| 1,225 | Intelsat Jackson Holdings Ltd., Senior Notes, 5.50%, 08/01/23 (g) | B3 | 1,145 |

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| | | | |
|------------------------------|---|------|--------|
| 700 | Intelsat (Luxembourg) S.A., Senior Notes, 6.75%, 06/01/18 (g) | Caa2 | 726 |
| 1,000 | Intelsat (Luxembourg) S.A., Senior Notes, 7.75%, 6/01/21 (g) | Caa2 | 1,035 |
| 500 | Intelsat (Luxembourg) S.A., Senior Notes, 8.125%, 06/01/23 (g) | Caa2 | 526 |
| 200 | Interxion Holding, NV, Senior Notes, 6%, 07/15/20 (g)(EUR) | B2 | 276 |
| 650 | Level 3 Financing, Inc., Senior Notes, 8.625%, 07/15/20 | B3 | 710 |
| 200 | Level 3 Communications, Inc., Senior Notes, 8.875%, 06/01/19 | Caa2 | 214 |
| 675 | Matterhorn Mobile S.A., Senior Notes, 7.75%, 02/15/20 (g)(EUR) | Caa1 | 927 |
| 600 | Matterhorn Mobile S.A., Senior Notes, 9%, 04/15/19 (g)(EUR) | (e) | 812 |
| 1,350 | MetroPCS Wireless, Senior Notes, 6.25%, 04/01/21 (g) | Ba3 | 1,353 |
| 275 | Millicom International Cellular S.A., Senior Notes, 4.75%, 05/22/20 (g) | Ba2 | 259 |
| 725 | NII Capital Corporation, Senior Notes, 7.625, 04/01/21 | Caa2 | 515 |
| 525 | NII Capital Corporation, Senior Notes, 10%, 08/15/16 | Caa2 | 504 |
| 275 | NII International Telecom, Senior Notes, 7.875%, 08/15/19 (g) | B2 | 255 |
| 425 | Sable International Finance Limited, Senior Notes, 7.75%, 02/15/17 (g) | Ba2 | 449 |
| 200 | Sable International Finance Limited, Senior Notes, 8.75%, 02/01/20 (g) | Ba2 | 225 |
| 471 | SBA Telecommunications, Inc., Senior Notes, 8.25%, 08/15/19 | B1 | 509 |
| 1,350 | Softbank Corporation, Senior Notes, 4.50%, 04/15/20 (g) | Ba1 | 1,289 |
| 475 | Sprint Nextel Corporation, Senior Notes, 11.50%, 11/15/21 | B1 | 608 |
| 325 | TW Telecom Holdings, Inc., Senior Notes, 5.375%, 10/01/22 | B1 | 311 |
| 475 | TW Telecom Holdings, Inc., Senior Notes, 5.375%, 10/01/22 (g) | B1 | 455 |
| 375 | ViaSat, Inc., Senior Notes, 6.875%, 06/15/20 | B2 | 390 |
| 305 | Vimpelcom Holdings, Senior Notes, 5.20%, 02/13/19 (g) | Ba3 | 303 |
| 550 | Vimpelcom Holdings, Senior Notes, 7.504%, 03/01/22 (g) | Ba3 | 575 |
| 300 | Vimpelcom Holdings, Senior Notes, 7.748%, 02/02/21 (g) | Ba3 | 323 |
| 475 | Wind Acquisition Holdings Finance S.A., Senior Notes, 6.50%, 04/30/20 (g) | Ba3 | 490 |
| 1,450 | Wind Acquisition Holdings Finance S.A., Senior Notes, 11.75%, 07/15/17 (g) | B3 | 1,542 |
| | | | 26,657 |
| Textiles and Leather - 1.17% | | | |
| 750 | Hanesbrands, Inc., Senior Notes, 6.375%, 12/15/20 | Ba3 | 806 |
| 275 | Levi Strauss & Co., Senior Notes, 6.875%, 05/01/22 | B1 | 291 |

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| | | | |
|-----|---|-----|-------|
| 200 | Levi Strauss & Co., Senior Notes, 7.625%, 05/15/20 | B1 | 215 |
| 450 | PVH Corporation, Senior Notes, 4.50%, 12/15/22 | Ba3 | 424 |
| 925 | William Carter, Senior Notes, 5.25%, 08/15/21 (g) | Ba2 | 923 |
| 200 | Wolverine World Wide, Inc., Senior Notes, 6.125%, 10/15/20 | B2 | 207 |
| | | | 2,866 |

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| | | | | |
|--|--|------|----|----------|
| Utilities - 3.12% | | | | |
| 900 | Calpine Corporation, Senior Notes, 7.50%, 02/15/21 (g) | B1 | | 952 |
| 1,175 | GenOn Escrow Corporation, Senior Notes, 7.875%, 06/15/17 | B2 | | 1,275 |
| 1,750 | GenOn Escrow Corporation, Senior Notes, 9.50%, 10/15/18 | B2 | | 1,982 |
| 550 | Infinis Plc, Senior Notes, 7%, 02/15/19 (g)(GBP) | Ba3 | | 930 |
| 700 | Israel Electric Corporation Limited, Senior Notes, 5.625%, 06/21/18 (g) | Baa3 | | 724 |
| 550 | NRG Energy, Inc., Senior Notes, 6.625%, 03/15/23 | B1 | | 540 |
| 275 | Sabine Pass Liquifaction LLC, Senior Notes, 5.625%, 04/15/23 (g) | Ba3 | | 264 |
| 700 | Sabine Pass LNG, L.P., Senior Notes, 6.50%, 11/01/20 (g) | B1 | | 711 |
| 225 | Sabine Pass LNG, L.P., Senior Notes, 7.50%, 11/30/16 | B1 | | 247 |
| | | | | 7,625 |
| | Total Corporate Debt Securities (Total cost of \$327,879) | | | 333,107 |
| Shares | | | | |
| PREFERRED STOCK - 1.25% (d)(i) | | | | |
| Automobile - .28% | | | | |
| 13,800 | General Motors Company, Convertible, 4.75% | (e) | | 692 |
| Broadcasting and Entertainment - .15% | | | | |
| 495 | Spanish Broadcasting System, Inc., 10.75% (a) | Caa3 | | 376 |
| Containers, Packaging and Glass - 0% | | | | |
| 1,975 | Smurfit-Stone Container Corporation, 7%, (c)(f) ESC | (e) | | |
| Finance - .82% | | | | |
| 1,125 | Ally Financial, Inc., 7% (g) | B3 | | 1,075 |
| 34,475 | GMAC Capital Trust I, 8.125% | B3 | | 922 |
| | | | | 1,997 |
| | Total Preferred Stock (Total cost of \$2,909) | | | 3,065 |
| | TOTAL INVESTMENTS - 137.65% (d) (Total cost of \$330,788) | | | 336,172 |
| | CASH AND OTHER ASSETS | | | |
| | LESS LIABILITIES - (37.65)% (d) | | | (91,953) |
| | NET ASSETS - 100.00% | | \$ | 244,219 |

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

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(b) Securities are step interest bonds. Interest on these bonds accrues based on the effective interest method which results in a constant rate of interest being recognized.

(c) Security is valued at fair value using methods determined by the Board of Directors. The total value of these securities at September 30, 2013 was \$0.

(d) Percentages indicated are based on total net assets to common shareholders of \$244,219.

(e) Not rated.

(f) Non-income producing.

(g) Securities are exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be resold, normally to qualified institutional buyers in transactions exempt from registration. Unless otherwise noted, 144A Securities are deemed to be liquid. See Note 1 of the Note to Schedule of Investments for valuation policy. Total market value of Rule 144A securities amounted to \$160,276 as of September 30, 2013.

(h) Pay-In-Kind

(i) All of the Fund's investments and other assets are pledged as collateral in accordance with a credit agreement with The Bank of Nova Scotia.

(CAD) Canadian Dollar

(CHF) Swiss Franc

(EUR) Euro

(GBP) 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.

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Derivative Contracts (Unaudited) (Currency Amounts in Thousands)

Forward Currency Exchange Contracts - As of September 30, 2013 the Fund had forward currency exchange contracts outstanding as follows:

| Counterparty | Settlement Date | | Receive | | Deliver | Unrealized Appreciation (Depreciation) |
|---|-----------------|-----|---------|-----|---------|--|
| Royal Bank of Scotland | 10/10/13 | USD | 3,754 | GBP | 2,519 | \$ (324) |
| Barclays | 10/10/13 | USD | 170 | GBP | 113 | (12) |
| State Street Bank | 11/12/13 | USD | 503 | CHF | 463 | (9) |
| State Street Bank | 11/12/13 | CHF | 22 | USD | 24 | 1 |
| JP Morgan chase | 12/12/13 | USD | 201 | EUR | 152 | (4) |
| Royal Bank of Scotland | 12/12/13 | USD | 20,362 | EUR | 15,347 | (405) |
| Goldman Sachs | 12/12/13 | USD | 333 | EUR | 250 | (5) |
| Barclays Capital | 12/12/13 | USD | 447 | EUR | 335 | (6) |
| State Street Bank | 12/12/13 | USD | 28 | EUR | 21 | |
| State Street Bank | 12/12/13 | USD | 171 | EUR | 126 | |
| Royal Bank of Canada | 12/12/13 | EUR | 424 | USD | 574 | |
| Net unrealized loss on open forward currency exchange contracts | | | | | | \$ (764) |

The New America High Income Fund, Inc.

Note 1 to Schedule of Investments

September 30, 2013 (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* Investments for which market quotations are readily available are stated at market value, which is determined by using the most recently quoted bid price provided by an independent pricing service. Independent pricing services provide market quotations based primarily on quotations from dealers and brokers, market transactions, accessing data from quotations services, offering sheets obtained from dealers and various relationships between 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 market value. Following procedures approved by the Board of Directors, investments for which market quotations are not yet available (primarily fixed-income corporate bonds and notes) are stated at fair value on the basis of subjective valuations furnished by securities dealers and brokers. Other investments, for which market quotations are not readily available are valued in good faith at fair market value using methods

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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

The New America High Income Fund, Inc.

Note 1 to Schedule of Investments

September 30, 2013 (Unaudited)

exchange rates on investments from the fluctuations 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 primarily 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

September 30, 2013 (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.

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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 September 30, 2013 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 (000 s) |
|---------------------------------|--|---|---|----------------------------|
| Investments | | | | |
| Debt Securities* | \$ | \$ 333,107 | \$ | \$ 333,107 |
| Preferred Stock | | | | |
| Automobile | 692 | | | 692 |
| Broadcasting and Entertainment | | 376 | | 376 |
| Containers, Packaging and Glass | | | | |
| Finance | 922 | 1,075 | | 1,997 |
| Utilities | | | | |

The New America High Income Fund, Inc.

Note 1 to Schedule of Investments**September 30, 2013 (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) |
|-------------------------------------|--|--|--|-------------------------------------|
| Total Investments | \$ 1,614 | \$ 334,558 | \$ | \$ 336,172 |
| Forward Currency Exchange Contracts | \$ | \$ (764) | \$ | \$ (764) |

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

The Fund owns one Level 3 security with a value of zero at September 30, 2013. 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 litigation involving the security with no settlement expected for the foreseeable future. The security is not trading and there is no guarantee that holders will receive any distribution. The security will continue to be valued at zero until trading commences, 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, 2012 | \$ |
| Net purchases (sales) | |
| Change in unrealized appreciation (depreciation) | |
| Realized gain (loss) | |
| Transfers to Level 3 from Level 2 | |
| Balance, September 30, 2013 | \$ |

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 nine months ended September 30, 2013, 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 November 21, 2013

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 November 21, 2013

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

Date November 21,
2013
