NEW AMERICA HIGH INCOME FUND INC Form N-Q October 31, 2008

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: 7/1/08 - 9/30/08

Item 1 - Schedule of Investments - September 30, 2008 (Unaudited) (Dollar Amounts in Thousands)

Principal Amount/Units		Moody s Rating (Unaudited)	Value (Note 1)
CORPORATE DEBT SECURITIES - 146.78% Aerospace and Defense - 2.96%	6 (d)		
650	BE Aerospace Inc., Senior Notes,		
	8.50%, 07/01/18	Ba3	631
1,625	GenCorp Inc., Senior Subordinated Notes,		
	9.50%, 08/15/13	B1	1,601
	Hawker Beechcraft Acquisition Company LLC, Senior		
925	Notes,	D.O.	0.51
	8.50%, 04/01/15	В3	851
425	Hawker Beechcraft Acquisition Company LLC, Senior Notes,		
723	8.875%, 04/01/15	В3	389
	Hawker Beechcraft Acquisition Company LLC, Senior	50	209
300	Subordinated Notes,		
	9.75%, 04/01/17	Caa1	267
625	Moog, Inc., Senior Notes,		
	7.25%, 06/15/18 (g)	Ba3	603
825	TransDigm Inc., Senior Subordinated Notes,	7.0	
250	7.75%, 07/15/14	В3	776
350	Vought Aircraft Industries, Senior Notes, 8%, 07/15/11	Caa1	311
	8%, 07/13/11	Caai	5,429
Automobile - 3.63%			3,429
1,825	Allison Transmission, Inc., Senior Notes,		
-,	11.25%, 11/01/15 (g)	Caa1	1,478
	Cooper Standard Automotive Inc., Senior Subordinated		
850	Notes,		
	8.375%, 12/15/14	Caa1	540
550	General Motors Corporation, Senior Notes,		
7(0	7.125% 07/15/13	Caa2	264
760	Goodyear Tire & Rubber Company, Senior Notes, 8.625%, 12/01/11	Ba3	756
525	KAR Holdings, Inc., Senior Notes,	Баз	730
323	6.801%, 05/01/14	В3	420
1,075	KAR Holdings, Inc., Senior Subordinated Notes,	D 3	120
70.00	10%, 05/01/15	Caa1	845
950	SPX Corporation, Senior Notes,		
	7.625%, 12/15/14 (g)	Ba2	959
375	TRW Automotive Inc., Senior Notes,		
1.100	7%, 03/15/14 (g)	Ba3	307
1,100	TRW Automotive Inc., Senior Notes,	D-2	964
275	7.25%, 03/15/17 (g) United Components, Inc., Senior Subordinated Notes,	Ba3	864
213	9.375%, 06/15/13	Caa1	228
	7.373 70, 00/13/13	Cuu1	6,661
Beverage, Food and Tobacco57%			- ,
1,050	Del Monte Corporation, Senior Subordinated Notes,		
	8.625%, 12/15/12	B2	1,040
Broadcasting and Entertainment - 11.65%			
1 (50	Allbritton Communications Company, Senior Subordinated		
1,650	Notes,	B2	1 /11
	7.75%, 12/15/12 Barrington Broadcasting Group LLC, Senior Subordinated	Ð∠	1,411
350	Notes,		
350	- · 		

	10.50%, 08/15/14	Caa1	224
250	Bonten Media Group, Inc., Senior Subordinated Notes,		
	9%, 06/01/15 (g)	Caa2	152
425	Canadian Satellite Radio, Senior Notes,		
	12.75%, 02/15/14	(e)	264
150	Clear Channel Communications, Senior Notes,	, ,	
	4.25%, 05/15/09	Caa1	142
100	Clear Channel Communications, Senior Notes,		
	4.50%, 01/15/10	Caa1	88
2,075	Clear Channel Communications, Senior Notes,		
,	6.25%, 03/15/11	Caa1	1,318
625	Clear Channel Communications, Senior Notes,		,-
	7.65%, 09/15/10	Caa1	564
100	CSC Holdings, Inc., Senior Notes,		
	7.625%, 07/15/18	B1	87
625	CSC Holdings, Inc., Senior Notes,		
	7.625%, 04/01/11	B1	598
325	DIRECTV Holdings LLC, Senior Notes,		
	7.625%, 05/15/16 (g)	Ba3	301
1,303	DIRECTV Holdings LLC, Senior Notes,		
,	8.375%, 03/15/13	Ba3	1,290
350	EchoStar DBS Corporation, Senior Notes,		, , ,
	6.375%, 10/01/11	Ba3	322
1,728	EchoStar DBS Corporation, Senior Notes,		
,	6.625%, 10/01/14	Ba3	1,387
375	EchoStar DBS Corporation, Senior Notes,		
	7.75%, 05/31/15	Ba3	317
1,050	Gaylord Entertainment, Senior Notes,		
·	6.75%, 11/15/14	Caa1	856
575	Gaylord Entertainment, Senior Notes,		
	8%, 11/15/13	Caa1	500
475	Kabel Deutschland GmbH, Senior Notes,		
	10.625%, 07/01/14	B2	473
2,525	Lamar Media Corporation, Senior Subordinated Notes,		
	6.625%, 08/15/15	Ba3	2,096
125	Lamar Media Corporation, Senior Subordinated Notes,		
	Series B, 6.625%, 08/15/15	Ba3	104
50	Lamar Media Corporation, Senior Subordinated Notes,		
	Series C, 6.625%, 08/15/15	Ba3	41
1,300	Liberty Media Corporation,		
	7.875%, 07/15/09	Ba2	1,303

225	I ITALE, II.O.O., M.		
325	Local TV Finance, LLC, Senior Notes,	C 1	200
1,025	9.25%, 06/15/15 (g) Mediacom Broadband LLC, Senior Notes,	Caa1	208
1,023	8.50%, 10/15/15	В3	851
1,250	Nexstar Broadcasting, Inc., Senior Subordinated Notes	БЭ	631
1,230	7%, 01/15/14	Caa1	931
250	Rainbow National Services LLC, Senior Notes,	Caar	931
230	8.75%, 09/01/12 (g)	B1	250
300	Rogers Cable Inc., Senior Secured Notes,	D 1	250
300	6.75%, 03/15/15	Baa3	301
300	Shaw Communications Inc., Senior Notes,	Build	501
	8.25%, 04/11/10	Ba1	299
1,795	Sinclair Broadcast Group, Inc., Senior Subordinated Notes,		
·	8%, 03/15/12	Ba3	1,714
1,125	Umbrella Acquisition, Inc., Senior Notes,		
	9.75%, 03/15/15 (g)	Caa1	518
700	Univision Communications, Inc., Senior Notes,		
	7.85%, 07/15/11	B1	546
250	Videotron Ltee., Senior Notes,		
	6.375%, 12/15/15	Ba2	221
1,475	Videotron Ltee., Senior Notes,		
	6.875%, 01/15/14	Ba2	1,350
25	Videotron Ltee., Senior Notes,		
	9.125%, 04/15/18 (g)	Ba2	25
525	XM Satellite Radio, Inc., Senior Notes,		
	13%, 08/01/13 (g)	Caa1	315
D 111 ID 15 4 4000			21,367
Building and Real Estate - 4.88%	A ' D IT (D (1' C ' M (
1,125	American Real Estate Partnership, Senior Note,	D-2	961
500	7.125%, 02/15/13	Ba3	861
300	AMH Holdings, Inc., Senior Discount Notes, 11.25%, 03/01/14 (b)	Caa2	325
625	B.F. Saul Real Estate Investment Trust, Senior Secured Notes,	Caaz	323
023	7.50%, 03/01/14	Ba3	532
425	Centex Corporation, Senior Notes,	Bus	332
123	4.55%, 11/01/10	Ba2	378
100	Centex Corporation, Senior Notes,	52	2,0
	5.80%, 09/15/09	Ba2	95
50	Centex Corporation, Senior Notes,		
	7.875%, 02/01/11	Ba2	48
475	D.R. Horton, Inc., Senior Notes,		
	4.875%, 01/15/10	Ba2	443
225	D.R. Horton, Inc., Senior Notes,		
	5%, 01/15/09	Ba2	221
500	FelCor Lodging Limited Partnership, Senior Notes,		
	8.50%, 06/01/11	Ba3	431
2,075	Host Marriott, L.P., Senior Notes,		
	6.75%, 06/01/16	Ba1	1,712
700	K. Hovnanian Enterprises, Senior Notes,		
	11.50%, 05/01/13 (g)	Ba3	683
225	Lennar Corporation, Senior Notes,		
0.50	7.625%, 03/01/09	Ba3	222
950	Texas Industries, Inc., Senior Notes,	D 2	027
200	7.25%, 07/15/13 Tayon Industries Inc. Senior Notes	Ba3	827
200	Texas Industries, Inc., Senior Notes,	Ba3	174
50	7.25%, 07/15/13 (g) Toll Corporation, Senior Subordinated Notes,	раз	174
50	-	Ba2	10
	8.25%, 02/01/11	Da∠	48

150	Toll Corporation, Senior Subordinated Notes,		
	8.25%, 12/01/11	Ba2	142
	United Rentals (North America), Inc., Senior Subordianted		
925	Notes,		
	6.50%, 02/15/12	B1	772
375	U.S. Concrete, Inc., Senior Subordinated Notes,		
	8.375%, 04/01/14	В3	288
800	Ventas Realty, Limited Partnership, Senior Notes,		
	6.50%, 06/01/16	Ba1	754
			8,956
Cargo Transport - 1.28%			
1,125	American Railcar Industries, Inc., Senior Notes,		
	7.50%, 03/01/14	B1	996
825	Greenbrier Companies, Inc., Senior Notes,		
	8.375%, 05/15/15	B2	722
600	Swift Transportation Co., Inc., Senior Secured Notes,		
	12.50%, 05/15/17 (g)	Caa2	210
400	TFM, S.A. de C.V., Senior Notes,		
	9.375%, 05/01/12	B2	410
) is to to, det of the	22	2,338
Chemicals, Plastics and Rubber - 2.14%			2,550
1,225	INVISTA S.A.R.L., Senior Notes		
1,223	9.25%, 05/01/12 (g)	Ba3	1,204
1,300	KI Holdings, Inc., Senior Notes,	Dus	1,201
1,500	9.875%, 11/15/14 (b). 9.875%	B2	1,014
500	Koppers Inc., Senior Secured Notes,	D2	1,014
300	9.875%, 10/15/13	Ba3	495
650	Nalco Company, Senior Notes,	Das	493
030	7.75%, 11/15/11	B1	612
600		DI	643
600	PolyOne Corporation, Senior Notes,	D1	570
	8.875%, 05/01/12	B1	570
G			3,926
Containers, Packaging and Glass - 5.97%			
567	Boise Cascade, LLC, Senior Subordinated Notes, Notes,		
	7.125%, 10/15/14	B2	374

950	BWAY Corporation, Senior Subordinated Notes,	7.0	0.0 6
550	10%, 10/15/10	В3	936
550	Clondalkin Acquisition BV, Senior Notes,	D 2	450
775	4.819%, 12/15/13 (g)	Ba3	452
775	Crown Americas, L.L.C., Senior Notes,	D1	7.60
275	7.75%, 11/15/15	B1	763
275	Domtar Inc., Senior Notes,	D 2	225
1.100	5.375%, 12/01/13	Ba3	235
1,100	Domtar Inc., Senior Notes,	D 2	1.022
100	7.125%, 08/15/15	Ba3	1,023
100	Domtar Inc., Senior Notes,	D 2	100
775	9.50%, 08/01/16	Ba3	100
113	Georgia-Pacific Corporation, Senior Notes,	Ba3	696
150	7%, 01/15/15 (g) Georgia-Pacific Corporation, Senior Notes,	Баз	090
130	7.70%, 06/15/15	B2	120
1,200	Georgia-Pacific Corporation, Senior Notes,	DZ	138
1,200	8.125%, 05/15/11	B2	1,185
1,150	International Paper Company, Senior Notes,	DZ	1,165
1,130	7.40%, 06/15/14	Baa3	1,147
425	JSG Funding, PLC, Senior Subordinated Notes,	Бааз	1,147
423	7.75%, 04/01/15	B2	353
675	NewPage Corporation, Senior Secured Notes,	DZ	333
075	10%, 05/01/12	B2	608
975	Owens-Brockway Glass Container, Inc., Senior Notes,	DΖ	008
913	6.75%, 12/01/14	Ba3	931
475	Rock-Tenn Company, Senior Notes,	Баз	931
4/3	8.20%, 08/15/11	Ba3	486
450	Rock-Tenn Company, Senior Notes,	Das	400
430	9.25%, 03/15/16 (g)	Ba3	462
900	Stone Container Corporation, Senior Notes,	Баэ	402
900	8.375%, 07/01/12	В3	761
375	Stone Container Finance Company of Canada II, Senior Notes,	D.J	701
313	7.375%, 07/15/14	В3	289
	7.57570, 07715/14	ВЗ	10,939
Diversified/Conglomerate Manufacturing - 1.66	90		10,737
725	Bombardier Inc., Senior Notes,		
725	6.30%, 05/01/14 (g)	Ba2	671
100	Bombardier Inc., Senior Notes,	Buz	0,1
100	8%, 11/15/14 (g)	Ba2	101
500	Hawk Corporation, Senior Notes,	Buz	101
	8.75%, 11/01/14	В3	508
1,350	RBS Global, Inc., Senior Notes,	20	200
2,000	9.50%, 08/01/14	В3	1,269
275	RBS Global, Inc., Senior Subordinated Notes,		,
	11.75%, 08/01/16	Caa1	261
250	Trinity Systems, Inc., Senior Notes,		
	6.50%, 03/15/14	Baa3	233
			3,043
Diversified/Conglomerate Service - 2.56%			ŕ
1,850	First Data Corporation, Senior Notes,		
	9.875%, 09/24/15 (g)	В3	1,452
1,250	Hertz Corporation, Senior Notes,		
	8.875%, 01/01/14	B1	1,081
525	Hertz Corporation, Senior Notes,		
	10.50%, 01/01/16	B2	444
1,100	Mobile Services Group, Inc. Senior Notes,		
	9.75%, 08/01/14	B2	1,017

025			
925	Sunstate Equipment Co, LLC, Senior Secured Notes,	C1	702
	10.50%, 04/01/13 (g)	Caa1	703
Englaciael 2.250			4,697
Ecological - 3.25%	All' IVI (N. d. A. ' I. O. ' O. I		
150	Allied Waste North America, Inc., Senior Secured	D.1	1.1.1
2.525	6.875%, 06/01/17	B1	144
2,525	Allied Waste North America, Inc., Senior Secured Notes,		
	7.25%, 03/15/15	B1	2,411
1,050	Allied Waste North America, Inc., Senior Secured Notes,		
	7.875%, 04/15/13	B1	1,045
1,625	Casella Waste Systems, Inc., Senior Subordinated Notes,		
	9.75%, 02/01/13	В3	1,592
800	WCA Waste Corporation, Senior Notes,		
	9.25%, 06/15/14	В3	768
			5,960
Electronics - 7.82%			,
800	Avego Technologies Finance Pte. Ltd., Senior Notes,		
	10.125%, 12/01/13	B1	826
875	Celestica Inc., Senior Subordinated Notes,		
	7.875%, 07/01/11	В3	855
675	Dycom Investments, Inc., Senior Subordinated Notes,		
	8.125%, 10/15/15	Ba3	608
575	Freescale Semiconductor, Inc., Senior Notes,		
0.70	6.694%, 12/15/14	B2	388
1,350	Freescale Semiconductor, Inc., Senior Notes,	D2	500
1,330	8.875%, 12/15/14	B2	945
375	Freescale Semiconductor, Inc., Senior Notes,	DZ	943
313	9.125%, 12/15/14	B2	238
375	·	D2	236
3/3	General Cable Corporation, Senior Notes,	D1	212
000	6.258%, 04/01/15	B1	313
800	General Cable Corporation, Senior Notes,	D.1	71.
	7.125%, 04/01/17	B1	716

825				
833 Payment Inc., Senior Subordinated Notes, 12.75%, 07/15/14 (g/ft) (c) 8.50 725 Laucent Technologies, Inc., Senior Notes 6.5%, 0.3/15/29 Ba3 4.53 1.275 Laucent Technologies, Inc., Senior Notes 6.5%, 0.3/15/29 Ba3 790 7	825	iPayment Inc., Senior Subordinated Notes,	G 1	(5)
1.275%, 971/51/4 (g/ft)	833		Caa1	6/6
1.25	833	•	(e)	850
6.45%, 03/15/29	725		(6)	030
1,275	, 20	<u> </u>	Ba3	453
1,125	1,275			
7.041%, 0.715/11 B3 748			Ba3	790
975	1,125			
S.541 %, 10/15/13			В3	748
Solition	975			
7.875%, 10/15/14 389 Sammina-SCI Corporation, Senior Notes, 5.569%, 06/15/10 (g) 81 381 500 Seagate Technology HDD Holdings, Inc., Senior Notes, 6.375%, 10/01/11 350 Serena Software, Inc., Senior Subordinated Notes, 10.375%, 20/15/16 (g) 10.375%, 20/15/16 (g) 11.25%, 01/15/16 (g) 300 SS&C Technologys, Inc., Senior Notes, 11.75%, 12/01/13 (g) 310 STATS ChipPAC Ltd., Senior Notes, 5.75%, 11/15/11 Bal 337 325 STATS ChipPAC Ltd., Senior Notes, 1.950 Sungard Data Systems Inc., Senior Notes, 9.125%, 08/15/13 Canl 1,755 325 Sungard Data Systems Inc., Senior Notes, 10.625%, 05/15/15 (g) 450 Unisys Corporation, Senior Notes, 11.25%, 01/15/16 (g) 12.50%, 01/15/10 Bal 315 Finance - 7.55% Finance - 7.55% E*Trade Financial Corporation, Senior Notes, 12.50%, 11/30/17 (g) E*Trade Financial Corporation, Senior Notes, 12.25%, 11/30/17 (g) F*Trade Financial Corporation, Senior Notes, 12.25%, 11/30/17 (g) 150 F*Trade Financial Corporation, Senior Notes, 12.50%, 11/30/17 (g) 150 F*Trade Financial Corporation, Senior Notes, 12.50%, 11/30/17 (g) 150 F*Trade Financial Corporation, Senior Notes, 12.50%, 11/30/17 (g) 150 F*Trade Financial Corporation, Senior Notes, 12.50%, 11/30/17 (g) 150 F*Trade Financial Corporation, Senior Notes, 12.50%, 11/30/17 (g) 150 F*Trade Financial Corporation, Senior Notes, 12.50%, 11/30/17 (g) 150 F*Trade Financial Corporation, Senior Notes, 12.50%, 11/30/17 (g) 150 F*Trade Financial Corporation, Senior Notes, 12.50%, 11/30/17 (g) 151 F*Trade Financial Corporation, Senior Notes, 12.50%, 11/30/17 (g) 150 F*Trade Financial Corporation, Senior Notes, 12.50%, 11/30/17 (g) 150 F*Trade Financial Corporation, Senior Notes, 12.50%, 11/30/17 (g) 150 F*Trade Financial Corporation, Senior Notes, 12.50%, 11/30/17 (g) 151 F*Trade Financial Corporation, Senior Notes, 12.50%, 11/30/17 (g) 150 F*Trade Financial Corporation, Senior Notes, 12.50%, 11/30/17 (g) 151 F*Trade Financial Corporation, Senior Notes, 12.50%, 11/30/17 (g) 151 F*Trade Financial Corporation, Senior Notes, 12.50%, 11/30/1	500		В3	648
Sammina-SCI Corporation, Senior Notes, S.569%, 06/15/10 (g) B1 381	500		D2	220
S.569%, 06/15/10 (g)	390		D3	339
Seagate Technology HDD Holdings, Inc., Senior Notes, 6.375%, 1001/11 Bal 490	307		R1	381
6.375%, 10/01/11 Serial Advisors Serial Solitor S	500		D1	301
350 Serena Software, Inc., Senior Subordinated Notes, 10.375%, 03/15/16 Caal 308			Ba1	490
A50	350			
11.25%, 01/15/16 (g)			Caa1	308
SS&C Technologies, Inc., Senior Subordinated Notes, 11.75%, 12/01/13 Caal 315	450	Spansion Technology, Inc., Senior Notes,		
11.75%, 1201/13 Caal 315			Caa2	261
STATS ChipPAC Ltd., Senior Notes, 6.75%, 11/15/11 Bal 3.57	300	-		
STATS ChipPAC Ltd., Senior Notes, STATS ChipPAC Ltd., SEnior N			Caa1	315
STATS ChipPAC Ltd., Senior Notes, 7.50%, 07/19/10 Bal 339 1,950 Sungard Data Systems Inc., Senior Notes, 9.125%, 08/15/13 Caal 1,755 325 Sungard Data Systems Inc., Senior Notes, 10.625%, 05/15/15 (g) Caal 306 450 Unisys Corporation, Senior Notes, 12.50%, 01/15/16 B2 432 432 44337	350	-	D 1	257
1,950 Sungard Data Systems Inc., Senior Notes, 9,125%, 08/15/13 Caal 1,755	225		Bal	357
1,950 Sungard Data Systems Inc., Senior Notes, 9.125%, 08/15/13 Caal 1,755	323		Do1	220
9.125%, 0.8/15/13 Caal 1,755 325 Sungard Data Systems Inc., Senior Notes, 10.625%, 0.5/15/15 (g) Caal 306 450 Unisys Corporation, Senior Notes, 12.50%, 0.1/15/16 B2 432 14,337 500 E*Trade Financial Corporation, Senior Notes, 8%, 0.6/15/11 Ba.3 175 1,900 E*Trade Financial Corporation, Senior Notes, 12.50%, 11/30/17 (g) (e) 1,928 150 E*Trade Financial Corporation, Senior Notes, 12.50%, 11/30/17 (g) (e) 1,518 75 Ford Motor Credit Company, Senior Notes, 12.50%, 11/30/17 (e) 151 75 Ford Motor Credit Company, Senior Notes, 5.70%, 0.1/15/10 B1 58 5,250 Ford Motor Credit Company, Senior Notes, 7.241%, 0.4/15/12 B1 4,746 225 Ford Motor Credit Company, Senior Notes, 7.375%, 10/28/09 B1 183 1,025 Goldman Sachs Group, Inc., Senior Notes, 6.15%, 0.4/01/18 Aa.3 861 975 Mobile Mini, Inc. Senior Notes, 6.875%, 0.5/01/15 B2 858 425 Nuveen Investments, Inc., Senior Notes, 5%, 0.9/15/10 B3 353 1,400 Nuveen Investments, Inc., Senior Notes, 5.50%, 0.9/15/15 B3 700 900 Nuveen Investments, Inc., Senior Notes, 5.50%, 0.9/15/15 B3 700	1 050		Dai	339
Sungard Data Systems Inc., Senior Notes, 10.625%, 05/15/15 (g) Caal 306	1,930	- · · · · · · · · · · · · · · · · · · ·	Caa1	1 755
10.625%, 05/15/15 (g) Caal 306 450	325		Cuu1	1,733
450		- · · · · · · · · · · · · · · · · · · ·	Caa1	306
Finance - 7.55% 200 E*Trade Financial Corporation, Senior Notes, 8%, 06/15/11 Ba3 175 1,900 E*Trade Financial Corporation, Senior Notes, 12.50%, 11/30/17 (g) (e) 1,928 150 E*Trade Financial Corporation, Senior Notes, 12.50%, 11/30/17 (g) (e) 151 75 Ford Motor Credit Company, Senior Notes, 5.70%, 01/15/10 B1 58 5,250 Ford Motor Credit Company, Senior Notes, 7.241%, 04/15/12 B1 4,746 225 Ford Motor Credit Company, Senior Notes, 7.375%, 10/28/09 B1 183 1,025 Goldman Sachs Group, Inc., Senior Notes, 6.15%, 04/01/18 Aa3 861 975 Mobile Mini, Inc. Senior Notes, 6.875%, 05/01/15 B2 858 425 Nuveen Investments, Inc., Senior Notes, 5%, 09/15/10 B3 353 1,400 Nuveen Investments, Inc., Senior Notes, 5.50%, 09/15/15 B3 700 Nuveen Investments, Inc., Senior Notes, 5.50%, 09/15/15 B3 700	450			
Finance - 7.55% 200 E*Trade Financial Corporation, Senior Notes, 8%, 06/15/11 Ba3 175 1,900 E*Trade Financial Corporation, Senior Notes, 12.50%, 11/30/17 (g) (e) 150 E*Trade Financial Corporation, Senior Notes, 12.50%, 11/30/17 (e) 151 75 Ford Motor Credit Company, Senior Notes, 5.70%, 01/15/10 S1 5,250 Ford Motor Credit Company, Senior Notes, 7.241%, 04/15/12 B1 4,746 225 Ford Motor Credit Company, Senior Notes, 7.375%, 10/28/09 B1 183 1,025 Goldman Sachs Group, Inc., Senior Notes, 6.15%, 04/01/18 Aa3 861 975 Mobile Mini, Inc. Senior Notes, 6.875%, 05/01/15 B2 858 425 Nuveen Investments, Inc., Senior Notes, 5.50%, 09/15/15 B3 353 1,400 Nuveen Investments, Inc., Senior Notes, 5.50%, 09/15/15 B3 700		12.50%, 01/15/16	B2	432
200 E*Trade Financial Corporation, Senior Notes, 8%, 06/15/11 Ba3 175				14,337
8%, 06/15/11 Ba3 175 1,900 E*Trade Financial Corporation, Senior Notes, 12.50%, 11/30/17 (g) (e) 1,928 150 E*Trade Financial Corporation, Senior Notes, 12.50%, 11/30/17 (e) 151 75 Ford Motor Credit Company, Senior Notes, 5.70%, 01/15/10 B1 58 5,250 Ford Motor Credit Company, Senior Notes, 7.241%, 04/15/12 B1 4,746 225 Ford Motor Credit Company, Senior Notes, 7.375%, 10/28/09 B1 183 1,025 Goldman Sachs Group, Inc., Senior Notes, 6.15%, 04/01/18 Aa3 861 975 Mobile Mini, Inc. Senior Notes, 6.875%, 05/01/15 B2 858 425 Nuveen Investments, Inc., Senior Notes, 5%, 09/15/10 B3 353 1,400 Nuveen Investments, Inc., Senior Notes, 5.50%, 09/15/15 B3 700 900 Nuveen Investments, Inc., Senior Notes,				
1,900 E*Trade Financial Corporation, Senior Notes,	200		D 2	175
12.50%, 11/30/17 (g) (e) 1,928	1 000		Ваз	1/5
150 E*Trade Financial Corporation, Senior Notes, 12.50%, 11/30/17 (e) 151 151 155 156 157	1,900	•	(a)	1 029
12.50%, 11/30/17	150		(6)	1,926
75 Ford Motor Credit Company, Senior Notes, 5.70%, 01/15/10 B1 58 5,250 Ford Motor Credit Company, Senior Notes, 7.241%, 04/15/12 B1 4,746 225 Ford Motor Credit Company, Senior Notes, 81 183 1,025 Goldman Sachs Group, Inc., Senior Notes, 86 43 861 975 Mobile Mini, Inc. Senior Notes, 82 858 425 Nuveen Investments, Inc., Senior Notes, 83 353 1,400 Nuveen Investments, Inc., Senior Notes, 83 700 900 Nuveen Investments, Inc., Senior Notes, 83 700	130		(e)	151
5.70%, 01/15/10 B1 58 5,250 Ford Motor Credit Company, Senior Notes, 7.241%, 04/15/12 B1 4,746 225 Ford Motor Credit Company, Senior Notes, 81 183 1,025 Goldman Sachs Group, Inc., Senior Notes, 81 183 975 Mobile Mini, Inc. Senior Notes, 82 858 425 Nuveen Investments, Inc., Senior Notes, 83 353 1,400 Nuveen Investments, Inc., Senior Notes, 83 700 900 Nuveen Investments, Inc., Senior Notes, 83 700	75		(6)	131
7.241%, 04/15/12 B1 4,746 225 Ford Motor Credit Company, Senior Notes, 7.375%, 10/28/09 B1 183 1,025 Goldman Sachs Group, Inc., Senior Notes, 6.15%, 04/01/18 Aa3 861 975 Mobile Mini, Inc. Senior Notes, 6.875%, 05/01/15 B2 858 425 Nuveen Investments, Inc., Senior Notes, 5%, 09/15/10 B3 353 1,400 Nuveen Investments, Inc., Senior Notes, 5.50%, 09/15/15 B3 700 900 Nuveen Investments, Inc., Senior Notes, B3 700			B1	58
225 Ford Motor Credit Company, Senior Notes, 7.375%, 10/28/09 B1 183 1,025 Goldman Sachs Group, Inc., Senior Notes, 6.15%, 04/01/18 Aa3 861 975 Mobile Mini, Inc. Senior Notes, 6.875%, 05/01/15 B2 858 425 Nuveen Investments, Inc., Senior Notes, 5%, 09/15/10 B3 353 1,400 Nuveen Investments, Inc., Senior Notes, 5.50%, 09/15/15 B3 700 900 Nuveen Investments, Inc., Senior Notes, 1.50%, 09/15/15 B3 700	5,250	Ford Motor Credit Company, Senior Notes,		
7.375%, 10/28/09 B1 1,025 Goldman Sachs Group, Inc., Senior Notes, 6.15%, 04/01/18 Aa3 861 975 Mobile Mini, Inc. Senior Notes, 6.875%, 05/01/15 B2 858 425 Nuveen Investments, Inc., Senior Notes, 5%, 09/15/10 B3 353 1,400 Nuveen Investments, Inc., Senior Notes, 5.50%, 09/15/15 B3 700 900 Nuveen Investments, Inc., Senior Notes,		7.241%, 04/15/12	B1	4,746
1,025 Goldman Sachs Group, Inc., Senior Notes, Aa3 861 975 Mobile Mini, Inc. Senior Notes, B2 858 425 Nuveen Investments, Inc., Senior Notes, B3 353 1,400 Nuveen Investments, Inc., Senior Notes, B3 700 900 Nuveen Investments, Inc., Senior Notes, B3 700	225	* •		
6.15%, 04/01/18 Mobile Mini, Inc. Senior Notes, 6.875%, 05/01/15 B2 858 425 Nuveen Investments, Inc., Senior Notes, 5%, 09/15/10 Nuveen Investments, Inc., Senior Notes, 5.50%, 09/15/15 B3 700 Nuveen Investments, Inc., Senior Notes, 5.50%, 09/15/15 Nuveen Investments, Inc., Senior Notes, 5.50%, 09/15/15 Nuveen Investments, Inc., Senior Notes,			B1	183
975 Mobile Mini, Inc. Senior Notes, 6.875%, 05/01/15 B2 858 425 Nuveen Investments, Inc., Senior Notes, 5%, 09/15/10 B3 353 1,400 Nuveen Investments, Inc., Senior Notes, 5.50%, 09/15/15 B3 700 900 Nuveen Investments, Inc., Senior Notes,	1,025	***	1 2	0.61
6.875%, 05/01/15 B2 858 425 Nuveen Investments, Inc., Senior Notes, 5%, 09/15/10 B3 353 1,400 Nuveen Investments, Inc., Senior Notes, 5.50%, 09/15/15 B3 700 900 Nuveen Investments, Inc., Senior Notes,	075		Aa3	861
425 Nuveen Investments, Inc., Senior Notes,	973		P.2	959
5%, 09/15/10 B3 353 1,400 Nuveen Investments, Inc., Senior Notes, 5.50%, 09/15/15 B3 700 900 Nuveen Investments, Inc., Senior Notes,	425		D2	656
1,400 Nuveen Investments, Inc., Senior Notes, 5.50%, 09/15/15 B3 700 900 Nuveen Investments, Inc., Senior Notes,	723	·	В3	353
5.50%, 09/15/15 B3 700 900 Nuveen Investments, Inc., Senior Notes,	1,400		23	333
900 Nuveen Investments, Inc., Senior Notes,			В3	700
10.50%, 11/15/15 (g) B3 693	900			
		10.50%, 11/15/15 (g)	В3	693

1,025	Sears Roebuck Acceptance Corporation, Senior Notes,		
	6.75%, 08/15/11	Ba2	951
1,500	SLM Corporation, Senior Medium Term Notes,		
	2.94%, 07/27/09	Baa2	1,335
1,125	SLM Corporation, Senior Medium Term Notes,		
	5.45%, 04/25/11	Baa2	855
			13,847
Furnishings, Housewares, Durable Consumer Pr			
150	Simmons Company, Senior Subordinated Notes,		
	7.875%, 01/15/14	B2	116
Healthcare, Education and Childcare - 11.17%			
1,375	Biomet, Inc., Senior Notes,		
	10%, 10/15/17	В3	1,396
300	Biomet, Inc., Senior Subordinated Notes,		
	11.625%, 10/15/17	Caa1	302
1,200	Boston Scientific Corporation, Senior Notes,		
	6%, 06/15/11	Ba2	1,134
375	Cengage Learning Acquisitions, Inc., Senior Notes,		
	10.50%, 01/15/15 (g)	Caa1	302
	Cengage Learning Acquisitions, Inc., Senior Subordinated		
700	Notes,		
	13.25%, 07/15/15 (b)(g)	Caa2	480
1,725	CHS/Community Health Systems, Inc., Senior Notes,		
	8.875%, 07/15/15	В3	1,647
375	CRC Health Corporation, Senior Subordinated Notes,		
	10.75%, 02/01/16	Caa1	285
300	DaVita, Inc., Senior Notes,		
	6.625%, 03/15/13	B1	283
1,925	DaVita, Inc., Senior Subordinated Notes,		
	7.25%, 03/15/15	B2	1,834
525	Education Management LLC, Senior Notes,		
	8.75%, 06/01/14	B2	446
150	Education Management LLC, Senior Subordinated Notes,		
	10.25%, 06/01/16	Caa1	121
3,000	HCA, Inc., Senior Secured Notes,		
	9.25%, 11/15/16	B2	2,940

100	200	IICA Inc. Comion Co J. Nt		
Act Beath Management Associates, Inc., Senior Notes, (c) 1,980 175 Healthsouth Corporation, Senior Notes, 10.75%, 06/15/16 Caal 785 785 785%, 06/15/16 Caal 785 785%, 06/15/14 Caal 785 785%, 06/15/14 Caal 785 785%, 06/15/14 Caal 785 Caal	300		D2	296
6,125%, AVI/S1/6	2.475		B2	286
Type	2,473		(a)	1.000
10.75%, 00/15/16 Sale Sa	775		(e)	1,980
Solidar Strict Senior Subordinated Notes Strict Senior Subordinated Notes Strict Strict	113	-	Cool	705
S.75%, (06/15/14 B.3 476	500		Caar	783
350 Omnicare, Inc., Senior Subordinated Notes, 675%, 12/15/13 B1 320	300		D2	176
1,500	250		БЭ	470
1,500	330		D1	220
SATS, 12/15/15 B1 1,369	1 500		DI	320
Symbion, Inc., Senior Notes, 11%, 08/23/15 (gif)	1,500		D 1	1 360
11%, 08/23/15 (g)(i) Caal 385	513		D1	1,309
Stope	313	•	Caa1	385
Subordinated Notes, 8.875%, 05/01/17 Caul 735	875		Caar	363
450	013		Caa1	735
6.303%, 06/01/15 B3 387	450		Caar	133
200	430		B3	387
8.50%, 0s(0)/15 B3 186 727	200		ВЗ	307
T277	200	•	B3	186
Sand Sand Sand Sand Sand Sand Sand Sand	727		ВЗ	100
250	121		Caa1	560
Section Sect	250		Cuu1	500
375 US Oncology, Inc., Senior Subordinated Notes, 10.75%, 08/15/14 B3 377 377 375 Vanguard Health Holding Company I, LLC, Senior Notes, 11.25%, 10/01/15 (b) Caal 65 Caal 65 Vanguard Health Holding Company II, LLC, Senior Subordinated Notes, 9%, 10/01/14 Caal 1,149 20,479 Hotels, Motels, Inns and Gaming - 8.17% 200 Chukchansi Economic Development Authority, Senior Notes, 6.328%, 11/15/12 (g) B2 157 550 Fontainebleau Las Vegas, LLC, 2nd Mortgage Notes, 10.25%, 06/15/15 (g) Caal 187 1,325 Harrah s Operating Company, Senior Notes, 5.375%, 12/15/13 Caa2 424 2,217 Harrah s Operating Company, Senior Notes, 5.375%, 12/15/13 Caa2 4,24 2,217 Harrah s Operating Company, Senior Notes, 5.50%, 07/01/16 (g) Caal 455 1,075 Isle of Capri Casinos, Inc., Senior Notes 10.75%, 02/01/16 (g) Caal 455 1,075 Isle of Capri Casinos, Inc., Senior Notes 1,225 Las Vegas Sands Corporation, Senior Notes, 6.375%, 02/15/14 (g) Ba 123 175 Little Traverse Bay Bands of Odawa Indians, Senior Notes 10.25%, 02/15/14 (g) Ba 123 125 MGM Mirage, Senior Secured Notes, 8.50%, 09/15/10 Ba 2,373 1,006 1,007 1,	230		B2	249
10.75%, 08/15/14 B3 377	375		<i>D2</i>	219
75	373		B3	377
11.25%, 10/01/15 (b) Caal 65	75		D 3	377
Vanguard Health Holding Company II, LLC, Senior Subordinated Notes, 9%, 10/01/14 Caal 1,149 20,479	73		Caa1	65
1,175			2	
Motels, Motels, Inns and Gaming - 8.17% 20,479	1.175			
Hotels, Motels, Inns and Gaming - 8.17% 200	1,170		Caa1	1.149
Hotels, Motels, Inns and Gaming - 8.17% 200 Chukchansi Economic Development Authority, Senior Notes, 6.328%, 11/15/12 (g) B2 157		7.1, 20,02.2		
Chukchansi Economic Development Authority, Senior Notes, 6.328%, 11/15/12 (g) B2 157	Hotels, Motels, Inns and Gaming - 8.17%			,
6.328%, 11/15/12 (g) B2 157		Chukchansi Economic Development Authority, Senior Notes,		
S50			B2	157
10.25%, 06/15/15 (g) Caal 187	550			
1,325 Harrah s Operating Company, Senior Notes, 5.375%, 12/15/13 Caa2 424 2,217 Harrah s Operating Company, Senior Notes, 5.50%, 07/01/10 Caa2 1,663 875 Harrah s Operating Company, Senior Notes, 10.75%, 02/01/16 (g) Caa1 455 1,075 Isle of Capri Casinos, Inc., Senior Notes 7%, 03/01/14 B3 728 1,225 Las Vegas Sands Corporation, Senior Notes, 6.375%, 02/15/15 Ba3 949 175 Little Traverse Bay Bands of Odawa Indians, Senior Notes, 10.25%, 02/15/14 (g) B2 123 2,525 MGM Mirage, Senior Secured Notes, 8.50%, 09/15/10 Ba2 2,373 775 MGM Mirage, Senior Subordinated Notes, 8.375%, 02/01/11 B1 632 Mohegan Tribal Gaming Authority, Senior Subordinated 1,100 Notes, 8%, 04/01/12 Ba3 935 750 Penn National Gaming, Inc., Senior Notes,			Caa1	187
5.375%, 12/15/13 Caa2 424 2,217 Harrah s Operating Company, Senior Notes, 5.50%, 07/01/10 Caa2 1,663 875 Harrah s Operating Company, Senior Notes, 10.75%, 02/01/16 (g) Caa1 455 1,075 Isle of Capri Casinos, Inc., Senior Notes 7%, 03/01/14 B3 728 1,225 Las Vegas Sands Corporation, Senior Notes, 6.375%, 02/15/15 Ba3 949 175 Little Traverse Bay Bands of Odawa Indians, Senior Notes, 10.25%, 02/15/14 (g) B2 123 2,525 MGM Mirage, Senior Secured Notes, 8.50%, 09/15/10 Ba2 2,373 775 MGM Mirage, Senior Subordinated Notes, 8.375%, 02/01/11 Mohegan Tribal Gaming Authority, Senior Subordinated 1,100 Notes, 8%, 04/01/12 Ba3 935 750 Penn National Gaming, Inc., Senior Notes,	1,325			
2,217		5.375%, 12/15/13	Caa2	424
5.50%, 07/01/10 Caa2 1,663 875 Harrah s Operating Company, Senior Notes, 10.75%, 02/01/16 (g) Caa1 455 1,075 Isle of Capri Casinos, Inc., Senior Notes 7%, 03/01/14 B3 728 1,225 Las Vegas Sands Corporation, Senior Notes, 6.375%, 02/15/15 Ba3 949 175 Little Traverse Bay Bands of Odawa Indians, Senior Notes, 10.25%, 02/15/14 (g) B2 123 2,525 MGM Mirage, Senior Secured Notes, 8.50%, 09/15/10 Ba2 2,373 775 MGM Mirage, Senior Subordinated Notes, 8.375%, 02/01/11 B1 632 Mohegan Tribal Gaming Authority, Senior Subordinated 1,100 Notes, 8%, 04/01/12 Ba3 935 750 Penn National Gaming, Inc., Senior Notes,	2,217			
10.75%, 02/01/16 (g) 1,075 Isle of Capri Casinos, Inc., Senior Notes 7%, 03/01/14 B3 728 1,225 Las Vegas Sands Corporation, Senior Notes, 6.375%, 02/15/15 Ba3 949 175 Little Traverse Bay Bands of Odawa Indians, Senior Notes, 10.25%, 02/15/14 (g) B2 123 2,525 MGM Mirage, Senior Secured Notes, 8.50%, 09/15/10 Ba2 2,373 775 MGM Mirage, Senior Subordinated Notes, 8.375%, 02/01/11 B1 632 Mohegan Tribal Gaming Authority, Senior Subordinated 1,100 Notes, 8%, 04/01/12 Ba3 935 Penn National Gaming, Inc., Senior Notes,			Caa2	1,663
1,075 Isle of Capri Casinos, Inc., Senior Notes 7%, 03/01/14 B3 728 1,225 Las Vegas Sands Corporation, Senior Notes, 83 949 175 Little Traverse Bay Bands of Odawa Indians, Senior Notes, 949 10.25%, 02/15/14 (g) B2 123 2,525 MGM Mirage, Senior Secured Notes, 8.50%, 09/15/10 Ba2 2,373 775 MGM Mirage, Senior Subordinated Notes, 8.375%, 02/01/11 B1 632 Mohegan Tribal Gaming Authority, Senior Subordinated Notes, 8%, 04/01/12 Ba3 935 750 Penn National Gaming, Inc., Senior Notes, Ba3 935	875	Harrah s Operating Company, Senior Notes,		
7%, 03/01/14 1,225 Las Vegas Sands Corporation, Senior Notes, 6.375%, 02/15/15 Ba3 949 175 Little Traverse Bay Bands of Odawa Indians, Senior Notes, 10.25%, 02/15/14 (g) B2 123 2,525 MGM Mirage, Senior Secured Notes, 8.50%, 09/15/10 Ba2 2,373 775 MGM Mirage, Senior Subordinated Notes, 8.375%, 02/01/11 B1 632 Mohegan Tribal Gaming Authority, Senior Subordinated 1,100 Notes, 8%, 04/01/12 Ba3 935 750 Penn National Gaming, Inc., Senior Notes,		10.75%, 02/01/16 (g)	Caa1	455
1,225 Las Vegas Sands Corporation, Senior Notes, 6.375%, 02/15/15 Ba3 949 175 Little Traverse Bay Bands of Odawa Indians, Senior Notes, 10.25%, 02/15/14 (g) B2 123 2,525 MGM Mirage, Senior Secured Notes, 8.50%, 09/15/10 Ba2 2,373 775 MGM Mirage, Senior Subordinated Notes, 8.375%, 02/01/11 B1 632 Mohegan Tribal Gaming Authority, Senior Subordinated Notes, 8%, 04/01/12 Ba3 935 750 Penn National Gaming, Inc., Senior Notes,	1,075	Isle of Capri Casinos, Inc., Senior Notes		
6.375%, 02/15/15 Ba3 949 Little Traverse Bay Bands of Odawa Indians, Senior Notes, 10.25%, 02/15/14 (g) B2 123 2,525 MGM Mirage, Senior Secured Notes, 8.50%, 09/15/10 Ba2 2,373 775 MGM Mirage, Senior Subordinated Notes, 8.375%, 02/01/11 B1 632 Mohegan Tribal Gaming Authority, Senior Subordinated 1,100 Notes, 8%, 04/01/12 Ba3 935 750 Penn National Gaming, Inc., Senior Notes,		7%, 03/01/14	В3	728
Little Traverse Bay Bands of Odawa Indians, Senior Notes, 10.25%, 02/15/14 (g) B2 123 2,525 MGM Mirage, Senior Secured Notes, 8.50%, 09/15/10 Ba2 2,373 775 MGM Mirage, Senior Subordinated Notes, 8.375%, 02/01/11 B1 632 Mohegan Tribal Gaming Authority, Senior Subordinated Notes, 8%, 04/01/12 Ba3 935 750 Penn National Gaming, Inc., Senior Notes, Penn Notes, Penn National Gaming, Inc., Senior Notes, Penn National Gaming, Inc., Senior Notes,	1,225	Las Vegas Sands Corporation, Senior Notes,		
10.25%, 02/15/14 (g) B2 123 2,525 MGM Mirage, Senior Secured Notes, 8.50%, 09/15/10 Ba2 2,373 775 MGM Mirage, Senior Subordinated Notes, 8.375%, 02/01/11 B1 632 Mohegan Tribal Gaming Authority, Senior Subordinated 1,100 Notes, 8%, 04/01/12 Ba3 935 750 Penn National Gaming, Inc., Senior Notes,		6.375%, 02/15/15	Ba3	949
2,525 MGM Mirage, Senior Secured Notes, 8.50%, 09/15/10 Ba2 2,373 775 MGM Mirage, Senior Subordinated Notes, B1 632 8.375%, 02/01/11 B1 632 Mohegan Tribal Gaming Authority, Senior Subordinated Notes, 8%, 04/01/12 Ba3 935 750 Penn National Gaming, Inc., Senior Notes, Penn Notes, Penn National Gaming, Inc., Senior Notes, Penn National Gaming, Inc., Senior Notes, Penn National Gaming, Inc., Senior Notes,	175	Little Traverse Bay Bands of Odawa Indians, Senior Notes,		
8.50%, 09/15/10 Ba2 2,373 MGM Mirage, Senior Subordinated Notes, 8.375%, 02/01/11 B1 632 Mohegan Tribal Gaming Authority, Senior Subordinated 1,100 Notes, 8%, 04/01/12 Ba3 935 750 Penn National Gaming, Inc., Senior Notes,		10.25%, 02/15/14 (g)	B2	123
775 MGM Mirage, Senior Subordinated Notes, 8.375%, 02/01/11 B1 632 Mohegan Tribal Gaming Authority, Senior Subordinated 1,100 Notes, 8%, 04/01/12 Ba3 935 750 Penn National Gaming, Inc., Senior Notes, Penn National Gaming, Inc., Senior Notes, Penn National Gaming, Inc., Senior Notes,	2,525	MGM Mirage, Senior Secured Notes,		
8.375%, 02/01/11 B1 632 Mohegan Tribal Gaming Authority, Senior Subordinated 1,100 Notes, 8%, 04/01/12 Ba3 935 750 Penn National Gaming, Inc., Senior Notes,			Ba2	2,373
Mohegan Tribal Gaming Authority, Senior Subordinated 1,100 Notes, 8%, 04/01/12 Ba3 935 750 Penn National Gaming, Inc., Senior Notes,	775	MGM Mirage, Senior Subordinated Notes,		
1,100 Notes, 8%, 04/01/12 Ba3 935 750 Penn National Gaming, Inc., Senior Notes,		8.375%, 02/01/11	B1	632
8%, 04/01/12 Ba3 935 750 Penn National Gaming, Inc., Senior Notes,		Mohegan Tribal Gaming Authority, Senior Subordinated		
750 Penn National Gaming, Inc., Senior Notes,	1,100	•		
·			Ba3	935
6.75%, 03/01/15 B1 666	750			
		6.75%, 03/01/15	B1	666

975	Pinnacle Entertainment, Inc., Senior Subordinated		
	7.50%, 06/15/15	В3	721
875	Pinnacle Entertainment, Inc., Senior Subordinated Notes,		
	8.25%, 03/15/12	В3	840
1,300	Pokagon Gaming Authority, Senior Notes,		
	10.375%, 06/15/14 (g)	B2	1,345
	Shingle Springs Tribal Gaming Authority, Senior Secured		
1,100	Notes,		
	9.375%, 06/15/15 (g)	В3	792
2,325	Wynn Las Vegas LLC, Senior Notes,		
	6.625%, 12/01/14	Ba2	1,999
			14,989
Insurance - 1.69%			
575	Centene Corporation, Senior Notes,		
	7.25%, 04/01/14	Ba3	539
975	Hub International Limited, Senior Notes,		
	9%, 12/15/14 (g)	В3	858
1,775	Hub International Limited, Senior Subordinated Notes,		
	10.25%, 06/15/15 (g)	Caa1	1,367
425	USI Holdings Corporation, Senior Subordinated Notes,		
	9.75%, 05/15/15 (g)	Caa1	328
	· · · · · · · · · · · · · · · · · · ·		3,092
Machinery - 1.03%			
1,125	Columbus McKinnon Corporation, Senior Subordinated Note	8,	
	8.875%, 11/01/13	B1	1,136
725	Commercial Vehicle Group, Inc., Senior Notes,		
	8%, 07/01/13	B2	598
175	Manitowoc Company, Inc., Senior Notes,		
	7.125%, 11/01/13	B1	159
			1,893
Mining, Steel, Iron and Non-Precio	ous Metals - 10.02%		,
675	Arch Western Finance LLC, Senior Notes,		
	6.75%, 07/01/13	B1	635
350	ESCO Corporation, Senior Notes,		
	6.694%, 12/15/13 (g)	B2	324
1,225	ESCO Corporation, Senior Notes,		
,	,		