NEW AMERICA HIGH INCOME FUND INC Form N-O May 14, 2012

#### 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)

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

Date of fiscal year end: 12/31

Date of reporting period: 1/1/12 - 3/31/12

Item 1 - Schedule of Investments - March 31, 2012 (Unaudited) (Dollar Amounts in Thousands)

Principal Amount/Units		Moody s Rating (Unaudited)	Value (Note 1)
CORPORATE DEBT SECURIT	TIES - 132.29% (d)		
Aerospace and Defense - 2.20%			
650	BE Aerospace Inc., Senior Notes,		
175	8.50%, 07/01/18	Ba2	717
475	Ducommun, Inc., Senior Notes,	D2	502
500	9.75%, 07/15/18	В3	503
500	Esterline Technologies, Senior Notes, 7%, 08/01/20	Ba2	549
775	Kratos Defense and Security Solutions, Inc., Senior Notes,	Daz	349
113	10%, 06/01/17	В3	839
625	Moog, Inc., Senior Notes,	ВЗ	037
328	7.25%, 06/15/18	Ba3	666
525	Sequa Corporation, Senior Notes,		
	11.75%, 12/01/15 (g)	Caa2	558
225	Sequa Corporation, Senior Notes,		
	13.50%, 12/01/15 (g)	Caa2	241
200	Spirit Aerosystems, Inc., Senior Notes,		
	7.50%, 10/01/17	Ba3	215
850	Transdigm, Inc., Senior Subordinated Notes,		
	7.75%, 12/15/18	В3	916
			5,204
Automobile - 3.90%			
350	Allison Transmission, Inc., Senior Notes,		
400	7.125% 05/15/19 (g)	В3	364
400	Chrysler, Senior Notes,	D2	402
400	8%, 06/15/19	B2	402
400	Conti Gummi Finance B.V., Senior Notes,	Ba3	507
425	8.50%, 07/15/15 (g) (EUR)	Ваз	587
423	Ford Motor Company, Senior Notes, 7.45%, 07/16/31	Ba2	519
3,400	Ford Motor Credit Company LLC, Senior Notes,	Daz	319
3,100	5%, 05/15/18	Ba1	3,519
1.000	Ford Motor Credit Company LLC, Senior Notes,	Dui	3,317
1,000	5.75%, 02/01/21	Ba1	1,084
600	Ford Motor Credit Company LLC, Senior Notes,		,,,,,
	5.875%, 08/02/21	Ba1	648
375	Ford Motor Credit Company LLC, Senior Notes,		
	12%, 05/15/15	Ba1	463
175	Goodyear Tire & Rubber Company, Senior Notes,		
	7%, 05/15/22	B1	171
550	Goodyear Tire & Rubber Company, Senior Notes,		
	8.25%, 08/15/20	B1	587
200	Goodyear Tire & Rubber Company, Senior Notes,		
	8.75%, 08/15/20	B1	216
225	Pittsburgh Glass Works, LLC, Senior Notes,		
200	8.50%, 04/15/16 (g)	B2	224
200	Schaeffler Finance B.V., Senior Notes,	D1	210
200	7.75%, 02/15/17 (g)	B1	210
200	Schaeffler Finance B.V., Senior Notes,	D1	214
	8.50%, 02/15/19 (g)	B1	214 9,208
Banking53%			9,208
1,250	Amsouth Bank, N.A, Subordinated Notes,		
1,230	5.20%, 04/01/15	Ba3	1,256
	5.20 %, 0 1101/13	Das	1,230

Beverage, Food and Tobacco - 2.76%

Beverage, Food and Tobacco - 2.70%			
380	Bumble Bee Acquistion Company, Senior Notes,		
	9%, 12/15/17 (g)	B2	389
525	Cott Beverages, Inc., Senior Notes,		
	8.125%, 09/01/18	В3	568
200	Cott Beverages, Inc., Senior Notes,		
	8.375%, 11/15/17	В3	216
150	Darling International, Inc., Senior Notes,		
	8.50%, 12/15/18	Ba3	168
1,150	Del Monte Foods Company, Senior Notes,		
	7.625%, 02/15/19	В3	1,141
750	Land O Lakes,		
	7.45%, 03/15/28 (g)	Ba1	720
900	Michael Foods, Inc., Senior Notes,		
	9.75%, 07/15/18	Caa1	981

650	Dinnagla Foods Einanga LLC Carrier Natur		
650	Pinnacle Foods Finance LLC, Senior Notes, 8.25%, 09/01/17	Caa1	707
150	Pinnacle Foods Finance LLC, Senior Subordinated Notes,	Caaı	707
150	10.625%, 04/01/17	Caa1	158
275	R&R Ice Cream plc, Senior Notes,	Caai	136
213	8.375%, 11/15/17 (g)(EUR)	B2	378
225	Reddy Ice Holdings, Inc., Senior Notes,	DZ	376
223	10.50%, 11/01/12 (c)	Caa3	162
375	TreeHouse Foods, Inc., Senior Notes,	Caas	102
313	7.75%, 03/01/18	Ba2	407
525	U.S. Food Service, Inc., Senior Notes,	Daz	407
323	8.50%, 06/30/19 (g)	Caa2	532
	0.30 %, 00/30/17 (g)	Caaz	6,527
Broadcasting and Entertainment - 12.49%			0,327
800	AMC Entertainment, Inc., Senior Notes,		
800	8.75%, 06/01/19	B2	838
475	Block Communications, Inc., Senior Notes,	DZ	030
473	7.25%, 02/01/20 (g)	Ba3	483
475	Bresnan Broadband Holdings, Senior Notes,	Das	403
473	8%, 12/15/18 (g)	В3	494
875	Cablevision Systems Corporation, Senior Notes,	D.J	424
873	7.75%, 04/15/18	B1	908
350	Cablevision Systems Corporation, Senior Notes,	D1	200
350	8%, 04/15/20	B1	369
275	Cablevision Systems Corporation, Senior Notes,	D1	309
213	8.625%, 09/15/17	B1	300
1,075	CCO Holdings, LLC, Senior Notes,	DI	300
1,073	6.625%, 01/31/22	B1	1,118
600	CCO Holdings, LLC, Senior Notes,	D1	1,110
000	7%, 01/15/19	B1	634
1,200	CCO Holdings, LLC, Senior Notes,	D1	034
1,200	7.25%, 10/30/17	B1	1,278
250	CCO Holdings, LLC, Senior Notes,	Di	1,270
250	7.375%, 06/01/20	B1	272
425	CCO Holdings, LLC, Senior Notes,	Di	212
723	7.875%, 04/30/18	B1	456
1,350	Cequel Communications Holdings I, LLC, Senior Notes,	Di	430
1,550	8.625%, 11/15/17 (g)	В3	1,450
150	Cinemark USA, Inc., Senior Notes,	<b>D</b> 3	1,130
150	7.375%, 06/15/21	В3	161
225	Clear Channel Communications, Inc., Senior Notes,	<b>D</b> 3	101
==0	7.25%, 10/15/27	Ca	119
300	Clear Channel Communications, Inc., Senior Notes,		
	11%, 08/01/16	Ca	223
175	Clear Channel Worldwide Holdings, Inc., Senior Notes,		
	7.625%, 03/15/20 (g)	В3	169
1,450	Clear Channel Worldwide Holdings, Inc., Senior Notes,		
,	7.625%, 03/15/20 (g)	В3	1,421
150	Cyfrowy Polsat Finance AB, Senior Notes,		ĺ
	7.125%, 05/20/18 (g)(EUR)	Ba3	202
475	Dish DBS Corporation, Senior Notes,		
	6.75%, 06/01/21	Ba2	512
150	Dish DBS Corporation, Senior Notes,		
	7.125%, 02/01/16	Ba2	166
700	Dish DBS Corporation, Senior Notes,		
	7.875%, 09/01/19	Ba2	814
575	GTP Acquisition Partners I, LLC, Senior Notes,		
	7.628%, 06/15/41 (g)	Ba3	572
325	Lamar Media Corporation, Senior Subordinated Notes,		
	,		

	5.875%, 02/01/22 (g)	B1	329
350	Lin Television Corporation, Senior Notes,		
	8.375%, 04/15/18	Caa1	366
450	Lions Gate Entertainment, Inc., Senior Notes,		
	10.25%, 11/01/16 (g)	B1	496
350	Netflix, Inc., Senior Notes,		
	8.50%, 11/15/17	Ba2	382
825	Nexstar Broadcasting, Inc., Senior Notes,		
	8.875%, 04/15/17	В3	885
125	Odeon & UCI Finco plc, Senior Notes,		
	9%, 08/1/18 (g)(GBP)	В3	199
375	Polish Television Holding B.V., Senior Notes,		
	11.25%, 05/15/17 (g)	(e)	505
500	Regal Cinemas Corporation, Senior Notes,		
	8.625%, 07/15/19	B2	546
825	Regal Cinemas Corporation, Senior Notes,		
	9.125%, 08/15/18	В3	903
925	Sinclair Television Group, Inc., Senior Notes,		

	9.25%, 11/01/17 (g)	B1	1,029
2,425	Sirius Satellite Radio, Inc., Senior Notes,		,
	8.75%, 04/01/15 (g)	B2	2,740
250	Sirius XM Radio, Inc., Senior Notes,		
550	9.75%, 09/01/15 (g)	Ba2	270
550	Unitymedia Hessen GmbH&Co., Senior Notes,	B1	591
375	8.125%, 12/01/17 (g) Univision Communications, Inc., Senior Notes,	ы	391
313	6.875%, 05/15/19 (g)	B2	378
1,100	Univision Communications, Inc., Senior Notes,	52	370
,	7.875%, 11/01/20 (g)	B2	1,155
1,750	Univision Communications, Inc., Senior Notes,		
	8.50%, 05/15/21 (g)	Caa2	1,732
525	UPC Holding BV, Senior Notes,		
455	9.875%, 04/15/18 (g)	B2	580
475	UPCB Finance Limited, Senior Notes,	D-2	407
550	6.875%, 01/15/22 (g) UPCB Finance Limited, Senior Notes,	Ba3	487
330	7.25%, 11/15/21 (g)	Ba3	583
450	UPCB Finance Limited, Senior Notes,	Das	303
130	7.625%, 01/15/20 (g)(EUR)	Ba3	635
575	Videotron Ltee., Senior Notes,		
	5%, 07/15/22 (g)	Ba1	569
75	Videotron Ltee., Senior Notes,		
	9.125%, 04/15/18	Ba1	83
150	WMG Acquisition Corporation, Senior Notes,		
250	9.50%, 06/15/16 (g)	Ba2	164
350	XM Satellite Radio, Inc., Senior Notes,	DΩ	276
500	7.625%, 11/01/18 (g)	B2	376
500	XM Satellite Radio, Inc., Senior Notes,	R2	565
500	13%, 08/01/14 (g)	B2	565 29,507
Building and Real Estate - 6.43%		B2	565 29,507
Building and Real Estate - 6.43% 575	13%, 08/01/14 (g)  Associated Materials, Inc., Senior Notes, 9.125%, 11/01/17	B2 B3	
Building and Real Estate - 6.43%	Associated Materials, Inc., Senior Notes, 9.125%, 11/01/17 Aviv Healthcare Properties Ltd. Partnership, Senior Notes,	В3	29,507
Building and Real Estate - 6.43% 575	Associated Materials, Inc., Senior Notes, 9.125%, 11/01/17 Aviv Healthcare Properties Ltd. Partnership, Senior Notes, 7.75%, 02/15/19		29,507
Building and Real Estate - 6.43% 575	Associated Materials, Inc., Senior Notes, 9.125%, 11/01/17 Aviv Healthcare Properties Ltd. Partnership, Senior Notes, 7.75%, 02/15/19 CB Richard Ellis Services, Inc., Senior Subordinated Notes,	B3 B1	29,507 559 282
Building and Real Estate - 6.43% 575 275 500	Associated Materials, Inc., Senior Notes, 9.125%, 11/01/17 Aviv Healthcare Properties Ltd. Partnership, Senior Notes, 7.75%, 02/15/19 CB Richard Ellis Services, Inc., Senior Subordinated Notes, 6.625%, 10/15/20	В3	29,507
Building and Real Estate - 6.43% 575	Associated Materials, Inc., Senior Notes, 9.125%, 11/01/17 Aviv Healthcare Properties Ltd. Partnership, Senior Notes, 7.75%, 02/15/19 CB Richard Ellis Services, Inc., Senior Subordinated Notes, 6.625%, 10/15/20 CB Richard Ellis Services, Inc., Senior Subordinated Notes,	B3 B1 Ba1	29,507 559 282 530
Building and Real Estate - 6.43% 575 275 500 325	Associated Materials, Inc., Senior Notes, 9.125%, 11/01/17 Aviv Healthcare Properties Ltd. Partnership, Senior Notes, 7.75%, 02/15/19 CB Richard Ellis Services, Inc., Senior Subordinated Notes, 6.625%, 10/15/20 CB Richard Ellis Services, Inc., Senior Subordinated Notes, 11.625%, 06/15/17	B3 B1	29,507 559 282
Building and Real Estate - 6.43% 575 275 500	Associated Materials, Inc., Senior Notes, 9.125%, 11/01/17 Aviv Healthcare Properties Ltd. Partnership, Senior Notes, 7.75%, 02/15/19 CB Richard Ellis Services, Inc., Senior Subordinated Notes, 6.625%, 10/15/20 CB Richard Ellis Services, Inc., Senior Subordinated Notes,	B3 B1 Ba1	29,507 559 282 530
Building and Real Estate - 6.43% 575 275 500 325	Associated Materials, Inc., Senior Notes, 9.125%, 11/01/17 Aviv Healthcare Properties Ltd. Partnership, Senior Notes, 7.75%, 02/15/19 CB Richard Ellis Services, Inc., Senior Subordinated Notes, 6.625%, 10/15/20 CB Richard Ellis Services, Inc., Senior Subordinated Notes, 11.625%, 06/15/17 Cemex Espana, Senior Notes, 9.875%, 04/30/19 (g) Cemex Finance LLC, Senior Notes,	B3 B1 Ba1 Ba2 (e)	29,507 559 282 530 368
Building and Real Estate - 6.43% 575 275 500 325 1,022	Associated Materials, Inc., Senior Notes, 9.125%, 11/01/17 Aviv Healthcare Properties Ltd. Partnership, Senior Notes, 7.75%, 02/15/19 CB Richard Ellis Services, Inc., Senior Subordinated Notes, 6.625%, 10/15/20 CB Richard Ellis Services, Inc., Senior Subordinated Notes, 11.625%, 06/15/17 Cemex Espana, Senior Notes, 9.875%, 04/30/19 (g) Cemex Finance LLC, Senior Notes, 9.50%, 12/14/16 (g)	B3 B1 Ba1 Ba2	29,507 559 282 530 368
Building and Real Estate - 6.43% 575 275 500 325 1,022	Associated Materials, Inc., Senior Notes, 9.125%, 11/01/17 Aviv Healthcare Properties Ltd. Partnership, Senior Notes, 7.75%, 02/15/19 CB Richard Ellis Services, Inc., Senior Subordinated Notes, 6.625%, 10/15/20 CB Richard Ellis Services, Inc., Senior Subordinated Notes, 11.625%, 06/15/17 Cemex Espana, Senior Notes, 9.875%, 04/30/19 (g) Cemex Finance LLC, Senior Notes, 9.50%, 12/14/16 (g) Dycom Investments Inc., Senior Subordinated Notes,	B3 B1 Ba1 Ba2 (e) (e)	29,507 559 282 530 368 1,018 778
Building and Real Estate - 6.43% 575  275  500  325  1,022  780  650	Associated Materials, Inc., Senior Notes, 9.125%, 11/01/17 Aviv Healthcare Properties Ltd. Partnership, Senior Notes, 7.75%, 02/15/19 CB Richard Ellis Services, Inc., Senior Subordinated Notes, 6.625%, 10/15/20 CB Richard Ellis Services, Inc., Senior Subordinated Notes, 11.625%, 06/15/17 Cemex Espana, Senior Notes, 9.875%, 04/30/19 (g) Cemex Finance LLC, Senior Notes, 9.50%, 12/14/16 (g) Dycom Investments Inc., Senior Subordinated Notes, 7.125%, 01/15/21	B3 B1 Ba1 Ba2 (e)	29,507 559 282 530 368 1,018
Building and Real Estate - 6.43% 575 275 500 325 1,022	Associated Materials, Inc., Senior Notes, 9.125%, 11/01/17 Aviv Healthcare Properties Ltd. Partnership, Senior Notes, 7.75%, 02/15/19 CB Richard Ellis Services, Inc., Senior Subordinated Notes, 6.625%, 10/15/20 CB Richard Ellis Services, Inc., Senior Subordinated Notes, 11.625%, 06/15/17 Cemex Espana, Senior Notes, 9.875%, 04/30/19 (g) Cemex Finance LLC, Senior Notes, 9.50%, 12/14/16 (g) Dycom Investments Inc., Senior Subordinated Notes, 7.125%, 01/15/21 Host Hotels and Resorts, L.P., Senior Notes,	B3 B1 Ba1 Ba2 (e) (e) Ba3	29,507  559  282  530  368  1,018  778  665
Building and Real Estate - 6.43% 575  275  500  325  1,022  780  650  300	Associated Materials, Inc., Senior Notes, 9.125%, 11/01/17 Aviv Healthcare Properties Ltd. Partnership, Senior Notes, 7.75%, 02/15/19 CB Richard Ellis Services, Inc., Senior Subordinated Notes, 6.625%, 10/15/20 CB Richard Ellis Services, Inc., Senior Subordinated Notes, 11.625%, 06/15/17 Cemex Espana, Senior Notes, 9.875%, 04/30/19 (g) Cemex Finance LLC, Senior Notes, 9.50%, 12/14/16 (g) Dycom Investments Inc., Senior Subordinated Notes, 7.125%, 01/15/21 Host Hotels and Resorts, L.P., Senior Notes, 5.875%, 06/15/19	B3 B1 Ba1 Ba2 (e) (e)	29,507 559 282 530 368 1,018 778
Building and Real Estate - 6.43% 575  275  500  325  1,022  780  650	Associated Materials, Inc., Senior Notes, 9.125%, 11/01/17 Aviv Healthcare Properties Ltd. Partnership, Senior Notes, 7.75%, 02/15/19 CB Richard Ellis Services, Inc., Senior Subordinated Notes, 6.625%, 10/15/20 CB Richard Ellis Services, Inc., Senior Subordinated Notes, 11.625%, 06/15/17 Cemex Espana, Senior Notes, 9.875%, 04/30/19 (g) Cemex Finance LLC, Senior Notes, 9.50%, 12/14/16 (g) Dycom Investments Inc., Senior Subordinated Notes, 7.125%, 01/15/21 Host Hotels and Resorts, L.P., Senior Notes, 5.875%, 06/15/19 Host Marriott, L.P., Senior Notes,	B3 B1 Ba1 Ba2 (e) (e) Ba3 Ba1	29,507  559  282  530  368  1,018  778  665  316
Building and Real Estate - 6.43% 575  275  500  325  1,022  780  650  300	Associated Materials, Inc., Senior Notes, 9.125%, 11/01/17 Aviv Healthcare Properties Ltd. Partnership, Senior Notes, 7.75%, 02/15/19 CB Richard Ellis Services, Inc., Senior Subordinated Notes, 6.625%, 10/15/20 CB Richard Ellis Services, Inc., Senior Subordinated Notes, 11.625%, 06/15/17 Cemex Espana, Senior Notes, 9.875%, 04/30/19 (g) Cemex Finance LLC, Senior Notes, 9.50%, 12/14/16 (g) Dycom Investments Inc., Senior Subordinated Notes, 7.125%, 01/15/21 Host Hotels and Resorts, L.P., Senior Notes, 5.875%, 06/15/19	B3 B1 Ba1 Ba2 (e) (e) Ba3	29,507  559  282  530  368  1,018  778  665
Building and Real Estate - 6.43% 575  275  500  325  1,022  780  650  300  400	Associated Materials, Inc., Senior Notes, 9.125%, 11/01/17 Aviv Healthcare Properties Ltd. Partnership, Senior Notes, 7.75%, 02/15/19 CB Richard Ellis Services, Inc., Senior Subordinated Notes, 6.625%, 10/15/20 CB Richard Ellis Services, Inc., Senior Subordinated Notes, 11.625%, 06/15/17 Cemex Espana, Senior Notes, 9.875%, 04/30/19 (g) Cemex Finance LLC, Senior Notes, 9.50%, 12/14/16 (g) Dycom Investments Inc., Senior Subordinated Notes, 7.125%, 01/15/21 Host Hotels and Resorts, L.P., Senior Notes, 5.875%, 06/15/19 Host Marriott, L.P., Senior Notes, 6%, 10/01/21 (g)	B3 B1 Ba1 Ba2 (e) (e) Ba3 Ba1	29,507  559  282  530  368  1,018  778  665  316
Building and Real Estate - 6.43% 575  275  500  325  1,022  780  650  300  400	Associated Materials, Inc., Senior Notes, 9.125%, 11/01/17 Aviv Healthcare Properties Ltd. Partnership, Senior Notes, 7.75%, 02/15/19 CB Richard Ellis Services, Inc., Senior Subordinated Notes, 6.625%, 10/15/20 CB Richard Ellis Services, Inc., Senior Subordinated Notes, 11.625%, 06/15/17 Cemex Espana, Senior Notes, 9.875%, 04/30/19 (g) Cemex Finance LLC, Senior Notes, 9.50%, 12/14/16 (g) Dycom Investments Inc., Senior Subordinated Notes, 7.125%, 01/15/21 Host Hotels and Resorts, L.P., Senior Notes, 5.875%, 06/15/19 Host Marriott, L.P., Senior Notes, 6%, 10/01/21 (g) KB Home, Senior Notes, 8%, 03/15/20 Masco Corporation, Senior Notes,	B3 B1 Ba1 Ba2 (e) (e) Ba3 Ba1 Ba1 Ba1	29,507  559  282  530  368  1,018  778  665  316  427  585
Building and Real Estate - 6.43% 575  275  500  325  1,022  780  650  300  400  600  475	Associated Materials, Inc., Senior Notes, 9.125%, 11/01/17 Aviv Healthcare Properties Ltd. Partnership, Senior Notes, 7.75%, 02/15/19 CB Richard Ellis Services, Inc., Senior Subordinated Notes, 6.625%, 10/15/20 CB Richard Ellis Services, Inc., Senior Subordinated Notes, 11.625%, 06/15/17 Cemex Espana, Senior Notes, 9.875%, 04/30/19 (g) Cemex Finance LLC, Senior Notes, 9.50%, 12/14/16 (g) Dycom Investments Inc., Senior Subordinated Notes, 7.125%, 01/15/21 Host Hotels and Resorts, L.P., Senior Notes, 5.875%, 06/15/19 Host Marriott, L.P., Senior Notes, 6%, 10/01/21 (g) KB Home, Senior Notes, 8%, 03/15/20 Masco Corporation, Senior Notes, 5.85%, 03/15/17	B3 B1 Ba1 Ba2 (e) (e) Ba3 Ba1 Ba1	29,507  559  282  530  368  1,018  778  665  316  427
Building and Real Estate - 6.43% 575  275  500  325  1,022  780  650  300  400  600	Associated Materials, Inc., Senior Notes, 9.125%, 11/01/17 Aviv Healthcare Properties Ltd. Partnership, Senior Notes, 7.75%, 02/15/19 CB Richard Ellis Services, Inc., Senior Subordinated Notes, 6.625%, 10/15/20 CB Richard Ellis Services, Inc., Senior Subordinated Notes, 11.625%, 06/15/17 Cemex Espana, Senior Notes, 9.875%, 04/30/19 (g) Cemex Finance LLC, Senior Notes, 9.50%, 12/14/16 (g) Dycom Investments Inc., Senior Subordinated Notes, 7.125%, 01/15/21 Host Hotels and Resorts, L.P., Senior Notes, 5.875%, 06/15/19 Host Marriott, L.P., Senior Notes, 6%, 10/01/21 (g) KB Home, Senior Notes, 8%, 03/15/20 Masco Corporation, Senior Notes, 5.85%, 03/15/17 Masco Corporation, Senior Notes,	B3 B1 Ba1 Ba2 (e) (e) Ba3 Ba1 Ba1 Ba2 Ba2	29,507  559  282  530  368  1,018  778  665  316  427  585  476
Building and Real Estate - 6.43% 575  275  500  325  1,022  780  650  300  400  600  475  325	Associated Materials, Inc., Senior Notes, 9.125%, 11/01/17 Aviv Healthcare Properties Ltd. Partnership, Senior Notes, 7.75%, 02/15/19 CB Richard Ellis Services, Inc., Senior Subordinated Notes, 6.625%, 10/15/20 CB Richard Ellis Services, Inc., Senior Subordinated Notes, 11.625%, 06/15/17 Cemex Espana, Senior Notes, 9.875%, 04/30/19 (g) Cemex Finance LLC, Senior Notes, 9.50%, 12/14/16 (g) Dycom Investments Inc., Senior Subordinated Notes, 7.125%, 01/15/21 Host Hotels and Resorts, L.P., Senior Notes, 5.875%, 06/15/19 Host Marriott, L.P., Senior Notes, 6%, 10/01/21 (g) KB Home, Senior Notes, 8%, 03/15/20 Masco Corporation, Senior Notes, 5.85%, 03/15/17 Masco Corporation, Senior Notes, 6.125%, 10/03/16	B3 B1 Ba1 Ba2 (e) (e) Ba3 Ba1 Ba1 Ba1	29,507  559  282  530  368  1,018  778  665  316  427  585
Building and Real Estate - 6.43% 575  275  500  325  1,022  780  650  300  400  600  475	Associated Materials, Inc., Senior Notes, 9.125%, 11/01/17 Aviv Healthcare Properties Ltd. Partnership, Senior Notes, 7.75%, 02/15/19 CB Richard Ellis Services, Inc., Senior Subordinated Notes, 6.625%, 10/15/20 CB Richard Ellis Services, Inc., Senior Subordinated Notes, 11.625%, 06/15/17 Cemex Espana, Senior Notes, 9.875%, 04/30/19 (g) Cemex Finance LLC, Senior Notes, 9.50%, 12/14/16 (g) Dycom Investments Inc., Senior Subordinated Notes, 7.125%, 01/15/21 Host Hotels and Resorts, L.P., Senior Notes, 5.875%, 06/15/19 Host Marriott, L.P., Senior Notes, 6%, 10/01/21 (g) KB Home, Senior Notes, 8%, 03/15/20 Masco Corporation, Senior Notes, 5.85%, 03/15/17 Masco Corporation, Senior Notes,	B3 B1 Ba1 Ba2 (e) (e) Ba3 Ba1 Ba1 Ba2 Ba2	29,507  559  282  530  368  1,018  778  665  316  427  585  476

225	Meritage Homes Corporation, Senior Notes,		
	7%, 04/01/22 (g)	B1	225
250	MPT Operating Partnership, L.P., Senior Notes,		
	6.375%, 02/15/22	(e)	254
525	MPT Operating Partnership, L.P., Senior Notes,		
	6.875%, 05/01/21	Ba1	550
900	Nortek, Inc., Senior Notes,		
	8.50%, 04/15/21	Caa1	882
650	Nortek, Inc., Senior Notes,		
	10%, 12/01/18	Caa1	683
575	Potlach Corporation, Senior Notes,		
	7.50%, 11/01/19	Ba1	610
725	Reliance Intermediate Holdings, L.P., Senior Notes,		
	9.50%, 12/15/19 (g)	Ba2	803
725	Shea Homes Limited Partnership, Senior Notes,		
	8.625%, 05/15/19 (g)	B2	749
200	Standard Pacific Corporation, Senior Notes,		
	8.375%, 05/15/18	В3	212

400	Standard Pacific Corporation, Senior Notes,	D2	456
550	10.75%, 09/15/16 Summit Meterials LLC, Senior Notes	В3	456
330	Summit Materials LLC, Senior Notes, 10.50%, 01/31/20 (g)	В3	573
625	Taylor Morrison Communities, Inc., Senior Notes,	<b>D</b> 3	313
023	7.75%, 04/15/20 (g)	B2	627
525	Texas Industries, Senior Notes,	J-	02.
	9.25%, 08/15/20	Caa2	504
125	USG Corporation, Senior Notes,		
	8.375%, 10/15/18 (g)	B2	130
725	USG Corporation, Senior Notes,		
	9.75%, 08/01/14 (g)	B2	812
			15,191
Cargo Transport - 1.46%	DDW HILL C ' N.		
480	DP World Ltd., Senior Notes,	D 2	462
1,520	6.85%, 07/02/37(g) DP World Sukuk Limited, Senior Notes,	Baa3	463
1,320	6.25%, 07/02/17 (g)	Baa3	1,601
7	Florida East Coast Holdings, Senior Notes,	Daas	1,001
,	10.50%, 08/01/17 (h)	Caa3	6
300	Florida East Coast Railway Corporation, Senior Notes,	Cuus	O .
	8.125%, 02/01/17	В3	306
250	Kansas City Southern de Mexico, S.A. de C.V., Senior		
	Notes,		
	6.125%, 06/15/21	Ba2	269
200	Kansas City Southern de Mexico, S.A. de C.V., Senior		
	Notes,		
	6.625%, 12/15/20	Ba2	216
525	Kansas City Southern de Mexico, S.A. de C.V., Senior		
	Notes,	D 0	<b>500</b>
	8%, 02/01/18	Ba2	588
Chemicals, Plastics and Rubber - 3.64%			3,449
225	Compass Minerals International, Inc., Senior Notes,		
225	8%, 06/01/19	Ba2	243
500	Hexion Specialty Chemicals, Inc., Senior Notes,	542	213
	6.625%, 04/15/20 (g)	Ba3	509
1,150	Hexion Specialty Chemicals, Inc., Senior Notes,		
	8.875%, 02/01/18	В3	1,190
275	Hexion Specialty Chemicals, Inc., Senior Notes,		
	9%, 11/15/20	(e)	257
175	Huntsman International LLC, Senior Subordinated Notes,		
	8.625%, 03/15/20	B2	195
1,250	Huntsman International LLC, Senior Subordinated Notes,	D.O.	1.406
575	8.625%, 03/15/21	B2	1,406
575			
	Ineos Finance PLC, Senior Notes,	Do2	600
325	8.375%, 02/15/19 (g)	Ba3	608
325	8.375%, 02/15/19 (g) Ineos Finance PLC, Senior Notes,		
	8.375%, 02/15/19 (g) Ineos Finance PLC, Senior Notes, 8.50%, 02/15/16 (g)	Ba3 Caa1	608 307
325 200	8.375%, 02/15/19 (g) Ineos Finance PLC, Senior Notes, 8.50%, 02/15/16 (g) Ineos Finance PLC, Senior Notes,	Caa1	307
	8.375%, 02/15/19 (g) Ineos Finance PLC, Senior Notes, 8.50%, 02/15/16 (g) Ineos Finance PLC, Senior Notes, 9%, 05/15/15 (g)		
200	8.375%, 02/15/19 (g) Ineos Finance PLC, Senior Notes, 8.50%, 02/15/16 (g) Ineos Finance PLC, Senior Notes,	Caa1	307
200	8.375%, 02/15/19 (g) Ineos Finance PLC, Senior Notes, 8.50%, 02/15/16 (g) Ineos Finance PLC, Senior Notes, 9%, 05/15/15 (g) Kerling plc, Senior Notes,	Caa1 Ba3	307 212
200 450	8.375%, 02/15/19 (g) Ineos Finance PLC, Senior Notes, 8.50%, 02/15/16 (g) Ineos Finance PLC, Senior Notes, 9%, 05/15/15 (g) Kerling plc, Senior Notes, 10.625%, 02/01/17 (g)(EUR)	Caa1 Ba3	307 212
200 450	8.375%, 02/15/19 (g) Ineos Finance PLC, Senior Notes, 8.50%, 02/15/16 (g) Ineos Finance PLC, Senior Notes, 9%, 05/15/15 (g) Kerling plc, Senior Notes, 10.625%, 02/01/17 (g)(EUR) Koppers Holdings Inc., Senior Notes,	Caa1 Ba3 B3 B1	307 212 590 400
200 450 375 475	8.375%, 02/15/19 (g) Ineos Finance PLC, Senior Notes, 8.50%, 02/15/16 (g) Ineos Finance PLC, Senior Notes, 9%, 05/15/15 (g) Kerling plc, Senior Notes, 10.625%, 02/01/17 (g)(EUR) Koppers Holdings Inc., Senior Notes, 7.875%, 12/01/19 Lyondell Chemical Company, Senior Notes, 5%, 04/15/19 (g)	Caa1 Ba3 B3	307 212 590
200 450 375	8.375%, 02/15/19 (g) Ineos Finance PLC, Senior Notes, 8.50%, 02/15/16 (g) Ineos Finance PLC, Senior Notes, 9%, 05/15/15 (g) Kerling plc, Senior Notes, 10.625%, 02/01/17 (g)(EUR) Koppers Holdings Inc., Senior Notes, 7.875%, 12/01/19 Lyondell Chemical Company, Senior Notes,	Caa1 Ba3 B3 B1	307 212 590 400

300	Momentive Performance Materials, Inc., Senior Notes,		
	9%, 01/15/21	Caa1	263
1,175	Momentive Performance Materials, Inc., Senior Notes,		
	11.50%, 12/01/16	Caa2	975
325	PolyOne Corporation, Senior Notes,		
	7.375%, 09/15/20	Ba3	345
			8,605
Containers, Packaging and Glass - 4.00%			
375	AEP Industries, Inc., Senior Notes,		
	8.25%, 04/15/19	В3	397
425	Ball Corporation, Senior Notes,		
	7.375%, 09/01/19	Ba1	468
525	Beverage Packaging Holdings, Senior Notes,		
	8%, 12/15/16	Caa1	644
250	Boise Paper Holdings LLC, Senior Notes,		
	8%, 04/01/20	Ba3	276
375	Boise Paper Holdings LLC, Senior Notes,		

145   Bway Holding Company, Senior Notes,   175%, 1217517   183   623   175%, 1217517   183   623   175%, 1217517   183   623   175%, 1217517   183   623   175%, 1217517   183   623   175%, 1217517   183   623   175%, 1217517   183   175%, 1217517   183   175%, 1217517   183   175%, 1217517   183   175%, 1217517   183   183   191   1825   183   183   185%, 1217518   183   183   185%, 1217518   183		9%, 11/01/17	Ba3	414
Cascades Inc., Senior Notes,   7.75%, 12715/17   Ba3   Cascades, Inc., Senior Notes,   7.875%, 10715/17   Ba3   911   925   Cascades, Inc., Senior Notes,   7.875%, 0.1715/20   Ba3   911   925   Cascades, Inc., Senior Notes,   7.125%, 1.10718   Ba3   266   250   Clearwater Paper Corporation, Senior Notes,   10.625%, 0.6715/16   Ba3   281   100   Clondalkin Aequisition BV, Senior Notes,   2.474%, 12715/13 (2)   Ba1   94   150   Crown Euro Holdings, S.A., Senior Notes,   1.125%, 0.8715/16   Ba1   212   225   225   Exopack Holding Corporation, Senior Notes,   2.125%, 0.8715/18   Can   341   225	425			
\$\ \text{9.25} \ \text{Cascades, Inc., Senior Notes,} \ \ \text{2.50} \ \text{7.875%, 0.115/20} \ \text{Ba3} \ \ \text{9.115/20} \ \text{1.25%, 1.101/18} \ \text{Ba3} \ \text{9.115/20} \ \text{1.25%, 1.101/18} \ \text{Ba3} \ \text{2.60} \ \text{1.25%, 1.101/18} \ \text{Ba3} \ \text{2.60} \ \text{1.25%, 1.101/18} \ \text{1.001/18} \ \text{Ba3} \ \text{2.60} \ \text{1.0625%, 60/15/16} \ \text{Ba3} \ \text{2.81} \ \text{1.000} \ \text{2.2474%, 127/13/13 (g)} \ \text{B1} \ \text{9.100} \ \text{1.25%, 1.101/18} \ \text{1.000} \ \text{1.25%, 1.015/13/13 (g)} \ \text{B1} \ \text{9.100} \ \text{1.125%, 0.815/18 (g) (EUR)} \ \text{B1} \ \text{B2} \ \text{5.80} \\ \text{1.125%, 0.815/18 (g) (EUR)} \\ \text{B2} \ \text{5.80} \\ \text{1.125%, 0.815/18 (g) (EUR)} \\ \text{B2} \\ \text{5.80} \\ \text{1.125%, 0.815/18 (g) (EUR)} \\ \text{B2} \\ \text{5.80} \\ \text{1.125%, 0.815/19 (g) (EUR)} \\ \text{B2} \\ \text{5.80} \\ \text{1.125%, 0.815/19 (g) (EUR)} \\ \text{B2} \\ \text{5.80} \\ \text{5.80} \\ \text{1.125%, 0.815/19 (g)} \\ \text{B2} \\ \text{5.80} \\ 5.			В3	471
925   Cascades, Inc., Senior Notes, 7.875%, 9.171520   Ba3   911	625			
250   Clearwater Paper Corporation, Senior Notes,   10,000   10,	225		Ba3	623
250   Clearwater Paper Corporation, Senior Notes,   7.125%, 11/01/18   8a3   266   250   Clearwater Paper Corporation, Senior Notes,   10.025%, 06/15/16   8a3   281   100   Clondatkin Acquisition BV, Senior Notes,   8a3   281   100   Clondatkin Acquisition BV, Senior Notes,   8a3   281   242   2474%, 12/15/13 (g) (EUR)   Ba1   242   2474%, 12/15/13 (g) (EUR)   Ba1   242   243   243   243   244   2	925		D 2	011
	250		Ваз	911
Clearwater Paper Corporation, Senior Notes, 10.625%, 06/15/16   Ba3   281	250		Do2	266
10.625%, 06/15/16   Ba3   28	250		Баз	200
100	230		Ra3	281
150   Crown Euro Holdings, S.A., Senior Notes,	100		Bus	201
150   Crown Euro Holdings, S.A., Senior Notes,   7.125%, 08/15/18 (g) (EUR)   Bal   212   325   Exopack Holding Corporation, Senior Notes,   10%, 06/01/18   Can   341   Can   325   Graphic Packaging International, Inc., Senior Notes,   7.875%, 10/01/18   B2   580   Can   580   Ca			B1	94
325	150			
10%, 06/01/18		7.125%, 08/15/18 (g) (EUR)	Ba1	212
S25	325			
7.875%, 10/001/18   B2   580			Caa1	341
Section   Sect	525			
9.50%, 06/15/17   B2 665	(00		B2	580
350   Greif Inc., Senior Notes,   7.75%, 08/01/19   Ba2   395   300   Plastipak Holdings, Inc., Senior Notes,   10.625%, 08/15/19 (g)   B3   344   445   Reynolds Group Issuer, Inc., Senior Notes,   7.125%, 04/15/19 (g)   Ba3   495   495   A455   Reynolds Group Issuer, Inc., Senior Notes,   575   Reynolds Group Issuer, Inc., Senior Notes,   69%, 04/15/19 (g)   Caal   565   Caal   565   Caal   565   Caal   565   Caal   565   Caal   69% (data) (da	600		D2	665
1,75%, 08/01/19   Ba2   395     300	250		<b>B</b> 2	665
Marting   Mart	330		R <sub>0</sub> 2	305
10.625%, 08/15/19 (g)	300		Daz	393
A75	300		R3	344
S7.125%, 04/15/19 (g)	475		В3	311
575         Reynolds Group Issuer, Inc., Senior Notes,         Caal         565           135         Rock-Tenn Company, Senior Notes,         135           90         Rock-Tenn Company, Senior Notes,         135           90         Rock-Tenn Company, Senior Notes,         8a1         135           675         Weyerhaeuser Company, Senior Notes,         8a1         777           8.50%, 01/15/25         Ba1         777           9,444         More and Manufacturing - 5.74%         8a1         777           400         Altra Holdings, Inc., Senior Notes,         8a1         39           400         Altra Holdings, Inc., Senior Notes,         8a1         39           1,075         Amsted Industries, Inc., Senior Notes,         8a1         39           1,075         Building Materials Corporation of America, Senior Notes,         8a3         1,148           650         Case New Holland, Incorporated, Senior Notes,         8a2         756           900         CNH Capital LLC, Senior Notes,         8a2         963           450         Coleman Cable, Inc., Senior Notes,         8a2         963           450         Coleman Cable, Inc., Senior Notes,         8a         493         473           250         Columbus McKinno	.,,0		Ba3	495
135   Rock-Tenn Company, Senior Notes,   4.45%, 0.3701/19 (g)   Bal   135	575			
			Caa1	565
90 Rock-Tenn Company, Senior Notes, 4,90%, 03/01/22 (g) Ba1 90 675 Weyerhaeuser Company, Senior Notes, 8,50%, 01/15/25 Ba1 777 9,444  Diversified/Conglomerate Manufacturing - 5.74%  400 Altra Holdings, Inc., Senior Notes, 8,125%, 12/01/16 Ba3 431 375 Amsted Industries, Inc., Senior Notes, 8,125%, 03/15/18 (g) B1 399 1,075 Building Materials Corporation of America, Senior Notes, 6,75%, 05/01/21 (g) Ba3 1,148 650 Case New Holland, Incorporated, Senior Notes, 7,875%, 12/01/17 Ba2 756 900 CNH Capital LLC, Senior Notes, 6,25%, 11/01/16 (g) Ba2 963 450 Coleman Cable, Inc., Senior Notes, 9%, 02/15/18 B3 473 250 Columbus McKinnon Corporation, Senior Subordinated Notes, 7,875%, 02/01/19 (g) B3 2,130 650 Euramax International, Inc., Senior Notes, 8,25%, 01/15/19 (g) B3 2,130 650 Fiat Industrial Finance, Senior Notes, 9,50%, 04/01/16 Caal 598 500 Fiat Industrial Finance, Senior Notes, 6,25%, 03/09/18 (EUR) Ba2 669	135	Rock-Tenn Company, Senior Notes,		
4.90%, 03/01/22 (g)   Ba1   90			Ba1	135
Meyerhaeuser Company, Senior Notes, 8,50%, 01/15/25 Ba1 777 9,444	90	• •		
S.50%, 01/15/25   Ba1 777 9,444			Ba1	90
Number   19,444	675		D 1	222
Diversified/Conglomerate Manufacturing - 5.744/    400		8.50%, 01/15/25	Bal	
Altra Holdings, Inc., Senior Notes, 8.125%, 12/01/16 Ba3 431 375 Amsted Industries, Inc., Senior Notes, 8.125%, 03/15/18 (g) BB1 399 1,075 Building Materials Corporation of America, Senior Notes, 6.75%, 05/01/21 (g) Ba3 1,148 650 Case New Holland, Incorporated, Senior Notes, 7.875%, 12/01/17 Ba2 756 900 CNH Capital LLC, Senior Notes, 6.25%, 11/01/16 (g) Ba2 963 450 Coleman Cable, Inc., Senior Notes, 9%, 02/15/18 B3 473 250 Columbus McKinnon Corporation, Senior Subordinated Notes, 7.875%, 02/01/19 B1 260 2,000 Commscope, Inc., Senior Notes, 8.25%, 01/15/19 (g) B3 2,130 650 Euramax International, Inc., Senior Notes, 9.50%, 04/01/16 Caal 598 500 Fiat Industrial Finance, Senior Notes, 6.25%, 03/09/18 (EUR) Ba2 669	Diversified/Conglomerate Manufacturing 5.7/	10/2		9,444
8.125%, 12/01/16       Ba3       431         375       Amsted Industries, Inc., Senior Notes, 8.125%, 03/15/18 (g)       B1       399         1,075       Building Materials Corporation of America, Senior Notes, 6.75%, 05/01/21 (g)       Ba3       1,148         650       Case New Holland, Incorporated, Senior Notes, 7.875%, 12/01/17       Ba2       756         900       CNH Capital LLC, Senior Notes, 6.25%, 11/01/16 (g)       Ba2       963         450       Coleman Cable, Inc., Senior Notes, 9%, 02/15/18       B3       473         250       Columbus McKinnon Corporation, Senior Subordinated Notes,       B3       473         250       Columbus McKinnon Corporation, Senior Subordinated Notes,       B1       260         2,000       Commscope, Inc., Senior Notes, 8.25%, 01/15/19 (g)       B1       260         650       Euramax International, Inc., Senior Notes, 9.50%, 04/01/16       B3       2,130         650       Fiat Industrial Finance, Senior Notes, 9.50%, 04/01/16       Caa1       598         500       Fiat Industrial Finance, Senior Notes, 6.25%, 03/09/18 (EUR)       Ba2       669				
375	100		Ba3	431
S.125%, 03/15/18 (g)	375		240	.51
1,075 Building Materials Corporation of America, Senior Notes, 6.75%, 05/01/21 (g) Ba3 1,148 650 Case New Holland, Incorporated, Senior Notes, 7.875%, 12/01/17 Ba2 756 900 CNH Capital LLC, Senior Notes, 6.25%, 11/01/16 (g) Ba2 963 450 Coleman Cable, Inc., Senior Notes, 9%, 02/15/18 B3 473 250 Columbus McKinnon Corporation, Senior Subordinated Notes, 7.875%, 02/01/19 B1 260 2,000 Commscope, Inc., Senior Notes, 8.25%, 01/15/19 (g) B3 2,130 650 Euramax International, Inc., Senior Notes, 9.50%, 04/01/16 Caa1 598 500 Fiat Industrial Finance, Senior Notes, 6.25%, 03/09/18 (EUR) Ba2 669			B1	399
650 Case New Holland, Incorporated, Senior Notes,  7.875%, 12/01/17 Ba2 756  900 CNH Capital LLC, Senior Notes,  6.25%, 11/01/16 (g) Ba2 963  450 Coleman Cable, Inc., Senior Notes,  9%, 02/15/18 B3 473  250 Columbus McKinnon Corporation, Senior Subordinated Notes,  7.875%, 02/01/19 B1 260  2,000 Commscope, Inc., Senior Notes,  8.25%, 01/15/19 (g) B3 2,130  650 Euramax International, Inc., Senior Notes,  9.50%, 04/01/16 Caa1 598  500 Fiat Industrial Finance, Senior Notes,  6.25%, 03/09/18 (EUR) Ba2 669	1,075			
7.875%, 12/01/17  900  CNH Capital LLC, Senior Notes, 6.25%, 11/01/16 (g)  Ba2  963  450  Coleman Cable, Inc., Senior Notes, 9%, 02/15/18  B3  473  250  Columbus McKinnon Corporation, Senior Subordinated Notes, 7.875%, 02/01/19  B1  2,000  Commscope, Inc., Senior Notes, 8.25%, 01/15/19 (g)  B3  2,130  650  Euramax International, Inc., Senior Notes, 9.50%, 04/01/16  Caa1  598  500  Fiat Industrial Finance, Senior Notes, 6.25%, 03/09/18 (EUR)  Ba2  756		6.75%, 05/01/21 (g)	Ba3	1,148
900 CNH Capital LLC, Senior Notes, 6.25%, 11/01/16 (g) Ba2 963 450 Coleman Cable, Inc., Senior Notes, 9%, 02/15/18 B3 473 250 Columbus McKinnon Corporation, Senior Subordinated Notes, 7.875%, 02/01/19 B1 260 2,000 Commscope, Inc., Senior Notes, 8.25%, 01/15/19 (g) B3 2,130 650 Euramax International, Inc., Senior Notes, 9.50%, 04/01/16 Caa1 598 500 Fiat Industrial Finance, Senior Notes, 6.25%, 03/09/18 (EUR) Ba2 669	650	Case New Holland, Incorporated, Senior Notes,		
6.25%, 11/01/16 (g) Ba2 963 450 Coleman Cable, Inc., Senior Notes, 9%, 02/15/18 B3 473 250 Columbus McKinnon Corporation, Senior Subordinated Notes, 7.875%, 02/01/19 B1 260 2,000 Commscope, Inc., Senior Notes, 8.25%, 01/15/19 (g) B3 2,130 650 Euramax International, Inc., Senior Notes, 9.50%, 04/01/16 Caa1 598 500 Fiat Industrial Finance, Senior Notes, 6.25%, 03/09/18 (EUR) Ba2 669			Ba2	756
450 Coleman Cable, Inc., Senior Notes, 9%, 02/15/18 B3 473  250 Columbus McKinnon Corporation, Senior Subordinated Notes, 7.875%, 02/01/19 B1 260  2,000 Commscope, Inc., Senior Notes, 8.25%, 01/15/19 (g) B3 2,130  650 Euramax International, Inc., Senior Notes, 9.50%, 04/01/16 Caal 598  500 Fiat Industrial Finance, Senior Notes, 6.25%, 03/09/18 (EUR) Ba2 669	900			0.42
9%, 02/15/18  250  Columbus McKinnon Corporation, Senior Subordinated Notes, 7.875%, 02/01/19  B1  260  2,000  Commscope, Inc., Senior Notes, 8.25%, 01/15/19 (g)  B3  2,130  650  Euramax International, Inc., Senior Notes, 9.50%, 04/01/16  Caa1  598  500  Fiat Industrial Finance, Senior Notes, 6.25%, 03/09/18 (EUR)  Ba2  669	450		Ba2	963
250 Columbus McKinnon Corporation, Senior Subordinated Notes, 7.875%, 02/01/19 B1 260 2,000 Commscope, Inc., Senior Notes, 8.25%, 01/15/19 (g) B3 2,130 650 Euramax International, Inc., Senior Notes, 9.50%, 04/01/16 Caal 598 500 Fiat Industrial Finance, Senior Notes, 6.25%, 03/09/18 (EUR) Ba2 669	450		D2	472
Notes, 7.875%, 02/01/19 B1 260 2,000 Commscope, Inc., Senior Notes, 8.25%, 01/15/19 (g) B3 2,130 650 Euramax International, Inc., Senior Notes, 9.50%, 04/01/16 Caal 598 500 Fiat Industrial Finance, Senior Notes, 6.25%, 03/09/18 (EUR) Ba2 669	250	·	DJ	4/3
7.875%, 02/01/19  2,000  Commscope, Inc., Senior Notes,  8.25%, 01/15/19 (g)  B3  2,130  650  Euramax International, Inc., Senior Notes,  9.50%, 04/01/16  Caa1  598  500  Fiat Industrial Finance, Senior Notes,  6.25%, 03/09/18 (EUR)  Ba2  669	230	•		
2,000     Commscope, Inc., Senior Notes,       8.25%, 01/15/19 (g)     B3     2,130       650     Euramax International, Inc., Senior Notes,       9.50%, 04/01/16     Caa1     598       500     Fiat Industrial Finance, Senior Notes,       6.25%, 03/09/18 (EUR)     Ba2     669			B1	260
8.25%, 01/15/19 (g) B3 2,130 650 Euramax International, Inc., Senior Notes, 9.50%, 04/01/16 Caa1 598 500 Fiat Industrial Finance, Senior Notes, 6.25%, 03/09/18 (EUR) Ba2 669	2,000			
650 Euramax International, Inc., Senior Notes, 9.50%, 04/01/16 Caa1 598 500 Fiat Industrial Finance, Senior Notes, 6.25%, 03/09/18 (EUR) Ba2 669	,,,,,,	•	В3	2,130
9.50%, 04/01/16 Caa1 598 500 Fiat Industrial Finance, Senior Notes, 6.25%, 03/09/18 (EUR) Ba2 669	650			
6.25%, 03/09/18 (EUR) Ba2 669		9.50%, 04/01/16	Caa1	598
,	500			
			Ba2	669
Manitowoc Company, Inc., Senior Notes,	300	Manitowoc Company, Inc., Senior Notes,		

	8.50%, 11/01/20	В3	331
475	Oshkosh Corporation, Senior Notes,		
	8.25%, 03/01/17	B1	516
475	Oshkosh Corporation, Senior Notes,		
	8.50%, 03/01/20	B1	518
200	Owens Corning, Inc., Senior Notes,		
	9%, 06/15/19	Ba1	247
375	Ply Gem Industries, Inc., Senior Notes,		
	8.25%, 02/15/18	Caa1	375
550	RBS Global, Inc., Senior Notes,		
	8.50%, 05/01/18	Caa1	589
700	Sensata Technologies BV, Senior Notes,		
	6.50%, 05/15/19 (g)	В3	728
450	SPX Corporation, Senior Notes,		
	6.875%, 09/01/17	Ba2	492
200	Terex Corporation, Senior Notes,		
	6.50%, 04/01/20	B1	202
50	Terex Corporation, Senior Notes,		
	10.875%, 06/01/16	B2	57

900	Terex Corporation, Senior Subordinated Notes,		020
(75	8%, 11/15/17	Caa1	929
675	Vulcan Materials, Senior Notes,	Ba2	746
	7.50%, 06/15/21	Daz	13,557
Diversified/Conglomerate Service - 7.58%			13,337
425	Aguila 3 S.A., Senior Notes,		
123	7.875%, 01/31/18 (g)	B2	443
575	Alliance Data Systems Company, Senior Notes,	2-	
111	6.375%, 04/01/20 (g)	(e)	582
475	Anixter Inc., Senior Notes,		
	10%, 03/15/14	Ba2	518
600	Aramark Holdings, Senior Notes,		
	8.625%, 05/01/16 (g)	В3	612
1,000	Avis Budget Car Rental LLC, Senior Notes,		
	9.625%, 03/15/18	B2	1,087
700	Capsugel Finance Company, Senior Notes,		
	9.875%, 08/01/19 (g)(EUR)	Caa1	1,018
25	CDW Corporation, Senior Secured Notes,	7.4	
2.200	8%, 12/15/18	B2	27
2,300	CDW Corporation, Senior Subordinate Notes,	G 2	2 400
925	12.535%, 10/12/17	Caa2	2,498
825	CDW Escrow Corporation, Senior Subordinate Notes,	Caa1	875
1,300	8.50%, 04/01/19 First Data Corporation, Senior Notes,	Caai	6/3
1,500	7.375%, 06/15/19 (g)	B1	1,320
1,825	First Data Corporation, Senior Notes,	DI	1,520
1,023	12.625%, 01/15/21	Caa1	1,839
475	FTI Consulting Inc., Senior Notes,	Cuu1	1,037
175	6.75%, 10/01/20	Ba2	508
150	FTI Consulting Inc., Senior Notes,		
	7.75%, 10/01/16	Ba2	155
400	Garda World Security Corporation, Senior Notes,		
	9.75%, 03/15/17 (g)	B2	429
125	Gategroup Finance (Luxembourg) S.A., Senior Notes,		
	6.75%, 03/01/19 (g)	B1	167
475	Goodman Networks, Inc., Senior Notes,		
	12.125%, 07/01/18 (g)	B2	487
25	Interline Brands, Inc., Senior Notes,		
	7%, 11/15/18	B2	26
975	iPayment, Inc., Senior Notes,	D2	000
550	10.25%, 05/15/18	В3	892
550	Jaguar Holdings, Inc., Senior Notes,	D2	507
700	9.50%, 12/01/19 (g) Lender Processing Services, Inc., Senior Notes,	В3	597
700	8.125%, 07/01/16	Ba2	731
350	Maxim Crane Works, L.P., Senior Notes,	Daz	731
330	12.25%, 04/15/15 (g)	Caa2	332
650	Syniverse Holdings, Inc., Senior Notes,	Cuu2	332
36.0	9.125%, 01/15/19	Caa1	712
350	UR Financing Escrow Corporation, Senior Notes,		
	5.75%, 07/15/18 (g)	Ba3	358
525	West Corporation, Senior Notes,		
	7.875%, 01/15/19	В3	560
1,025	West Corporation, Senior Notes,		
	8.625%, 10/01/18	В3	1,129
			17,902
Flectronics - 2.64%			

Electronics - 2.64%

475	Advanced Micro Devices, Inc., Senior Notes,		
	7.75%, 08/01/20	Ba3	524
175	Advanced Micro Devices, Inc., Senior Notes,		
	8.125%, 12/15/17	Ba3	191
250	Aspect Software, Inc., Senior Notes,		
	10.625%, 05/15/17	Caa1	269
800	Epicor Software Corporation, Senior Notes,		
	8.625%, 05/01/19	Caa1	816
125	Fidelity National Information Services, Inc., Senior Notes,		
	7.625%, 07/15/17 (g)	Ba2	137
325	Fidelity National Information Services, Inc., Senior Notes,		
	7.875%, 07/15/20	Ba2	360
125	Freescale Semiconductor, Inc., Senior Notes,		
	8.05%, 02/01/20	Caa1	126
310	Freescale Semiconductor, Inc., Senior Notes,		
	10.125%, 03/15/18 (g)	B1	347
	-		

330	5.75%, 05/15/16	B1	349
350	4.875%, 04/01/15 International Lease Finance Corporation, Senior Notes,	B1	420
425	International Lease Finance Corporation, Senior Notes,	D1	420
	8%, 01/15/18	Ba3	624
600	Icahn Enterprises, L.P., Senior Notes,		
713	8%, 01/15/18 (g)	Ba3	806
775	Icahn Enterprises, L.P., Senior Notes,	Das	313
330	General Motors Financial Company, Inc., Senior Notes, 6.75%, 06/01/18	Ba3	375
350	12.50%, 11/30/17 General Motors Financial Company, Inc., Senior Notes	(e)	3,925
3,373	E*Trade Financial Corporation, Senior Notes,		2.22
	7.875%%, 12/01/15	B2	484
475	E*Trade Financial Corporation, Senior Notes,	52	TU)
400	E*Trade Financial Corporation, Senior Notes, 6.75%, 06/01/16	B2	409
400	10.25%, 07/15/19 E*Trade Financial Corporation, Senior Notes	Ba1	1,566
1,200	Discover Financial Services, Senior Notes,	B 4	
	6.625%, 04/01/18 (g)	B1	1,774
1,650	CIT Group, Inc., Senior Notes,		,
2,173	5.50%, 02/15/19 (g)	B1	2,207
2,175	CIT Group, Inc., Senior Notes,	DΙ	1,934
1,925	CIT Group, Inc., Senior Notes, 5.25%, 03/15/18	B1	1,954
1.025	4.75%, 02/15/15 (g)	B1	1,310
1,300	CIT Group, Inc., Senior Notes,		
	8%, 11/01/31	B1	798
725	Ally Financial, Inc., Senior Notes,		
230	8%, 03/15/20	B1	279
250	Ally Financial, Inc., Senior Notes,	DΙ	031
775	Ally Financial, Inc., Senior Notes, 7.50%, 09/15/20	B1	837
775	6.25%, 12/01/17	B1	516
500	Ally Financial, Inc., Senior Notes,	D4	
	5.50%, 02/15/17	(e)	475
475	Ally Financial, Inc., Senior Notes,		
000	5.625%, 04/01/17 (g)	(e)	796
800	Air Lease Corporation, Senior Notes,	שמט	219
250	Aircastle Limited, Senior Notes, 9.75%, 08/01/18 (g)	Ba3	279
250	9.75%, 08/01/18	Ba3	753
675	Aircastle Limited, Senior Notes,		
	7.625%, 04/15/20 (g)	(e)	500
500	Aircastle Limited, Senior Notes,		
Finance - 14.29%			0,234
	7.75%, 04/01/19	В3	731 6,234
925	MEMC Electronic Materials, Inc., Senior Notes,	D2	721
225	11.50%, 07/15/18 (g)	Caa1	249
225	Lawson Software, Senior Notes,		
	9.375%, 04/01/19 (g)	Caa1	335
325	Lawson Software, Senior Notes,	D1	100
313	3DA Software Group, Inc., Senior Notes, 8%, 12/15/14	B1	400
375	7.75%, 07/15/16  JDA Software Group, Inc., Senior Notes,	Ba1	255
225	Jabil Circuit, Inc., Senior Notes,	D 1	255
	9%, 05/01/16	B2	1,494
1,375	iGATE Corporation, Senior Notes,		

675	International Lease Finance Corporation, Senior Notes,		
	8.25%, 12/15/20	B1	746
525	International Lease Finance Corporation, Senior Notes,		
	8.625%, 01/15/22	B1	587
1,800	International Lease Finance Corporation, Senior Notes,		
	8.875%, 09/01/17	B1	2,007
55	Jefferies Group, Inc., Senior Notes,		
	5.125%, 04/13/18	Baa2	53
105	Jefferies Group, Inc., Senior Notes,		
	8.50%, 07/15/19	Baa2	117
400	Neuberger Berman Group LLC, Senior Notes,		
	5.625%, 03/15/20 (g)	Ba1	402
425	Neuberger Berman Group LLC, Senior Notes,		
	5.875%, 03/15/22 (g)	Ba1	428
1,500	Nuveen Investments, Inc., Senior Notes,		
,	5.50%, 09/15/15	Caa2	1,373
1,850	Nuveen Investments, Inc., Senior Notes,		,
,	10.50%, 11/15/15	Caa2	1,919
575	Nuveen Investments, Inc., Senior Notes,		
	10.50%, 11/15/15 (g)	Caa2	596
			2,0

225	Dravidant Funding Associates I. D. Caniar Notes		
223	Provident Funding Associates, L.P., Senior Notes, 10.125%, 02/15/19 (g)	B2	180
575	Provident Funding Associates, L.P., Senior Notes,	22	100
	10.25%, 04/15/17 (g)	Ba3	559
1,725	SLM Corporation, Senior Medium Term Notes,		
	8.45%, 06/15/18	Ba1	1,931
625	Springleaf Finance Corporation, Senior Medium Term	D2	106
000	Notes, 6.90%, 12/15/17	В3	486
900	Synovus Financial Corporation, Subordinate Notes, 5.125%, 06/15/17	В3	819
125	Synovus Financial Corporation, Senior Notes,	БЭ	019
123	7.875%, 02/15/19	B2	129
			33,768
Groceries23%			
500	Susser Holdings LLC, Senior Notes,		
	8.50%, 05/15/16	B2	550
H 14 E1 4 10111 0 100			
Healthcare, Education and Childcare - 8.18%	Accellent, Inc. Senior Notes,		
123	8.375%, 02/01/17	B1	125
675	Accellent, Inc Senior Subordinated Notes,	ы	125
0,0	10%, 11/01/17	Caa2	546
1,500	Biomet, Inc., Senior Notes,		
	10.375%, 10/15/17	В3	1,620
575	Biomet, Inc., Senior Subordinated Notes,		
	11.625%, 10/15/17	Caa1	624
800	Capella Healthcare Inc., Senior Notes,		0.20
000	9.25%, 07/01/17	В3	820
800	CHS/Community Health Systems, Inc., Senior Notes,	D2	926
1,100	8%, 11/15/19 (g) CHS/Community Health Systems, Inc., Senior Notes,	В3	826
1,100	8%, 11/15/19 (g)	В3	1,136
348	CHS/Community Health Systems, Inc., Senior Notes,		2,220
	8.875%, 07/15/15	В3	361
175	Crown NewCo 3,Senior Notes,		
	7%, 02/15/18 (g)(GBP)	B2	268
525	Davita, Inc., Senior Notes,		<b>7.10</b>
775	6.375%, 11/01/18	B2	549
775	Fresenius Medical Care US Finance II, Inc., Senior Notes, 5.625%, 07/31/19 (g)	Ba2	796
450	Fresenius Medical Care US Finance II, Inc., Senior Notes,	Daz	790
130	5.875%, 01/31/22 (g)	Ba2	462
375	Grifols Inc., Senior Notes,		
	8.25%, 02/01/18	В3	406
1,325	HCA, Inc., Senior Notes,		
	7.50%, 02/15/22	В3	1,404
550	HCA, Inc., Senior Secured Notes,	D 0	606
98	8.50%, 04/15/19	Ba3	606
98	HCA, Inc., Senior Secured Notes, 9.875%, 02/15/17	B2	107
1,250	Health Management Associates, Inc., Senior Notes,	D2	107
1,230	7.375%, 01/15/20 (g)	В3	1,278
825	Iasis Healthcare Capital		
	8.375%, 05/15/19	Caa1	802
600	Inventive Health Inc., Senior Notes,		
10.7	10%, 08/15/18 (g)	Caa2	540
425	Inventive Health Inc., Senior Notes,	C- 2	202
525	10%, 08/15/18 (g) Kindred Healthcare, Inc., Senior Notes,	Caa2	383
323	Kindred ficaltheare, file., Schiof Notes,		

	8.25%, 06/01/19	В3	454
250	LifePoint Hospitals, Inc., Senior Notes,		
	6.625%, 10/01/20	Ba1	265
475	MedAssets, Inc., Senior Notes,		
	8%, 11/15/18	В3	499
900	Multiplan, Inc., Senior Notes,		
	9.875%, 09/01/18 (g)	Caa1	974
350	Mylan Inc., Senior Notes,		
	7.625%, 07/15/17 (g)	Ba3	385
525	Radiation Therapy Services, Inc., Senior Subordinated		
	Notes,		
	9.875%, 04/15/17	В3	423
925	Tenet Healthcare Corporation, Senior Notes,		
	6.25%, 11/01/18 (g)	B1	957
50	Tenet Healthcare Corporation, Senior Notes,		
	8.875%, 07/01/19	B1	56
175	Universal Health Services, Inc., Senior Notes,		
	7%, 10/01/18	B1	187
200	Universal Hospital Services, Inc., Senior Secured		

	Notes, 8.50%, 06/01/15	В3	205
500	Vanguard Health Holding Company II, LLC, Senior Notes,	D.O.	106
550	7.75%, 02/01/19 Vanguard Health Holding Company II, LLC, Senior Notes	В3	496
330	Vanguard Health Holding Company II, LLC, Senior Notes, 8%, 02/01/18	В3	561
31	Vanguard Health Systems, Inc., Senior Discount Notes,	<b>D</b> 3	301
31	Zero Coupon, 02/01/16	Caa1	21
175	Warner Chilcott Company, LLC, Senior Notes,	Cumi	
	7.75%, 09/15/18	В3	181
			19,323
Hotels, Motels, Inns and Gaming - 2.96%			
150	Ameristar Casinos, Inc., Senior Notes,		
10.7	7.50%, 04/15/21	В3	158
425	Caesars Entertainment Operating Company, Inc., Senior		
	Notes,	C2	222
750	5.625%, 06/01/15 Caesars Entertainment Operating Company, Inc., Senior	Caa3	333
730	Notes,		
	11.25%, 06/01/17	B2	817
625	CCM Merger, Inc., Senior Notes,	D2	017
0_0	9.125%, 05/01/19 (g)	Caa2	633
500	Cirsa Funding Luxembourg S.A., Senior Notes,		
	8.75%, 05/15/18(g) (EUR)	В3	644
425	Codere Finance (Luxembourg) S.A., Senior Notes,		
	9.25%, 02/15/19(g) (EUR)	B2	428
300	MGM Mirage, Senior Notes,		
	9%, 03/15/20	Ba2	334
375	MGM Mirage, Senior Notes,		
200	10.375%, 05/15/14	Ba2	427
300	Pinnacle Entertainment, Inc., Senior Subordinated Notes,	D2	214
325	7.75%, 04/01/22	В3	314
323	Quapaw Downstream Development Authority, Senior Notes, 10.50%, 07/01/19 (g)	В3	332
750	Seminole Tribe of Florda, Senior Notes,	<b>D</b> 3	332
7.00	7.75%, 10/01/17 (g)	Ba1	814
750	Seneca Gaming Corporation, Senior Notes,		
	8.25%, 12/01/18 (g)	B2	765
175	Starwood Hotels and Resorts Worldwide, Inc., Senior Notes,		
	7.15%, 12/01/19	Baa3	208
975	Station Casinos LLC, Senior Notes,		
100	3.65%, 06/18/18 (g)	Caa2	678
100	Wynn Las Vegas LLC, Senior Notes,	(a)	109
	7.875%, 11/01/17	(e)	6,994
Insurance - 1.85%			0,554
650	Amerigroup Corporation, Senior Notes,		
	7.50%, 11/15/19	Ba3	713
925	Assured Guarantee Holdings Municipal Holdings, Inc.,		
	Junior		
	Subordinated Debentures, 6.40%, 12/15/66 (g)	Baa1	675
750	Hub International Limited, Senior Notes,		
	9%, 12/15/14 (g)	Caa1	765
1,735	Hub International Limited, Senior Subordinated Notes,	G 3	1.701
405	10.25%, 06/15/15 (g)	Caa2	1,781
425	USI Holdings Corporation, Senior Subordinated Notes, 9.75%, 05/15/15 (g)	Caa2	427
	7.13 10, 031 131 13 (g)	Caa2	4,361
Leisure, Amusement and Entertainment - 1.3	8%		7,501

525	Cedar Fair LP, Senior Notes,		
	9.125%, 08/01/18	B2	591
175	Easton Bell Sports Inc., Senior Notes,		
	9.75%, 12/01/16	B2	192
450	Manchester United Finance plc, Senior Notes,		
	8.375%, 02/01/17 (g)	(e)	485
225	NCL Corporation, Senior Notes,		
	9.50%, 11/15/18	Caa1	243
100	NCL Corporation, Senior Notes,		
	9.50%, 11/15/18 (g)	Caa1	108
700	NCL Corporation, Senior Notes,		
	11.75%, 11/15/16	B2	812
775	Ticketmaster, Senior Notes,		
	10.75%, 08/01/16	В3	833
			3,264

Mining, Steel, Iron and Non-Precious	Metals - 8.27%		
725	AK Steel Corporation, Senior Notes,		
	7.625%, 05/15/20	B2	701
525	Algoma Acquisition Corporation,		
	9.875%, 06/15/15 (g)	Caa2	475
800	Alpha Natural Resources, Inc., Senior Notes,		
	6.25%, 06/01/21	Ba3	724
575	Alrosa Finance S.A., Senior Notes,		
	7.75%, 11/03/20 (g)	Ba3	611
795	ArcelorMittal, Senior Notes,		
	4.50%, 02/25/17	Baa3	797
625	Arch Coal, Inc., Senior Notes,		
	7.25%, 06/15/21 (g)	B1	570
250	Arch Coal, Inc., Senior Notes,		
	8.75%, 08/01/16	B1	264
975	Consol Energy, Inc., Senior Notes,		
	8%, 04/01/17	B1	1,019
1,300	Consol Energy, Inc., Senior Notes,		,
,	8.25%, 04/01/20	B1	1,349
350	FMG Resources Pty. Ltd., Senior Notes,		,
	6%, 04/01/17 (g)	B1	348
850	FMG Resources Pty. Ltd., Senior Notes,		
	7%, 11/01/15 (g)	B1	882
1,250	FMG Resources Pty. Ltd., Senior Notes,		
,	8.25%, 11/01/19 (g)	B1	1,313
1,000	Foresight Energy LLC, Senior Notes,		,
,	9.625%, 08/15/17 (g)	Caa1	1,065
700	JMC Steel Group, Inc., Senior Notes,		2,002
	8.25%, 03/15/18 (g)	В3	723
875	McJunkin Red Man Corporation, Senior Notes,		
	9.50%, 12/15/16	В3	953
250	Mirabela Nickel Ltd., Senior Notes,		
	8.75%, 04/15/18 (g)	B2	215
325	New World Resources N.V., Senior Notes,		
	7.875%, 05/01/18 (g)	Ba3	438
425	Novelis, Inc., Senior Notes,		
	8.75%, 12/15/20	B2	466
425	Patriot Coal Corporation, Senior Notes,		
	8.25%, 04/30/18	В3	325
625	Peabody Energy Corporation, Senior Notes,		
	6%, 11/15/18 (g)	Ba1	611
650	Peabody Energy Corporation, Senior Notes,		
	6.25%, 11/15/21 (g)	Ba1	636
		2	000