NEW AMERICA HIGH INCOME FUND INC Form N-Q November 14, 2017

# 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: 9-30-17

Item 1 - Schedule of Investments - September 30, 2017 (Unaudited) (Dollar Amounts in Thousands)

Principal Amount/Units		Moody s Rating (Unaudited)	Value (Note 1)
CORPORATE DEBT SECURITIES - 1	30.94% (d)(f)	, ,	
Aerospace & Defense - 1.55% 805	Bombardier, Inc., Senior Notes,		
803	8.75%, 12/1/21 (g)	В3	867
425	Huntington Ingalls Industries, Senior Notes,	<b>D</b> 3	807
723	5%, 11/15/25 (g)	Ba2	457
1,740	Standard Aero Aviation Holdings Inc., Senior Notes,	Baz	737
1,710	10%, 07/15/23 (g)	Caa2	1,927
465	Triumph Group Inc., Senior Notes,	02	1,> = 1
	7.75%, 08/15/25 (g)	В3	488
	(6)		3,739
1.1.			
Airlines81%	A C C C A		
1,100	American Airlines Group, Senior Notes,	Di	1 150
110	5.50%, 10/01/19 (g)	B1	1,152
110	American Airlines Group, Senior Notes,	(-)	115
105	5.625%, 07/15/22 (g)	(e)	115
105	United Airlines, Senior Notes,	(a)	100
575	4.625%, 03/03/24	(e)	108
575	United Continental Holdings, Inc., Senior Notes,	Ba3	589
	6.375%, 06/01/18	Баз	1,964
			1,504
Automotive - 3.32%			
325	Allison Transmission, Inc., Senior Notes,		
	5%, 10/01/24 (g)	Ba3	337
1,680	American Axle and Manufacturing, Inc., Senior Notes,		
	6.25%, 04/01/25 (g)	B2	1,711
220	Aston Martin Capital Holdings, Senior Notes,		
	6.50%, 04/15/22 (g)	B2	236
350	Group 1 Automotive, Inc., Senior Notes,		
	5%, 06/01/22	Ba2	361
275	Group 1 Automotive, Inc., Senior Notes,		
	5.25%, 12/15/23 (g)	Ba2	279
525	Sonic Automotive, Inc., Senior Subordinated Notes,		
	5%, 05/15/23	B2	513
525	Sonic Automotive, Inc., Senior Subordinated Notes,		
0.055	6.125%, 03/15/27	B2	536
3,355	Tesla Inc., Senior Notes,		
505	5.30%, 08/15/25 (g)	В3	3,280
725	TI Group Auto Systems, L.L.C., Senior Notes,	C 1	760
	8.75%, 07/15/23 (g)	Caa1	768
			8,021
Broadcasting - 3.68%			
390	AMC Networks, Inc., Senior Notes,		
	4.75%, 08/01/25	Ba3	393
600	Clear Channel Worldwide Holdings, Inc., Senior Notes,		
	6.50%, 11/15/22	B2	620
375	iHeart Communications, Inc., Senior Notes,		
	9%, 12/15/19	Caa1	284
475	Lin Television Corporation, Senior Notes,		
	5.875%, 11/15/22	В3	496
1,925	MDC Partners, Inc., Senior Notes,		
	6.50%, 05/01/24 (g)	В3	1,939

650	Nexstar Broadcasting, Inc., Senior Notes,	7.0	
725	5.625%, 08/01/24 (g)	В3	674
725	Outfront Media Capital LLC, Senior Notes, 5.25%, 02/15/22	B1	749
250	Outfront Media Capital LLC, Senior Notes,	DI	749
230	5.625%, 02/15/24	B1	261
275	E.W. Scripps Company, Senior Notes,	D1	201
273	5.125%, 05/15/25 (g)	Ba2	280
250	Sinclair Television Group, Inc., Senior Notes,		
	5.875%, 03/15/26 (g)	B1	256
305	Sirius XM Radio, Inc., Senior Notes,		
	5%, 08/01/27 (g)	Ba3	311
800	Sirius XM Radio, Inc., Senior Notes,		
	6%, 07/15/24 (g)	Ba3	861
700	Townsquare Media, Inc., Senior Notes,		
<b>5</b> 00	6.50%, 04/01/23 (g)	В3	709
500	Univision Communications, Inc., Senior Notes,	D2	500
550	5.125%, 05/15/23 (g)	B2	509
550	Univision Communications, Inc., Senior Notes,	D2	555
	5.125%, 02/15/25 (g)	B2	555 9 907
			8,897
Building & Real Estate - 2.50%			
310	AV Homes, Inc., Senior Notes,		
310	6.625%, 05/15/22	В3	318
525	Greystar Real Estate Partners, LLC, Senior Notes,	20	210
	8.25%, 12/01/22 (g)	B2	563
2,360	Howard Hughes Corporation, Senior Notes,		
	5.375%, 03/15/25 (g)	Ba3	2,388
350	Shea Homes Limited Partnership, Senior Notes,		
	5.875%, 04/01/23 (g)	B1	359
425	Taylor Morrison Communities, Inc., Senior Notes,		
	5.875%, 04/15/23 (g)	B1	446
990	Weekley Homes LLC, Senior Notes,	7.0	0.70
210	6.625%, 08/15/25 (g)	В3	959
310	William Lyon Homes, Inc., Senior Notes,	D2	210
675	5.875%, 01/31/25 William Lyon Homes, Inc., Senior Notes,	В3	318
073	7%, 08/15/22	В3	699
	7 70, 08/13/22	DЭ	6,050
			0,030
Building Products57%			
275	Masonite International Corporation, Senior Notes,		
	5.625%, 03/15/23 (g)	Ba3	289
750	RSI Home Products, Inc., Senior Notes,		
	6.50%, 03/15/23 (g)	B1	788
290	Summit Materials LLC, Senior Notes,		
	5.125%, 06/01/25 (g)	В3	298
			1,375
Cable Operators - 16.41%	All The Control of the Control		
375	Altice Financing S.A., Senior Notes,	D1	207
2.005	6.625%, 02/15/23 (g)	B1	397
2,005	Altice Financing S.A., Senior Notes,	D1	2 205
2,100	7.50%, 05/15/26 (g) Altice Financing S.A., Senior Notes,	B1	2,205
2,100	8.125%, 01/15/24 (g)	В3	2,263
4,085	Altice Luxembourg S.A., Senior Notes,	<b>D</b> 3	2,203
1,003	Three Danemoodig 5.71., Semoi 1000,		

1,486				
SATS%, Q171525 (g)			В3	4,386
900   C + W Senior Financing Designated Activity, Senior Notes, 6875%, 90/15/27(g)   B2   936	240			
1,640	200		Ba3	260
1,640	900		D2	026
S.   S.   S.   S.   S.   S.   S.   S.	1.640		B2	936
2,375 CCO Holdings, LLC, Senior Notes,	1,040		R1	1 640
1,593   Cequel Communications Holdings I, LLC, Senior Notes, 6.375%, 090/15/20 (g)   Caal   1,625	2 375	·*·	ы	1,040
1,593	2,373		B1	2,458
1,600   Cequel Communications Holdings I, LLC, Senior Notes,	1,593			,
1,75%, 0718/25 (g)			Caa1	1,625
Section   Sect	1,600	Cequel Communications Holdings I, LLC, Senior Notes,		
Committee		·*·	Caa1	1,768
2,030   CSC Holdings, LLC, Senior Notes,	800		- ·	0=1
10.125%, 0/115/23 (g)	2.020		Bal	874
3,740   CSC Holdings, LLC Senior Notes,   B2   4,624   310   Dish DBS Corporation, Senior Notes,   5,875%, 07/15/22   Ba3   329   1,125   Dish DBS Corporation, Senior Notes,   6,75%, 06/01/21   Ba3   1,238   1,300   Dish DBS Corporation, Senior Notes,   6,75%, 06/01/21   Ba3   1,492   360   Netflix, Inc., Senior Notes,   5,75%, 03/01/24   B1   391   391   1,680   SFR Group S.A., Senior Notes,   5,75%, 03/01/26   B1   391   1,680   SFR Group S.A., Senior Notes,   5,75%, 03/01/26 (g)   B1   1,814   4,900   Unitymedia Hessen GmbH & Company, Senior Notes,   5%, 01/15/25 (g)   B3   2,106   1,975   Unitymedia Mabel BW GmbH, Senior Notes,   6,125%, 01/15/25 (g)   B3   2,106   460   Videotron Ltd., Senior Notes,   5,375%, 01/15/25 (g)   Ba3   986   460   Videotron Ltd., Senior Notes,   5,125%, 04/15/27 (g)   Ba2   4,77   925   Virgin Media Secured Finance, Plc, Senior Notes,   5,25% 01/15/26 (g)   Ba3   958   950   Virgin Media Secured Finance, Plc, Senior Notes,   5,25%, 03/15/26 (g)   Ba3   958   950   Virgin Media Secured Finance, Plc, Senior Notes,   5,25%, 03/15/26 (g)   Ba3   1,001   4	2,030		DΩ	2 240
10.875%, 10/15/25 (g)	3 740		B2	2,340
310	3,740		B2	4 624
S.875%, 07/15/22   Ba3   329     1,125	310		52	1,021
1,125		•	Ba3	329
1,300   Dish DBS Corporation, Senior Notes,   7.75%, 07/01/26   Ba3   1,492	1,125			
360   Netflix, Inc., Senior Notes,   S.75%, 03/01/24   B1   391		6.75%, 06/01/21	Ba3	1,238
Netflix, Inc., Senior Notes,	1,300			
S.75%, 03/01/24   B1 391			Ba3	1,492
1,680	360		D.I	201
1,814   900	1 690		BI	391
900 Unitymedia Hessen GmbH & Company, Senior Notes, 5%, 01/15/25 (g) Ba3 943 11,975 Unitymedia Kabel BW GmbH, Senior Notes, 6.125%, 01/15/25 (g) B3 2,106 950 UPCB Finance IV Ltd, Senior Notes, 5.375%, 01/15/25 (g) Ba3 986 460 Videotron Ltd, Senior Notes, 5.125%, 04/15/27 (g) Ba2 477 925 Virgin Media Secured Finance, Plc, Senior Notes, 5.25%, 04/15/26 (g) Ba3 958 950 Virgin Media Secured Finance, Plc, Senior Notes, 5.50%, 08/15/26 (g) Ba3 1,001 100 Virgin Media Secured Finance, Plc, Senior Notes, 6.25%, 03/28/29 (GBP) Ba3 1,001 100 Virgin Media Secured Finance, Plc, Senior Notes, 6.25%, 03/28/29 (GBP) Ba3 1,001 1,002 1,003 1,003 1,004 1,005	1,080	•	<b>D</b> 1	1 214
1,975	900	<del>-</del>	DI	1,014
1,975	700		Ba3	943
6.125%, 01/15/25 (g)	1,975		Duc	,
S.375%, 01/15/25 (g)			В3	2,106
A60	950	UPCB Finance IV Ltd, Senior Notes,		
S.125%, 04/15/27 (g)			Ba3	986
925 Virgin Media Secured Finance, Plc, Senior Notes, 5.25%, 01/15/26 (g) Ba3 958 950 Virgin Media Secured Finance, Plc, Senior Notes, 5.50%, 08/15/26 (g) Ba3 1,001 100 Virgin Media Secured Finance, Plc, Senior Notes, 6.25%, 03/28/29 (GBP) Ba3 145 900 VTR Finance B.V., Senior Notes, 6.875%, 01/15/24 (g) B1 943 1,075 Ziggo Bond Finance BV, Senior Notes, 6%, 01/15/27 (g) B2 1,110 39,709  Chemicals - 3.36%  745 CF Industries, Inc., Senior Notes, 5.375%, 03/15/44 Ba3 721 300 CF Industries, Inc., Senior Notes, 7.125%, 05/01/20 Ba3 333 390 Consolidated Energy Finance, Senior Notes, 6.75%, 10/15/19 (g) B2 397 420 Consolidated Energy Finance, Senior Notes,	460			
S.25%, 01/15/26 (g)   Ba3   958	025		Ba2	477
950 Virgin Media Secured Finance, Plc, Senior Notes, 5.50%, 08/15/26 (g) Ba3 1,001  100 Virgin Media Secured Finance, Plc, Senior Notes, 6.25%, 03/28/29 (GBP) Ba3 145  900 VTR Finance B.V., Senior Notes, 6.875%, 01/15/24 (g) B1 943  1,075 Ziggo Bond Finance BV, Senior Notes, 6%, 01/15/27 (g) B2 1,110 39,709  Chemicals - 3.36%  745 CF Industries, Inc., Senior Notes, 5.375%, 03/15/44 Ba3 721  CF Industries, Inc., Senior Notes, 7.125%, 05/01/20 Ba3 333  390 Consolidated Energy Finance, Senior Notes, 6.75%, 10/15/19 (g) B2 397  420 Consolidated Energy Finance, Senior Notes,	925		Do2	059
5.50%, 08/15/26 (g)  100  Virgin Media Secured Finance, Plc, Senior Notes, 6.25%, 03/28/29 (GBP)  Ba3  145  900  VTR Finance B.V., Senior Notes, 6.875%, 01/15/24 (g)  B1  943  1,075  Ziggo Bond Finance BV, Senior Notes, 6%, 01/15/27 (g)  B2  1,110  39,709  Chemicals - 3.36%  CF Industries, Inc., Senior Notes, 5.375%, 03/15/44  Ba3  721  300  CF Industries, Inc., Senior Notes, 7.125%, 05/01/20  Ba3  390  Consolidated Energy Finance, Senior Notes, 6.75%, 10/15/19 (g)  B2  397  420  Consolidated Energy Finance, Senior Notes,	050		Ваз	938
100   Virgin Media Secured Finance, Plc, Senior Notes, 6.25%, 03/28/29 (GBP)   Ba3   145	930		Ra3	1 001
6.25%, 03/28/29 (GBP)  900 VTR Finance B.V., Senior Notes, 6.875%, 01/15/24 (g) B1 943 1,075 Ziggo Bond Finance BV, Senior Notes, 6%, 01/15/27 (g) B2 1,110 39,709  Chemicals - 3.36%  745 CF Industries, Inc., Senior Notes, 5.375%, 03/15/44 Ba3 721 300 CF Industries, Inc., Senior Notes, 7.125%, 05/01/20 Ba3 390 Consolidated Energy Finance, Senior Notes, 6.75%, 10/15/19 (g) B2 397 420 Consolidated Energy Finance, Senior Notes,	100		Bus	1,001
900 VTR Finance B.V., Senior Notes, 6.875%, 01/15/24 (g) B1 943 1,075 Ziggo Bond Finance BV, Senior Notes, 6%, 01/15/27 (g) B2 1,110 39,709  Chemicals - 3.36%  745 CF Industries, Inc., Senior Notes, 5.375%, 03/15/44 Ba3 721 300 CF Industries, Inc., Senior Notes, 7.125%, 05/01/20 Ba3 333 390 Consolidated Energy Finance, Senior Notes, 6.75%, 10/15/19 (g) B2 397 420 Consolidated Energy Finance, Senior Notes,	100		Ba3	145
1,075   Ziggo Bond Finance BV, Senior Notes, 6%, 01/15/27 (g)   B2   1,110   39,709	900			
Chemicals - 3.36%       CF Industries, Inc., Senior Notes,       745     CF Industries, Inc., Senior Notes,       5.375%, 03/15/44     Ba3     721       300     CF Industries, Inc., Senior Notes,     Ba3     321       300     CF Industries, Inc., Senior Notes,     Ba3     333       390     Consolidated Energy Finance, Senior Notes,     Ba3     333       420     Consolidated Energy Finance, Senior Notes,			B1	943
Chemicals - 3.36%  745	1,075			
Chemicals - 3.36%         745       CF Industries, Inc., Senior Notes,         5.375%, 03/15/44       Ba3       721         300       CF Industries, Inc., Senior Notes,       Ba3       333         7.125%, 05/01/20       Ba3       333         390       Consolidated Energy Finance, Senior Notes,       B2       397         420       Consolidated Energy Finance, Senior Notes,		6%, 01/15/27 (g)	B2	
745 CF Industries, Inc., Senior Notes, 5.375%, 03/15/44 Ba3 721 300 CF Industries, Inc., Senior Notes, 7.125%, 05/01/20 Ba3 333 390 Consolidated Energy Finance, Senior Notes, 6.75%, 10/15/19 (g) B2 397 420 Consolidated Energy Finance, Senior Notes,				39,709
745 CF Industries, Inc., Senior Notes, 5.375%, 03/15/44 Ba3 721 300 CF Industries, Inc., Senior Notes, 7.125%, 05/01/20 Ba3 333 390 Consolidated Energy Finance, Senior Notes, 6.75%, 10/15/19 (g) B2 397 420 Consolidated Energy Finance, Senior Notes,	Chamicals 2 26%			
5.375%, 03/15/44  300  CF Industries, Inc., Senior Notes, 7.125%, 05/01/20  Ba3  333  390  Consolidated Energy Finance, Senior Notes, 6.75%, 10/15/19 (g)  B2  397  420  Consolidated Energy Finance, Senior Notes,		CF Industries Inc. Senior Notes		
300 CF Industries, Inc., Senior Notes,	7-13		Ba3	721
7.125%, 05/01/20 Ba3 333 390 Consolidated Energy Finance, Senior Notes, 6.75%, 10/15/19 (g) B2 397 420 Consolidated Energy Finance, Senior Notes,	300		Bus	, 21
390 Consolidated Energy Finance, Senior Notes, 6.75%, 10/15/19 (g) B2 397 420 Consolidated Energy Finance, Senior Notes,			Ba3	333
6.75%, 10/15/19 (g) B2 397 420 Consolidated Energy Finance, Senior Notes,	390			
			B2	397
6.875%, 06/15/25 (g) B2 438	420	*·		
		6.875%, 06/15/25 (g)	B2	438

2,160	CVR Partners, L.P., Senior Notes,		
	9.25%, 06/15/23 (g)	B2	2,292
650	Ineos Group Holdings S.A., Senior Notes,		
	5.625%, 08/01/24 (g)	B2	675

Stroker Holdings L.P., Semon Notes,   B3   969	0.50	T' HILL ID C ' M.		
160   Koppers, Inc., Senior Notes, 68, 20/15/25 (g) B1 171	950	Kissner Holdings L.P., Senior Notes,		
69%, 021/15/25 (g)			В3	969
A75	160	Koppers, Inc., Senior Notes,		
6.50%, 0.2011/22 (g)		6%, 02/15/25 (g)	B1	171
6.50%, 0.2011/22 (g)	475	Platform Specialty Products Corporation, Senior Notes,		
Platform Specialty Products Corporation, Senior Notes, 10.375%, 05/01/21 (g) Caul 518		* * ·	Caa1	492
10.375%, 05001/21 (g)	175		Cuu1	172
PQ Corporation, Senior Notes, 675%, 11/15/22 (g)   B2   378	4/3		C 1	510
A0			Caal	518
Agronite A.M. Products, Inc., Senior Notes,   S.50%, 06/01/24 (g)   B1   39	350			
S. 5.0%, 06011/24 (g)		6.75%, 11/15/22 (g)	B2	378
S.50%, 06/01/24 (g)	40	Rayonier A.M. Products, Inc., Senior Notes,		
Consumer Products - 1.66%			B1	39
Consumer Products - 1.66%	665		2.	
Section   Consumer Products - 1.66%   310	003		Cool	605
Consumer Products - 1.66%   310		0.75%, 07/13/25 (g)	Caar	
310				8,118
310				
1,475	Consumer Products - 1.66%			
1,475	310	American Greetings Corporation, Senior Notes,		
1,475 Avon International, Operating Company, Senior Notes, 7,875%, 08/15/22 (g) 1,675 Lifetime Fitness, Inc., Senior Notes, 8,50%, 06/15/23 (g) Caal 1,767 375 Vista Outdoor Inc. Inc., Senior Notes, 5,875%, 10/01/23 B2 386 4,016  Container - 4.57%  1,225 ARD Finance S.A., Senior Notes, 7,125%, 09/15/23 Caa2 1,308 1,580 Ardagh Packaging Finance plc, Senior Notes, 7,25%, 05/15/24 (g) B3 1,732 1,225 BWAY Holding Company, Inc., Senior Notes, 5,50%, 04/15/25 (g) B2 1,279 1,650 BWAY Holding Company, Inc., Senior Notes, 7,25%, 04/15/25 (g) B2 1,279 1,650 BWAY Holding Company, Inc., Senior Notes, 7,25%, 04/15/26 (g) B2 1,279 1,650 BWAY Holding Company, Inc., Senior Notes, 7,25%, 04/15/26 (g) B2 1,279 1,650 BWAY Holding Company, Inc., Senior Notes, 7,375%, 12/15/26 (g) B2 1,279 1,650 BWAY Holding Senior Notes, 8,25%, 02/15/22 (g) (EUR) (e) 712 855 Kleopatra Holdings, Senior Notes, 8,25%, 02/15/22 (g) (EUR) (e) 997 3,25 Pactiv Corporation, Senior Notes, 7,95%, 12/15/25 Caa2 367 4,25 Reynolds Group Issuer, Inc., Senior Notes, 7,95%, 12/15/20 B1 431 1,500 Reynolds Group Issuer, Inc., Senior Notes, 7,75%, 07/15/24 (g) EUR) Caa1 1,598 1,500 Reynolds Group Issuer, Inc., Senior Notes, 7,75%, 07/15/24 (g) EUR) Caa1 1,598 1,500 Reynolds Group Issuer, Inc., Senior Notes, 7,75%, 07/15/24 (g) EUR) Caa1 1,598 1,500 AmeriGas Partners, L.P., Senior Notes, 7,75%, 07/15/24 (g) EUR) Caa1 1,598 Energy - 18,25% 595 AmeriGas Partners, L.P., Senior Notes, 5,50%, 05/20/24 Ba3 611			В3	336
T.875%, 08/15/22 (g)	1 475			
1,675	1,7/3		Do1	1 507
S.50%, 06/15/23 (g)	=-		Бат	1,527
Section   Sect	1,675			
S.875%, 10/01/23   B2   386   4.016			Caa1	1,767
Container - 4.57%	375	Vista Outdoor Inc. Inc, Senior Notes,		
Container - 4.57%		5.875%, 10/01/23	B2	386
Container - 4.57%		2.0, 0, 1, 20, 0, 2, 20		
1,225				7,010
1,225	O + 1 A 57701			
7.125%, 09/15/23   Caa2   1,308				
1,580	1,225	ARD Finance S.A., Senior Notes,		
7.25%, 05/15/24 (g) BWAY Holding Company, Inc., Senior Notes, 5.50%, 04/15/24 (g) BBAY Holding Company, Inc., Senior Notes, 5.50%, 04/15/24 (g) BBAY Holding Company, Inc., Senior Notes, 7.25%, 04/15/25 (g) Caa2 1,697  100 Crown Cork and Seal Company, Inc., Senior Notes, 7.375%, 12/15/26 B1 118 565 Horizon Parent Holdings, Senior Notes, 8.25%, 02/15/22 (g) (EUR) (e) 712 855 Kleopatra Holdings 1 S.C.A., Senior Notes, 8.50%, 06/30/23 (EUR) (e) 997 325 Pactiv Corporation, Senior Notes, 7.95%, 12/15/25 Caa2 367 425 Reynolds Group Issuer, Inc., Senior Notes, 5.75%, 10/15/20 B1 431 1,500 Reynolds Group Issuer, Inc., Senior Notes, 7%, 07/15/24 (g) Caa1 1,598 650 SIG Combibloc Holdings, Senior Notes, 7.75%, 02/15/23 (g)(EUR) Caa1 1,598 650 SIG Combibloc Holdings, Senior Notes, 7.75%, 02/15/23 (g)(EUR) Caa1 811 11,050  Energy - 18.25% 595 AmeriGas Partners, L.P., Senior Notes, 5.50%, 05/20/25 Ba3 611 50 AmeriGas Partners, L.P., Senior Notes, 5.625%, 05/20/24 Ba3 53		7.125%, 09/15/23	Caa2	1,308
7.25%, 05/15/24 (g) BWAY Holding Company, Inc., Senior Notes, 5.50%, 04/15/24 (g) BBAY Holding Company, Inc., Senior Notes, 5.50%, 04/15/24 (g) BBAY Holding Company, Inc., Senior Notes, 7.25%, 04/15/25 (g) Caa2 1,697  100 Crown Cork and Seal Company, Inc., Senior Notes, 7.375%, 12/15/26 B1 118 565 Horizon Parent Holdings, Senior Notes, 8.25%, 02/15/22 (g) (EUR) (e) 712 855 Kleopatra Holdings 1 S.C.A., Senior Notes, 8.50%, 06/30/23 (EUR) (e) 997 325 Pactiv Corporation, Senior Notes, 7.95%, 12/15/25 Caa2 367 425 Reynolds Group Issuer, Inc., Senior Notes, 5.75%, 10/15/20 B1 431 1,500 Reynolds Group Issuer, Inc., Senior Notes, 7%, 07/15/24 (g) Caa1 1,598 650 SIG Combibloc Holdings, Senior Notes, 7.75%, 02/15/23 (g)(EUR) Caa1 1,598 650 SIG Combibloc Holdings, Senior Notes, 7.75%, 02/15/23 (g)(EUR) Caa1 811 11,050  Energy - 18.25% 595 AmeriGas Partners, L.P., Senior Notes, 5.50%, 05/20/25 Ba3 611 50 AmeriGas Partners, L.P., Senior Notes, 5.625%, 05/20/24 Ba3 53	1,580	Ardagh Packaging Finance plc, Senior Notes,		
1,225 BWAY Holding Company, Inc., Senior Notes, 5.50%, 04/15/24 (g) B2 1,279  1,650 BWAY Holding Company, Inc., Senior Notes, 7.25%, 04/15/25 (g) Caa2 1,697  100 Crown Cork and Seal Company, Inc., Senior Notes, 7.375%, 12/15/26 B1 118  565 Horizon Parent Holdings, Senior Notes, 8.25%, 02/15/22 (g) (EUR) (e) 712  855 Kleopatra Holdings I S.C.A., Senior Notes, 8.50%, 06/30/23 (EUR) (e) 997  325 Pactiv Corporation, Senior Notes, 7.95%, 12/15/25 Caa2 367  425 Reynolds Group Issuer, Inc., Senior Notes, 5.75%, 10/15/20 B1 431  1,500 Reynolds Group Issuer, Inc., Senior Notes, 7%, 07/15/24 (g) Caa1 1,598  650 SIG Combibloc Holdings, Senior Notes, 7.75%, 02/15/23 (g)(EUR) Caa1 811 1,500  Energy - 18.25%  595 AmeriGas Partners, L.P., Senior Notes, 5.50%, 05/20/25 Ba3 611  50 AmeriGas Partners, L.P., Senior Notes, 5.625%, 05/20/24 Ba3 53			В3	1.732
1,650   BWAY Holding Company, Inc., Senior Notes,   Caa2   1,697	1 225			-,,
1,650 BWAY Holding Company, Inc., Senior Notes, 7.25%, 04/15/25 (g) Caa2 1,697  100 Crown Cork and Seal Company, Inc., Senior Notes, 7.375%, 12/15/26 B1 118  565 Horizon Parent Holdings, Senior Notes, 8.25%, 02/15/22 (g) (EUR) (e) 712  855 Kleopatra Holdings 1 S.C.A., Senior Notes, 8.50%, 06/30/23 (EUR) (e) 997  325 Pactiv Corporation, Senior Notes, 7.95%, 12/15/25 Caa2 367  425 Reynolds Group Issuer, Inc., Senior Notes, 5.75%, 10/15/20 B1 431  1,500 Reynolds Group Issuer, Inc., Senior Notes, 7%, 07/15/24 (g) Caa1 1,598  650 SIG Combibloe Holdings, Senior Notes, 7.75%, 02/15/23 (g)(EUR) Caa1 811  11,050  Energy - 18.25%  595 AmeriGas Partners, L.P., Senior Notes, 5.50%, 05/20/25 Ba3 611  50 AmeriGas Partners, L.P., Senior Notes, 5.625%, 05/20/24 Ba3 53	1,223		D2	1 270
7.25%, 04/15/25 (g) Caa2 1,697 100 Crown Cork and Seal Company, Inc., Senior Notes, 7.375%, 12/15/26 B1 118 565 Horizon Parent Holdings, Senior Notes, 8.25%, 02/15/22 (g) (EUR) (e) 712 855 Kleopatra Holdings 1 S.C.A., Senior Notes, 8.50%, 06/30/23 (EUR) (e) 997 325 Pactiv Corporation, Senior Notes, 7.95%, 12/15/25 Caa2 367 425 Reynolds Group Issuer, Inc., Senior Notes, 5.75%, 10/15/20 B1 431 1,500 Reynolds Group Issuer, Inc., Senior Notes, 7%, 07/15/24 (g) Caal 1,598 650 SIG Combibloc Holdings, Senior Notes, 7%, 07/15/24 (g) Caal 1,598 650 SIG Combibloc Holdings, Senior Notes, 7.75%, 02/15/23 (g)(EUR) Caal 811 1,500 Energy - 18.25% 595 AmeriGas Partners, L.P., Senior Notes, 5.50%, 05/20/25 Ba3 611 50 AmeriGas Partners, L.P., Senior Notes, 5.625%, 05/20/24 Ba3 53	1.650		D2	1,279
100	1,650			
7.375%, 12/15/26  Horizon Parent Holdings, Senior Notes, 8.25%, 02/15/22 (g) (EUR)  855  Kleopatra Holdings I S.C.A., Senior Notes, 8.50%, 06/30/23 (EUR)  8.50%, 06/30/23 (EUR)  Pactiv Corporation, Senior Notes, 7.95%, 12/15/25  Reynolds Group Issuer, Inc., Senior Notes, 5.75%, 10/15/20  Reynolds Group Issuer, Inc., Senior Notes, 7%, 07/15/24 (g)  Reynolds Group Issuer, Inc., Senior Notes, 7%, 07/15/24 (g)  Caal  1,598  650  SIG Combibloc Holdings, Senior Notes, 7.75%, 02/15/23 (g)(EUR)  Caal  811  11,050  Energy - 18.25%  595  AmeriGas Partners, L.P., Senior Notes, 5.50%, 05/20/25  Ba3  611  50  AmeriGas Partners, L.P., Senior Notes, 5.625%, 05/20/24  Ba3  53			Caa2	1,697
Solition   Solition	100	Crown Cork and Seal Company, Inc., Senior Notes,		
Solition   Solition		7.375%, 12/15/26	B1	118
8.25%, 02/15/22 (g) (EUR)       (e)       712         855       Kleopatra Holdings 1 S.C.A., Senior Notes, 8.50%, 06/30/23 (EUR)       (e)       997         325       Pactiv Corporation, Senior Notes, 7.95%, 12/15/25       Caa2       367         425       Reynolds Group Issuer, Inc., Senior Notes, 5.75%, 10/15/20       B1       431         1,500       Reynolds Group Issuer, Inc., Senior Notes, 7%, 07/15/24 (g)       Caa1       1,598         650       SIG Combibloc Holdings, Senior Notes, 7.75%, 02/15/23 (g)(EUR)       Caa1       811         Energy - 18.25%       AmeriGas Partners, L.P., Senior Notes, 5.50%, 05/20/25       Ba3       611         50       AmeriGas Partners, L.P., Senior Notes, 5.625%, 05/20/24       Ba3       53	565			
Kleopatra Holdings 1 S.C.A., Senior Notes,         8.50%, 06/30/23 (EUR)       (e)       997         325       Pactiv Corporation, Senior Notes,       7.95%, 12/15/25       Caa2       367         425       Reynolds Group Issuer, Inc., Senior Notes,       81       431         1,500       Reynolds Group Issuer, Inc., Senior Notes,       7%, 07/15/24 (g)       Caa1       1,598         650       SIG Combibloc Holdings, Senior Notes,       Caa1       811         1,050       T.75%, 02/15/23 (g)(EUR)       Caa1       811         11,050       AmeriGas Partners, L.P., Senior Notes,       5.50%, 05/20/25       Ba3       611         595       AmeriGas Partners, L.P., Senior Notes,       5.50%, 05/20/25       Ba3       611         50       AmeriGas Partners, L.P., Senior Notes,       5.625%, 05/20/24       Ba3       53	3 03		(a)	712
8.50%, 06/30/23 (EUR)       (e)       997         325       Pactiv Corporation, Senior Notes,       7.95%, 12/15/25       Caa2       367         425       Reynolds Group Issuer, Inc., Senior Notes,       5.75%, 10/15/20       B1       431         1,500       Reynolds Group Issuer, Inc., Senior Notes,       Caa1       1,598         650       SIG Combibloc Holdings, Senior Notes,       Caa1       811         7.75%, 02/15/23 (g)(EUR)       Caa1       811         Energy - 18.25%       AmeriGas Partners, L.P., Senior Notes,       5.50%, 05/20/25       Ba3       611         50       AmeriGas Partners, L.P., Senior Notes,       5.625%, 05/20/24       Ba3       53	0.5.5		(6)	/12
Pactiv Corporation, Senior Notes,   7.95%, 12/15/25   Caa2   367	833			
7.95%, 12/15/25 Caa2 367  425 Reynolds Group Issuer, Inc., Senior Notes, 5.75%, 10/15/20 B1 431  1,500 Reynolds Group Issuer, Inc., Senior Notes, 7%, 07/15/24 (g) Caa1 1,598  650 SIG Combibloc Holdings, Senior Notes, 7.75%, 02/15/23 (g)(EUR) Caa1 811  Energy - 18.25%  595 AmeriGas Partners, L.P., Senior Notes, 5.50%, 05/20/25 Ba3 611  50 AmeriGas Partners, L.P., Senior Notes, 5.625%, 05/20/24 Ba3 53			(e)	997
A25	325	Pactiv Corporation, Senior Notes,		
5.75%, 10/15/20 B1 431  1,500 Reynolds Group Issuer, Inc., Senior Notes,		7.95%, 12/15/25	Caa2	367
5.75%, 10/15/20 B1 431  1,500 Reynolds Group Issuer, Inc., Senior Notes,	425	Reynolds Group Issuer, Inc., Senior Notes.		
1,500       Reynolds Group Issuer, Inc., Senior Notes,       Caa1       1,598         650       SIG Combibloc Holdings, Senior Notes,       Caa1       811         7.75%, 02/15/23 (g)(EUR)       Caa1       811         11,050         Energy - 18.25%       AmeriGas Partners, L.P., Senior Notes,       Ba3       611         50       AmeriGas Partners, L.P., Senior Notes,       Ba3       53         50       5.625%, 05/20/24       Ba3       53		· · · · · · · · · · · · · · · · · · ·	R1	431
7%, 07/15/24 (g) Caal 1,598 650 SIG Combibloc Holdings, Senior Notes, 7.75%, 02/15/23 (g)(EUR) Caal 811 11,050  Energy - 18.25% 595 AmeriGas Partners, L.P., Senior Notes, 5.50%, 05/20/25 Ba3 611 AmeriGas Partners, L.P., Senior Notes, 5.625%, 05/20/24 Ba3 53	1.500		D1	731
SIG Combibloc Holdings, Senior Notes, 7.75%, 02/15/23 (g)(EUR)  Caa1 811 11,050  Energy - 18.25%  595  AmeriGas Partners, L.P., Senior Notes, 5.50%, 05/20/25  Ba3 611 AmeriGas Partners, L.P., Senior Notes, 5.625%, 05/20/24  Ba3 53	1,300		C 1	1.500
Energy - 18.25%  595  AmeriGas Partners, L.P., Senior Notes, 5.50%, 05/20/25  AmeriGas Partners, L.P., Senior Notes, 5.625%, 05/20/24  Ba3  53			Caai	1,598
Energy - 18.25%  595 AmeriGas Partners, L.P., Senior Notes, 5.50%, 05/20/25 Ba3 611 AmeriGas Partners, L.P., Senior Notes, 5.625%, 05/20/24 Ba3 53	650	SIG Combibloc Holdings, Senior Notes,		
Energy - 18.25%  595  AmeriGas Partners, L.P., Senior Notes, 5.50%, 05/20/25  Ba3 611 AmeriGas Partners, L.P., Senior Notes, 5.625%, 05/20/24  Ba3 53		7.75%, 02/15/23 (g)(EUR)	Caa1	811
Energy - 18.25%  595  AmeriGas Partners, L.P., Senior Notes, 5.50%, 05/20/25  Ba3 611 AmeriGas Partners, L.P., Senior Notes, 5.625%, 05/20/24  Ba3 53				11,050
595 AmeriGas Partners, L.P., Senior Notes, 5.50%, 05/20/25 Ba3 611 50 AmeriGas Partners, L.P., Senior Notes, 5.625%, 05/20/24 Ba3 53				,,
595 AmeriGas Partners, L.P., Senior Notes, 5.50%, 05/20/25 Ba3 611 50 AmeriGas Partners, L.P., Senior Notes, 5.625%, 05/20/24 Ba3 53	Fnergy - 18 25%			
5.50%, 05/20/25 Ba3 611 50 AmeriGas Partners, L.P., Senior Notes, 5.625%, 05/20/24 Ba3 53		AmoniCoo Doutnous I. D. Comica Meter		
50 AmeriGas Partners, L.P., Senior Notes, 5.625%, 05/20/24 Ba3 53	393		7.0	
5.625%, 05/20/24 Ba3 53			ВаЗ	611
	50	AmeriGas Partners, L.P., Senior Notes,		
		5.625%, 05/20/24	Ba3	53
	400			

5.25%, 01/15/25 Ba3 428

175	Andeavor Logistics L.P., Senior Notes,		
175	6.125%, 10/15/21	Ba3	180
275	Archrock Partners, Senior Notes,	540	100
	6%, 04/01/21	В3	269
500	Archrock Partners, Senior Notes,		
	6%, 10/01/22	В3	490
1,035	Calumet Specialty Products Partners, L.P. Senior Notes,		
	11.50%, 01/15/21 (g)	B2	1,198
415	Carrizo Oil & Gas, Inc., Senior Notes,		
	8.25%, 07/15/25	В3	449
350	Cenovus Energy, Inc., Senior Notes,		
	4.25%, 04/15/27 (g)	Ba2	347
230	Cenovus Energy, Inc., Senior Notes,		
	6.75%, 11/15/39	Ba2	265
585	Cheniere Corpus Christi Holdings, LLC, Senior Notes,		
	5.125%, 06/30/27 (g)	Ba3	604
525	Cheniere Corpus Christi Holdings, LLC, Senior Notes,		
000	5.875%, 03/31/25	Ba3	564
800	Cheniere Corpus Christi Holdings, LLC, Senior Notes,		0.1.0
255	7%, 06/30/24	Ba3	912
375	Chesapeake Energy Corp., Senior Notes,	G 0	270
225	6.125%, 02/15/21	Caa2	378
335	Chesapeake Energy Corp., Senior Notes,	C2	222
105	8%, 06/15/27 (g)	Caa2	332
485	Covey Park Energy, LLC, Senior Notes,	В3	507
900	7.50%, 05/15/25 (g) Crestwood Midstream Partners, L.P., Senior Notes,	DЭ	307
900	6.25%, 04/01/23	B1	932
1,340	CrownRock, L.P., Senior Notes,	D1	732
1,540	7.75%, 02/15/23 (g)	В3	1,427
300	DCP Midstream, LLC, Senior Notes,	ВЗ	1,127
300	6.45%, 11/03/36 (g)	Ba2	318
100	DCP Midstream, LLC, Senior Notes,	52	213
	8.125%, 08/16/30	Ba2	118
225	DCP Midstream, LLC, Senior Notes,		
	9.75%, 03/15/19 (g)	Ba2	246
1,105	DCP Midstream Operating LP, Senior Notes,		
	5.85%, 05/21/43 (g)	B1	1,033
130	Encana Corporation, Senior Notes,		
	7.20%, 11/01/31	Ba2	159
135	Encana Corporation, Senior Notes,		
	7.375%, 11/01/31	Ba2	167
140	Encana Corporation, Senior Notes,		
	8.125%, 09/15/30	Ba2	181
515	Energy Transfer Partners, L.P., Senior Notes,		
	5.50%, 06/01/27	Ba2	542
400	Energy Transfer Partners, L.P., Senior Notes,		
	5.875%, 01/15/24	Ba2	432
95	Ensco PLC, Senior Notes,		
071	5.75%, 10/01/44	B1	68
954	Ensco PLC, Senior Notes,		0.42
905	8%, 01/31/24 Externa NPC Solutions Social Notes	(e)	942
805	Exterran NRG Solutions, Senior Notes,	D2	922
075	8.125%, 05/01/25 (g)	В3	833
975	Felix Energy LLC, 7.81%, 08/09/22,	(-)	065
625	Acquisition Date 08/09/17, Cost \$965 (i)(j)	(e)	965
635	Ferrellgas, L.P., Senior Notes,	D2	616
	6.50%, 05/01/21	В3	616

390	Ferrellgas, L.P., Senior Notes,		
	6.75%, 01/15/22	В3	377
175	Ferrellgas, L.P., Senior Notes,		
	6.75%, 06/15/23	В3	168
920	Frontera Energy Corporation, Senior Notes,		
	10%, 11/02/21 (g)	(e)	1,027
270	Frontera Energy Corporation, Senior Notes,		

	10%, 11/02/21	(e)	301
25	Frontera Energy Corporation, Senior Notes,		
40.5	10%, 11/02/21	(e)	28
405	Hess Corporation, Senior Notes, 7.875%, 10/01/29	Ba1	487
800	Kosmos Energy Ltd., Senior Notes,	Бат	467
000	7.875%, 08/01/21 (g)	(e)	829
1,650	Kosmos Energy Ltd., Senior Notes,	` ,	
	7.875%, 08/01/21 (g)	(e)	1,710
500	Laredo Petroleum, Inc., Senior Notes,	D2	510
2,000	6.25%, 03/15/23 Matador Resources Company, Senior Notes,	В3	518
2,000	6.875%, 04/15/23	В3	2,122
395	MEG Energy Corporation, Senior Notes,		_,
	6.50%, 01/15/25 (g)	Caa1	384
825	MEG Energy Corporation, Senior Notes,		
4.4.5	7%, 03/31/24 (g)	Caa2	710
445	Murphy Oil Corporation, Senior Notes, 6.875%, 08/15/24	Ba3	476
355	NGL Energy Partners L.P., Senior Notes,	Bas	470
333	6.125%, 03/01/25	B2	330
1,110	NGL Energy Partners L.P., Senior Notes,		
	7.50%, 11/01/23	B2	1,104
330	NGPL Pipeco, LLC, Senior Notes,	-	2.42
75	4.375%, 08/15/22 (g)	Bal	342
75	Nustar Logistics, L.P., Senior Notes, 4.80%, 09/01/20	Ba1	78
295	Nustar Logistics, L.P., Senior Notes,	Bai	78
	5.625%, 04/28/27	Ba1	312
560	Permian Resources, LLC, Senior Notes,		
	7.125%, 11/01/20 (g)	Ca	482
446	Petrobras Global Finance, Senior Notes,	D.1	470
550	6.125%, 01/17/22 Petrobras Global Finance, Senior Notes,	B1	479
330	6.75%, 01/27/41	B1	547
350	Petrobras Global Finance, Senior Notes,		
	6.875%, 01/20/40	B1	354
510	Petrobras Global Finance, Senior Notes,		
0.45	7.375%, 01/17/27	B1	561
945	Petrobras Global Finance, Senior Notes, 8.75%, 05/23/26	B1	1,135
370	QEP Resrouces, Inc., Senior Notes,	Di	1,133
	5.25%, 05/01/23	Ba3	360
665	QEP Resrouces, Inc., Senior Notes,		
	5.375%, 10/01/22	Ba3	652
740	QEP Resrouces, Inc., Senior Notes,	D 2	777
330	6.875%, 03/01/21 Range Resources Corporaiton, Senior Subordinated Notes,	Ba3	777
330	4.875%, 05/15/25	B1	325
175	Rockies Express Pipeline LLC, Senior Notes,		
	6%, 01/15/19 (g)	Ba2	181
360	Rowan Companies, Inc., Senior Notes,		
540	7.375%, 06/15/25	B1	353
540	SemGroup Corporation, Senior Notes, 6.375%, 03/15/25 (g)	B2	526
515	Seven Generations Energy Ltd., Senior Notes,	DZ	520
313	5.375%, 09/30/25 (g)	Ba3	519
995	Seven Generations Energy Ltd., Senior Notes,		

	6.75%, 05/01/23 (g)	Ba3	1,050
250	Seven Generations Energy Ltd., Senior Notes,		2,020
	6.875%, 06/30/23 (g)	Ba3	264
980	Southwestern Energy Company, Senior Notes,		
	7.50%, 04/01/26	B1	1,019
200	Suburban Propane Partners, L.P., Senior Notes,		
	5.50%, 06/01/24	B1	199
1,150	Tallgrass Energy Partners, L.P., Senior Notes,		

	5.50%, 09/15/24 (g)	Ba3	1,182
495	Tapstone Energy, LLC, Senior Notes,		
	9.75%, 06/01/22 (g)	Caa1	442
50	Targa Resources Partners L.P., Senior Notes,	D 2	50
575	4.25%, 11/15/23	Ba3	50
575	Targa Resources Partners L.P., Senior Notes,	D-2	501
800	5.125%, 02/01/25 Targa Resources Partners L.P., Senior Notes,	Ba3	591
800	5.25%, 05/01/23	Ba3	820
700	Targa Resources Partners L.P., Senior Notes,	Das	820
700	6.75%, 03/15/24	Ba3	756
650	Transocean, Inc., Senior Notes,	Duo	,,,,
	6.80%, 03/15/38	Caa1	530
55	Whiting Petroleum Corporation, Senior Notes,		
	5.75%, 03/15/21	В3	54
330	Whiting Petroleum Corporation, Senior Notes,		
	6.25%, 04/01/23	В3	323
535	WPX Energy, Inc., Senior Notes,		
	8.25%, 08/01/23	В3	600
1,000	YPF Sociedad Anonima, Senior Notes,		
	8.50%, 07/28/25 (g)	В3	1,150
			44,150
Entertainment & Leisure61%			
225	EMI Music Publishing Group, Senior Notes,	7.0	2.50
20	7.625%, 06/15/24 (g)	В3	250
20	Live Nation Entertainment, Senior Notes,	D2	21
1.000	4.875%, 11/01/24 (g)	В3	21
1,000	Regal Entertainment Group, Senior Notes,	В3	1.025
170	5.75%, 03/15/22 Silversea Cruise Finance Ltd., Senior Notes,	D3	1,035
170	7.25%, 02/01/25 (g)	B2	182
	7.25 %, 02/01/25 (g)	DZ	1,488
Financial - 12.14%			1,100
450	Aircastle Limited, Senior Notes,		
	5.50%, 02/15/22	Ba1	490
1,430	Alliant Holdings Intermediate, LLC,		
	8.25%, 08/01/23 (g)	Caa2	1,510
125	Ally Financial, Inc., Senior Notes,		
	5.125%, 09/30/24	Ba3	135
1,550	Ally Financial, Inc., Senior Notes,		
	5.75%, 11/20/25	(e)	1,676
619	Ally Financial, Inc., Senior Notes,		
	7.50%, 09/15/20	Ba3	697
695	Assured Partners, Inc., Senior Notes,		
	7%, 08/15/25 (g)	Caa2	707
600	Banco Bilbao Vizcaya Argentaria, S.A.,		<b>700</b>
1 405	7%, (h)(EUR)	(e)	739
1,485	Banco Do Brasil S.A. (Cayman),	D2	1 505
700	9% (h) Barclays PLC,	B2	1,595
700	7.875%, (h)(GBP)	Ba2	1,026
805	BNP Paribas,	Daz	1,020
803	7.375% (h)	Ba1	909
300	Cabot Financial (Luxembourg) S.A., Senior Notes,	Dai	707
300	7.50%, 10/01/23 (g) (GBP)	B2	438
625	CNO Financial Group Inc., Senior Notes,	DL	750
023	5.25%, 05/30/25	Ba1	666
950	Credit Agricole S.A., Global Notes,	341	003

	7.875%, (g)(h)	(e)	1,058
545	Credit Suisse Group AG,		

	6.25%, (g)(h)	(e)	581
200	Credit Suisse Group AG,		
2.40	7.50%, (g)(h)	(e)	226
340	DAE Funding, LLC, Senior Notes,	D 2	246
205	4%, 08/01/20 (g)	Ba3	346
385	DAE Funding, LLC, Senior Notes, 4.50%, 08/01/22 (g)	Ba3	394
405	DAE Funding, LLC, Senior Notes,	Dao	394
403	5%, 08/01/24 (g)	Ba3	415
1,200	Discover Financial Services, Senior Notes,	Duo	113
1,200	10.25%, 07/15/19	Ba1	1,328
2,200	Goldman Sachs Group, Inc.	2	1,020
,	5.375%, (h)	Ba1	2,277
750	Hub Holdings LLC, Senior Notes,		
	8.125%, 07/15/19 (g)	Caa2	752
450	Icahn Enterprises, Senior Notes,		
	6%, 08/01/20	Ba3	463
1,555	Intesa San Paolo S.p.A.,		
	7.70%, (g)(h)	Ba3	1,621
160	iStar Inc., Senior Notes,		
	4.625%, 09/15/20	B1	163
325	Ladder Capital Finance Holdings LLLP, Senior Notes,		
4.250	5.875%, 08/01/21 (g)	Ba3	332
1,270	LPL Holdings, Inc., Senior Notes,	D.A.	1 21 4
450	5.75%, 09/15/25 (g)	B2	1,314
450	Navient Corporation, Senior Notes,	D 2	407
710	8%, 03/25/20	Ba3	497
710	NFP Corp., Senior Notes,	Caa2	722
145	6.875%, 07/15/25 (g) Orchestra Borrower, Senior Notes,	Caa2	122
143	6.75%, 06/15/22 (g)	(e)	151
795	Park Aerospace Holdings, Ltd., Senior Notes,	(C)	131
175	4.50%, 03/15/23 (g)	Ba3	793
545	Park Aerospace Holdings, Ltd., Senior Notes,		.,,
	5.25%, 08/15/22 (g)	Ba3	566
280	Park Aerospace Holdings, Ltd., Senior Notes,		
	5.50%, 02/15/24 (g)	Ba3	294
650	Quicken Loans, Inc., Senior Notes,		
	5.75%, 05/01/25 (g)	Ba2	684
825	Societe Generale,		
	7.375% (g)(h)	Ba2	893
1,775	Standard Chartered PLC,		
255	7.50%, (g)(h)	Ba1	1,893
275	Starwood Property Trust, Senior Notes,	5.0	201
705	5%, 12/15/21	Ba3	286
705	UniCredit S.p.A.,	( )	7.42
	8%, (h)	(e)	743
Food/Tobacco - 3.01%			29,380
955	Chobani LLC., Senior Notes,		
755	7.50%, 04/15/25 (g)	Caa2	1,039
750	Dean Foods Company, Senior Notes,	Cuu2	1,037
750	6.50%, 03/15/23 (g)	B2	761
820	FAGE International S.A., Senior Notes,		, 0 2
	5.625%, 08/15/26 (g)	B1	851
425	Lamb Western Holdings, Inc., Senior Notes,		
	4.625%, 11/01/24 (g)	Ba3	444
1,330	Minerva Luxembourg S.A., Senior Notes,		

	6.50%, 09/20/26 (g)	(e)	1,327
800	Minerva Luxembourg S.A., Senior Notes,		
	7.75%, 01/31/23 (g)	B1	840
830	Post Holdings, Inc., Senior Notes,		
	5.50%, 03/01/25 (g)	В3	862

330	Post Holdings, Inc., Senior Notes,		
	5.75%, 03/01/27 (g)	В3	340
335	Post Holdings, Inc., Senior Notes,		
	8%, 07/15/25 (g)	В3	379
425	Shearers Food, Inc., Senior Notes,		
	9%, 11/01/19 (g)	В3	437
			7,280
Forest Products95%			
275	Cascades, Inc., Senior Notes,		
	5.50%, 07/15/22 (g)	Ba3	286
1,150	Cascades, Inc., Senior Notes,		
	5.75%, 07/15/23 (g)	Ba3	1,210
350	Mercer International, Inc., Senior Notes,		
	7.75%, 12/01/22	B1	371
400	Norbord, Inc., Senior Notes,		
	6.25%, 04/15/23 (g)	Ba1	430
	,		2,297
Gaming - 5.32%			,
550	Boyd Gaming Corporation, Senior Notes,		
	6.375%, 04/01/26	В3	599
1,420	Caesar s Entertainment, Senior Notes,	20	
1,120	10%, 12/15/18 (a)(b)	(e)	1,463
550	CCM Merger, Inc., Senior Notes,	(0)	1,103
330	6%, 03/15/22 (g)	Caa1	566
830	Codere Finance 2 Luxembourge S.A., Senior Notes,	Caar	300
650	7.625%, 11/01/21 (g)	B2	840
1,095	CRC Escrow Issuer, LLC,	D2	040
1,093		В3	1,095
330	5.25%, 10/15/25 (g)	DS	1,093
330	Eldorado Resorts, Inc., Senior Notes,	В3	246
075	6%, 04/01/25	D3	346
875	Eldorado Resorts, Inc., Senior Notes,	D2	041
1 105	7%, 08/01/23	В3	941
1,185	International Game Technology Plc, Senior Notes,	D 0	1 222
225	6.50%, 02/15/25 (g)	Ba2	1,332
325	MGM Growth Properties Operating Partnership L.P., Senior	D.1	252
600	Notes, 5.625%, 05/01/24	B1	352
600	MGM Resorts International, Senior Notes,	D 0	
	6%, 03/15/23	Ba3	663
182	Safari Holding Verwaltungs GmbH, Senior Notes,		
	8.25%, 02/15/21 (g)(EUR)	B2	223
3,600	Scientific Games International Inc., Senior Notes,		
	10%, 12/01/22	Caa1	3,978
475	Station Casinos, LLC, Senior Notes,		
	5%, 10/01/25 (g)	В3	476
			12,874
Healthcare - 9.28%			
175	Centene Escrow Corporation, Senior Notes,		
	6.125%, 02/15/24	Ba2	189
640	CHS/Community Health Systems, Inc., Senior Notes,		
	6.25%, 03/31/23	Ba3	632
935	CHS/Community Health Systems, Inc., Senior Notes,		
	6.875%, 02/01/22	Caa1	734
850	DaVita Healthcare Partners, Inc., Senior Notes,		
	5%, 05/01/25	Ba3	838
1,850	DaVita Healthcare Partners, Inc., Senior Notes,		
,	5.125%, 07/15/24	Ba3	1,845
			-,

230	Eagle Holding Company II, LLC, Senior Notes,		
	7.625%, 05/15/22 (g)	Caa1	238
575	Endo Finance LLC, Senior Notes,		
	6%, 02/01/25 (g)	В3	472
515	Endo Finance LLC, Senior Notes,		
	7.25%, 01/15/22 (g)	В3	482
150	HCA, Inc., Senior Notes,		
	5%, 03/15/24	Ba1	160
3,125	HCA, Inc., Senior Notes,		
	5.25%, 06/15/26	Ba1	3,367
275	Hill-Rom Holdings, Inc., Senior Notes,		
	5.75%, 09/01/23 (g)	B1	290
1,360	Iasis Healthcare Capital		
	8.375%, 05/15/19	Caa1	1,365
625	Kindred Healthcare, Inc., Senior Notes,		
	8%, 01/15/20	В3	614
930	Kinetic Concepts, Senior Notes,		
	12.50%, 11/01/21 (g)	Caa1	1,035
650	MEDNAX, Inc., Senior Notes,		
	5.25%, 12/01/23 (g)	Ba2	680
450	Molina Healthcare, Inc., Senior Notes,		
	5.375%, 11/15/22	B2	466
225	MPH Acquisition Holdings, Senior Notes,		
	7.125%, 06/01/24 (g)	Caa1	242
590	MPT Operating Partnership, L.P., Senior Notes,		
	5%, 10/15/23	Ba1	603
450	MPT Operating Partnership, L.P., Senior Notes,		
	6.375%, 03/01/24	Ba1	486
450	Ortho-Clinical Diagnostics SA, Senior Notes,		
	6.625%, 05/15/22 (g)	Caa2	442
425	Surgery Center Holdings, Senior Notes,		
	8.875%, 04/15/21 (g)	Caa2	446
660	Team Health Holdings, Inc., Senior Notes,		
	6.375%, 02/01/25 (g)	Caa1	625
1,332	Tenet Healthcare Corporation, Senior Notes,	Cuur	020
1,332	6.75%, 06/15/23	Caa1	1,277
275	Tenet Healthcare Corporation, Senior Notes,	Cuu1	1,277
213	7.50%, 01/01/22 (g)	Ba3	291
1,400	Tenet Healthcare Corporation, Senior Notes,	240	
1,100	8.125%, 04/01/22	Caa1	1,425
655	THC Escrow Corporation III, Senior Secured Notes,	Cuu1	1,123
033	5.125%, 05/01/25 (g)	Ba3	647
1,715	Valeant Pharmaceuticals International, Senior Notes,	Bus	047
1,715	6.375%, 10/15/20 (g)	Caa1	1,719
795	Valeant Pharmaceuticals International, Senior Notes,	Caai	1,719
193	6.50%, 03/15/22 (g)	Ba3	841
	0.30%, 03/13/22 (g)	Баз	22,451
Information Technology - 7.94%			22,431
1,100	Advanced Micro Devices, Inc., Senior Notes,		
1,100	7%, 07/01/24	Caa1	1,166
1 700		Caai	1,100
1,700	Bankrate, Inc., Senior Notes,	DO	1.700
620	6.125%, 08/15/18 (g)	B2	1,700
620	CDK Global, Inc., Senior Notes,	D - 1	620
075	4.875%, 06/01/27 (g)	Ba1	639
875	CommScope Technologies LLC, Senior Notes,	D 2	025
225	6%, 06/15/25 (g)	Ba3	937
325	Dell International LLC, Senior Notes,	D C	240
	5.875%, 06/15/21 (g)	Ba2	340

525	Dell International LLC, Senior Notes,		
	7.125%, 06/15/24(g)	Ba2	580

785 EIG Investors Corporation, Senior Notes,