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

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

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number

811-5399

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

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

02109 (Zip code)

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

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

Date of fiscal year end: 12/31

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

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

CORPORATE DERT SECURITIES - 136.40% (d)-60	Principal Amount/Units		Moody s Rating (Unaudited)	Value (Note 1)
475 Ducommun, Inc., Senior Notes. 9.75%, 071/518 B3 \$3.53 500 Esterline Technologies, Senior Notes, 7%, 08/01/20 Ba2 \$5.3 775 Kratos Defense and Security Solutions, Inc., Senior Notes, 10%, 06/01/17 10%, 06/01/17 25.5 650 Meccanica Holdings USA, Inc., Senior Notes, 6.25%, 07/15/19 (g) Ba1 0.75 650 Meccanica Holdings USA, Inc., Senior Notes, 6.25%, 07/15/19 (g) Cau2 12 775 Affinia Group, Inc., Senior Notes, 7.75%, 05/01/21 (g) Cau2 12 775 Affinia Group, Inc., Senior Notes, 7.125% 05/15/19 (g) B3 77 775 Allison Transmission, Inc., Senior Notes, 7.125% 05/15/19 (g) B3 77 775 American Asle and Manufacturing, Inc., Senior Notes, 6.25%, 03/15/21 B2 36 776 American Asle and Manufacturing, Inc., Senior Notes, 6.25%, 03/15/21 B2 36 777 American Asle and Manufacturing, Inc., Senior Notes, 6.25%, 03/15/21 B1 1.73 778 American Asle and Manufacturing, Inc., Senior Notes, 8.25%, 06/15/23 B1 1.73 778 S.25%, 06/15/21 B2 51 778 S.25%, 06/15/23 B2 51 779 S.25%, 05/15/19 S.25%, 05/15/19 B2 51 770 Delphi Corporation, Senior Notes, 5.50%, 03/15/21 B2 51 770 Delphi Corporation, Senior Notes, 8.25%, 05/15/19 B2 37 770 Delphi Corporation, Senior Notes, 8.25%, 05/15/20 B2 47 770 General Motors, Senior Notes, 6.25%, 03/15/21 B2 47 770 General Motors, Senior Notes, 8.25%, 03/15/21 B1 44 780 Geodyear Tire & Rubber Company, Senior Notes, 8.25%, 03/15/21 B1 40 780 Goodyear Tire & Rubber Company, Senior Notes, 8.25%, 03/15/21 B1 40 780 Goodyear Tire & Rubber Company, Senior Notes, 8.25%, 03/15/21 B2 10 780 Goodyear Tire & Rubber Company, Senior Notes, 8.25%, 03/15/21 B2 10 780 Goodyear Tire & Rubber Company, Senior Notes, 8.25%, 03/15/21 (g) B2 10 780 Goodyear Tire & Rubber Company, Senior Notes, 8.25%, 03/15/21 (g) B2 10 780 Goodyear	CORPORATE DEBT SECURITIES - 13	36.40% (d)(i)	(= 1111 111,	
9,75%, 0715/18 B3 53 53 53 53 54 54 54 5	Aerospace and Defense - 1.06%			
Solution	475			
7%, 08/01/20	500		В3	530
Triple	500		D 0	526
10%, 06/01/17 B3	775		Ba2	536
Action Section Secti	113		D2	9.12
Automobile - 4.71%	650		БЭ	043
Automobile - 4.71% 125	050		Ra1	670
Automobile - 4.71% 125		0.23 /0, 01113/15 (g)	Dui	2,579
7.75%, 05/01/21 (g) 7.25 Allison Transmission, Inc., Senior Notes, 7.125% 05/15/19 (g) 350 American Axle and Manufacturing, Inc., Senior Notes, 6.25%, 03/15/21 82 36 375 American Axle and Manufacturing, Inc., Senior Notes, 6.625%, 10/15/22 82 1,550 Chrysler Group LLC, Senior Notes, 8.25%, 06/15/21 81 1,73 525 Dana Holding Corporation, Senior Notes, 5.375%, 09/15/21 82 51 200 Delphi Corporation, Senior Notes, 8.25%, 06/15/21 80 Delphi Corporation, Senior Notes, 9 5.375%, 09/15/23 80 Delphi Corporation, Senior Notes, 8.5875%, 05/15/19 81 31 375 Delphi Corporation, Senior Notes, 8.25%, 05/15/19 81 31 375 Delphi Corporation, Senior Notes, 6.125%, 05/15/19 81 41 475 General Motors, Senior Notes, 6.25%, 10/10/2/43 (g) 81 44 475 General Motors, Senior Notes, 6.25%, 05/31/20 (g) 81 44 50 Goodyear Tire & Rubber Company, Senior Notes, 8.5625%, 05/31/20 (g) 81 46 6.50%, 03/01/21 50 Goodyear Tire & Rubber Company, Senior Notes, 8.25%, 08/15/20 81 22 81 1,025 Jaguar Land Rover Automotive Plc, Senior Notes, 8.25%, 08/15/20 B1 23 11,025 Jaguar Land Rover Automotive Plc, Senior Notes, 9.5625%, 02/10/123 (g) 81 23 11,025 Jaguar Land Rover Automotive Plc, Senior Notes, 9.5625%, 02/10/123 (g) 82 1,000 83 225 ELKQ Corporation, Senior Notes, 9.5625%, 02/10/123 (g) 83 22 85 1,002 Schaeffler Finance B.V., Senior Notes, 87 5%, 02/15/21 (g) 83 23 800 Schaeffler Finance B.V., Senior Notes, 87 500 Schaeffler Finance B.V., Senior Notes, 88 500 Schaeffler Finance B.V., Senior Notes, 9.5635 Schaeffl	Automobile - 4.71%			,
725	125	Affinia Group, Inc., Senior Notes,		
7.125% 05/15/19 (g) American Axle and Manufacturing, Inc., Senior Notes, 6.25%, 03/15/21 American Axle and Manufacturing, Inc., Senior Notes, 6.625%, 10/15/22 B2 38 1,550 Chrysler Group LLC, Senior Notes, 8.25%, 06/15/21 Dana Holding Corporation, Senior Notes, 5.375%, 09/15/21 Doubling Corporation, Senior Notes, 5.375%, 09/15/21 Delphi Corporation, Senior Notes, 5.875%, 09/15/21 Ba1 20 Delphi Corporation, Senior Notes, 5.875%, 05/15/19 Ba1 31 375 Delphi Corporation, Senior Notes, 6.125%, 05/15/19 Ba1 44 475 General Motors, Senior Notes, 6.25%, 10/02/43 (g) Gestamp Fund Lux S.A., Senior Notes, 5.625%, 05/31/20 (g) Ba1 44 50 Goodyear Tire & Rubber Company, Senior Notes, 6.50%, 03/01/21 B1 46 Goodyear Tire & Rubber Company, Senior Notes, 8.25%, 08/15/20 B1 23 1.025 Jaguar Land Rover Automotive Plc, Senior Notes, 5.625%, 02/12/23 (g) Ba2 1,00 Goodyear Tire & Rubber Company, Senior Notes, 8.75%, 08/15/20 B1 23 1.025 Jaguar Land Rover Automotive Plc, Senior Notes, 4.75%, 05/15/23 (g) Ba3 20 Goodyear Tire & Rubber Company, Senior Notes, 8.75%, 08/15/20 B1 23 1.025 Jaguar Land Rover Automotive Plc, Senior Notes, 4.75%, 05/15/23 (g) Ba3 20 Goodyear Tire & Rubber Company, Senior Notes, 8.25%, 08/15/20 B1 23 1.025 Jaguar Land Rover Automotive Plc, Senior Notes, 4.75%, 05/15/23 (g) Ba3 20 Goodyear Tire & Rubber Company, Senior Notes, 8.25%, 05/15/23 (g) Ba3 20 Schaeffler Finance B.V., Senior Notes, 4.75%, 05/15/21 (g) Ba2 77 4.75%, 05/15/21 (g) Ba3 23 Schaeffler Finance B.V., Senior Notes, 4.75%, 05/15/21 (g) Ba2 77 Schaeffler Finance B.V., Senior Notes, 6.875%, 08/15/10 (g) Ba2 77 Schaeffler Finance B.V., Senior Notes, 6.875%, 08/15/10 (g) Ba2 77 Schaeffler Finance B.V., Senior Notes, 5.8000 Schaeffler Finance B.V., Senior Notes, 8.5000 Schaeffler Finance B.V., Senior Notes, 9.5015/23 Ba2 Sonic Automotive, Inc., Senior Subordinated Notes, 5%, 05/15/23 Ba3 30		7.75%, 05/01/21 (g)	Caa2	128
350 American Axle and Manufacturing, Inc., Senior Notes, 6.25%, 03/15/21 American Axle and Manufacturing, Inc., Senior Notes, 6.625%, 01/15/22 B2 38 38	725	Allison Transmission, Inc., Senior Notes,		
6.25%, 03/15/21 B2 36 American Axle and Manufacturing, Inc., Senior Notes, 6.625%, 10/15/22 B2 38 1,550 Chrysler Group LLC, Senior Notes, 8.25%, 06/15/21 B1 1,73 525 Dana Holding Corporation, Senior Notes, 5.375%, 09/15/21 B2 51 200 Delphi Corporation, Senior Notes, 5.375%, 09/15/21 B2 51 300 Delphi Corporation, Senior Notes, 5.875%, 05/15/19 Ba1 20 300 Delphi Corporation, Senior Notes, 5.875%, 05/15/19 Ba1 31 375 Delphi Corporation, Senior Notes, 6.125%, 05/15/21 Ba1 41 475 General Motors, Senior Notes, 6.25%, 10/02/43 (g) Ba1 47 550 Gestamp Fund Lux S.A., Senior Notes, 5.625%, 05/31/20 (g) B1 54 6.50%, 03/01/21 B1 64 550 Goodyear Tire & Rubber Company, Senior Notes, 6.25%, 05/30/121 B1 61 550 Goodyear Tire & Rubber Company, Senior Notes, 8.25%, 08/15/20 B1 61 200 Goodyear Tire & Rubber Company, Senior Notes, 8.25%, 08/15/20 B1 23 1,025 Jaguar Land Rover Automotive Plc, Senior Notes, 8.75%, 08/15/20 B2 Ba2 1,00 225 LKQ Corporation, Senior Notes, 4.75%, 08/15/20 B3 23 600 Milacron LLC, Senior Notes, 7.75%, 02/15/21 (g) B3 23 800 Senie Automotive, BV, Senior Notes, 8.80%, 04/15/16 (g) B3 23 800 Seheffler Finance B.V., Senior Notes, 6.875%, 08/15/21 (g) B1 44 800 Seheffler Finance B.V., Senior Notes, 8.875%, 08/15/21 (g) B1 44 800 Seheffler Finance B.V., Senior Notes, 8.875%, 08/15/21 (g) B1 44 800 Seheffler Finance B.V., Senior Notes, 8.875%, 08/15/21 (g) B1 47 800 Seheffler Finance B.V., Senior Notes, 8.800 Seheffler Finance B.V., Senior Notes, 8.800 Seheffler Finance B.V., Senior Notes, 8.800 Seheffler Finance B.V., Senior Subordinated Notes, 8.875%, 08/15/121 (g) B1 49 800 Sonie Automotive, Inc., Senior Subordinated Notes, 8.800 Sonie Automotive, Inc., Senior Subordinated Notes,		· · ·	В3	774
375	350			
1,550 Chrysler Group LLC, Senior Notes, B1 1,73		,	B2	361
1,550 Chrysler Group LLC, Senior Notes, 8.25%, 06015/21 B1 1,73 525 Dana Holding Corporation, Senior Notes, 5.375%, 09/15/21 B2 51 200 Delphi Corporation, Senior Notes, 5%, 02/15/23 Ba1 20 300 Delphi Corporation, Senior Notes, 5%, 02/15/23 Ba1 31 375 Delphi Corporation, Senior Notes, 6.125%, 05/15/21 Ba1 41 475 General Motors, Senior Notes, 6.125%, 05/15/21 Ba1 47 550 Gestamp Fund Lux S.A., Senior Notes, 6.55%, 03/01/21 B1 54 450 Goodyear Tire & Rubber Company, Senior Notes, 6.50%, 03/01/21 B1 46 550 Goodyear Tire & Rubber Company, Senior Notes, 6.50%, 03/01/21 B1 61 200 Goodyear Tire & Rubber Company, Senior Notes, 8.25%, 08/15/20 B1 61 200 Goodyear Tire & Rubber Company, Senior Notes, 8.25%, 08/15/20 B1 61 200 Goodyear Tire & Rubber Company, Senior Notes, 5.625%, 02/01/23 (g) Ba2 1,00 225 LKQ Corporation, Senior Notes, 4.75%, 02/01/23 (g) Ba3 20 600 Milacron LLC, Senior Notes, 7.75%, 02/15/21 (g) Ba3 23 800 Schaeffler Finance B.V., Senior Notes, 8.50%, 04/15/16 (g) B3 23 800 Schaeffler Finance B.V., Senior Notes, 6.875%, 08/15/20 B1 49 325 Sonic Automotive, Inc., Senior Subordinated Notes, 5%, 05/15/23 B3 30 300 Sonic Automotive, Inc., Senior Subordinated Notes, 5%, 05/15/23 B3 30	375			
8.25%, 06/15/21 B1 1,73 525 Dana Holding Corporation, Senior Notes, B2 51 200 Delphi Corporation, Senior Notes, B2 51 200 Delphi Corporation, Senior Notes, Ba1 20 300 Delphi Corporation, Senior Notes, Ba1 31 375 Delphi Corporation, Senior Notes, Ba1 41 475 General Motors, Senior Notes, Ba1 47 6.25%, 05/15/21 Ba1 47 550 Gestamp Fund Lux S.A., Senior Notes, B1 54 450 Goodyear Tire & Rubber Company, Senior Notes, B1 54 450 Goodyear Tire & Rubber Company, Senior Notes, B1 46 550 Goodyear Tire & Rubber Company, Senior Notes, B1 61 200 Goodyear Tire & Rubber Company, Senior Notes, B1 61 200 Goodyear Tire & Rubber Company, Senior Notes, B1 61 200 Goodyear Tire & Rubber Company, Senior Notes, B1 23 1,025 Jaguar Land Rover Automotive Plc, Senior Notes, B2 1,00 225	1.550		B2	386
S25	1,550	•	D1	1.726
S.375%, 09/15/21 B2 51	525		BI	1,/36
Delphi Corporation, Senior Notes,	323		D2	517
S%, 02/15/23 Ba1 20	200		D2	317
Section Sect	200		Ra1	207
5.875%, 05/15/19 Bal 31 375 Delphic Corporation, Senior Notes, 4 6.125%, 05/15/21 Bal 41 475 General Motors, Senior Notes, 5 6.25%, 10/02/43 (g) Bal 47 550 Gestam Fund Lux S.A., Senior Notes, 5 5.625%, 05/31/20 (g) B1 54 450 Goodyear Tire & Rubber Company, Senior Notes, 8 6.50%, 03/01/21 B1 46 550 Goodyear Tire & Rubber Company, Senior Notes, 8 8.25%, 08/15/20 B1 61 200 Goodyear Tire & Rubber Company, Senior Notes, 8 8.75%, 08/15/20 B1 23 1,025 Jaguar Land Rover Automotive Plc, Senior Notes, 8 5.625%, 02/01/23 (g) Ba2 1,00 225 LKQ Corporation, Senior Notes, 8 4.75%, 05/15/23 (g) Ba3 20 600 Milacron LLC, Senior Notes, 8 7.75%, 02/15/21 (g) Caal 61 225 Pittsburgh Glass Works, LLC, Senior Notes, 8 50 800	300		Dai	201
Section Sect			Ba1	318
6.125%, 05/15/21 Ba1 41 475 General Motors, Senior Notes, 6.25%, 10/02/43 (g) Ba1 47 550 Gestamp Fund Lux S.A., Senior Notes, 5.625%, 05/31/20 (g) B1 54 450 Goodyear Tire & Rubber Company, Senior Notes, 6.50%, 03/01/21 B1 46 550 Goodyear Tire & Rubber Company, Senior Notes, 8.25%, 08/15/20 B1 61 200 Goodyear Tire & Rubber Company, Senior Notes, 8.25%, 08/15/20 B1 61 200 Goodyear Tire & Rubber Company, Senior Notes, 8.75%, 08/15/20 B1 23 11,025 Jaguar Land Rover Automotive Plc, Senior Notes, 5.625%, 02/01/23 (g) Ba2 1,00 225 LKQ Corporation, Senior Notes, 4.75%, 05/15/23 (g) Ba3 20 600 Milacron LLC, Senior Notes, 7.75%, 02/15/21 (g) Caal 61 225 Pittsburgh Glass Works, LLC, Senior Notes, 8.50%, 04/15/16 (g) B3 23 800 Schaeffler Finance B.V., Senior Notes, 4.75%, 05/15/21 (g) Ba2 77 475 Schaeffler Finance B.V., Senior Notes, 6.875%, 08/15/18 (g) B1 49 325 Sonic Automotive, Inc., Senior Subordinated Notes, 5%, 05/15/23 B3 30 Sonic Automotive, Inc., Senior Subordinated Notes,	375			
6.25%, 10/02/43 (g) Ba1 47 550 Gestamp Fund Lux S.A., Senior Notes, 5.625%, 05/31/20 (g) B1 54 450 Goodyear Tire & Rubber Company, Senior Notes, 6.50%, 03/01/21 B1 46 550 Goodyear Tire & Rubber Company, Senior Notes, B1 61 200 Goodyear Tire & Rubber Company, Senior Notes, B1 61 200 Goodyear Tire & Rubber Company, Senior Notes, B1 23 1,025 Jaguar Land Rover Automotive Plc, Senior Notes, B1 23 1,025 Jaguar Land Rover Automotive Plc, Senior Notes, Ba2 1,00 225 LKQ Corporation, Senior Notes, Ba2 1,00 4.75%, 05/15/23 (g) Ba3 20 600 Milacron LLC, Senior Notes, Ba3 20 600 Milacron LLC, Senior Notes, B3 23 800 Schaeffler Finance B.V., Senior Notes, B3 23 800 Schaeffler Finance B.V., Senior Notes, Ba2 77 475 Schaeffler Finance B.V., Senior Notes, B1 49 325 Sonic Automotive, Inc., Senior Subordinated Notes,			Ba1	410
S50 Gestamp Fund Lux S.A., Senior Notes, S.625%, 05/31/20 (g) B1 54	475			
5.625%, 05/31/20 (g) B1 54 450 Goodyear Tire & Rubber Company, Senior Notes, 6.50%, 03/01/21 B1 46 550 Goodyear Tire & Rubber Company, Senior Notes, 8.25%, 08/15/20 B1 61 200 Goodyear Tire & Rubber Company, Senior Notes, 8.75%, 08/15/20 B1 23 1,025 Jaguar Land Rover Automotive Plc, Senior Notes, 8.25%, 02/01/23 (g) Ba2 1,00 225 LKQ Corporation, Senior Notes, 4.75%, 05/15/23 (g) Ba3 20 600 Milacron LLC, Senior Notes, Caal 61 225 Pittsburgh Glass Works, LLC, Senior Notes, 8.50%, 04/15/16 (g) B3 23 800 Schaeffler Finance B.V., Senior Notes, 4.75%, 05/15/21 (g) Ba2 77 475 Schaeffler Finance B.V., Senior Notes, 8.82 77 475 Schaeffler Finance B.V., Senior Notes, 8.82 77 475 Schaeffler Finance B.V., Senior Subordinated Notes, 81 49 325 Sonic Automotive, Inc., Senior Subordinated Notes, 5%, 05/15/23 B3 30 300 Sonic Automotive, Inc., Senior Subordinated Notes,		6.25%, 10/02/43 (g)	Ba1	474
450 Goodyear Tire & Rubber Company, Senior Notes, 6.50%, 03/01/21 B1 46 550 Goodyear Tire & Rubber Company, Senior Notes, 8.25%, 08/15/20 B1 61 200 Goodyear Tire & Rubber Company, Senior Notes, 8.75%, 08/15/20 B1 23 1,025 Jaguar Land Rover Automotive Plc, Senior Notes, 5.625%, 02/01/23 (g) Ba2 1,00 225 LKQ Corporation, Senior Notes, 4.75%, 05/15/23 (g) Ba3 20 600 Milacron LLC, Senior Notes, 7.75%, 02/15/21 (g) Caal 61 225 Pittsburgh Glass Works, LLC, Senior Notes, 8.50%, 04/15/16 (g) B3 23 800 Schaeffler Finance B.V., Senior Notes, 4.75%, 05/15/21 (g) Ba2 77 475 Schaeffler Finance B.V., Senior Notes, 6.875%, 08/15/21 (g) B1 49 325 Sonic Automotive, Inc., Senior Subordinated Notes, 5%, 05/15/23 B3 30	550	Gestamp Fund Lux S.A., Senior Notes,		
6.50%, 03/01/21 B1 46 550 Goodyear Tire & Rubber Company, Senior Notes, 8.25%, 08/15/20 B1 61 200 Goodyear Tire & Rubber Company, Senior Notes, 8.75%, 08/15/20 B1 23 1,025 Jaguar Land Rover Automotive Plc, Senior Notes, 5.625%, 02/01/23 (g) Ba2 1,00 225 LKQ Corporation, Senior Notes, 4.75%, 05/15/23 (g) Ba3 20 600 Milacron LLC, Senior Notes, 7.75%, 02/15/21 (g) Caal 61 225 Pittsburgh Glass Works, LLC, Senior Notes, 8.50%, 04/15/16 (g) B3 23 800 Schaeffler Finance B.V., Senior Notes, 4.75%, 05/15/21 (g) Ba2 77 475 Schaeffler Finance B.V., Senior Notes, 6.875%, 08/15/18 (g) B1 49 325 Sonic Automotive, Inc., Senior Subordinated Notes, 5%, 05/15/23 B3 30 300 Sonic Automotive, Inc., Senior Subordinated Notes,			B1	545
S50 Goodyear Tire & Rubber Company, Senior Notes, 8.25%, 08/15/20 B1 61	450			
8.25%, 08/15/20 B1 61 200 Goodyear Tire & Rubber Company, Senior Notes, 8.75%, 08/15/20 B1 23 1,025 Jaguar Land Rover Automotive Plc, Senior Notes, 5.625%, 02/01/23 (g) Ba2 1,00 225 LKQ Corporation, Senior Notes, 4.75%, 05/15/23 (g) Ba3 20 600 Milacron LLC, Senior Notes, 7.75%, 02/15/21 (g) Caa1 61 225 Pittsburgh Glass Works, LLC, Senior Notes, 8.50%, 04/15/16 (g) B3 23 800 Schaeffler Finance B.V., Senior Notes, 4.75%, 05/15/21 (g) Ba2 77 475 Schaeffler Finance B.V., Senior Notes, 6.875%, 08/15/18 (g) B1 49 325 Sonic Automotive, Inc., Senior Subordinated Notes, 5%, 05/15/23 B3 30 300 Sonic Automotive, Inc., Senior Subordinated Notes, 15%, 05/15/23 B3 30			B1	461
200 Goodyear Tire & Rubber Company, Senior Notes, 8.75%, 08/15/20 B1 23	550			
8.75%, 08/15/20 B1 23 1,025 Jaguar Land Rover Automotive Plc, Senior Notes, 5.625%, 02/01/23 (g) Ba2 1,00 225 LKQ Corporation, Senior Notes, 4.75%, 05/15/23 (g) Ba3 20 600 Milacron LLC, Senior Notes, 7.75%, 02/15/21 (g) Caa1 61 225 Pittsburgh Glass Works, LLC, Senior Notes, 8.50%, 04/15/16 (g) B3 23 800 Schaeffler Finance B.V., Senior Notes, 4.75%, 05/15/21 (g) Ba2 77 475 Schaeffler Finance B.V., Senior Notes, 6.875%, 08/15/18 (g) B1 49 325 Sonic Automotive, Inc., Senior Subordinated Notes, 5%, 05/15/23 B3 30	200		BI	615
1,025 Jaguar Land Rover Automotive Plc, Senior Notes, 5.625%, 02/01/23 (g) Ba2 1,00 225 LKQ Corporation, Senior Notes, 4.75%, 05/15/23 (g) Ba3 20 600 Milacron LLC, Senior Notes, 7.75%, 02/15/21 (g) Caa1 61 225 Pittsburgh Glass Works, LLC, Senior Notes, 8.50%, 04/15/16 (g) B3 23 800 Schaeffler Finance B.V., Senior Notes, 4.75%, 05/15/21 (g) Ba2 77 475 Schaeffler Finance B.V., Senior Notes, 8.6875%, 08/15/18 (g) B1 49 325 Sonic Automotive, Inc., Senior Subordinated Notes, 5%, 05/15/23 B3 30 300 Sonic Automotive, Inc., Senior Subordinated Notes, 5%, 05/15/23 B3 30	200		D1	220
5.625%, 02/01/23 (g) Ba2 1,00 225 LKQ Corporation, Senior Notes, 8a3 20 600 Milacron LLC, Senior Notes, 600 600 Milacron LLC, Senior Notes, 600<	1 025		ВІ	230
225 LKQ Corporation, Senior Notes, 4.75%, 05/15/23 (g) Ba3 20 600 Milacron LLC, Senior Notes, Caa1 61 225 Pittsburgh Glass Works, LLC, Senior Notes, B3 23 800 Schaeffler Finance B.V., Senior Notes, Ba2 77 475 Schaeffler Finance B.V., Senior Notes, B1 49 325 Sonic Automotive, Inc., Senior Subordinated Notes, B3 30 300 Sonic Automotive, Inc., Senior Subordinated Notes, B3 30 300 Sonic Automotive, Inc., Senior Subordinated Notes, B3 30	1,023		Ra2	1 003
4.75%, 05/15/23 (g) Ba3 20 Milacron LLC, Senior Notes, 7.75%, 02/15/21 (g) Caal 61 225 Pittsburgh Glass Works, LLC, Senior Notes, 8.50%, 04/15/16 (g) B3 23 800 Schaeffler Finance B.V., Senior Notes, 4.75%, 05/15/21 (g) Ba2 77 475 Schaeffler Finance B.V., Senior Notes, 6.875%, 08/15/18 (g) B1 49 325 Sonic Automotive, Inc., Senior Subordinated Notes, 5%, 05/15/23 B3 300 Sonic Automotive, Inc., Senior Subordinated Notes,	225		Duz	1,003
600 Milacron LLC, Senior Notes, 7.75%, 02/15/21 (g) Caa1 61 225 Pittsburgh Glass Works, LLC, Senior Notes, 8.50%, 04/15/16 (g) B3 23 800 Schaeffler Finance B.V., Senior Notes, 4.75%, 05/15/21 (g) Ba2 77 475 Schaeffler Finance B.V., Senior Notes, 6.875%, 08/15/18 (g) B1 49 325 Sonic Automotive, Inc., Senior Subordinated Notes, 5%, 05/15/23 B3 30 300 Sonic Automotive, Inc., Senior Subordinated Notes,	223		Ba3	208
7.75%, 02/15/21 (g) Caa1 61 225 Pittsburgh Glass Works, LLC, Senior Notes,	600		2	_00
225 Pittsburgh Glass Works, LLC, Senior Notes, 8.50%, 04/15/16 (g) B3 23 800 Schaeffler Finance B.V., Senior Notes, 4.75%, 05/15/21 (g) Ba2 77 475 Schaeffler Finance B.V., Senior Notes, B1 49 49 325 Sonic Automotive, Inc., Senior Subordinated Notes, 5%, 05/15/23 B3 30 300 Sonic Automotive, Inc., Senior Subordinated Notes, 30 30 Sonic Automotive, Inc., Senior Subordinated Notes, 30			Caa1	619
800 Schaeffler Finance B.V., Senior Notes, 4.75%, 05/15/21 (g) Ba2 77 475 Schaeffler Finance B.V., Senior Notes, 81 49 475 Sonic Automotive, Inc., Senior Subordinated Notes, 81 49 325 Sonic Automotive, Inc., Senior Subordinated Notes, 83 30 300 Sonic Automotive, Inc., Senior Subordinated Notes, 83 30	225			
4.75%, 05/15/21 (g) Ba2 77 475 Schaeffler Finance B.V., Senior Notes, 6.875%, 08/15/18 (g) B1 49 325 Sonic Automotive, Inc., Senior Subordinated Notes, 5%, 05/15/23 B3 30 300 Sonic Automotive, Inc., Senior Subordinated Notes,		8.50%, 04/15/16 (g)	В3	232
475 Schaeffler Finance B.V., Senior Notes, 6.875%, 08/15/18 (g) B1 49 325 Sonic Automotive, Inc., Senior Subordinated Notes, 5%, 05/15/23 B3 30 300 Sonic Automotive, Inc., Senior Subordinated Notes,	800			
6.875%, 08/15/18 (g) B1 49 325 Sonic Automotive, Inc., Senior Subordinated Notes, 5%, 05/15/23 B3 30 300 Sonic Automotive, Inc., Senior Subordinated Notes,			Ba2	775
325 Sonic Automotive, Inc., Senior Subordinated Notes, 5%, 05/15/23 B3 30 300 Sonic Automotive, Inc., Senior Subordinated Notes,	475			
5%, 05/15/23 B3 30 Sonic Automotive, Inc., Senior Subordinated Notes,			B1	499
300 Sonic Automotive, Inc., Senior Subordinated Notes,	325			
			В3	300
7%, 07/15/22 B3 32	300		D.C	25.
		1%, 0//15/22	В3	323

	375	TRW Automotive, Inc., Senior Notes,		
		4.50%, 03/01/21 (g)	Ba2	377
				11,498
Banking35%				
	658	ABN Amro Bank, N.V., Senior Notes,		
		4.31%, 12/31/49 (EUR)	Ba2	848

Beverage, Food and Tobacco - 4.54%			
725	B&G Foods, Inc., Senior Notes,		
	4.625%, 06/01/21	B1	689
1,675	Barry Callebaut Services, N.V., Senior Notes,		
	5.50%, 06/15/23 (g)	Ba1	1,701
370	Bumble Bee Acquistion Company, Senior Notes,		
	9%, 12/15/17 (g)	В3	400
600	Constellation Brands, Inc., Senior Notes,		
	6%, 05/01/22	Ba1	636
1,550	Del Monte Foods Company, Senior Notes,		
	7.625%, 02/15/19	Caa1	1,604
660	Esal GMBH, Senior Notes,	()	501
750	6.25%, 02/05/23 (g)	(e)	581
750	Land O Lakes Capital Trust I,	D-2	720
675	7.45%, 03/15/28 (g) Marfrig Heldings (Funger) P. V. Saniar Notes	Ba3	729
073	Marfrig Holdings (Europe) B.V., Senior Notes, 11.25%, 09/20/21 (g)	B2	665
375	Michael Foods, Inc., Senior Notes,	D 2	003
313	8.50%, 07/15/18 (g)	Caa1	389
175	Post Holdings, Inc., Senior Notes,	Caai	309
173	7.375%, 02/15/22	B1	185
250	Post Holdings, Inc., Senior Notes,	Di	103
230	7.375%, 02/15/22 (g)	B1	264
375	R&R Ice Cream Plc, Senior Notes,		
	8.375%, 11/15/17 (g)(EUR)	B1	541
450	R&R Ice Cream Plc, Senior Notes,		
	9.25%, 05/10/18 (g)(EUR)	Caa1	629
350	Shearers Food, Inc., Senior Notes,		
	9%, 11/01/19 (g)	В3	366
1,625	U.S. Food Service, Inc., Senior Notes,		
	8.50%, 06/30/19	Caa2	1,714
			11,093
Broadcasting and Entertainment - 15.70%			
250	Altice Financing S.A., Senior Notes,		
0=-	7.875%, 12/15/19 (g)	B1	265
975	Altice Financing S.A., Senior Notes,	D.O.	1 252
(75	9%, 06/15/23 (g)(EUR)	В3	1,352
675	Altice Financing S.A., Senior Notes,	D2	722
1.075	9.875%, 12/15/20 (g)	В3	733
1,075	AMC Networks, Inc., Senior Notes,	B1	1 002
475	4.75%, 12/15/22 Block Communications, Inc., Senior Notes,	DI	1,002
473	7.25%, 02/01/20 (g)	Ba3	498
275	Cablevision Systems Corporation, Senior Notes,	Das	470
213	8.625%, 09/15/17	B1	315
1,625	CCO Holdings, LLC, Senior Notes,	Di	313
1,023	5.125%, 02/15/23	B1	1,499
725	CCO Holdings, LLC, Senior Notes,	2.	1,.,,
	5.25%, 09/30/22	B1	669
425	CCO Holdings, LLC, Senior Notes,		
	6.625%, 01/31/22	B1	431
625	Central European Media Enterprises Ltd., Senior Notes,		
	11.625%, 09/15/16 (g)(EUR)	(e)	890
1,325	Cequel Communications Holdings I, LLC, Senior Notes,		
	5.125%, 12/15/21 (g)	В3	1,239
800	Cequel Communications Holdings I, LLC, Senior Notes,		
	6.375%, 09/15/20 (g)	В3	806
350	Cinemark USA, Inc., Senior Notes,		

	4.875%, 06/01/23	B2	322
250	Cinemark USA, Inc., Senior Notes,		
	5.125%, 12/15/22	B2	235
1,075	Clear Channel Communications, Inc., Senior Notes,		
	9%, 12/15/19	Caa1	1,059
75	Clear Channel Worldwide Holdings, Inc., Senior Notes,		
	6.50%, 11/15/22	B1	76
475	Clear Channel Worldwide Holdings, Inc., Senior Notes,		
	6.50%, 11/15/22	B1	486
	Clear Channel Worldwide Holdings, Inc., Senior		
75	Subordinated		
	Notes, 7.625%, 03/15/20	В3	76
	Clear Channel Worldwide Holdings, Inc., Senior		
200	Subordinated		

250 Cogeco Cable, Inc., Senior Notes, 4.875%, 050/120 (g) (e) 239		Notes, 7.625%, 03/15/20	В3	206
600 CSC Holdings, LLC, Senior Notes, 6,75%, 11/13/21 750 Dish DBS Corporation, Senior Notes, 425%, 04/01/18 425 Dish DBS Corporation, Senior Notes, 5%, 03/15/23 800 Dish DBS Corporation, Senior Notes, 5%, 03/15/23 801 Dish DBS Corporation, Senior Notes, 5,125%, 05/01/20 802 Dish DBS Corporation, Senior Notes, 5,125%, 05/01/20 803 442 804 Dish DBS Corporation, Senior Notes, 5,875%, 07/15/22 804 B83 442 805 DreamWorks Animation SKG, Inc., Senior Notes, 6,875%, 08/15/20 (g) 805 Gannett Co., Inc., Senior Notes, 8,125%, 10/15/19 (g) 806 B81 346 807 Gannett Co., Inc., Senior Notes, 6,375%, 10/15/19 (g) 807 Gannett Co., Inc., Senior Notes, 6,375%, 10/15/19 (g) 808 B81 274 807 Gannett Co., Inc., Senior Notes, 6,375%, 10/15/19 (g) 808 B83 621 809	250			
6.75% 11/15/21 Ba3 642		·	(e)	239
750 Dish DBS Corporation, Senior Notes, 4.25%, 0401/18 425 Dish DBS Corporation, Senior Notes, 5.0315/23 800 Dish DBS Corporation, Senior Notes, 5.125%, 0501/20 8a3 788 445 Dish DBS Corporation, Senior Notes, 5.125%, 0501/20 8a3 442 500 Deam Work Animation SKG, Inc., Senior Notes, 6.875%, 08/15/20 (g) Ba3 519 350 Gannett Co., Inc., Senior Notes, 5.125%, 0101/519 (g) Ba1 346 275 Gannett Co., Inc., Senior Notes, 6.875%, 08/15/20 (g) Ba1 346 275 Gannett Co., Inc., Senior Notes, 6.375%, 1015/21 (g) Ba1 274 575 GTP Acquisition Partners I, LLC, Senior Notes, 7.628%, 06/15/41 (g) Ba3 621 225 Lamar Media Corporation, Senior Subordinated Notes, 5.8.75%, 0.501/23 325 Lamar Media Corporation, Senior Subordinated Notes, 5.8.75%, 0.201/22 350 Lin Television Corporation, Senior Notes, 8.375%, 0.401/128 B3 393 500 Mediacom Broadband LLC, Senior Notes, 6.375%, 0.401/128 B3 498 500 Midcontinent Communications, Senior Notes, 8.875%, 0.401/128 B3 498 497 Nara Cable Funding, Limited, Senior Notes, 8.875%, 1.21/18 (g) B1 496 200 Nara Cable Funding, Limited, Senior Notes, 8.875%, 1.21/18 (g) B1 209 310 National CinneMedia LLC, Senior Notes, 8.875%, 0.201/22 B1 683 1,658 310 Numericable Finance & Co. S.C.A., Senior Notes, 8.75%, 0.201/21 (g) Ba3 1,658 310 Numericable Finance & Co. S.C.A., Senior Notes, 8.75%, 0.201/121 (g) B2 112 3158, 0.201/151 (g) (EUR) G2 3159 Siruis XM Radio, Inc., Senior Notes, 9.75%, 0.201/151 (g) (EUR) G2 3150 Siruis XM Radio, Inc., Senior Notes, 9.75%, 0.201/151 (g) (EUR) G2 9.75% Siruis XM Radio, Inc., Senior Notes, 9.75% D11.52%, 0.201/151 (g) (EUR) G2 9.75% Siruis XM Radio, Inc., Senior Notes, 9.75% D11.52%, 0.201/151 (g) (EUR) G2 9.75% Siruis XM Radio, Inc., Senior Notes, 9.75% D11.52%, 0.201/151 (g) (EUR) G2 9.75% Siruis XM Radio, Inc., Senior Notes, 9.75% D11.52%, 0.201/151 (g) (EUR) G2 9.75% Siruis XM Radio, Inc., Senior Notes, 9.75% D11.52%, 0.201/151 (g) (EUR) G2 9.75% Siruis XM Radio, Inc., Senior Notes, 9.75% D11.52%, 0.201/151 (g) (EUR) G2 9.75% Siruis XM Radio, Inc., Senior Notes, 9.75% D11.52%,	600		D 2	640
4.25%, 0401/18 425 Dish DBS Corporation, Senior Notes, 5%, 03/15/23 B80 B80 B80 B80 B16 DBS Corporation, Senior Notes, 5.125%, 05/01/20 B83 788 B83 440 B83 788 B83 442 B83 442 B83 442 B83 442 B83 B83 442 B83 442 B83	750		Ва3	642
Sish DBS Corporation, Senior Notes, Sish Sish DBS Corporation, Senior Notes, Sish Sish DS Corporation, Senior Notes, Sish Sish Sish Sish Sish Sish Sish Sish	730	•	Ra3	748
Sek_0.3/15/23 Ba3 393 393 390 395	425		Das	740
Solicy S		•	Ba3	393
Sirius S	800	Dish DBS Corporation, Senior Notes,		
5,875%, 07/15/22 Ba3 442 500 DreamWorks Animation SKG, Inc., Senior Notes, 519 350 Gannett Co., Inc., Senior Notes, 346 275 Gannett Co., Inc., Senior Notes, 81 346 275 Gannett Co., Inc., Senior Notes, 81 274 575 GTP Acquisition Partners I, LLC, Senior Notes, 83 621 225 Larnar Media Corporation, Senior Subordinated Notes, 83 621 235 Lamar Media Corporation, Senior Subordinated Notes, 81 208 335 Lin Television Corporation, Senior Notes, 83 373 350 Mediacom Broadband LLC, Senior Notes, 83 498 500 Midcontinent Communications, Senior Notes, 83 498 500 Midcontinent Communications, Senior Notes, 88.75%, 04/01/21 83 504 475 Nara Cable Funding, Limited, Senior Notes, 88.75%, 12/1/18 (g) 81 20 200 Nara Cable Funding, Limited, Senior Notes, 88.75%, 12/1/18 (g) 80 357 350 National CineMedia LLC, Senior Notes, 88.75%, 12/1/18 (g) 82 357 <td></td> <td>•</td> <td>Ba3</td> <td>788</td>		•	Ba3	788
500 DreamWorks Animation SKG, Inc., Senior Notes, 6.875%, 08/15/20 (g) Ba3 519	450			
6.875%, 08/15/20 (g) 350 Gannett Co., Inc., Senior Notes, 5.125%, 10/15/19 (g) 8 Ba1 346 275 Gannett Co., Inc., Senior Notes, 6.375%, 10/15/23 (g) 8 Ba1 274 575 GTP Acquisition Partners I, LLC, Senior Notes, 7,628%, 06/15/41 (g) 8 Ba3 621 222 Lamar Media Corporation, Senior Subordinated Notes, 5%, 05/01/23 81 208 325 Lamar Media Corporation, Senior Subordinated Notes, 5,875%, 02/01/22 81 326 330 Lin Television Corporation, Senior Notes, 8,375%, 04/15/18 80 3 373 500 Mediacom Broadband LLC, Senior Notes, 6,375%, 04/10/123 81 83 498 500 Midcontinent Communications, Senior Notes, 6,25%, 08/01/21 (g) 81 496 200 Nara Cable Funding, Limited, Senior Notes, 8,875%, 12/1/18 (g) 81 209 330 National CineMedia LLC, Senior Notes, 8,875%, 12/1/18 (g) 81 209 330 National CineMedia LLC, Senior Notes, 6,6,04/15/22 81 81 209 340 National CineMedia LLC, Senior Notes, 8,875%, 12/1/18 (g) 81 100 Numericable Finance & Co. S. C. A., Senior Notes, 1,2,375%, 02/15/19 (g)(EUR) 82 1,087 400 Polish Television Holding B. V., Senior Notes, 11%, 01/15/21 (g)(EUR) 82 1,087 840 Polish Television Holding B. V., Senior Notes, 11,25%, 05/15/17 (g)(EUR) 85 100 Sinclair Television Group, Inc., Senior Notes, 11,25%, 05/15/17 (g)(EUR) 86 600 Sinclair Television Group, Inc., Senior Notes, 11,25%, 05/15/17 (g)(EUR) 87 600 Sinclair Television Group, Inc., Senior Notes, 88 600 Sinclair Television Group, Inc., Senior Notes, 89 600 Sinclair Television Group, Inc., Senior Notes, 80 600 Sinclair Television Group, Inc., Senior No	500		Ba3	442
Solition Senior Notes, Solition Senior Notes, Solition	500		Da2	510
5, 125%, 101/5/19 (g) Bal 346 275 Gannett Co., Inc., Senior Notes, Bal 274 575 GTP Acquisition Partners I, LLC, Senior Notes, Bal 274 575 GTP Acquisition Partners I, LLC, Senior Notes, Bas 621 225 Lamar Media Corporation, Senior Subordinated Notes, B1 208 325 Lamar Media Corporation, Senior Subordinated Notes, B1 326 350 Lin Television Corporation, Senior Notes, B3 373 350 Mediacom Broadband LLC, Senior Notes, B3 373 500 Mediacom Broadband LLC, Senior Notes, B3 498 500 Midcontinent Communications, Senior Notes, B3 504 6, 25%, 08/01/21 (g) B3 504 475 Nara Cable Funding, Limited, Senior Notes, B1 496 200 Nara Cable Funding, Limited, Senior Notes, B1 209 350 National CineMedia LLC, Senior Notes, B2 357 1,675 Netflix, Inc., Senior Notes, B2 357 1,675 Netflix, Inc., Senior Notes, B2 1,087 <	350		Ваз	319
275 Gannett Co., Inc., Senior Notes, 6,375%, 10/15/23 (g) Bal 274	330		Ra1	346
6.375%, 10/15/23 (g) 575 GTP Acquisition Partners I, LLC, Senior Notes, 7.628%, 06/15/41 (g) 580, 06/1	275	·	Bui	310
575 GTP Acquistion Partners I, LL.C, Senior Notes, 8a3 621 7.628%, 06/15/41 (g) Ba3 621 225 Lamar Media Corporation, Senior Subordinated Notes, 81 208 325 Lamar Media Corporation, Senior Subordinated Notes, 81 326 5.875%, 02/01/22 B1 326 350 Lin Television Corporation, Senior Notes, 83 373 500 Mediacom Broadband LLC, Senior Notes, 83 498 500 Midcontinent Communications, Senior Notes, 83 504 6.25%, 08/01/21 (g) B3 504 475 Nara Cable Funding, Limited, Senior Notes, 8875%, 12/1/18 (g) 81 496 200 Nara Cable Funding, Limited, Senior Notes, 8.875%, 12/1/18 (g) B1 209 350 National CineMedia LLC, Senior Notes, 8.875%, 12/1/18 (g) B1 209 350 National CineMedia LLC, Senior Notes, 882 357 1,675 Netflix, Inc., Senior Notes, 882 357 5,375%, 02/15/19 (g)(EUR) B2 152 675 Numericable Finance & Co. S.C.A., Senior Notes,			Ba1	274
225	575			
5%, 05/01/23 B1 208 325 Lamar Media Corporation, Senior Subordinated Notes, 32 5.875%, 02/01/22 B1 326 350 Lin Television Corporation, Senior Notes, 8.375%, 04/01/5/18 B3 373 500 Mediacom Broadband LLC, Senior Notes, 8.375%, 04/01/23 B3 498 500 Midcontinent Communications, Senior Notes, 8.25%, 08/01/21 (g) B3 504 475 Nara Cable Funding, Limited, Senior Notes, 8.875%, 12/1/18 (g) B1 496 200 Nara Cable Funding, Limited, Senior Notes, 8.875%, 12/1/18 (g) B1 209 350 National CineMedia LLC, Senior Notes, 8.875%, 12/1/18 (g) B1 209 350 National CineMedia LLC, Senior Notes, 8.875%, 02/10/12 (g) Ba2 357 1,655 Netflix, Inc., Senior Notes, 8.2 15 5.375%, 02/10/12 (g) Ba3 1,658 100 Numericable Finance & Co. S.C.A., Senior Notes, 8.75%, 02/15/19 (g)(EUR) B2 1,087 400 Polish Television Holding B.V., Senior Notes, 8.2 1,087 400 Polish T		7.628%, 06/15/41 (g)	Ba3	621
Samar Media Corporation, Senior Subordinated Notes, 5.875%, 02/01/22	225			
5.875%, 02/01/22 350 Lin Television Corporation, Senior Notes, 8.375%, 04/15/18 B3 373 500 Mediacom Broadband LLC, Senior Notes, 6.375%, 04/01/23 B3 498 500 Midcontinent Communications, Senior Notes, 6.25%, 08/01/21 (g) B3 504 475 Nara Cable Funding, Limited, Senior Notes, 8.875%, 12/1/18 (g) B1 496 200 Nara Cable Funding, Limited, Senior Notes, 8.875%, 12/1/18 (g) B1 209 350 National CineMedia LLC, Senior Notes, 6%, 04/15/22 Ba2 357 1,675 Netflix, Inc., Senior Notes, 5.375%, 02/10/21 (g) 8 Ba3 1,658 100 Numericable Finance & Co. S.C.A., Senior Notes, 8.75%, 02/15/19 (g)(EUR) B2 152 675 Numericable Finance & Co. S.C.A., Senior Notes, 12.375%, 02/15/19 (g)(EUR) B2 1,087 400 Polish Television Holding B.V., Senior Notes, 11%, 01/15/21 (g)(EUR) (e) 555 475 Polish Television Holding B.V., Senior Notes, 11.25%, 05/15/17 (g)(EUR) (e) 684 600 Sinclair Television Group, Inc., Senior Notes, 6.125%, 10/01/22 B1 588 450 Sirius XM Radio, Inc., Senior Notes,			B1	208
Similar Series Series Similar Series Series Series Similar Series Serie	325		D .	224
8.375%, 04/15/18 80 Mediacom Broadband LLC, Senior Notes, 6.375%, 04/01/23 80 Midcontinent Communications, Senior Notes, 6.25%, 08/01/21 (g) 81 83 84 85 Midcontinent Communications, Senior Notes, 6.25%, 08/01/21 (g) 81 83 504 475 Nara Cable Funding, Limited, Senior Notes, 8.875%, 12/1/18 (g) 81 496 200 Nara Cable Funding, Limited, Senior Notes, 8.875%, 12/1/18 (g) 81 209 350 National CineMedia LLC, Senior Notes, 6%, 04/15/22 8a2 357 1,675 Netflix, Inc., Senior Notes, 5.375%, 02/01/21 (g) 8a3 1,658 100 Numericable Finance & Co. S.C.A., Senior Notes, 8.75%, 02/15/19 (g)(EUR) 8b2 12.375%, 02/15/19 (g)(EUR) 8c) 400 Polish Television Holding B.V., Senior Notes, 11%, 01/15/21 (g)(EUR) (e) 555 475 Polish Television Holding B.V., Senior Notes, 11.25%, 05/15/17 (g)(EUR) (e) 684 600 Sinclair Television Group, Inc., Senior Notes, 6.125%, 10/01/22 B1 588 450 Sirius XM Radio, Inc., Senior Notes,	250		BI	326
500 Mediacom Broadband LLC, Senior Notes, 6.375%, 04/01/23 500 Midcontinent Communications, Senior Notes, 6.25%, 08/01/21 (g) B3 504 475 Nara Cable Funding, Limited, Senior Notes, 8.875%, 12/1/18 (g) B1 496 200 Nara Cable Funding, Limited, Senior Notes, 8.875%, 12/1/18 (g) B1 209 350 National CineMedia LLC, Senior Notes, 6%, 04/15/22 Ba2 357 1,675 Netflix, Inc., Senior Notes, 5.375%, 02/01/21 (g) Ba3 1,658 100 Numericable Finance & Co. S.C.A., Senior Notes, 8.75%, 02/15/19 (g)(EUR) B2 405 407 Polish Television Holding B.V., Senior Notes, 11%, 01/15/21 (g)(EUR) Polish Television Holding B.V., Senior Notes, 11.25%, 05/15/17 (g)(EUR) (e) 584 605 Sirius XM Radio, Inc., Senior Notes, 6.125%, 10/01/22 B1 588 450 Sirius XM Radio, Inc., Senior Notes,	330	•	D2	272
6.375%, 04/01/23 B3 498 500 Midcontinent Communications, Senior Notes, 6.25%, 08/01/21 (g) B3 504 475 Nara Cable Funding, Limited, Senior Notes, 8.875%, 12/1/18 (g) B1 496 200 Nara Cable Funding, Limited, Senior Notes, 8.875%, 12/1/18 (g) B1 209 350 National CineMedia LLC, Senior Notes, 6%, 04/15/22 Ba2 357 1,675 Netflix, Inc., Senior Notes, 5.375%, 02/01/21 (g) Ba3 1,658 100 Numericable Finance & Co. S.C.A., Senior Notes, 8.75%, 02/15/19 (g)(EUR) B2 152 675 Numericable Finance & Co. S.C.A., Senior Notes, 12.375%, 02/15/19 (g)(EUR) B2 1,087 400 Polish Television Holding B.V., Senior Notes, 11%, 01/15/21 (g)(EUR) (e) 555 475 Polish Television Holding B.V., Senior Notes, 11.25%, 05/15/17 (g)(EUR) (e) 684 600 Sinclair Television Group, Inc., Senior Notes, 6.125%, 10/01/22 B1 588 450 Sirius XM Radio, Inc., Senior Notes,	500		В3	313
500 Midcontinent Communications, Senior Notes, 6.25%, 08/01/21 (g) B3 504 475 Nara Cable Funding, Limited, Senior Notes, 8.875%, 12/1/18 (g) B1 496 200 Nara Cable Funding, Limited, Senior Notes, 8.875%, 12/1/18 (g) B1 209 350 National CineMedia LLC, Senior Notes, 8.875%, 12/1/18 (g) Ba2 357 1,675 Netflix, Inc., Senior Notes, 8.2 357 1,675 Netflix, Inc., Senior Notes, 8.75%, 02/01/21 (g) Ba3 1,658 100 Numericable Finance & Co. S.C.A., Senior Notes, 8.75%, 02/15/19 (g)(EUR) B2 152 675 Numericable Finance & Co. S.C.A., Senior Notes, 12.375%, 02/15/19 (g)(EUR) B2 1,087 400 Polish Television Holding B.V., Senior Notes, 11%, 01/15/21 (g)(EUR) (e) 555 475 Polish Television Holding B.V., Senior Notes, (e) 684 600 Sinclair Television Group, Inc., Senior Notes, (e) 684 601 Sinclair Television Group, Inc., Senior Notes, 81 588 450 Sirius XM Radio, Inc., Senior Notes, 81 588	300		В3	498
6.25%, 08/01/21 (g) B3 504 475 Nara Cable Funding, Limited, Senior Notes, 8.875%, 12/1/18 (g) B1 496 200 Nara Cable Funding, Limited, Senior Notes, 8.875%, 12/1/18 (g) B1 209 350 National CineMedia LLC, Senior Notes, 6%, 04/15/22 Ba2 357 1,675 Netflix, Inc., Senior Notes, 5.375%, 02/01/21 (g) Ba3 1,658 100 Numericable Finance & Co. S.C.A., Senior Notes, 8.75%, 02/15/19 (g)(EUR) B2 152 675 Numericable Finance & Co. S.C.A., Senior Notes, 12.375%, 02/15/19 (g)(EUR) B2 1,087 400 Polish Television Holding B.V., Senior Notes, 11%, 01/15/21 (g)(EUR) (e) 555 475 Polish Television Holding B.V., Senior Notes, 11.25%, 05/15/17 (g)(EUR) (e) 684 600 Sinclair Television Group, Inc., Senior Notes, 6.125%, 10/01/22 B1 588 450 Sirius XM Radio, Inc., Senior Notes,	500			
8.875%, 12/1/18 (g) Nara Cable Funding, Limited, Senior Notes, 8.875%, 12/1/18 (g) B1 209 350 National CineMedia LLC, Senior Notes, 6%, 04/15/22 Ba2 357 1,675 Netflix, Inc., Senior Notes, 5.375%, 02/01/21 (g) Ba3 1,658 100 Numericable Finance & Co. S.C.A., Senior Notes, 8.75%, 02/15/19 (g)(EUR) B2 152 675 Numericable Finance & Co. S.C.A., Senior Notes, 12.375%, 02/15/19 (g)(EUR) B2 100 Polish Television Holding B.V., Senior Notes, 11%, 01/15/21 (g)(EUR) (e) 555 475 Polish Television Holding B.V., Senior Notes, 11.25%, 05/15/17 (g)(EUR) (e) 600 Sinclair Television Group, Inc., Senior Notes, 6.125%, 10/01/22 B1 588 450 Sirius XM Radio, Inc., Senior Notes,			В3	504
200 Nara Cable Funding, Limited, Senior Notes, 8.875%, 12/1/18 (g) 350 National CineMedia LLC, Senior Notes, 6%, 04/15/22 Ba2 357 1,675 Netflix, Inc., Senior Notes, 5.375%, 02/01/21 (g) 8a3 1,658 100 Numericable Finance & Co. S.C.A., Senior Notes, 8.75%, 02/15/19 (g)(EUR) B2 152 675 Numericable Finance & Co. S.C.A., Senior Notes, 12.375%, 02/15/19 (g)(EUR) B2 1,087 400 Polish Television Holding B.V., Senior Notes, 11%, 01/15/21 (g)(EUR) 60 Sinclair Television Group, Inc., Senior Notes, 6.125%, 10/01/22 B1 588 450 Sirius XM Radio, Inc., Senior Notes,	475			
8.875%, 12/1/18 (g) 8.875%, 12/1/18 (g) National CineMedia LLC, Senior Notes, 6%, 04/15/22 Ba2 357 1,675 Netflix, Inc., Senior Notes, 5,375%, 02/01/21 (g) Ba3 1,658 100 Numericable Finance & Co. S.C.A., Senior Notes, 8.75%, 02/15/19 (g)(EUR) B2 152 675 Numericable Finance & Co. S.C.A., Senior Notes, 12.375%, 02/15/19 (g)(EUR) B2 1,087 400 Polish Television Holding B.V., Senior Notes, 11%, 01/15/21 (g)(EUR) 6e) 555 475 Polish Television Holding B.V., Senior Notes, 11.25%, 05/15/17 (g)(EUR) 600 Sinclair Television Group, Inc., Senior Notes, 6.125%, 10/01/22 B1 588 450 Sirius XM Radio, Inc., Senior Notes,			B1	496
350 National CineMedia LLC, Senior Notes, 6%, 04/15/22 Ba2 357 1,675 Netflix, Inc., Senior Notes, 5.375%, 02/01/21 (g) Ba3 1,658 100 Numericable Finance & Co. S.C.A., Senior Notes, 8.75%, 02/15/19 (g)(EUR) B2 152 675 Numericable Finance & Co. S.C.A., Senior Notes, 12.375%, 02/15/19 (g)(EUR) B2 1,087 400 Polish Television Holding B.V., Senior Notes, 11%, 01/15/21 (g)(EUR) (e) 555 475 Polish Television Holding B.V., Senior Notes, 11.25%, 05/15/17 (g)(EUR) (e) 684 600 Sinclair Television Group, Inc., Senior Notes, 6.125%, 10/01/22 B1 588 450 Sirius XM Radio, Inc., Senior Notes,	200		D1	200
6%, 04/15/22 Ba2 357 1,675 Netflix, Inc., Senior Notes, 357 5.375%, 02/01/21 (g) Ba3 1,658 100 Numericable Finance & Co. S.C.A., Senior Notes, 8.75%, 02/15/19 (g)(EUR) B2 152 675 Numericable Finance & Co. S.C.A., Senior Notes, 12.375%, 02/15/19 (g)(EUR) B2 1,087 400 Polish Television Holding B.V., Senior Notes, (e) 555 475 Polish Television Holding B.V., Senior Notes, (e) 684 600 Sinclair Television Group, Inc., Senior Notes, (e) 684 600 Sinclair Television Group, Inc., Senior Notes, B1 588 450 Sirius XM Radio, Inc., Senior Notes, B1 588	250		ВІ	209
1,675 Netflix, Inc., Senior Notes, 5.375%, 02/01/21 (g) Ba3 1,658 100 Numericable Finance & Co. S.C.A., Senior Notes, 8.75%, 02/15/19 (g)(EUR) B2 152 675 Numericable Finance & Co. S.C.A., Senior Notes, 12.375%, 02/15/19 (g)(EUR) B2 1,087 400 Polish Television Holding B.V., Senior Notes, 11%, 01/15/21 (g)(EUR) (e) 555 475 Polish Television Holding B.V., Senior Notes, 11.25%, 05/15/17 (g)(EUR) (e) 684 600 Sinclair Television Group, Inc., Senior Notes, 6.125%, 10/01/22 B1 588 450 Sirius XM Radio, Inc., Senior Notes,	330		Ra?	357
5.375%, 02/01/21 (g) Numericable Finance & Co. S.C.A., Senior Notes, 8.75%, 02/15/19 (g)(EUR) B2 152 675 Numericable Finance & Co. S.C.A., Senior Notes, 12.375%, 02/15/19 (g)(EUR) B2 1,087 400 Polish Television Holding B.V., Senior Notes, 11%, 01/15/21 (g)(EUR) 600 Sinclair Television Group, Inc., Senior Notes, 6.125%, 10/01/22 B1 588 450 Sirius XM Radio, Inc., Senior Notes,	1.675		Buz	331
100 Numericable Finance & Co. S.C.A., Senior Notes, 8.75%, 02/15/19 (g)(EUR) B2 152 675 Numericable Finance & Co. S.C.A., Senior Notes, 12.375%, 02/15/19 (g)(EUR) B2 1,087 400 Polish Television Holding B.V., Senior Notes, 11%, 01/15/21 (g)(EUR) (e) 555 475 Polish Television Holding B.V., Senior Notes, 11.25%, 05/15/17 (g)(EUR) (e) 684 600 Sinclair Television Group, Inc., Senior Notes, 6.125%, 10/01/22 B1 588 450 Sirius XM Radio, Inc., Senior Notes,	,,,,,		Ba3	1,658
675 Numericable Finance & Co. S.C.A., Senior Notes,	100	· ·		
12.375%, 02/15/19 (g)(EUR) 400 Polish Television Holding B.V., Senior Notes, 11%, 01/15/21 (g)(EUR) 475 Polish Television Holding B.V., Senior Notes, 11.25%, 05/15/17 (g)(EUR) 600 Sinclair Television Group, Inc., Senior Notes, 6.125%, 10/01/22 B1 588 450 Sirius XM Radio, Inc., Senior Notes,		8.75%, 02/15/19 (g)(EUR)	B2	152
400 Polish Television Holding B.V., Senior Notes, 11%, 01/15/21 (g)(EUR) 475 Polish Television Holding B.V., Senior Notes, 11.25%, 05/15/17 (g)(EUR) 600 Sinclair Television Group, Inc., Senior Notes, 6.125%, 10/01/22 B1 588 450 Sirius XM Radio, Inc., Senior Notes,	675			
11%, 01/15/21 (g)(EUR) 475 Polish Television Holding B.V., Senior Notes, 11.25%, 05/15/17 (g)(EUR) 600 Sinclair Television Group, Inc., Senior Notes, 6.125%, 10/01/22 B1 588 450 Sirius XM Radio, Inc., Senior Notes,	400		B2	1,087
475 Polish Television Holding B.V., Senior Notes, 11.25%, 05/15/17 (g)(EUR) 600 Sinclair Television Group, Inc., Senior Notes, 6.125%, 10/01/22 B1 588 450 Sirius XM Radio, Inc., Senior Notes,	400		(a)	555
11.25%, 05/15/17 (g)(EUR) (e) 684 600 Sinclair Television Group, Inc., Senior Notes, 6.125%, 10/01/22 B1 588 450 Sirius XM Radio, Inc., Senior Notes,	175		(e)	333
600 Sinclair Television Group, Inc., Senior Notes, 6.125%, 10/01/22 B1 588 450 Sirius XM Radio, Inc., Senior Notes,	713		(e)	684
6.125%, 10/01/22 B1 588 450 Sirius XM Radio, Inc., Senior Notes,	600		(6)	00.
			B1	588
4.25% 05/15/20 (g) P1 416	450	Sirius XM Radio, Inc., Senior Notes,		
, 6		4.25%, 05/15/20 (g)	B1	416
450 Sirius XM Radio, Inc., Senior Notes,	450		D .	106
4.625%, 05/15/23 (g) B1 406	500	· ·	BI	406
500 Sirius XM Radio, Inc., Senior Notes, 5.75%, 08/01/21 (g) B1 494	500		p 1	404
725 Starz LLC, Senior Notes,	725		DI	474
5%, 09/15/19 Ba2 718	123		Ba2	718
250 TVN Finance Corporation, Senior Notes	250			-

475 Unitymedia Hessen GmbH&Co., Senior Notes, 9.50%, 03/15/21 (g) (EUR) B3 7.5 1,925 Univision Communications, Inc., Senior Notes, 5.125%, 05/15/23 (g) B2 1,050 Univision Communications, Inc., Senior Notes, 6.75%, 09/15/22 (g) B2 1,10 150 Univision Communications, Inc., Senior Notes, 6.875%, 05/15/19 (g) B2 1.50 Univision Communications, Inc., Senior Notes, 7.875%, 11/01/20 (g) B2 1,750 Univision Communications, Inc., Senior Notes, 900 Univision Communications, Inc., Senior Notes, 7.875%, 11/01/20 (g) B2 900 Univision Communications, Inc., Senior Notes,				
9.50%, 03/15/21 (g) (EUR) 1,925 Univision Communications, Inc., Senior Notes, 5.125%, 05/15/23 (g) 1,050 Univision Communications, Inc., Senior Notes, 6.75%, 09/15/22 (g) 150 Univision Communications, Inc., Senior Notes, 6.875%, 05/15/19 (g) 900 Univision Communications, Inc., Senior Notes, 7.875%, 11/01/20 (g) 1,750 Univision Communications, Inc., Senior Notes, 8.50%, 05/15/21 (g) Caa2 1,960		7.375%, 12/15/20 (g)(EUR)	B1	343
1,925 Univision Communications, Inc., Senior Notes, 5.125%, 05/15/23 (g) B2 1,050 Univision Communications, Inc., Senior Notes, 6.75%, 09/15/22 (g) B2 1,10 150 Univision Communications, Inc., Senior Notes, 6.875%, 05/15/19 (g) B2 1: 900 Univision Communications, Inc., Senior Notes, 7.875%, 11/01/20 (g) B2 1,750 Univision Communications, Inc., Senior Notes, 8.50%, 05/15/21 (g) Caa2 1,90	475	Unitymedia Hessen GmbH&Co., Senior Notes,		
5.125%, 05/15/23 (g) 1,050 Univision Communications, Inc., Senior Notes, 6.75%, 09/15/22 (g) B2 1,10 Univision Communications, Inc., Senior Notes, 6.875%, 05/15/19 (g) Univision Communications, Inc., Senior Notes, 7.875%, 11/01/20 (g) B2 1:0 Caa2 1,90 Caa2 1,90		9.50%, 03/15/21 (g) (EUR)	В3	730
1,050 Univision Communications, Inc., Senior Notes, 6.75%, 09/15/22 (g) B2 1,10 150 Univision Communications, Inc., Senior Notes, 6.875%, 05/15/19 (g) B2 1: 900 Univision Communications, Inc., Senior Notes, 7.875%, 11/01/20 (g) B2 99 1,750 Univision Communications, Inc., Senior Notes, 8.50%, 05/15/21 (g) Caa2 1,90	1,925	Univision Communications, Inc., Senior Notes,		
6.75%, 09/15/22 (g) B2 1,10 150 Univision Communications, Inc., Senior Notes, 6.875%, 05/15/19 (g) B2 1: 900 Univision Communications, Inc., Senior Notes, 7.875%, 11/01/20 (g) B2 1,750 Univision Communications, Inc., Senior Notes, 8.50%, 05/15/21 (g) Caa2 1,90		5.125%, 05/15/23 (g)	B2	1,843
150 Univision Communications, Inc., Senior Notes, 6.875%, 05/15/19 (g) B2 15 900 Univision Communications, Inc., Senior Notes, 7.875%, 11/01/20 (g) B2 98 1,750 Univision Communications, Inc., Senior Notes, 8.50%, 05/15/21 (g) Caa2 1,90	1,050	Univision Communications, Inc., Senior Notes,		
6.875%, 05/15/19 (g) B2 15 900 Univision Communications, Inc., Senior Notes, 7.875%, 11/01/20 (g) B2 98 1,750 Univision Communications, Inc., Senior Notes, 8.50%, 05/15/21 (g) Caa2 1,96		6.75%, 09/15/22 (g)	B2	1,108
900 Univision Communications, Inc., Senior Notes, 7.875%, 11/01/20 (g) B2 98 1,750 Univision Communications, Inc., Senior Notes, 8.50%, 05/15/21 (g) Caa2 1,90	150	Univision Communications, Inc., Senior Notes,		
7.875%, 11/01/20 (g) B2 98 1,750 Univision Communications, Inc., Senior Notes, 8.50%, 05/15/21 (g) Caa2 1,90		6.875%, 05/15/19 (g)	B2	159
1,750 Univision Communications, Inc., Senior Notes, 8.50%, 05/15/21 (g) Caa2 1,90	900	Univision Communications, Inc., Senior Notes,		
8.50%, 05/15/21 (g) Caa2 1,90		7.875%, 11/01/20 (g)	B2	983
(6)	1,750	Univision Communications, Inc., Senior Notes,		
475 UPCB Finance Limited, Senior Notes,		8.50%, 05/15/21 (g)	Caa2	1,907
	475	UPCB Finance Limited, Senior Notes,		
	.,,	or of a rimine dimined, former record,		

	6.875%, 01/15/22 (g)	Ba3	506
550	UPCB Finance Limited, Senior Notes,		
450	7.25%, 11/15/21 (g)	Ba3	602
450	UPC Holding, B.V., Senior Notes,	D2	402
200	6.75%, 03/15/23 (g)(CHF)	B2	493
200	UPC Holding, B.V., Senior Notes,	D2	267
575	6.75%, 03/15/23 (g)(EUR) Videotron Ltee., Senior Notes,	B2	267
373	5%, 07/15/22	Ba2	545
125	Vougeot Bidco Plc, Senior Notes,	Daz	343
123	7.875%, 07/15/20 (g)(GBP)	B2	210
175	WaveDivision Holdings, LLC, Senior Notes,	D2	210
173	8.125%, 09/01/20 (g)	Caa1	183
325	Wide Open West Finance, LLC, Senior Notes,	22	
	10.25%, 07/15/19	Caa1	351
525	Wide Open West Finance, LLC, Senior Subordinated Notes,		
	13.375%, 10/15/19	Caa1	596
247	WMG Acquisition Corporation, Senior Notes,		
	6%, 01/15/21 (g)	Ba3	256
300	WMG Acquisition Corporation, Senior Notes,		
	11.50%, 10/01/18	В3	347
			38,329
Building and Real Estate - 9.65%			
180	Ainsworth Lumber Company Ltd., Senior Notes,		
	7.50%, 12/15/17 (g)	B2	193
250	Ashton Woods USA, LLC, Senior Notes,		2.12
1.250	6.875%, 02/15/21 (g)	Caa1	243
1,250	Associated Materials, Inc., Senior Notes,	C 1	1 220
175	9.125%, 11/01/17	Caa1	1,328
175	Associated Materials, Inc., Senior Notes,	Con1	106
275	9.125%, 11/01/17 (g) Aviv Healthcare Properties Ltd. Partnership, Senior Notes,	Caa1	186
213	7.75%, 02/15/19	Ba3	296
125	Beazer Homes USA, Inc., Senior Notes,	Das	290
123	7.25%, 02/01/23	Caa2	118
1,075	Building Materials Corporation of America, Senior Notes,	Cuu2	110
1,073	6.75%, 05/01/21 (g)	Ba3	1,158
650	Building Materials Holding Corporation, Senior Notes,	Due	1,100
	9%, 09/15/18 (g)	Caa1	663
1,100	CBRE Services, Inc., Senior Notes,		
	5%, 03/15/23	Ba1	1,034
500	CCRE Company, Senior Notes,		
	7.75%, 02/15/18 (g)	B1	508
1,150	Cemex Finance LLC, Senior Notes,		
	9.375%, 10/12/22 (g)	(e)	1,261
325	Cemex SAB de CV, Senior Notes,		
	5.875%, 03/25/19 (g)	(e)	310
750	Cemex SAB de CV, Senior Notes,		
	9%, 01/11/18 (g)	(e)	810
450	Corrections Corporation of America, Senior Notes,		
	4.625%, 05/01/23	Ba1	417
525	DuPont Fabros Technology L.P., Senior Notes,	D 1	52.4
650	5.875%, 09/15/21 (g)	Ba1	524
650	Dycom Investments Inc., Senior Subordinated Notes,	D-2	(92
(50)	7.125%, 01/15/21	Ba3	683
650	P.H. Glatfelter Company, Senior Notes,	Do 1	647
1,175	5.375%, 10/15/20 Howard Hughes Corporation, Senior Notes,	Ba1	647
1,173	noward rughes Corporation, Senior Notes,		

	6.875%, 10/01/21 (g)	Ba3	1,175
525	iStar Financial, Inc., Senior Notes,		
	7.125%, 02/15/18	В3	566
625	Jefferies LoanCore LLC, Senior Notes,		
	6.875%, 06/01/20 (g)	B2	614
600	KB Home, Senior Notes,		
	8%, 03/15/20	B2	647
400	Ladder Capital Finance Holdings LLLP, Senior Notes,		
	7.375%, 10/01/17	Ba3	418
950	Mercer International, Inc., Senior Notes,		
	9.50%, 12/01/17	В3	1,014

227			
225	Meritage Homes Corporation, Senior Notes,		
	7%, 04/01/22	B1	238
250	MPT Operating Partnership, L.P., Senior Notes,		
	6.375%, 02/15/22	Ba1	253
525	MPT Operating Partnership, L.P., Senior Notes,		
	6.875%, 05/01/21	Ba1	553
575	Nortek, Inc., Senior Notes,		
	8.50%, 04/15/21	Caa1	628
650	Nortek, Inc., Senior Notes,	- Cumi	020
030	10%, 12/01/18	Caa1	717
675	Omega Healthcare Investors, Inc., Senior Notes,	Caai	/1/
073		D 1	674
car.	5.875%, 03/15/24	Ba1	674
575	Potlach Corporation, Senior Notes,	T. 0	
	7.50%, 11/01/19	Baa3	637
550	RPG Byty s.r.o., Senior Notes,		
	6.75%, 05/01/20 (g)(EUR)	Ba2	722
375	RSI Home Products, Inc., Senior Notes,		
	6.875%, 03/01/18 (g)	B1	387
900	Shea Homes Limited Partnership, Senior Notes,		
	8.625%, 05/15/19	B2	990
550	Summit Materials LLC, Senior Notes,	2-	,,,
330	10.50%, 01/31/20	В3	582
525		DS	362
323	Texas Industries, Senior Notes,	G 2	575
	9.25%, 08/15/20	Caa2	575
575	Toll Brothers Finance, Senior Notes,		
	4.375%, 04/15/23	Ba1	523
125	USG Corporation, Senior Notes,		
	8.375%, 10/15/18 (g)	B2	137
125	USG Corporation, Senior Notes,		
	9.75%, 01/15/18	Caa2	145
450	USG Corporation, Senior Notes,		
	9.75%, 08/01/14 (g)	B2	476
500	William Lyons Homes, Inc., Senior Notes,	52	170
300	8.50%, 11/15/20	В3	527
	6.50 %, 11/15/20	DJ	23,577
C T 400			23,311
Cargo Transport49%			
246	Florida East Coast Holdings, Senior Notes,	a .	
	10.50%, 08/01/17 (h)	Caa3	256
600	Florida East Coast Railway Corporation, Senior Notes,		
	8.125%, 02/01/17	В3	630
325	Watco Companies, LLC, Senior Notes,		
	6.375%, 04/01/23 (g)	В3	322
			1,208
Chemicals, Plastics and Rubber - 4.42%			
225	Ashland Inc., Senior Notes,		
223	3.875%, 04/15/18	Ba1	220
475	Ashland Inc., Senior Notes,	Dai	220
4/3		D-1	116
075	4.75%, 08/15/22	Ba1	446
875	Celanese US Holdings LLC, Senior Notes,		
	4.625%, 11/15/22	Ba2	840
475	Ciech Group Financing, Senior Notes,		
	9.50%, 11/30/19 (g)(EUR)	B2	707
225	Compass Minerals International, Inc., Senior Notes,		
	8%, 06/01/19	Ba2	241
575	Eagle Spinco, Inc., Senior Notes		
	4.625%, 02/15/21 (g)	Ba3	553
500	Hexion Specialty Chemicals, Inc., Senior Notes,	240	555
300	6.625%, 04/15/20	Ba3	500
	0.02 <i>3</i> 70, 04/13/20	раз	300

925	Hexion Specialty Chemicals, Inc., Senior Notes,		
	8.875%, 02/01/18	В3	956
275	Hexion Specialty Chemicals, Inc., Senior Notes,		
	9%, 11/15/20	(e)	270
250	Huntsman International LLC, Senior Notes,		
	4.875%, 11/15/20	B1	235
175	Huntsman International LLC, Senior Subordinated Notes,		
	8.625%, 03/15/20	B2	193
350	Ineos Group Holdings S.A., Senior Notes,		
	6.125%, 08/15/18 (g)	Caa1	344
350	1 2 ,	Caa1	344

375	Kerling PLC, Senior Notes,		
	10.625%, 02/01/17 (g)(EUR)	Caa1	540
275	Momentive Performance Materials, Inc., Senior Notes,		
	8.875%, 10/15/20	B1	288
450	Momentive Performance Materials, Inc., Senior Notes,		
	9%, 01/15/21	Caa1	384
425	PolyOne Corporation, Senior Notes,		
225	5.25%, 03/15/23 (g)	Ba3	398
325	PolyOne Corporation, Senior Notes,	D 4	2
	7.375%, 09/15/20	Ba3	357
1,225	PQ Corporation, Senior Notes,		4.000
600	8.75%, 05/01/18 (g)	Caa1	1,308
600	Rockwood Specialty Group, Inc., Senior Notes,	D 1	604
475	4.625%, 10/15/20	Ba1	604
475	Trinseo Materials Operating S.C.A., Senior Notes,	D2	470
500	8.75%, 02/01/19 (g)	B2	478
500	Tronox Finance LLC, Senior Notes,	D0	40.4
100	6.375%, 08/15/20	B2	494
100	US Coat Acquisition, Senior Notes,	D1	125
200	5.75%, 02/01/21 (g)(EUR)	B1	135
300	US Coat Acquisition, Senior Notes,	C 1	214
	7.375%, 05/01/21 (g)	Caa1	314
Container Desires and Class 5 1407			10,805
Containers, Packaging and Glass - 5.14%	AED Industries Inc. Conica Natur		
375	AEP Industries, Inc., Senior Notes,	D2	401
222	8.25%, 04/15/19	В3	401
223	ARD Finance S.A., Senior Notes,	C1	220
175	11.125%, 06/01/18 (g)(h)	Caa1	238
475	Ardagh Packaging Finance plc, Senior Notes,	D2	450
075	7%, 11/15/20 (g)	В3	458
875	Ardagh Packaging Finance plc, Senior Notes,	D2	1 227
125	9.25%, 10/15/20 (g)(EUR)	В3	1,237
425	Boise Cascade LLC, Senior Notes, 6.375%, 11/01/20	B2	440
425	Bway Holding Company, Senior Notes,	D2	440
423	10%, 06/15/18	Caa1	466
925	Cascades, Inc., Senior Notes,	Caar	400
923	7.875%, 01/15/20	Ba3	976
875	Clearwater Paper Corporation, Senior Notes,	Das	970
673	4.50%, 02/01/23	Ba2	792
250	Clearwater Paper Corporation, Senior Notes,	Daz	192
230	7.125%, 11/01/18	Ba2	269
375	Crown Americas LLC, Senior Notes,	Daz	209
373	4.50%, 01/15/23 (g)	Ba2	342
400	Exopack Holding Corporation, Senior Notes,	Buz	312
100	10%, 06/01/18	Caa2	422
325	Graphic Packaging International, Inc., Senior Notes,	Cuu2	122
323	4.75%, 04/15/21	Ba3	316
525	Graphic Packaging International, Inc., Senior Notes,	240	010
020	7.875%, 10/01/18	Ba3	572
350	Greif Inc., Senior Notes,	240	0.2
	7.75%, 08/01/19	Ba2	395
200	Reynolds Group Issuer, Inc., Senior Notes,	Buz	373
	5.75%, 10/15/20	B1	200
175	Reynolds Group Issuer, Inc., Senior Notes,		200
	7.125%, 04/15/19	B1	186
1,350	Reynolds Group Issuer, Inc., Senior Notes,		100
-,,,,,	9%, 04/15/19	Caa2	1,421
	•	- · · · · -	,

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

255			
275	Sappi Papier Holding GmbH, Senior Notes,		•00
	8.375%, 06/15/19 (g)	Ba2	289
625	Sealed Air Corporation, Senior Notes,		
	5.25%, 04/01/23 (g)	B1	591
289	Tekni Plex, Inc., Senior Notes,		
	9.75%, 06/01/19 (g)	В3	325
			12,545
Diversified/Conglomerate Manufacturing - 4.1	3%		
325	BC Mountain LLC, Senior Notes,		
	7%, 02/01/21 (g)	В3	328
450	Builders FirstSource, Inc., Senior Notes,	B 3	320
430	7.625%, 06/01/21 (g)	Caa2	446
400	CNH Capital LLC, Senior Notes,	Caaz	770
400		Ba1	200
000	3.625%, 04/15/18	Dai	399
900	CNH Capital LLC, Senior Notes,	D 1	002
	6.25%, 11/01/16	Ba1	992
	Columbus McKinnon Corporation, Senior Subordinated		
250	Notes,		
	7.875%, 02/01/19	B1	267
1,525	Commscope, Inc., Senior Notes,		
	8.25%, 01/15/19 (g)	В3	1,662
200	Frigo Glass Finance B.V., Senior Notes,		
	8.25%, 05/15/18 (g)(EUR)	B1	288
625	Gardner Denver Inc., Senior Notes,		
023	6.875%, 08/15/21 (g)	Caa1	622
325	General Cable Corporation, Senior Notes,	Caar	022
323	•	D1	214
275	5.75%, 10/01/22 (g)	B1	314
275	Interline Brands, Inc., Senior Notes,	~ •	•
	10%, 11/15/18	Caa2	299
475	KM Germany Holding GMBH, Senior Notes,		
	8.75%, 12/15/20 (g)(EUR)	B2	694
400	Manitowoc Company, Inc., Senior Notes,		
	5.875%, 10/15/22	В3	389
300	Manitowoc Company, Inc., Senior Notes,		
	8.50%, 11/01/20	В3	333
375	Mcron Finance Sub LLC, Senior Notes,		
	8.375%, 05/15/19 (g)	B1	403
350	Navistar International Corporation, Senior Notes,	D1	103
330	8.25%, 11/01/21	В3	355
475		DЭ	333
675	Sensata Technologies BV, Senior Notes,	D.1	(21
105	4.875%, 10/15/23 (g)	B1	631
425	Silver II Borrower S.C.A., Senior Notes,		
	7.75%, 12/15/20 (g)	Caa1	435
1,000	Terex Corporation, Senior Notes,		
	6%, 5/15/21	B2	1,011
200	Terex Corporation, Senior Notes,		
	6.50%, 04/01/20	B2	211
			10,079
Diversified/Conglomerate Service - 9.96%			,
1,250	Aguila 3 S.A., Senior Notes,		
1,230	7.875%, 01/31/18 (g)	B2	1,306
350	· · · · · · · · · · · · · · · · · · ·	DZ	1,500
330	Alliance Data Systems Company, Senior Notes,		262
555	5.25%, 12/01/17 (g)	(e)	362
575	Alliance Data Systems Company, Senior Notes,		
	6.375%, 04/01/20 (g)	(e)	599
250	American Builders & Contractors Supply Company, Inc.,		
	Senior Notes, 5.625%, 04/15/21 (g)	В3	244
275	Anixter Inc., Senior Notes,		

	5.625%, 05/01/19	Ba3	283
350	Aramark Holdings, Senior Notes,		
	5.75%, 03/15/20 (g)	В3	353
250	Ashtead Capital Inc., Senior Notes,		
	6.50%, 07/15/22 (g)	B1	266
16	CDW Corporation, Senior Secured Notes,		
	8%, 12/15/18	Ba3	17
1,600	CDW Escrow Corporation, Senior Subordinate Notes,		
	8.50%, 04/01/19	В3	1,768
275	Ceridian Corporation, Senior Notes,		
	8.875%, 07/15/19 (g)	B1	314
175	Cerved Technologies, Senior Notes,		

	6.375%, 01/15/20 (g)(EUR)	B2	242
325	Clean Harbors, Incorporated, Senior Notes,	<i>D2</i>	212
0.20	5.125%, 06/01/21	Ba2	314
250	Clean Harbors, Incorporated, Senior Notes,		
	5.25%, 08/01/20	Ba2	246
925	Coinstar, Inc., Senior Notes,		
	6%, 03/15/19 (g)	Ba3	904
100	Equiniti Newco plc, Senior Notes,		
	7.125%, 12/15/18 (g)(GBP)	В3	167
950	Europear Groupe SA, Senior Notes,		
4.005	11.50%, 05/15/17 (g)(EUR)	Caa1	1,472
1,825	First Data Corporation, Senior Notes,	D.1	1.000
1 775	6.75%, 11/01/20 (g)	B1	1,880
1,775	First Data Corporation, Senior Notes, 12.625%, 01/15/21	Caa1	1,953
175	FTI Consulting Inc., Senior Notes,	Caa1	1,933
173	6%, 11/15/22	Ba2	174
475	FTI Consulting Inc., Senior Notes,	Baz	1/7
173	6.75%, 10/01/20	Ba2	502
125	Gategroup Finance (Luxembourg) S.A., Senior Notes,		
	6.75%, 03/01/19 (g)(EUR)	B1	174
125	GNet Escrow Corporation, Senior Notes,		
	12.125%, 07/01/18 (g)	В3	133
475	Goodman Networks, Inc., Senior Notes,		
	13.125%, 07/01/18 (g)	В3	501
300	H&E Equipment Services, Senior Notes,		
	7%, 09/01/22	В3	320
825	Harbinger Group, Inc., Senior Notes,		
400	7.875%, 07/15/19 (g)	В3	852
400	Healthcare Technology, Inc., Senior Notes,	C 1	400
350	7.375%, 09/01/18 (g)	Caa1	409
330	Igloo Holdings Corporation, Senior Notes, 8.25%, 12/15/17 (g)	Caa1	360
175	Jaguar Holdings, Inc., Senior Notes,	Caai	300
173	9.375%, 10/15/17 (g)	Caa1	185
700	Jaguar Holdings, Inc., Senior Notes,	Cuar	103
, 00	9.50%, 12/01/19 (g)	В3	788
825	Lender Processing Services, Inc., Senior Notes,	-	
	5.75%, 04/15/23	Ba2	849
100	Loxam SAS Senior Notes,		
	7.375%, 01/24/20 (g)(EUR)	(e)	139
350	Maxim Crane Works, L.P., Senior Notes,		
	12.25%, 04/15/15 (g)	Caa2	361
875	MDC Partners, Inc., Senior Notes,		
250	6.75%, 04/01/20 (g)	В3	888
350	MPH Intermediate Holding Company 2, Senior Notes,	G 1	250
125	8.375%, 08/01/18 (g)	Caa1	359
425	Rexel SA, Senior Notes, 5.25%, 06/15/20 (g)	Ba3	421
900	Safway Group Holding LLC, Senior Notes,	כמם	421
900	7%, 05/15/18 (g)	В3	911
275	Service Master Company, Senior Notes,		711
213	8%, 02/15/20	Caa1	275
500	Sungard Data Systems, Inc., Senior Subordinated Notes,		
	6.625%, 11/01/19		