NEW AMERICA HIGH INCOME FUND INC Form N-Q May 20, 2011

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: 1/1/11 - 3/31/11

Principal Amount/Units		Moody s Rating (Unaudited)	Value (Note 1)
CORPORATE DEBT SECURITIES - 127.23%	(d)	, ,	
Aerospace and Defense - 2.10%			
375	Acquisition Company Lanza	D2	41.4
650	10%, 06/01/17 (g)	В3	414
650	BE Aerospace Inc., Senior Notes,	D 2	701
475	8.50%, 07/01/18	Ba3	721
475	Bombardier, Inc., Senior Notes,	Ba2	615
375	6.125%, 05/15/21 (g) (EUR) Esterline Technologies, Senior Notes,	Baz	645
3/3	7%, 08/01/20	Ba3	392
325	Kratos Defense and Security Solutions, Inc., Senior Notes,	Баз	392
323	10%, 06/01/17	В3	359
625	Moog, Inc., Senior Notes,	В3	337
023	7.25%, 06/15/18	Ba3	662
525	Sequa Corporation, Senior Notes,	Bus	002
323	11.75%, 12/01/15 (g)	Caa2	562
225	Sequa Corporation, Senior Notes,	Cuu2	302
	13.50%, 12/01/15 (g)	Caa2	246
200	Spirit Aerosystems, Inc., Senior Notes,		
	7.50%, 10/01/17	Ba3	217
850	Transdigm, Inc., Senior Subordinated Notes,		
	7.75%, 12/15/18 (g)	В3	914
	,		5,132
Automobile - 3.46%			
158	Affinia Group, Inc., Senior Notes,		
	10.75%, 08/15/16 (g)	B1	179
535	Allison Transmission, Inc., Senior Notes,		
	11.25%, 11/01/15 (g)	Caa2	579
666	Commercial Vehicle Group, Inc.,		
	11%, 02/15/13	(e)	713
75	Conti Gummi Finance B.V., Senior Notes,		
	6.50%, 01/15/16 (g) (EUR)	B1	109
175	Conti Gummi Finance B.V., Senior Notes,		
	7.50%, 09/15/17 (g) (EUR)	B1	260
400	Conti Gummi Finance B.V., Senior Notes,		
	8.50%, 0715/15 (g) (EUR)	B1	624
750	Ford Motor Company, Senior Notes,		
	7.45%, 07/16/31	Ba3	810
1,575	Ford Motor Credit Company LLC, Senior Notes,		
4.077	5.75%, 02/01/21	Ba2	1,547
1,375	Ford Motor Credit Company LLC, Senior Notes,	D 0	1.722
750	12%, 05/15/15	Ba2	1,732
750	Goodyear Tire & Rubber Company, Senior Notes,	D.I	0.41
1,000	10.50%, 05/15/16	B1	841
1,000	KAR Holdings, Inc., Senior Subordinated Notes,	C 1	1.056
	10%, 05/01/15	Caa1	1,056
Penking 69%			8,450
Banking68%	Amouth Rank N.A. Subordinated Notes		
1,250	Amsouth Bank, N.A, Subordinated Notes,	Ba3	1 227
390	5.20%, 04/01/15 Zions Bancorp,	Баз	1,237
370	Zions Bancorp,		

	7.75%, 09/23/14	(e)	422
			1,659
Beverage, Food and Tobacco - 3.03%			
400	Bumble Bee Acquistion Company, Senior Notes,		
	9%, 12/15/17 (g)	B2	418
75	Constellation Brands, Inc., Senior Notes,		
	8.375%, 12/15/14	Ba3	85
525	Cott Beverages, Inc., Senior Notes,		
	8.125%, 09/01/18	В3	567
200	Cott Beverages, Inc., Senior Notes,		
	8.375%, 11/15/17	В3	216

150	Darling International, Inc., Senior Notes,	7.0	1.0
775	8.50%, 12/15/18 (g)	B2	163
775	Del Monte Foods Company, Senior Notes,	D2	707
309	7.625%, 02/15/19 (g) Dole Food Company, Inc., Senior Notes,	В3	787
309	13.875%, 03/15/14	B2	379
675	JBS Finance II Ltd., Senior Notes,	D 2	319
073	8.25%, 01/29/18 (g)	B1	675
425	JBS USA, LLC Senior Notes,	D1	073
42 J	11.625%, 05/01/14	B1	494
750	Land O Lakes, 7.45%, 03/15/28	Di	171
750	7.45%, 03/15/28 (g)	Ba2	679
900	Michael Foods, Inc., Senior Notes,	Bu2	0.7
	9.75%, 07/15/18 (g)	Caa1	981
525	Pinnacle Foods Finance LLC, Senior Notes,		
	9.25%, 04/01/15	В3	549
125	Pinnacle Foods Finance LLC, Senior Subordinated Notes,		
	10.625%, 04/01/17	Caa1	134
150	R&R Ice Cream plc, Senior Notes,		
	8.375%, 11/15/17 (g)(EUR)	B2	217
225	Reddy Ice Holdings, Inc., Senior Notes,		
	10.50%, 11/01/12	Caa2	223
250	Smithfield Foods, Inc., Senior Notes,		
	7.75%, 07/01/17	В3	269
125	Smithfield Foods, Inc., Senior Secured Notes,		
	10%, 07/15/14	Ba3	148
375	TreeHouse Foods, Inc., Senior Notes,		
	7.75%, 03/01/18	Ba2	405
			7,389
Broadcasting and Entertainment - 11.77%	ANGE CALL OF A NA		
650	AMC Entertainment, Inc., Senior Notes,	D.1	702
550	8.75%, 06/01/19	B1	702
550	AMC Entertainment, Inc., Senior Subordinated Notes,	C1	507
500	9.75%, 12/01/20 (g)	Caa1	587
500	Belo Corporation, Senior Notes,	Ba1	515
400	8%, 11/15/16	Bai	545
400	Bresnan Broadband Holdings, Senior Notes, 8%, 12/15/18 (g)	В3	424
875	Cablevision Systems Corporation, Senior Notes,	БЭ	424
873	7.75%, 04/15/18	B1	947
350	Cablevision Systems Corporation, Senior Notes,	D1	747
330	8%, 04/15/20	B1	381
275	Cablevision Systems Corporation, Senior Notes,	Di	301
270	8.625%, 09/15/17	B1	305
325	CCH II, LLC, Senior Notes,	2.	202
5 2 5	13.50%, 11/30/16	B2	389
1,200	CCO Holdings, LLC, Senior Notes,		
,	7.25%, 10/30/17	B2	1,248
425	CCO Holdings, LLC, Senior Notes,		
	7.875%, 04/30/18	B2	452
600	CCO Holdings, LLC, Senior Notes,		
	7%, 01/15/19	B2	613
1,350	Cequel Communications Holdings I, LLC, Senior Notes,		
	8.625%, 11/15/17 (g)	В3	1,418

225	Clear Channel Communications, Inc., Senior Notes,		
	7.25%, 10/15/27	Ca	140
900	Clear Channel Communications, Inc., Senior Notes,		
	11%, 08/01/16	Ca	837
475	Interpublic Group of Companies, Inc., Senior Notes,		
	10%, 07/15/17	Ba2	565
500	Kabel BS Erste Beteiligu, Senior Notes,		
	7.50%, 03/15/19 (g) (EUR)	B1	722
50	Lamar Media Corporation, Senior Subordinated Notes,		
	6.625%, 08/15/15	B1	51
200	Lamar Media Corporation, Senior Subordinated Notes,		
	7.875%, 04/15/18	B1	215
350	Lin Television Corporation, Senior Notes,		
	8.375%, 04/15/18	Ba3	380
575	Lions Gate Entertainment, Inc., Senior Notes,		

	10.25%, 11/01/16 (g)	B1	609
400	Mediacom Broadband LLC, Senior Notes,		
	8.50%, 10/15/15	В3	415
350	Musketeer GMBH, Senior Notes,		
	9.50%, 03/15/21 (g) (EUR)	Caa1	515
825	Nexstar Broadcasting, Inc., Senior Notes,		
	8.875%, 04/15/17	В3	891
150	Ono Finance II Plc, Senior Notes,		
	10.875%, 07/15/19 (g)	Caa2	158
500	Regal Cinemas Corporation, Senior Notes,		
	8.625%, 07/15/19	B2	539
725	Regal Cinemas Corporation, Senior Notes,		
	9.125%, 08/15/18	В3	776
925	Sinclair Television Group, Inc., Senior Notes,		
	9.25%, 11/01/17 (g)	Ba3	1,031
2,150	Sirius Satellite Radio, Inc., Senior Notes,		
	8.75%, 04/01/15 (g)	В3	2,419
250	Sirius XM Radio, Inc., Senior Notes,		
	9.75%, 09/01/15 (g)	Ba3	281
1,025	Univision Communications, Inc., Senior Notes,		
	7.875%, 11/01/20 (g)	B2	1,086
1,525	Univision Communications, Inc., Senior Notes,		
	8.50%, 05/15/21 (g)	Caa2	1,575
1,075	Univision Communications, Inc., Senior Notes,		
	12%, 07/01/14 (g)	B2	1,157
550	UPC Germany GMBH, Senior Notes,		,
	8.125%, 12/01/17 (g)	B1	581
500	UPC Holding BV, Senior Notes,		
	8.375%, 08/15/20 (g)(EUR)	B2	713
525	UPC Holding BV, Senior Notes,		
	9.875%, 04/15/18 (g)	B2	581
75	Videotron Ltee., Senior Notes,		
	9.125%, 04/15/18	Ba1	84
1,275	Virgin Media Finance PLC, Senior Notes,		
	9.50%, 08/15/16	Ba2	1,447
350	XM Satellite Radio, Inc., Senior Notes,		,
	7.625%, 11/01/18 (g)	В3	369
1,350	XM Satellite Radio, Inc., Senior Notes,		
,	13%, 08/01/13 (g)	В3	1,600
650	Ziggo Bond Company B.V., Senior Notes,		,
	8%, 05/15/18 (g) (EUR)	B2	955
	, , , , , , , , , , , , , , , , , , ,		28,703
Building and Real Estate - 4.95%			
700	Associated Materials, Inc., Senior Notes,		
	9.125%, 11/01/17(g)	В3	744
275	Aviv Healthcare Properties Ltd. Partnership, Senior Notes,		
	7.75%, 02/15/19 (g)	B1	284
250	Beazer Homes USA. Inc., Senior Notes,		
	8.125%, 06/15/16	Caa2	250
350	Beazer Homes USA. Inc., Senior Notes,		
	9.125%, 06/15/18	Caa2	355
325	Beazer Homes USA. Inc., Senior Notes,		
525	9.125%, 05/15/19 (g)	Caa2	329
500	CB Richard Ellis Services, Inc., Senior Subordinated Notes,		
300	== 140.000 July 501.1000, men, benief 5400fainated 140005,		

6.625%, 10/15/20	Ba1	515
325 CB Richard Ellis Services, Inc., Senior Subordinated Notes,		
11.625%, 06/15/17	Ba2	383
780 Cemex Finance LLC, Senior Notes,		
9.50%, 12/14/16 (g)	(e)	839
175 Cemex SAB de CV, Senior Notes,		
9%, 01/11/18 (g)	(e)	183
Dycom Investments Inc., Senior Subordinated Notes,		
7.125%, 01/15/21 (g)	Ba3	660
Gibraltar Industries, Inc., Senior Subordinated Notes,		
8%, 12/01/15	В3	818
50 Grohe Holding GmbH, Senior Bonds,		
8.625%, 10/01/14 (g) (EUR)	В3	73
203 Grohe Holding GmbH, Senior Secured Bonds,		
3.873%, 01/15/14 (EUR)	B2	287

150	Heidelbergcement Finance, Senior Notes,		
	8%, 01/31/17 (EUR)	Ba3	236
500	Host Marriott, L.P., Senior Notes,		
	6.75%, 06/01/16	Ba1	519
200	Masco Corporation, Senior Notes,		
200	6.125%, 10/03/16	Ba2	204
300	Masco Corporation, Senior Notes,	D 0	210
500	7.125%, 03/15/20	Ba2	310
500	Mercer International, Inc., Senior Notes,	D2	546
275	9.50%, 12/01/17 (g)	В3	546
375	Nortek, Inc., Senior Notes,	G 2	200
575	10%, 12/01/18 (g)	Caa2	399
575	Potlach Corporation, Senior Notes,	D - 1	600
725	7.50%, 11/01/19	Ba1	609
123	Reliance Intermediate Holdings, L.P., Senior Notes,	Ba2	790
450	9.50%, 12/15/19 (g) Rouse Company, LLC, Senior Notes,	Daz	789
430	6.75%, 11/09/15	(e)	468
200	Standard Pacific Corporation, Senior Notes,	(6)	400
200	8.375%, 05/15/18	В3	208
400	Standard Pacific Corporation, Senior Notes,	DS	200
400	10.75%, 09/15/16	В3	466
525	Texas Industries, Senior Notes,	DS	400
323	9.25%, 08/15/20	В3	567
225	USG Corporation, Senior Notes,	DS	307
223	8.375%, 10/15/18 (g)	B2	234
725	USG Corporation, Senior Notes,	DZ	234
125	9.75%, 08/01/14 (g)	B2	794
	9.13 %, 00/01/14 (g)	D2	12,069
Cargo Transport - 1.77%			12,009
870	DP World Ltd., Senior Notes,		
070	6.85%, 07/02/37(g)	Ba1	799
1,650	DP World Sukuk Limited, Senior Notes,	Bui	,,,,
1,000	6.25%, 07/02/17 (g)	Ba1	1,625
300	Florida East Coast Holdings, Senior Notes,	5	1,020
	10.50%, 08/01/17 (i)(g)	Caa3	307
375	Florida East Coast Railway Corporation, Senior Notes,	Cumo	20,
0,0	8.125%, 02/01/17 (g)	В3	394
525	Kansas City Southern de Mexico, S.A. de C.V., Senior		
	Notes,		
	8%, 02/01/18	B1	575
130	Kansas City Southern Railway Company, Senior Notes,		
	13%, 12/15/13	B1	154
450	United Maritime Group, LLC, Senior Notes,		
	11.75%, 06/15/15	В3	466
	,		4,320
Chemicals, Plastics and Rubber - 3.75%			
225	Compass Minerals International, Inc., Senior Notes,		
	8%, 06/01/19	Ba2	245
450	Hexion Specialty Chemicals, Inc., Senior Notes,		
	8.875%, 02/01/18	В3	475
325	Hexion Specialty Chemicals, Inc., Senior Notes,		
	9%, 11/15/20 (g)	Caa1	338
175	Huntsman International LLC, Senior Subordinated Notes,		

	8.625%, 03/15/20	В3	192
1,250	Huntsman International LLC, Senior Subordinated Notes,		
	8.625%, 03/15/21 (g)	В3	1,362
700	Kerling plc, Senior Notes,		
	10.625%, 02/01/17 (g)(EUR)	В3	1,087
300	Koppers Holdings Inc., Senior Notes,		
	7.875%, 12/01/19	B1	326
500	LBI Escrow Corporation, Senior Notes,		
	8%, 11/01/17 (g)	Ba2	553
1,450	Lyondell Chemical Company, Senior Notes,		
	11%, 05/01/18	B2	1,629
300	Momentive Performance Materials, Inc., Senior Notes,		
	9%, 01/15/21 (g)	Caa1	309
750	Momentive Performance Materials, Inc., Senior Notes,		

	11.50%, 12/01/16	Caa2	801
325	PolyOne Corporation, Senior Notes,		
	7.375%, 09/15/20	Ba3	343
275	Rhodia S.A., Senior Notes,		
	6.875%, 09/15/20 (g)	B1	281
550	Solutia, Inc, Senior Notes,		
	7.875%, 03/15/20	B1	595
550	Solutia, Inc, Senior Notes,		
	8.75%, 11/01/17	B1	605
			9,141
Containers, Packaging and Glass - 3.86%			
425	Ardagh Glass Group plc, Senior Notes,		
	7.375%, 10/15/17 (g)	Ba3	451
425	Ball Corporation, Senior Notes,		
	7.375%, 09/01/19	Ba1	460
200	Berry Plastics Corporation, Senior Notes,		
	9.75%, 01/15/21(g)	Caa1	199
250	Boise Paper Holdings LLC, Senior Notes,		
	8%, 04/01/20	B1	271
375	Boise Paper Holdings LLC, Senior Notes,		
	9%, 11/01/17	B1	418
425	Bway Holding Company, Senior Notes,		
	10%, 06/15/18 (g)	В3	464
375	Cascades Inc., Senior Notes,		
	7.75%, 12/15/17	Ba3	394
300	Cascades, Inc., Senior Notes,		
	7.875%, 01/15/20	Ba3	317
250	Clearwater Paper Corporation, Senior Notes,		
	7.125%, 11/01/18 (g)	Ba3	264
300	Clearwater Paper Corporation, Senior Notes,		
	10.625%, 06/15/16	Ba3	340
225	Clondalkin Acquisition BV, Senior Notes,		
	2.31%, 12/15/13 (g)	B1	217
300	Crown Euro Holdings, S.A., Senior Notes,		
	7.125%, 08/15/18 (g) (EUR)	Ba1	440
525	Graphic Packaging International, Inc., Senior Notes,		
	7.875%, 10/01/18	В3	562
600	Graphic Packaging International, Inc., Senior Notes,		
	9.50%, 06/15/17	В3	664
350	Greif Inc., Senior Notes,		
	7.75%, 08/01/19	Ba2	382
425	JSG Funding PLC, Subordinated Notes,		
	7.75%, 04/01/15	B2	438
400	Plastipak Holdings, Inc., Senior Notes,		
	10.625%, 08/15/19 (g)	В3	457
1,075	Reynolds Group Issuer, Inc., Senior Notes,		
	7.125%, 04/15/19 (g)	Ba3	1,094
475	Reynolds Group Issuer, Inc., Senior Notes,		
	7.75%, 10/15/16 (g)	Ba3	503
800	Solo Cup Company, Senior Notes,		
	10.50%, 11/01/13	B2	836
225	Verso Paper Holdings LLC, Senior Notes,		
	11.50%, 07/01/14	Ba2	246
			9,417

Diversified/Conglomerate Manufacturing -	- 3.80%		
500	AGY Holding Corp., Senior Notes,		
	11%, 11/15/14	В3	478
400	Altra Holdings, Inc., Senior Notes,		
	8.125%, 12/01/16	B1	429
375	Amsted Industries, Inc., Senior Notes,		
	8.125%, 03/15/18 (g)	B1	401
450	Coleman Cable, Inc., Senior Notes,		
	9%, 02/15/18	В3	475
250	Columbus McKinnon Corporation, Senior Subordinated		
	Notes,		
	7.875%, 02/01/19 (g)	B1	259
1,100	Commscope, Inc., Senior Notes,		
	8.25%, 01/15/19 (g)	В3	1,147

650	Euramax International, Inc., Senior Notes,		
	9.50%, 04/01/16 (g)	Caa1	658
300	Manitowoc Company, Inc., Senior Notes,		
	8.50%, 11/01/20	В3	326
475	Oshkosh Corporation, Senior Notes,		
	8.25%, 03/01/17	B2	522
475	Oshkosh Corporation, Senior Notes,		
	8.50%, 03/01/20	B2	532
750	Pinafore, LLC, Senior Notes,		
	9%, 10/01/18 (g)	B1	810
650	Ply Gem Industries, Inc., Senior Notes,		
	8.25%, 02/15/18 (g)	Caa1	666
1,425	RBS Global, Inc., Senior Notes,		
	8.50%, 05/01/18	Caa1	1,532
450	SPX Corporation, Senior Notes,		
	6.875%, 09/01/17 (g)	Ba1	481
50	Terex Corporation, Senior Notes,		
	10.875%, 06/01/16	Ba3	58
475	Terex Corporation, Senior Subordinated Notes,		
	8%, 11/15/17	В3	500
			9,274
Diversified/Conglomerate Service - 10.12%			,
425	Aguila 3 S.A., Senior Notes,		
	7.875%, 01/31/18 (g)	B2	436
475	Anixter Inc., Senior Notes,		
	10%, 03/15/14	Ba2	549
280	Avis Budget Car Rental LLC, Senior Notes,		
200	7.625%, 05/15/14	В3	286
450	Avis Budget Car Rental LLC, Senior Notes,	20	200
100	9.625%, 03/15/18	В3	497
575	CDW Corporation, Senior Notes,	20	.,,
	11.50%, 10/12/15	Caa1	612
25	CDW Corporation, Senior Secured Notes,	Cuu1	012
23	8%, 12/15/18 (g)	B2	26
1,625	CDW Corporation, Senior Subordinate Notes,	<i>D2</i>	20
1,023	12.535%, 10/12/17	Caa2	1,755
825	CDW Escrow Corporation, Senior Subordinate Notes,	Cuu2	1,755
023	8.50%, 04/01/19 (g)	Caa1	826
300	EC Finance PLC, Senior Notes,	Cuu1	020
300	9.75%, 08/01/17 (g) (EUR)	B2	472
350	Education Management LLC, Senior Notes,	D2	7/2
330	8.75%, 06/01/14	B2	357
81	Education Management LLC, Senior Subordinated Notes,	D2	337
01	10.25%, 06/01/16	В3	84
600	Europear Groupe S.A., Senior Subordinated Notes,	B 3	01
000	4.593, 05/15/13 (g) (EUR)	В3	840
625	First Data Corporation, Senior Notes,	D.J	040
023	7.375%, 06/15/19 (g)	B1	638
800	First Data Corporation, Senior Notes,	DI	038
000	8.875%, 08/15/20 (g)	B1	882
3,075	First Data Corporation, Senior Notes,	υı	002
3,073	*	Coal	2 240
925	12.625%, 01/15/21 (g) First Data Corporation, Senior Subordinated Notes	Caa1	3,340
825	First Data Corporation, Senior Subordinated Notes,	Cool	922
	11.25%, 03/31/16	Caa2	823

475	FTI Consulting Inc., Senior Notes,		
	6.75%, 10/01/20 (g)	Ba2	481
250	FTI Consulting Inc., Senior Notes,		
	7.75%, 10/01/16	Ba2	262
400	Garda World Security Corporation, Senior Notes,		
	9.75%, 03/15/17 (g)	В3	431
275	Hertz Corporation, Senior Notes,		
	7.50%, 10/15/18 (g)	B2	285
400	Hertz Holdings Netherlands B.V., Senior Notes,		
	8.50%, 07/31/15 (g) (EUR)	B1	609
225	Interline Brands, Inc., Senior Notes,		
	7%, 11/15/18	B2	231
825	iPayment, Inc., Senior Notes,		
	9.75%, 05/15/14	Caa1	819
1,135	iPayment, Inc., Senior Subordinated Notes,		
	12.75%, 07/15/14 (i)(g)	(e)	1,056
	· · · - ·		

175				
925 Mac Gray Corporation, Senior Notes, 7,625%, 08/15/15 B3 943 350 Maxim Crane Works, L.P., Senior Notes, 12.25%, 08/15/15 (g) Caal 363 125 RSC Equipment, Inc., Senior Notes, 8.25%, 02/01/21 (g) Caal 130 RSC Equipment, Inc., Senior Notes, 8.25%, 02/01/21 (g) B1 454 400 RSC Equipment, Inc., Senior Notes, 10%, 07/15/17 (g) B1 454 475 Syniverse Holdings, Senior Notes, 9.125%, 01/15/19 (g) Caal 505 250 Travelport LLC, Senior Notes, 11.400 United Rentals North America, Inc., Senior Notes, 10.875%, 06/15/16 B2 1.617 425 United Rentals North America, Inc., Senior Notes, 10.875%, 06/15/16 B2 1.617 425 United Rentals North America, Inc., Senior Subordinated Notes, 8.375%, 09/15/20 Caal 444 1.450 US Food Service Corporation, Senior Notes, 1.450 US Food Service Corporation, Senior Notes, 1.25% West Corporation, Senior Notes, 25 West Corporation, Senior Notes, 1.025 West Corporation, Senior Notes, 8.625%, 10/01/18 (g) B3 535 1.025 West Corporation, Senior Notes, 8.625%, 10/01/18 (g) B3 1.079 24,680 Ecological34% 800 WCA Waste Corporation, Senior Notes, 9.25%, 06/15/14 B3 822 Electronics - 2.40% 475 Advanced Micro Devices, Inc., Senior Notes, 17.5%, 08/01/20 Ba3 489 175 Advanced Micro Devices, Inc., Senior Notes, 17.5%, 08/01/20 Ba3 489 175 Advanced Micro Devices, Inc., Senior Notes, 17.5%, 08/01/20 Ba3 489 175 Advanced Micro Devices, Inc., Senior Notes, 17.5%, 08/01/20 Ba3 489 175 Advanced Micro Devices, Inc., Senior Notes, 11.5%, 07/15/15 (g) Ba3 489 176 Advanced Micro Devices, Inc., Senior Notes, 11.5%, 07/15/15 (g) Ba3 489 176 Advanced Micro Devices, Inc., Senior Notes, 11.5%, 07/15/15 (g) Ba3 489 176 Advanced Micro Devices, Inc., Senior Notes, 11.5%, 07/15/15 (g) Ba2 454 16delity National Information Services, Inc., Senior Notes, 11.5%, 07/15/15 (g) Ba2 454 16delity National Information Services, Inc., Senior Notes, 11.5%, 07/15/15 (g) Ba2 454 16delity National Information Services, Inc., Senior Notes, 11.5%, 07/15/15 (g) Ba2 454 16delity National Information Services, Inc., Senior Notes, 11.5%, 07/15/15 (g) Ba2 4	175			
7.625%, 08/15/15 B3 943 350 Maxim Crane Works, L.P., Senior Notes, 12.25%, 04/15/15 (g) Caal 363 125 RSC Equipment, Inc., Senior Notes, Caal 130 400 RSC Equipment, Inc., Senior Notes, Caal 130 400 RSC Equipment, Inc., Senior Notes, Caal 150 475 Syniverse Holdings, Senior Notes, Caal 505 250 Travelport L.C., Senior Notes, Caal 233 1,400 United Rentals North America, Inc., Senior Notes, 11.875%, 09/01/16 B2 1,617 425 United Rentals North America, Inc., Senior Subordinated Notes. R3.75%, 09/15/16 B2 1,617 425 United Rentals North America, Inc., Senior Subordinated Notes. R3.75%, 09/15/16 B2 1,617 1,450 US Food Service Corporation, Senior Notes, Caal 444 1,450 US Food Service Corporation, Senior Notes, 10.25%, 06/30/15 (g) Caa2 1,526 West Corporation, Senior Notes, R5.25%, 10/15/19 (g) B3 535 1,025 West Corporation, Senior Notes, R6.25%, 10/15/19 (g) B3 1,079 24,680 Ecological34% WCA Waste Corporation, Senior Notes, R5.25%, 10/15/14 B3 822 Electronics - 2.40% Advanced Micro Devices, Inc., Senior Notes, R5.25%, 06/15/14 B3 182 250 Aspect Software, Inc., Senior Notes, R5.25%, 06/15/17 (g) Ba3 182 400 Barkrate Inc., Senior Notes, R5.25%, 07/15/17 (g) B2 454 400 Barkrate Inc., Senior Notes, R5.25%, 07/15/17 (g) B2 454 400 Barkrate Inc., Senior Notes, R5.25%, 07/15/17 (g) B2 454 400 Barkrate Inc., Senior Notes, R5.25%, 07/15/17 (g) B2 454 401 Advanced Micro Devices, Inc., Senior Notes, R5.25%, 07/15/17 (g) B2 454 401 Barkrate Inc., Senior Notes, R5.25%, 07/15/17 (g) B2 454 402 Barkrate Inc., Senior Notes, R5.25%, 07/15/17 (g) B2 454 403 Barkrate Inc., Senior Notes, R5.25%, 07/15/17 (g) B2 454 404 Barkrate Inc., Senior Notes, R5.25%, 07/15/17 (g) B2 454 405 Freescale Semiconductor, Inc., Senior Notes, R5.25%, 07/15/17 (g			В3	254
350 Maxim Crane Works, L.P., Senior Notes, 12.25%, 04/15/15 (g) Caal 363 125 RSC Equipment, Inc., Senior Notes, 8.25%, 02/01/21 (g) Caal 130 400 RSC Equipment, Inc., Senior Notes, 10%, 07/15/17 (g) B1 454 475 Syniverse Holdings, Senior Notes, 9.125%, 01/15/19 (g) Caal 505 250 Travelport LLC, Senior Notes, 11.875%, 09/01/16 Caa2 233 1,400 United Rentals North America, Inc., Senior Notes, 10.875%, 06/15/16 B2 1,617 425 United Rentals North America, Inc., Senior Subordinated Notes, 8.375%, 09/15/20 Caal 444 1,450 US Food Service Corporation, Senior Notes, 10.25%, 06/30/15 (g) B3 535 1,025 West Corporation, Senior Notes, 7.875%, 01/15/19 (g) B3 535 1,025 West Corporation, Senior Notes, 8.625%, 10/01/18 (g) B3 1,079 24,680 Ecological34% WCA Waste Corporation, Senior Notes, 9.25%, 06/15/14 B3 822 Electronics - 2.40% Advanced Micro Devices, Inc., Senior Notes, 11.75%, 08/01/20 Ba3 182 250 Aspect Software, Inc., Senior Notes, 11.75%, 08/01/20 Ba3 182 400 Bankrate Inc., Senior Notes, 11.75%, 07/15/15 (g) Caal 266 400 Bankrate Inc., Senior Notes, 11.75%, 07/15/15 (g) Caal 266 400 Bankrate Inc., Senior Notes, 11.75%, 07/15/15 (g) Caal 256 525 Fidelity National Information Services, Inc., Senior Notes, 11.75%, 07/15/15 (g) B2 454 525 Fidelity National Information Services, Inc., Senior Notes, 11.75%, 07/15/15 (g) Ba2 571 526 Fidelity National Information Services, Inc., Senior Notes, 11.75%, 07/15/16 (g) B2 358 526 Fidelity National Information Services, Inc., Senior Notes, 11.75%, 07/15/16 (g) B2 358 526 Fidelity National Information Services, Inc., Senior Notes, 11.75%, 07/15/16 (g) B2 358 526 Fidelity National Information Services, Inc., Senior Notes, 11.75%, 07/15/16 (g) B2 358 526 Fidelity National Information Services, Inc., Senior Notes, 11.75%, 07/15/16 (g) B2 358 527 Fidelity National Information Services, Inc., Senior Note	925	• •		
12.5%, 04/15/15 (g)			В3	943
125	350			
8.25%, 020121 (g) Caal 130 RSC Equipment, Inc., Senior Notes, 10%, 07/15/17 (g) B1 454 475 Syniverse Holdings, Senior Notes, 9.125%, 01/15/19 (g) Caal 505 250 Travelport LLC, Senior Notes, 11.875%, 09/10/16 Caa2 233 1.400 United Rentals North America, Inc., Senior Notes, 10.875%, 06/15/16 B2 1,617 425 United Rentals North America, Inc., Senior Subordinated Notes, 8.375%, 09/15/20 Caal 444 1.450 US Food Service Corporation, Senior Notes, 10.25%, 06/30/15 (g) Caa2 1,526 425 West Corporation, Senior Notes, 7.875%, 01/15/19 (g) B3 555 1.025 West Corporation, Senior Notes, 8.25%, 10/01/18 (g) B3 1,079 24,680 Ecological34% 800 WCA Waste Corporation, Senior Notes, 9.25%, 06/15/14 B3 822 Electronics - 2.40% 475 Advanced Micro Devices, Inc., Senior Notes, 7.75%, 08/01/20 Ba3 489 475 Advanced Micro Devices, Inc., Senior Notes, 8.125%, 12/15/17 Ba3 182 250 Aspect Software, Inc., Senior Notes, 11.75%, 08/01/20 Ba3 182 489 490 Bankrate Inc., Senior Notes, 11.75%, 07/15/19 Caal 266 400 Bankrate Inc., Senior Notes, 11.75%, 07/15/17 (g) Caal 266 400 Bankrate Inc., Senior Notes, 11.75%, 07/15/17 (g) Ba 2 454 Fidelity National Information Services, Inc., Senior Notes, 7.625%, 07/15/17 (g) Ba 2 571 Fidelity National Information Services, Inc., Senior Notes, 7.875%, 07/15/17 (g) Ba 2 58 Fidelity National Information Services, Inc., Senior Notes, 7.875%, 07/15/17 (g) Ba 2 58 Fidelity National Information Services, Inc., Senior Notes, 7.875%, 07/15/17 (g) Ba 2 58 Fidelity National Information Services, Inc., Senior Notes, 7.875%, 07/15/10 (g) Ba 2 58 Fidelity National Information Services, Inc., Senior Notes, 7.875%, 07/15/10 (g) Ba 2 58 Fidelity National Information Services, Inc., Senior Notes, 7.875%, 07/15/10 (g) Ba 2 58 Fidelity National Information Services, Inc., Senior Notes, 7.875%, 07/15/10 (g) Ba 2 58 Fidelity National Information Services, Inc., Senior Notes, 7.875%, 07/15/10 (g) Ba 2 58 Fidelity National Information Services, Inc., Senior Notes, 7.875%, 07/15/10 (g) Ba 2 58 Fidelity Nati			Caa1	363
A000 RSC Equipment, Inc., Senior Notes, 10%, 07/15/17 (g) B1 454	125	• •		
10%, 071/51/1 (g)		,	Caa1	130
A75	400	* *		
Section Sect		,	B1	454
Travelport LLC, Senior Notes, 11.875%, 09/01/16 Caa2 233 1,400	475	Syniverse Holdings, Senior Notes,		
11.875%, 09/01/16		,	Caa1	505
1,400	250	Travelport LLC, Senior Notes,		
10.875%, 06/15/16 B2 1,617		11.875%, 09/01/16	Caa2	233
August A	1,400	United Rentals North America, Inc., Senior Notes,		
Notes, 8.375%, 09/15/20		10.875%, 06/15/16	B2	1,617
8.375%, 09/15/20 Caal 444 1,450 US Food Service Corporation, Senior Notes,	425	United Rentals North America, Inc., Senior Subordinated		
1,450		Notes,		
10.25%, 06/30/15 (g) Caa2 1,526		8.375%, 09/15/20	Caa1	444
S25	1,450	US Food Service Corporation, Senior Notes,		
7.875%, 01/15/19 (g) B3 535 1,025 West Corporation, Senior Notes, 8.625%, 10/01/18 (g) B3 1,079 24,680 Ecological34% 800 WCA Waste Corporation, Senior Notes, 9.25%, 06/15/14 B3 822 Electronics - 2.40% 475 Advanced Micro Devices, Inc., Senior Notes, 7.75%, 08/01/20 Ba3 489 175 Advanced Micro Devices, Inc., Senior Notes, 8.125%, 12/15/17 Ba3 182 250 Aspect Software, Inc., Senior Notes, 10.625%, 05/15/17 (g) Caal 266 400 Bankrate Inc., Senior Notes, 11.75%, 07/15/15 (g) B2 454 525 Fidelity National Information Services, Inc., Senior Notes, 7.625%, 07/15/17 Ba2 571 325 Fidelity National Information Services, Inc., Senior Notes, 7.875%, 07/15/20 Ba2 358 350 Freescale Semiconductor, Inc., Senior Notes, 10.125%, 03/15/18 (g) B1 391		10.25%, 06/30/15 (g)	Caa2	1,526
1,025 West Corporation, Senior Notes, 8.625%, 10/01/18 (g) B3 1,079 24,680 Ecological34% 800 WCA Waste Corporation, Senior Notes, 9.25%, 06/15/14 B3 822 Electronics - 2.40% 475 Advanced Micro Devices, Inc., Senior Notes, 7.75%, 08/01/20 Ba3 489 175 Advanced Micro Devices, Inc., Senior Notes, 8.125%, 12/15/17 Ba3 182 250 Aspect Software, Inc., Senior Notes, 10.625%, 05/15/17 (g) Caal 266 400 Bankrate Inc., Senior Notes, 11.75%, 07/15/15 (g) B2 454 525 Fidelity National Information Services, Inc., Senior Notes, 7.625%, 07/15/17 Ba2 571 325 Fidelity National Information Services, Inc., Senior Notes, 7.875%, 07/15/20 Ba2 358 350 Freescale Semiconductor, Inc., Senior Notes, 10.125%, 03/15/18 (g) B1 391	525	West Corporation, Senior Notes,		
Second S		7.875%, 01/15/19 (g)	В3	535
Ecological34% 800 WCA Waste Corporation, Senior Notes, 9.25%, 06/15/14 B3 822 Electronics - 2.40% 475 Advanced Micro Devices, Inc., Senior Notes, 7.75%, 08/01/20 Ba3 489 175 Advanced Micro Devices, Inc., Senior Notes, 8.125%, 12/15/17 Ba3 182 250 Aspect Software, Inc., Senior Notes, 10.625%, 05/15/17 (g) Caal 266 400 Bankrate Inc., Senior Notes, 11.75%, 07/15/15 (g) B2 454 525 Fidelity National Information Services, Inc., Senior Notes, 7.625%, 07/15/17 Ba2 571 325 Fidelity National Information Services, Inc., Senior Notes, 7.875%, 07/15/20 Ba2 358 350 Freescale Semiconductor, Inc., Senior Notes, 10.125%, 03/15/18 (g) B1 391	1,025	West Corporation, Senior Notes,		
Ecological34% 800 WCA Waste Corporation, Senior Notes, 9.25%, 06/15/14 B3 822 Electronics - 2.40% 475 Advanced Micro Devices, Inc., Senior Notes, 7.75%, 08/01/20 Ba3 489 Advanced Micro Devices, Inc., Senior Notes, 8.125%, 12/15/17 Ba3 182 250 Aspect Software, Inc., Senior Notes, 10.625%, 05/15/17 (g) Caal 266 400 Bankrate Inc., Senior Notes, 11.75%, 07/15/15 (g) B2 454 525 Fidelity National Information Services, Inc., Senior Notes, 7.625%, 07/15/20 Ba2 571 325 Fidelity National Information Services, Inc., Senior Notes, 7.875%, 07/15/20 Ba2 350 Freescale Semiconductor, Inc., Senior Notes, 10.125%, 03/15/18 (g) B1 391		8.625%, 10/01/18 (g)	В3	1,079
Section Sect				24,680
Section Sect	Ecological34%			
Electronics - 2.40% 475 Advanced Micro Devices, Inc., Senior Notes, 7.75%, 08/01/20 Ba3 489 175 Advanced Micro Devices, Inc., Senior Notes, 8.125%, 12/15/17 Ba3 182 250 Aspect Software, Inc., Senior Notes, 10.625%, 05/15/17 (g) Caal 266 400 Bankrate Inc., Senior Notes, 11.75%, 07/15/15 (g) B2 454 525 Fidelity National Information Services, Inc., Senior Notes, 7.625%, 07/15/17 Ba2 571 325 Fidelity National Information Services, Inc., Senior Notes, 7.875%, 07/15/20 Ba2 358 350 Freescale Semiconductor, Inc., Senior Notes, 10.125%, 03/15/18 (g) B1 391	800	WCA Waste Corporation, Senior Notes,		
475 Advanced Micro Devices, Inc., Senior Notes, 7.75%, 08/01/20 Ba3 489 175 Advanced Micro Devices, Inc., Senior Notes, 8.125%, 12/15/17 Ba3 182 250 Aspect Software, Inc., Senior Notes, 10.625%, 05/15/17 (g) Caal 266 400 Bankrate Inc., Senior Notes, 11.75%, 07/15/15 (g) B2 454 525 Fidelity National Information Services, Inc., Senior Notes, 7.625%, 07/15/17 Ba2 571 325 Fidelity National Information Services, Inc., Senior Notes, 7.875%, 07/15/20 Ba2 358 350 Freescale Semiconductor, Inc., Senior Notes, 10.125%, 03/15/18 (g) B1 391		9.25%, 06/15/14	В3	822
7.75%, 08/01/20 Advanced Micro Devices, Inc., Senior Notes, 8.125%, 12/15/17 Ba3 182 250 Aspect Software, Inc., Senior Notes, 10.625%, 05/15/17 (g) Caa1 266 400 Bankrate Inc., Senior Notes, 11.75%, 07/15/15 (g) B2 454 525 Fidelity National Information Services, Inc., Senior Notes, 7.625%, 07/15/17 Ba2 571 325 Fidelity National Information Services, Inc., Senior Notes, 7.875%, 07/15/20 Ba2 358 350 Freescale Semiconductor, Inc., Senior Notes, 10.125%, 03/15/18 (g) B1 391	Electronics - 2.40%			
Advanced Micro Devices, Inc., Senior Notes, 8.125%, 12/15/17 Ba3 182 250 Aspect Software, Inc., Senior Notes, 10.625%, 05/15/17 (g) Caa1 266 400 Bankrate Inc., Senior Notes, 11.75%, 07/15/15 (g) B2 454 525 Fidelity National Information Services, Inc., Senior Notes, 7.625%, 07/15/17 Ba2 571 325 Fidelity National Information Services, Inc., Senior Notes, 7.875%, 07/15/20 Ba2 358 350 Freescale Semiconductor, Inc., Senior Notes, 10.125%, 03/15/18 (g) B1 391	475	Advanced Micro Devices, Inc., Senior Notes,		
8.125%, 12/15/17 Ba3 182 250 Aspect Software, Inc., Senior Notes, 10.625%, 05/15/17 (g) Caa1 266 400 Bankrate Inc., Senior Notes, 11.75%, 07/15/15 (g) B2 454 525 Fidelity National Information Services, Inc., Senior Notes, 7.625%, 07/15/17 Ba2 571 325 Fidelity National Information Services, Inc., Senior Notes, 7.875%, 07/15/20 Ba2 358 350 Freescale Semiconductor, Inc., Senior Notes, 10.125%, 03/15/18 (g) B1 391		7.75%, 08/01/20	Ba3	489
250 Aspect Software, Inc., Senior Notes, 10.625%, 05/15/17 (g) Caa1 266 400 Bankrate Inc., Senior Notes, 11.75%, 07/15/15 (g) B2 454 525 Fidelity National Information Services, Inc., Senior Notes, 7.625%, 07/15/17 Ba2 571 325 Fidelity National Information Services, Inc., Senior Notes, 7.875%, 07/15/20 Ba2 358 350 Freescale Semiconductor, Inc., Senior Notes, 10.125%, 03/15/18 (g) B1 391	175	Advanced Micro Devices, Inc., Senior Notes,		
250 Aspect Software, Inc., Senior Notes, 10.625%, 05/15/17 (g) Caa1 266 400 Bankrate Inc., Senior Notes, 11.75%, 07/15/15 (g) B2 454 525 Fidelity National Information Services, Inc., Senior Notes, 7.625%, 07/15/17 Ba2 571 325 Fidelity National Information Services, Inc., Senior Notes, 7.875%, 07/15/20 Ba2 358 350 Freescale Semiconductor, Inc., Senior Notes, 10.125%, 03/15/18 (g) B1 391		8.125%, 12/15/17	Ba3	182
10.625%, 05/15/17 (g) Caa1 266	250			
400 Bankrate Inc., Senior Notes, 11.75%, 07/15/15 (g) B2 454 525 Fidelity National Information Services, Inc., Senior Notes, 7.625%, 07/15/17 Ba2 571 325 Fidelity National Information Services, Inc., Senior Notes, 7.875%, 07/15/20 Ba2 358 350 Freescale Semiconductor, Inc., Senior Notes, 10.125%, 03/15/18 (g) B1 391			Caa1	266
11.75%, 07/15/15 (g) B2 454 525 Fidelity National Information Services, Inc., Senior Notes, 7.625%, 07/15/17 Ba2 571 325 Fidelity National Information Services, Inc., Senior Notes, 7.875%, 07/15/20 Ba2 358 350 Freescale Semiconductor, Inc., Senior Notes, 10.125%, 03/15/18 (g) B1 391	400			
525 Fidelity National Information Services, Inc., Senior Notes, 7.625%, 07/15/17 Ba2 571 325 Fidelity National Information Services, Inc., Senior Notes, 7.875%, 07/15/20 Ba2 358 350 Freescale Semiconductor, Inc., Senior Notes, 10.125%, 03/15/18 (g) B1 391			B2	454
7.625%, 07/15/17 Ba2 571 325 Fidelity National Information Services, Inc., Senior Notes, 7.875%, 07/15/20 Ba2 358 350 Freescale Semiconductor, Inc., Senior Notes, 10.125%, 03/15/18 (g) B1 391	525			
325 Fidelity National Information Services, Inc., Senior Notes, 7.875%, 07/15/20 Ba2 358 350 Freescale Semiconductor, Inc., Senior Notes, 10.125%, 03/15/18 (g) B1 391		· · · · · · · · · · · · · · · · · · ·	Ba2	571
7.875%, 07/15/20 Ba2 358 350 Freescale Semiconductor, Inc., Senior Notes, 10.125%, 03/15/18 (g) B1 391	325			
350 Freescale Semiconductor, Inc., Senior Notes, 10.125%, 03/15/18 (g) B1 391			Ba2	358
10.125%, 03/15/18 (g) B1 391	350			
,			B1	391
	575	Jabil Circuit, Inc., Senior Notes,		