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

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

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number

811-5399

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

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

02109 (Zip code)

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

Registrant s telephone number, including area code:

(617) 263-6400

Date of fiscal year end: 12/31

Date of reporting period: 9-30-17

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

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

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

	7.625%, 02/15/25 (g)	В3	4,386
240	Block Communications, Inc., Senior Notes,		
	6.875%, 02/15/25 (g)	Ba3	260
900	C + W Senior Financing Designated Activity, Senior Notes,		
	6.875%, 09/15/27(g)	B2	936
1,640	CCO Holdings, LLC, Senior Notes,		
	5.00%, 02/01/28 (g)	B1	1,640
2,375	CCO Holdings, LLC, Senior Notes,		
	5.50%, 05/01/26 (g)	B1	2,458
1,593	Cequel Communications Holdings I, LLC, Senior Notes,		
	6.375%, 09/15/20 (g)	Caa1	1,625
1,600	Cequel Communications Holdings I, LLC, Senior Notes,		4 = 40
000	7.75%, 07/15/25 (g)	Caa1	1,768
800	CSC Holdings, LLC, Senior Notes,	D 1	054
2.020	6.625%, 10/15/25 (g)	Ba1	874
2,030	CSC Holdings, LLC, Senior Notes,	D.O.	2 2 4 0
2.740	10.125%, 01/15/23 (g)	B2	2,340
3,740	CSC Holdings, LLC, Senior Notes,	D.O.	4.624
210	10.875%, 10/15/25 (g)	B2	4,624
310	Dish DBS Corporation, Senior Notes,	D 2	220
1.105	5.875%, 07/15/22	Ba3	329
1,125	Dish DBS Corporation, Senior Notes,	D 2	1.220
1 200	6.75%, 06/01/21	Ba3	1,238
1,300	Dish DBS Corporation, Senior Notes,	D 2	1 400
260	7.75%, 07/01/26	Ba3	1,492
360	Netflix, Inc., Senior Notes,	D.1	201
1.600	5.75%, 03/01/24	B1	391
1,680	SFR Group S.A., Senior Notes,	D.1	1.014
000	7.375%, 05/01/26 (g)	B1	1,814
900	Unitymedia Hessen GmbH & Company, Senior Notes,	D 2	0.42
1.075	5%, 01/15/25 (g)	Ba3	943
1,975	Unitymedia Kabel BW GmbH, Senior Notes,	D2	2.106
050	6.125%, 01/15/25 (g)	В3	2,106
950	UPCB Finance IV Ltd, Senior Notes,	Do2	986
460	5.375%, 01/15/25 (g) Videotron Ltd., Senior Notes,	Ba3	980
400		Ba2	477
925	5.125%, 04/15/27 (g) Virgin Media Secured Finance, Plc, Senior Notes,	Daz	4//
923	5.25%, 01/15/26 (g)	Ba3	958
950	Virgin Media Secured Finance, Plc, Senior Notes,	Das	930
930	5.50%, 08/15/26 (g)	Ba3	1,001
100	Virgin Media Secured Finance, Plc, Senior Notes,	Das	1,001
100	6.25%, 03/28/29 (GBP)	Ba3	145
900	VTR Finance B.V., Senior Notes,	Das	143
700	6.875%, 01/15/24 (g)	B1	943
1,075	Ziggo Bond Finance BV, Senior Notes,	Di	713
1,073	6%, 01/15/27 (g)	B2	1,110
	0,0,01113/27 (5)	52	39,709
			22,
Chemicals - 3.36%			
745	CF Industries, Inc., Senior Notes,		
	5.375%, 03/15/44	Ba3	721
300	CF Industries, Inc., Senior Notes,		
	7.125%, 05/01/20	Ba3	333
390	Consolidated Energy Finance, Senior Notes,		
	6.75%, 10/15/19 (g)	B2	397
420	Consolidated Energy Finance, Senior Notes,		
	6.875%, 06/15/25 (g)	B2	438

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

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

5.25%, 01/15/25 Ba3 428

175	Andeavor Logistics L.P., Senior Notes,		
175	6.125%, 10/15/21	Ba3	180
275	Archrock Partners, Senior Notes,	240	100
	6%, 04/01/21	В3	269
500	Archrock Partners, Senior Notes,		
	6%, 10/01/22	В3	490
1,035	Calumet Specialty Products Partners, L.P. Senior Notes,		
	11.50%, 01/15/21 (g)	B2	1,198
415	Carrizo Oil & Gas, Inc., Senior Notes,		
	8.25%, 07/15/25	В3	449
350	Cenovus Energy, Inc., Senior Notes,		
	4.25%, 04/15/27 (g)	Ba2	347
230	Cenovus Energy, Inc., Senior Notes,		
	6.75%, 11/15/39	Ba2	265
585	Cheniere Corpus Christi Holdings, LLC, Senior Notes,		
505	5.125%, 06/30/27 (g)	Ba3	604
525	Cheniere Corpus Christi Holdings, LLC, Senior Notes,	D 2	564
000	5.875%, 03/31/25	Ba3	564
800	Cheniere Corpus Christi Holdings, LLC, Senior Notes,	D ₀ 2	012
275	7%, 06/30/24 Chasanaska Engravi Comp. Sanian Natas	Ba3	912
375	Chesapeake Energy Corp., Senior Notes, 6.125%, 02/15/21	Caa2	378
335	Chesapeake Energy Corp., Senior Notes,	Caaz	3/8
333	8%, 06/15/27 (g)	Caa2	332
485	Covey Park Energy, LLC, Senior Notes,	Caaz	332
703	7.50%, 05/15/25 (g)	В3	507
900	Crestwood Midstream Partners, L.P., Senior Notes,	ъ3	307
700	6.25%, 04/01/23	B1	932
1,340	CrownRock, L.P., Senior Notes,		70-
2,2 10	7.75%, 02/15/23 (g)	В3	1,427
300	DCP Midstream, LLC, Senior Notes,		
	6.45%, 11/03/36 (g)	Ba2	318
100	DCP Midstream, LLC, Senior Notes,		
	8.125%, 08/16/30	Ba2	118
225	DCP Midstream, LLC, Senior Notes,		
	9.75%, 03/15/19 (g)	Ba2	246
1,105	DCP Midstream Operating LP, Senior Notes,		
	5.85%, 05/21/43 (g)	B1	1,033
130	Encana Corporation, Senior Notes,		
	7.20%, 11/01/31	Ba2	159
135	Encana Corporation, Senior Notes,		=
1.40	7.375%, 11/01/31	Ba2	167
140	Encana Corporation, Senior Notes,	D 2	101
£1.5	8.125%, 09/15/30	Ba2	181
515	Energy Transfer Partners, L.P., Senior Notes,	D-2	5.40
400	5.50%, 06/01/27	Ba2	542
400	Energy Transfer Partners, L.P., Senior Notes,	Ba2	432
95	5.875%, 01/15/24 Ensco PLC, Senior Notes,	Daz	432
93	5.75%, 10/01/44	B1	68
954	Ensco PLC, Senior Notes,	DI	08
754	8%, 01/31/24	(e)	942
805	Exterran NRG Solutions, Senior Notes,	(C)	772
003	8.125%, 05/01/25 (g)	В3	833
975	Felix Energy LLC, 7.81%, 08/09/22,	3 3	033
713	Acquisition Date 08/09/17, Cost \$965 (i)(j)	(e)	965
635	Ferrellgas, L.P., Senior Notes,	(0)	703
033	6.50%, 05/01/21	В3	616

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

25 Fronter Bnergy Corporation, Senior Notes, 10%, 11/02/21 28 405 Hess Corporation, Senior Notes, 27,875%, 10/01/29 8a1 447 475		10%, 11/02/21	(e)	301
Hess Corporation, Senior Notes, Ratio Ra	25	•		
7,875%, 1001/29	40.5		(e)	28
Romon Emergy Lid., Senior Notes, 1,639 Romon Emergy Lid., Senior Notes, 2,7875%, 808/1021 (g) (e) 1,710 (e) 1,71	405		R ₂ 1	187
7,875%, 0800/121 (g) 1,650 Kosmos Energy Ltd., Senior Notes, 7,875%, 0800/121 (g) 1,000 Kosmos Energy Ltd., Senior Notes, 6,25%, 03/15/23 2,000 Mandor Resources Company, Senior Notes, 6,25%, 03/15/23 305 MEG Energy Corporation, Senior Notes, 6,575%, 04/15/25 (g) 305 MEG Energy Corporation, Senior Notes, 6,50%, 01/15/25 (g) 305 MEG Energy Corporation, Senior Notes, 307 Meg Med Senior Notes, 307 Med Senior Notes, 308 Med Energy Corporation, Senior Notes, 309 Med Senior Notes, 300 Med Med Senior Notes, 300 Med Senior Notes, 3	800		Dai	707
7.875%, 0800/121 (g) 500 Laredo Petroleum, Inc., Senior Notes, 6.25%, 03/15/23 2,000 Mandor Resources Company, Senior Notes, 6.875%, 04/15/25 B3 2,122 395 MEG Energy Corporation, Senior Notes, 6.50%, 01/15/25 (g) Caal 384 825 MEG Energy Corporation, Senior Notes, 6.50%, 01/15/25 (g) Caal 384 825 MEG Energy Corporation, Senior Notes, 7%, 03/31/24 (g) Caa2 710 445 Murphy Oil Corporation, Senior Notes, 6.875%, 08/15/24 (g) Ba3 476 355 NGL Energy Partners L.P., Senior Notes, 6.125%, 03/01/25 B2 330 1,110 NGL Energy Partners L.P., Senior Notes, 6.125%, 03/01/25 B2 330 1,110 NGL Energy Partners L.P., Senior Notes, 7,50%, 11/10/123 B2 1,104 330 NGPL Pipeco, LLC. Senior Notes, 4.375%, 08/15/22 (g) B31 342 75 Nutsar Logistics, L.P., Senior Notes, 4.80%, 09/01/20 B31 78 295 Nutsar Logistics, L.P., Senior Notes, 5.625%, 04/28/27 B31 312 560 Permian Resources, LLC, Senior Notes, 6.125%, 01/17/12 B1 312 570 Permian Resources, LLC, Senior Notes, 6.125%, 01/17/12 B1 479 570 Permian Resources, LLC, Senior Notes, 6.125%, 01/17/12 B1 547 570 Permian Resources, LLC, Senior Notes, 6.125%, 01/17/17 B1 547 570 Permian Resources, LLC, Senior Notes, 6.75%, 01/17/17 B1 547 570 Permian Resources, LLC, Senior Notes, 6.75%, 01/17/17 B1 547 570 Permian Resources, LLC, Senior Notes, 6.875%, 01/17/17 B1 561 57375%, 08/17/17/17 B1 562 57375%, 08/17/17/17 B1 562 57375%, 08/17/17/17 B1 562 57375%, 08/17/17/17 B1 562 57375%, 08/17/17/17/17 B1 562 57375%, 08/17/17/17/17/17/17/17/17/17/17/17/17/17/			(e)	829
500 Laredo Petroleum, Inc., Senior Notes, 6.25%, 03/15/23 2,000 Mandor Resources Company, Senior Notes, 6.875%, 04/15/23 395 MEG Energy Corporation, Senior Notes, 6.50%, 01/15/25 (g) Caal 384 825 MEG Energy Corporation, Senior Notes, 7%, 03/31/24 (g) Caa2 710 445 Murphy Oil Corporation, Senior Notes, 6.875%, 08/15/24 Ba3 476 355 NGL Energy Partners L.P., Senior Notes, 6.875%, 08/15/24 Ba3 476 355 NGL Energy Partners L.P., Senior Notes, 6.125%, 03/01/25 B2 330 1,110 NGL Energy Partners L.P., Senior Notes, 7,50%, 11/01/23 B2 1,104 330 NGPL Pipeo, LLC, Senior Notes, 4.375%, 08/15/24 Ba1 342 75 Nustar Logistics, L.P., Senior Notes, 4.89%, 09/01/20 Ba1 78 295 Nustar Logistics, L.P., Senior Notes, 5.625%, 04/28/27 Ba1 312 560 Permian Resources, LLC, Senior Notes, 7,125%, 1101/20 (g) Ca 482 446 Petrobras Global Finance, Senior Notes, 6.125%, 01/17/22 B1 479 550 Petrobras Global Finance, Senior Notes, 6.125%, 01/17/27 B1 547 350 Petrobras Global Finance, Senior Notes, 6.75%, 01/17/27 B1 547 350 Petrobras Global Finance, Senior Notes, 6.75%, 01/17/27 B1 547 350 Petrobras Global Finance, Senior Notes, 6.375%, 01/17/27 B1 550 945 Petrobras Global Finance, Senior Notes, 7.375%, 01/17/27 B1 561 945 Petrobras Global Finance, Senior Notes, 6.375%, 01/17/27 B1 561 947 Petrobras Global Finance, Senior Notes, 6.375%, 01/17/27 B1 561 948 Petrobras Global Finance, Senior Notes, 7.375%, 01/17/27 B1 561 949 Petrobras Global Finance, Senior Notes, 6.375%, 03/17/27 340 Ruga Resources, Inc., Senior Notes, 6.375%, 03/17/27 350 Ruga Resources, Inc., Senior Notes, 6.375%, 03/17/27 360 Rowar Companies, Inc., Senior Notes, 6.375%, 03/17/25 B1 335 360 Rowar Companies, Inc., Senior Notes, 7.375%, 06/13/25 B1 355 370 Very Generations Finergy Ltd., Senior Notes, 6.375%, 03/13/25 (g) B2 526 375 Supported Rugard R	1,650	Kosmos Energy Ltd., Senior Notes,		
8.25%, 03/15/23 2.000 Matudor Resources Company, Senior Notes, 6.875%, 04/15/23 395 MEG Energy Corporation, Senior Notes, 6.50%, 01/15/25 (g) 828 MEG Energy Corporation, Senior Notes, 7%, 03/31/24 (g) 829 Caal 384 829 MEG Energy Corporation, Senior Notes, 7%, 03/31/24 (g) 820 Caal 710 445 Murphy Oil Corporation, Senior Notes, 6.875%, 08/15/24 Ba3 476 355 NGL Energy Partners L.P., Senior Notes, 6.125%, 03/01/25 820 330 1,110 NGL Energy Partners L.P., Senior Notes, 7,30%, 11/01/23 B2 330 1,110 NGL Energy Partners L.P., Senior Notes, 7,30%, 11/01/23 B2 1,104 330 NGPL Pipero, 1.LC, Senior Notes, 4.375%, 08/15/22 (g) 821 342 75 Nustar Logistics, L.P., Senior Notes, 4.375%, 08/15/22 (g) 829 Nustar Logistics, L.P., Senior Notes, 5.505%, 04/28/27 829 Nustar Logistics, L.P., Senior Notes, 5.505%, 04/28/27 829 Nustar Logistics, L.P., Senior Notes, 7, 125%, 11/01/20 (g) 824 Ca 482 446 Petrobras Global Finance, Senior Notes, 6.125%, 01/17/22 830 Petrobras Global Finance, Senior Notes, 6.125%, 01/17/22 840 Petrobras Global Finance, Senior Notes, 6.125%, 01/17/22 851 Petrobras Global Finance, Senior Notes, 6.25%, 01/17/27 851 Petrobras Global Finance, Senior Notes, 6.375%, 01/17/27 851 Petrobras Global Finance, Senior Notes, 6.375%, 01/17/27 851 Petrobras Global Finance, Senior Notes, 6.375%, 01/17/27 852 Petrobras Global Finance, Senior Notes, 8.375%, 05/10/24 853 Ba3 360 854 Petrobras Global Finance, Senior Notes, 8.375%, 05/10/24 854 Petrobras Global Finance, Senior Notes, 8.375%, 05/10/24 855 Petrobras Global Finance, Senior Notes, 8.375%, 05/10/24 854 Petrobras Global Finance, Senior Notes, 8.375%, 05/10/24 855 Petrobras Global Finance, Senior Notes, 8.375%, 05/10/24 856 Petrobras Global Finance, Senior Notes, 8.375%, 05/10/24 857 Petrobras Global Finance, Senior Notes, 8.375%, 05/10/24 858 Petrobras Global Finance, Senior Notes, 8.375%, 05/10/24 859 Petrobras Global Finance, Senior Notes, 8.375%, 05/10/25 863 Petrobras Global Finance, Senior Notes, 8.375%, 05/10/25 864 Petrobras Gl	7 00	· · · · · · · · · · · · · · · · · · ·	(e)	1,710
2,000 Matador Resources Company, Senior Notes, 6,875%, 04/15/23 (g) Caul 384 825 MEG Energy Corporation, Senior Notes, 7%, 03/31/24 (g) Cau2 710 445 Murphy 01 Corporation, Senior Notes, 6,875%, 03/31/24 (g) Cau2 710 445 Murphy 01 Corporation, Senior Notes, 6,875%, 03/31/24 (g) Ba3 476 825 NGL Energy Partners L.P., Senior Notes, 6,875%, 08/15/24 Ba3 476 825 NGL Energy Partners L.P., Senior Notes, 1,110 NGL Energy Partners L.P., Senior Notes, 7,30%, 11/01/23 B2 1,104 330 NGPL Pipeco, LLC, Senior Notes, 4,375%, 08/15/22 (g) Ba1 342 75 Nustar Logistics, L.P., Senior Notes, 4,30%, 09/01/20 Ba1 78 8a1 312 8a1 78 8a1 312 8a1 78 8a1 312 8a2 8a1 8a1 78 8a3 8a2 8a3 8a2 8a3	500		D2	510
6,875%, 04/15/23 B3 2,122	2,000		D3	318
825 MEG Energy Corporation, Senior Notes, 7%, 03/31/24 (g) Caa2 710 M45 Murphy Oil Corporation, Senior Notes, 6x15%, 08/15/24 Support	2,000		В3	2,122
### REF Energy Corporation, Senior Notes, 7%, 03/31/24 (g) ### A15 ### A16 ###	395	MEG Energy Corporation, Senior Notes,		
7%, 0.3/31/24 (g)			Caa1	384
445 Murphy Oil Corporation, Senior Notes, 6.875%, 08/15/24 355 NGL Energy Partners L.P., Senior Notes, 6.125%, 03/01/25 1,110 NGL Energy Partners L.P., Senior Notes, 7.50%, 11/01/23 330 NGPI, Pipeco, LLC, Senior Notes, 4.375%, 08/15/22 (g) Ba1 342 350 NGPI, Pipeco, LLC, Senior Notes, 4.375%, 08/15/22 (g) Ba1 342 350 Nustar Logistics, L.P., Senior Notes, 4.80%, 09/01/20 Ba1 361 378 395 Nustar Logistics, L.P., Senior Notes, 4.80%, 09/01/20 Ba1 312 350 Permian Resources, LLC, Senior Notes, 7.125%, 11/01/20 (g) Ca 482 446 Petrobras Global Finance, Senior Notes, 6.125%, 01/17/22 B1 479 479 479 479 470 470 470 471 470 470 471 471 471 471 470 470 471 471 471 471 471 471 471 471 471 471	825	The state of the s	G 2	710
6.875%, 08/15/24 355 NGI. Energy Partners L.P., Senior Notes, 6.125%, 03/01/25 1,110 NGI. Energy Partners L.P., Senior Notes, 7.50%, 11/01/23 30 NGPL Pipeco, LLC, Senior Notes, 4,375%, 08/15/22 (g) Bal 342 75 Nustar Logistics, L.P., Senior Notes, 4,80%, 09/01/20 Bal 78 295 Nustar Logistics, L.P., Senior Notes, 5.625%, 04/28/27 Bal 312 560 Permian Resources, LLC, Senior Notes, 7.125%, 11/01/20 (g) Ca 482 446 Petrobras Global Finance, Senior Notes, 6.125%, 01/17/22 B1 479 550 Petrobras Global Finance, Senior Notes, 6.75%, 01/27/41 B1 547 350 Petrobras Global Finance, Senior Notes, 6.875%, 01/20/40 Petrobras Global Finance, Senior Notes, 7.375%, 01/17/27 B1 561 945 Petrobras Global Finance, Senior Notes, 7.375%, 01/17/27 B1 561 945 Petrobras Global Finance, Senior Notes, 5.25%, 05/20/26 B1 1.135 370 QEP Resrouces, Inc., Senior Notes, 5.375%, 10/01/22 Ba 3 360 665 QEP Resrouces, Inc., Senior Notes, 6.875%, 05/01/23 Ba 3 360 670 QEP Resrouces, Inc., Senior Notes, 5.375%, 10/01/22 B1 325	115		Caa2	/10
State	773	• • •	Ba3	476
1,110 NGL Energy Partners L.P., Senior Notes, 7,30%, 11/01/23 B2 1,104	355		240	.,,
7,50%, 11/01/23 30 NGPL Pipeco, LLC, Senior Notes, 4,375%, 08/15/22 (g) Bal 342 75 Nustar Logistics, L.P., Senior Notes, 4,80%, 09/01/20 Bal 78 295 Nustar Logistics, L.P., Senior Notes, 5,625%, 04/28/27 Bal 312 560 Permian Resources, LLC, Senior Notes, 7,125%, 11/01/20 (g) Ca 482 446 Petrobras Global Finance, Senior Notes, 6,125%, 01/17/22 Bl 479 550 Petrobras Global Finance, Senior Notes, 6,75%, 01/27/41 Bl 547 350 Petrobras Global Finance, Senior Notes, 6,875%, 01/20/40 Bl 547 510 Petrobras Global Finance, Senior Notes, 8,875%, 01/20/40 Bl 551 945 Petrobras Global Finance, Senior Notes, 8,7375%, 01/17/27 Bl 561 945 Petrobras Global Finance, Senior Notes, 8,73%, 05/23/26 Bl 1,135 370 QEP Resrouces, Inc., Senior Notes, 5,25%, 05/01/23 665 QEP Resrouces, Inc., Senior Notes, 5,375%, 01/10/122 Ba3 360 675 QEP Resrouces, Inc., Senior Notes, 6,875%, 03/01/21 Ba3 777 30 Range Resources, Inc., Senior Notes, 6,875%, 03/01/21 Range Resources Corporation, Senior Subordinated Notes, 4,875%, 05/15/25 Bl 325 175 Rockies Express Pipeline LLC, Senior Notes, 6%, 01/15/19 (g) Ba2 181 360 Rowan Companies, Inc., Senior Notes, 7,375%, 06/15/25 Bl 353 540 SemGroup Corporation, Senior Notes, 6,375%, 03/15/25 (g) Ba3 519			B2	330
330 NGPL Pipeco, LLC, Senior Notes,	1,110			
A 375%, 08/15/22 (g)	220		B2	1,104
75 Nustar Logistics, L.P., Senior Notes, 4,80%, 09/01/20 8a1 78 295 Nustar Logistics, L.P., Senior Notes, 5,625%, 04/28/27 8a1 312 560 Permian Resources, LLC, Senior Notes, 7,125%, 11/01/20 (g) Ca 482 446 Petrobras Global Finance, Senior Notes, 6,125%, 01/17/22 81 479 550 Petrobras Global Finance, Senior Notes, 6,75%, 01/27/41 81 547 350 Petrobras Global Finance, Senior Notes, 6,875%, 01/20/40 81 354 510 Petrobras Global Finance, Senior Notes, 7,375%, 01/17/27 81 551 94 Fetrobras Global Finance, Senior Notes, 8,75%, 05/23/26 81 1,135 370 QEP Resrouces, Inc., Senior Notes, 5,25%, 05/01/23 8a3 360 665 QEP Resrouces, Inc., Senior Notes, 5,25%, 05/01/22 8ba3 652 740 QEP Resrouces, Inc., Senior Notes, 6,875%, 03/01/21 8a3 777 330 Range Resources Corporaiton, Senior Subordinated Notes, 4,875%, 03/01/21 8a3 777 330 Range Resources Corporaiton, Senior Subordinated Notes, 4,875%, 03/01/21 8a2 181 360 Rowan Companies, Inc., Senior Notes, 6%, 01/15/19 (g) Ba2 181 360 Rowan Companies, Inc., Senior Notes, 6%, 01/15/19 (g) Ba2 526 540 SemeGroup Corporation, Senior Notes, 6,375%, 03/15/25 (g) B2 526 552 Seven Generations Energy Ltd., Senior Notes, 5,375%, 09/30/25 (g) Ba3 519	330		Ra1	342
4.80%, 09/01/20 Nustar Logistics, L.P., Senior Notes, 5.625%, 04/28/27 Bal 312 560 Permian Resources, LLC, Senior Notes, 7.125%, 11/01/20 (g) Ca 482 446 Petrobras Global Finance, Senior Notes, 6.125%, 01/17/22 B1 479 550 Petrobras Global Finance, Senior Notes, 6.75%, 01/20/40 B1 547 350 Petrobras Global Finance, Senior Notes, 6.875%, 01/20/40 B1 354 510 Petrobras Global Finance, Senior Notes, 6.875%, 01/17/27 B1 551 Petrobras Global Finance, Senior Notes, 6.875%, 01/17/27 B1 551 945 Petrobras Global Finance, Senior Notes, 7.375%, 01/17/27 B1 561 945 Petrobras Global Finance, Senior Notes, 8.75%, 05/23/26 B1 1,135 370 QEP Resrouces, Inc., Senior Notes, 5.25%, 05/01/23 GEP Resrouces, Inc., Senior Notes, 5.375%, 10/01/22 Ba3 662 740 QEP Resrouces, Inc., Senior Notes, 6.875%, 03/01/21 Ba3 777 330 Range Resources Corporation, Senior Subordinated Notes, 4.875%, 05/15/25 B1 325 175 Rockies Express Pipeline LLC, Senior Notes, 6%, 01/15/19 (g) Ba2 181 360 Rowan Companies, Inc., Senior Notes, 6.375%, 06/15/25 B1 353 540 Sewen Generations Energy Ltd., Senior Notes, 6.375%, 09/30/25 (g) Ba3 519	75		Bui	3-12
5.625%, 04/28/27 560 Permian Resources, LLC, Senior Notes, 7.125%, 11/01/20 (g) 446 Petrobras Global Finance, Senior Notes, 6.125%, 01/17/22 B1 479 550 Petrobras Global Finance, Senior Notes, 6.75%, 01/27/41 B1 547 350 Petrobras Global Finance, Senior Notes, 6.875%, 01/20/40 B1 354 510 Petrobras Global Finance, Senior Notes, 6.875%, 01/120/40 B1 354 510 Petrobras Global Finance, Senior Notes, 7.375%, 01/17/27 B1 561 945 Petrobras Global Finance, Senior Notes, 8.75%, 05/23/26 B1 1,135 370 QEP Resrouces, Inc., Senior Notes, 5.25%, 05/01/23 Ba3 360 655 QEP Resrouces, Inc., Senior Notes, 5.375%, 10/01/22 Ba3 652 740 QEP Resrouces, Inc., Senior Notes, 6.875%, 03/01/21 Ba3 777 330 Range Resources Corporaiton, Senior Subordinated Notes, 4.875%, 05/15/25 B1 325 175 Rockies Express Pipeline LLC, Senior Notes, 6%, 01/15/19 (g) Ba2 181 360 Rowan Companies, Inc., Senior Notes, 7.375%, 06/15/25 B1 353 540 SemGroup Corporation, Senior Notes, 6.375%, 03/15/25 (g) B2 526 515 Seven Generations Energy Ltd., Senior Notes, 5.375%, 09/30/25 (g) Ba3 519			Ba1	78
560 Permian Resources, LLC, Senior Notes, 7.125%, 11/01/20 (g) Ca 482 446 Petrobras Global Finance, Senior Notes, 6.125%, 01/17/22 B1 479 550 Petrobras Global Finance, Senior Notes, 6.75%, 01/27/41 B1 547 350 Petrobras Global Finance, Senior Notes, 6.875%, 01/20/40 B1 354 510 Petrobras Global Finance, Senior Notes, 7.375%, 01/17/27 B1 561 945 Petrobras Global Finance, Senior Notes, 8.75%, 05/23/26 B1 1,135 370 QEP Resrouces, Inc., Senior Notes, 5.25%, 05/01/23 Ba3 360 665 QEP Resrouces, Inc., Senior Notes, 5.375%, 10/01/22 Ba3 652 740 QEP Resrouces, Inc., Senior Notes, 6.875%, 03/01/21 Ba3 777 330 Range Resources Corporaiton, Senior Subordinated Notes, 4.875%, 05/15/25 B1 325 175 Rockies Express Pipeline LLC, Senior Notes, 6.875%, 05/15/25 B1 335 540 SemGroup Corporation, Senior Notes, 6.375%, 03/15/25 B1 353 540 SemGroup Corporation, Senior Notes, 6.375%, 03/15/25 B1 353 540 SemGroup Corporation, Senior Notes, 6.375%, 03/15/25 (g) B2 526 515 Seven Generations Energy Ltd., Senior Notes, 5.375%, 00/30/25 (g) Ba3 519	295			
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446 Petrobras Global Finance, Senior Notes, 6.125%, 01/17/22 81 479 550 Petrobras Global Finance, Senior Notes, 6.75%, 01/27/41 81 547 350 Petrobras Global Finance, Senior Notes, 6.875%, 01/20/40 81 354 510 Petrobras Global Finance, Senior Notes, 7.375%, 01/17/27 81 561 945 Petrobras Global Finance, Senior Notes, 8.75%, 05/23/26 81 1,135 370 QEP Resrouces, Inc., Senior Notes, 5.25%, 05/01/23 8Ba3 360 665 QEP Resrouces, Inc., Senior Notes, 5.375%, 10/01/22 8Ba3 652 740 QEP Resrouces, Inc., Senior Notes, 6.875%, 03/01/21 8Ba3 777 330 Range Resources Corporaiton, Senior Subordinated Notes, 4.875%, 05/15/25 8B1 325 175 Rockies Express Pipeline LLC, Senior Notes, 6%, 01/15/19 (g) 8a2 181 360 Rowan Companies, Inc., Senior Notes, 7.375%, 06/15/25 8B1 333 540 SemGroup Corporation, Senior Notes, 6.375%, 03/15/25 (g) 8B2 526 515 Seven Generations Energy Ltd., Senior Notes, 5.375%, 09/30/25 (g) 8B3 519	560		Co	192
6.125%, 01/17/22 550 Petrobras Global Finance, Senior Notes, 6.75%, 01/27/41 350 Petrobras Global Finance, Senior Notes, 6.875%, 01/20/40 B1 354 510 Petrobras Global Finance, Senior Notes, 7.375%, 01/17/27 B1 561 945 Petrobras Global Finance, Senior Notes, 8.75%, 05/23/26 B1 1,135 370 QEP Resrouces, Inc., Senior Notes, 5.25%, 05/01/23 Ba3 360 665 QEP Resrouces, Inc., Senior Notes, 5.375%, 10/01/22 Ba3 652 740 QEP Resrouces, Inc., Senior Notes, 6.875%, 03/01/21 Ba3 777 330 Range Resources Corporaiton, Senior Subordinated Notes, 4.875%, 05/15/25 B1 325 175 Rockies Express Pipeline LLC, Senior Notes, 6%, 01/15/19 (g) Ba2 181 360 Rowan Companies, Inc., Senior Notes, 7.375%, 06/15/25 B1 353 540 SemGroup Corporation, Senior Notes, 6.375%, 03/15/25 (g) B2 526 515 Seven Generations Energy Ltd., Senior Notes, 5.375%, 03/15/25 (g) Ba3 519	446		Ca	402
550 Petrobras Global Finance, Senior Notes, 6.75%, 01/27/41 350 Petrobras Global Finance, Senior Notes, 6.875%, 01/20/40 B1 354 510 Petrobras Global Finance, Senior Notes, 7.375%, 01/17/27 B1 561 945 Petrobras Global Finance, Senior Notes, 8.75%, 05/23/26 B1 1,135 370 QEP Resrouces, Inc., Senior Notes, 5.25%, 05/01/23 Ba3 360 665 QEP Resrouces, Inc., Senior Notes, 5.375%, 10/01/22 Ba3 652 740 QEP Resrouces, Inc., Senior Notes, 6.875%, 03/01/21 Ba3 777 330 Range Resources Corporaiton, Senior Subordinated Notes, 4.875%, 05/15/25 B1 325 175 Rockies Express Pipeline LLC, Senior Notes, 6%, 01/15/19 (g) Ba2 181 360 Rowan Companies, Inc., Senior Notes, 7.375%, 06/15/25 B1 353 540 SemGroup Corporation, Senior Notes, 6.375%, 03/15/25 (g) B2 526 515 Seven Generations Energy Ltd., Senior Notes, 5.375%, 09/30/25 (g) Ba3 519	110		B1	479
350 Petrobras Global Finance, Senior Notes, 6.875%, 01/20/40 81 354 510 Petrobras Global Finance, Senior Notes, 7.375%, 01/17/27 81 561 945 Petrobras Global Finance, Senior Notes, 8.75%, 05/23/26 81 1,135 370 QEP Resrouces, Inc., Senior Notes, 5.25%, 05/01/23 8a3 360 665 QEP Resrouces, Inc., Senior Notes, 5.375%, 10/01/22 8a3 652 740 QEP Resrouces, Inc., Senior Notes, 6.875%, 03/01/21 8a3 777 330 Range Resources Corporaiton, Senior Subordinated Notes, 4.875%, 05/15/25 81 325 175 Rockies Express Pipeline LLC, Senior Notes, 6%, 01/15/19 (g) 8a2 181 360 Rowan Companies, Inc., Senior Notes, 7.375%, 06/15/25 81 353 540 SemGroup Corporation, Senior Notes, 6.375%, 03/15/25 (g) 82 526 515 Seven Generations Energy Ltd., Senior Notes, 5.375%, 09/30/25 (g) 8a3 519	550			
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945 Petrobras Global Finance, Senior Notes, 8.75%, 05/23/26 B1 1,135 370 QEP Resrouces, Inc., Senior Notes, 5.25%, 05/01/23 Ba3 360 665 QEP Resrouces, Inc., Senior Notes, 5.375%, 10/01/22 Ba3 652 740 QEP Resrouces, Inc., Senior Notes, 6.875%, 03/01/21 Ba3 777 330 Range Resources Corporaiton, Senior Subordinated Notes, 4.875%, 05/15/25 B1 325 175 Rockies Express Pipeline LLC, Senior Notes, 6%, 01/15/19 (g) Ba2 181 360 Rowan Companies, Inc., Senior Notes, 7.375%, 06/15/25 B1 353 540 SemGroup Corporation, Senior Notes, 6.375%, 03/15/25 (g) B2 526 515 Seven Generations Energy Ltd., Senior Notes, 5.375%, 09/30/25 (g) Ba3 519	310		B1	561
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665 QEP Resrouces, Inc., Senior Notes, 5.375%, 10/01/22 Ba3 652 740 QEP Resrouces, Inc., Senior Notes, 6.875%, 03/01/21 Ba3 777 330 Range Resources Corporaiton, Senior Subordinated Notes, 4.875%, 05/15/25 B1 325 175 Rockies Express Pipeline LLC, Senior Notes, 6%, 01/15/19 (g) Ba2 181 360 Rowan Companies, Inc., Senior Notes, 7.375%, 06/15/25 B1 353 540 SemGroup Corporation, Senior Notes, 6.375%, 03/15/25 (g) B2 526 515 Seven Generations Energy Ltd., Senior Notes, 5.375%, 09/30/25 (g) Ba3 519	370		D 2	260
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740 QEP Resrouces, Inc., Senior Notes, 6.875%, 03/01/21 Ba3 777 330 Range Resources Corporaiton, Senior Subordinated Notes, 4.875%, 05/15/25 B1 325 175 Rockies Express Pipeline LLC, Senior Notes, 6%, 01/15/19 (g) Ba2 181 360 Rowan Companies, Inc., Senior Notes, 7.375%, 06/15/25 B1 353 540 SemGroup Corporation, Senior Notes, 6.375%, 03/15/25 (g) B2 526 515 Seven Generations Energy Ltd., Senior Notes, 5.375%, 09/30/25 (g) Ba3 519	003		Ba3	652
330 Range Resources Corporaiton, Senior Subordinated Notes, 4.875%, 05/15/25 175 Rockies Express Pipeline LLC, Senior Notes, 6%, 01/15/19 (g) 180 Rowan Companies, Inc., Senior Notes, 7.375%, 06/15/25 181 353 184 360 SemGroup Corporation, Senior Notes, 6.375%, 03/15/25 (g) 182 526 185 Seven Generations Energy Ltd., Senior Notes, 5.375%, 09/30/25 (g) 180 325	740			
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175 Rockies Express Pipeline LLC, Senior Notes, 6%, 01/15/19 (g) Ba2 181 360 Rowan Companies, Inc., Senior Notes, 7.375%, 06/15/25 B1 353 540 SemGroup Corporation, Senior Notes, 6.375%, 03/15/25 (g) B2 526 515 Seven Generations Energy Ltd., Senior Notes, 5.375%, 09/30/25 (g) Ba3 519	330	•	D.1	225
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360 Rowan Companies, Inc., Senior Notes, 7.375%, 06/15/25 B1 353 540 SemGroup Corporation, Senior Notes, 6.375%, 03/15/25 (g) B2 526 515 Seven Generations Energy Ltd., Senior Notes, 5.375%, 09/30/25 (g) Ba3 519	173		Ra2	181
7.375%, 06/15/25 B1 353 540 SemGroup Corporation, Senior Notes, 6.375%, 03/15/25 (g) B2 526 515 Seven Generations Energy Ltd., Senior Notes, 5.375%, 09/30/25 (g) Ba3 519	360		542	101
6.375%, 03/15/25 (g) B2 526 515 Seven Generations Energy Ltd., Senior Notes, 5.375%, 09/30/25 (g) Ba3 519		7.375%, 06/15/25	B1	353
515 Seven Generations Energy Ltd., Senior Notes, 5.375%, 09/30/25 (g) Ba3 519	540			
5.375%, 09/30/25 (g) Ba3 519	£1.5		B2	526
	515		R ₂ 3	510
	995		ມແລ	319

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

	5.50%, 09/15/24 (g)	Ba3	1,182
495	Tapstone Energy, LLC, Senior Notes,		
50	9.75%, 06/01/22 (g)	Caa1	442
50	Targa Resources Partners L.P., Senior Notes,	D 2	50
575	4.25%, 11/15/23	Ba3	50
575	Targa Resources Partners L.P., Senior Notes,	D-2	501
800	5.125%, 02/01/25 Targa Resources Partners L.P., Senior Notes,	Ba3	591
800	5.25%, 05/01/23	Ba3	820
700	Targa Resources Partners L.P., Senior Notes,	Баз	820
700	6.75%, 03/15/24	Ba3	756
650	Transocean, Inc., Senior Notes,	Das	750
050	6.80%, 03/15/38	Caa1	530
55	Whiting Petroleum Corporation, Senior Notes,	Cuu1	330
33	5.75%, 03/15/21	В3	54
330	Whiting Petroleum Corporation, Senior Notes,	ВЗ	31
330	6.25%, 04/01/23	В3	323
535	WPX Energy, Inc., Senior Notes,	ВЗ	323
	8.25%, 08/01/23	В3	600
1,000	YPF Sociedad Anonima, Senior Notes,	20	000
1,000	8.50%, 07/28/25 (g)	В3	1,150
	5.5576, 677 2 57 2 5 (g)	20	44,150
Entertainment & Leisure61%			,100
225	EMI Music Publishing Group, Senior Notes,		
	7.625%, 06/15/24 (g)	В3	250
20	Live Nation Entertainment, Senior Notes,		
	4.875%, 11/01/24 (g)	В3	21
1,000	Regal Entertainment Group, Senior Notes,		
	5.75%, 03/15/22	В3	1,035
170	Silversea Cruise Finance Ltd., Senior Notes,		
	7.25%, 02/01/25 (g)	B2	182
	U		1,488
Financial - 12.14%			
450	Aircastle Limited, Senior Notes,		
	5.50%, 02/15/22	Ba1	490
1,430	Alliant Holdings Intermediate, LLC,		
	8.25%, 08/01/23 (g)	Caa2	1,510
125	Ally Financial, Inc., Senior Notes,		
	5.125%, 09/30/24	Ba3	135
1,550	Ally Financial, Inc., Senior Notes,		
	5.75%, 11/20/25	(e)	1,676
619	Ally Financial, Inc., Senior Notes,		
	7.50%, 09/15/20	Ba3	697
695	Assured Partners, Inc., Senior Notes,		
	7%, 08/15/25 (g)	Caa2	707
600	Banco Bilbao Vizcaya Argentaria, S.A.,		
	7%, (h)(EUR)	(e)	739
1,485	Banco Do Brasil S.A. (Cayman),		
	9% (h)	B2	1,595
700	Barclays PLC,		4.004
205	7.875%, (h)(GBP)	Ba2	1,026
805	BNP Paribas,	D 1	000
200	7.375% (h)	Ba1	909
300	Cabot Financial (Luxembourg) S.A., Senior Notes,	D2	420
(25	7.50%, 10/01/23 (g) (GBP)	B2	438
625	CNO Financial Group Inc., Senior Notes,	D 1	(((
950	5.25%, 05/30/25	Ba1	666
930	Credit Agricole S.A., Global Notes,		

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

	6.25%, (g)(h)	(e)	581
200	Credit Suisse Group AG,		
240	7.50%, (g)(h)	(e)	226
340	DAE Funding, LLC, Senior Notes,	D 2	246
295	4%, 08/01/20 (g)	Ba3	346
385	DAE Funding, LLC, Senior Notes, 4.50%, 08/01/22 (g)	Ba3	394
405	DAE Funding, LLC, Senior Notes,	Das	394
403	5%, 08/01/24 (g)	Ba3	415
1,200	Discover Financial Services, Senior Notes,	Bus	113
1,200	10.25%, 07/15/19	Ba1	1,328
2,200	Goldman Sachs Group, Inc.	211	1,020
,	5.375%, (h)	Ba1	2,277
750	Hub Holdings LLC, Senior Notes,		
	8.125%, 07/15/19 (g)	Caa2	752
450	Icahn Enterprises, Senior Notes,		
	6%, 08/01/20	Ba3	463
1,555	Intesa San Paolo S.p.A.,		
	7.70%, (g)(h)	Ba3	1,621
160	iStar Inc., Senior Notes,		
	4.625%, 09/15/20	B1	163
325	Ladder Capital Finance Holdings LLLP, Senior Notes,		
4.270	5.875%, 08/01/21 (g)	Ba3	332
1,270	LPL Holdings, Inc., Senior Notes,	D.O.	1.014
450	5.75%, 09/15/25 (g)	B2	1,314
450	Navient Corporation, Senior Notes,	D 2	407
710	8%, 03/25/20 NED Corn. Senior Notes	Ba3	497
710	NFP Corp., Senior Notes,	Caa2	722
145	6.875%, 07/15/25 (g) Orchestra Borrower, Senior Notes,	Caaz	122
143	6.75%, 06/15/22 (g)	(e)	151
795	Park Aerospace Holdings, Ltd., Senior Notes,	(C)	131
173	4.50%, 03/15/23 (g)	Ba3	793
545	Park Aerospace Holdings, Ltd., Senior Notes,		,,,,
	5.25%, 08/15/22 (g)	Ba3	566
280	Park Aerospace Holdings, Ltd., Senior Notes,		
	5.50%, 02/15/24 (g)	Ba3	294
650	Quicken Loans, Inc., Senior Notes,		
	5.75%, 05/01/25 (g)	Ba2	684
825	Societe Generale,		
	7.375% (g)(h)	Ba2	893
1,775	Standard Chartered PLC,		
	7.50%, (g)(h)	Ba1	1,893
275	Starwood Property Trust, Senior Notes,	D 0	207
705	5%, 12/15/21	Ba3	286
705	UniCredit S.p.A.,	(-)	7.42
	8%, (h)	(e)	743 29,380
Food/Tobacco - 3.01%			29,360
955	Chobani LLC., Senior Notes,		
733	7.50%, 04/15/25 (g)	Caa2	1,039
750	Dean Foods Company, Senior Notes,	Cuu2	1,037
,50	6.50%, 03/15/23 (g)	B2	761
820	FAGE International S.A., Senior Notes,		
	5.625%, 08/15/26 (g)	B1	851
425	Lamb Western Holdings, Inc., Senior Notes,		
	4.625%, 11/01/24 (g)	Ba3	444
1,330	Minerva Luxembourg S.A., Senior Notes,		

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

330	Post Holdings, Inc., Senior Notes,		
	5.75%, 03/01/27 (g)	В3	340
335	Post Holdings, Inc., Senior Notes,		
	8%, 07/15/25 (g)	В3	379
425	Shearers Food, Inc., Senior Notes,		
	9%, 11/01/19 (g)	В3	437
			7,280
Forest Products95%			
275	Cascades, Inc., Senior Notes,		
	5.50%, 07/15/22 (g)	Ba3	286
1,150	Cascades, Inc., Senior Notes,		
	5.75%, 07/15/23 (g)	Ba3	1,210
350	Mercer International, Inc., Senior Notes,		
	7.75%, 12/01/22	B1	371
400	Norbord, Inc., Senior Notes,		
	6.25%, 04/15/23 (g)	Ba1	430
			2,297
Gaming - 5.32%			
550	Boyd Gaming Corporation, Senior Notes,		
	6.375%, 04/01/26	В3	599
1,420	Caesar s Entertainment, Senior Notes,		
,	10%, 12/15/18 (a)(b)	(e)	1,463
550	CCM Merger, Inc., Senior Notes,	(-)	,
	6%, 03/15/22 (g)	Caa1	566
830	Codere Finance 2 Luxembourge S.A., Senior Notes,		
	7.625%, 11/01/21 (g)	B2	840
1,095	CRC Escrow Issuer, LLC,		0.0
1,000	5.25%, 10/15/25 (g)	В3	1,095
330	Eldorado Resorts, Inc., Senior Notes,	20	1,000
330	6%, 04/01/25	В3	346
875	Eldorado Resorts, Inc., Senior Notes,	B 3	310
073	7%, 08/01/23	В3	941
1,185	International Game Technology Plc, Senior Notes,	B 3	711
1,103	6.50%, 02/15/25 (g)	Ba2	1,332
325	MGM Growth Properties Operating Partnership L.P., Senior	Buž	1,332
323	Notes, 5.625%, 05/01/24	B1	352
600	MGM Resorts International, Senior Notes,	DI	332
000	6%, 03/15/23	Ba3	663
182	Safari Holding Verwaltungs GmbH, Senior Notes,	Das	003
182	8.25%, 02/15/21 (g)(EUR)	B2	223
3,600	Scientific Games International Inc., Senior Notes,	D2	223
3,000	10%, 12/01/22	Caa1	3,978
475	Station Casinos, LLC, Senior Notes,	Caai	3,976
4/3	5%, 10/01/25 (g)	В3	476
	370, 10/01/23 (g)	ВЭ	12,874
Haalthaara 0.200/			12,074
Healthcare - 9.28%	Contract Comments of Contract		
175	Centene Escrow Corporation, Senior Notes,	Ba2	189
640	6.125%, 02/15/24	Daz	109
040	CHS/Community Health Systems, Inc., Senior Notes,	D-2	622
025	6.25%, 03/31/23	Ba3	632
935	CHS/Community Health Systems, Inc., Senior Notes,	G 1	724
050	6.875%, 02/01/22	Caa1	734
850	DaVita Healthcare Partners, Inc., Senior Notes,	D 2	000
1.050	5%, 05/01/25	Ba3	838
1,850	DaVita Healthcare Partners, Inc., Senior Notes,	D .	4 0 4 =
	5.125%, 07/15/24	Ba3	1,845

Eagle Holding Company II, LLC, Seni		
7.625%, 05/15/22 (g)	Caa1	238
575 Endo Finance LLC, Senior Notes,		
6%, 02/01/25 (g)	В3	472
515 Endo Finance LLC, Senior Notes,		
7.25%, 01/15/22 (g)	В3	482
HCA, Inc., Senior Notes,		
5%, 03/15/24	Ba1	160
3,125 HCA, Inc., Senior Notes,		
5.25%, 06/15/26	Ba1	3,367
275 Hill-Rom Holdings, Inc., Senior Notes	3,	
5.75%, 09/01/23 (g)	B1	290
1,360 Iasis Healthcare Capital		
8.375%, 05/15/19	Caa1	1,365
625 Kindred Healthcare, Inc., Senior Notes	5,	
8%, 01/15/20	В3	614
930 Kinetic Concepts, Senior Notes,		
12.50%, 11/01/21 (g)	Caa1	1,035
650 MEDNAX, Inc., Senior Notes,		ĺ
5.25%, 12/01/23 (g)	Ba2	680
450 Molina Healthcare, Inc., Senior Notes,		000
5.375%, 11/15/22	B2	466
225 MPH Acquisition Holdings, Senior No.		100
7.125%, 06/01/24 (g)	Caa1	242
590 MPT Operating Partnership, L.P., Sen		212
5%, 10/15/23	Ba1	603
450 MPT Operating Partnership, L.P., Sen		003
6.375%, 03/01/24	Ba1	486
450 Ortho-Clinical Diagnostics SA, Senior		+60
6.625%, 05/15/22 (g)	Caa2	442
425 Surgery Center Holdings, Senior Note		442
8.875%, 04/15/21 (g)	Caa2	446
660 Team Health Holdings, Inc., Senior No.		440
6.375%, 02/01/25 (g)	Caa1	625
1,332 Tenet Healthcare Corporation, Senior		023
	Caa1	1 277
6.75%, 06/15/23 Tenet Healthcare Corporation, Senior		1,277
1 ,		291
7.50%, 01/01/22 (g)	Ba3	291
1,400 Tenet Healthcare Corporation, Senior		1 425
8.125%, 04/01/22	Caa1	1,425
THC Escrow Corporation III, Senior S		6.47
5.125%, 05/01/25 (g)	Ba3	647
1,715 Valeant Pharmaceuticals International		1.710
6.375%, 10/15/20 (g)	Caa1	1,719
795 Valeant Pharmaceuticals International		2.11
6.50%, 03/15/22 (g)	Ba3	841
T. C		22,451
Information Technology - 7.94%		
1,100 Advanced Micro Devices, Inc., Senior		
7%, 07/01/24	Caa1	1,166
1,700 Bankrate, Inc., Senior Notes,		
6.125%, 08/15/18 (g)	B2	1,700
620 CDK Global, Inc., Senior Notes,		
4.875%, 06/01/27 (g)	Ba1	639
875 CommScope Technologies LLC, Senio		
6%, 06/15/25 (g)	Ba3	937
	Das	, ,
Dell International LLC, Senior Notes, 5.875%, 06/15/21 (g)	Ba2	340

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

785	EIG Investors Corporation, Senior Notes,		
	10.875%, 02/01/24	Caa1	863
350	Match Group, Inc., Senior Notes,		
	6.375%, 06/01/24	Ba3	379
575	Match Group, Inc., Senior Notes,		
	6.75%, 12/15/22	Ba3	594
350	Micron Technology, Inc., Senior Notes,	5.0	2
	5.25%, 08/01/23 (g)	Ba3	366
675	Microsemi Corporation, Senior Notes,		
-00	9.125%, 04/15/23 (g)	B2	772
500	Riverbed Technology, Inc., Senior Notes,	G 4	4=0
	8.875%, 03/01/23 (g)	Caa1	479
575	RP Crown Parent LLC, Senior Notes,	a .	- 0.4
2.150	7.375%, 10/15/24 (g)	Caa1	586
2,150	Solera, LLC, Senior Notes,	G 4	
250	10.50%, 03/01/24 (g)	Caa1	2,448
350	SS&C Technologies Holdings, Inc., Senior Notes,	7.4	2.60
	5.875%, 07/15/23	B2	368
55	Verisign, Inc., Senior Notes,	·	~ 0
4.200	5.25%, 04/01/25	Bal	59
1,200	Veritas Bermuda Ltd., Senior Notes,		
	7.50%, 02/01/23 (g)	B2	1,278
2,595	Veritas Bermuda Ltd., Senior Notes,		
	10.50%, 02/01/24 (g)	Caa2	2,786
510	Western Digital Corporation, Senior Notes,		
	7.375%, 04/01/23 (g)	Ba1	558
1,964	Western Digital Corporation, Senior Notes,		
	10.50%, 04/01/24	Ba2	2,308
			19,206
Manufacturing - 1.29%			
180	Park-Ohio Industries, Inc., Senior Notes,		
	6.625%, 04/15/27	В3	192
700	Sensata Technologies UK Financing Company plc, Senior		
	Notes, 6.25%, 02/15/26 (g)	Ba3	765
700	SPX Flow, Inc, Senior Notes,		
	5.625%, 08/15/24 (g)	B1	732
700	SPX Flow, Inc, Senior Notes,	7.4	
-10	5.875%, 08/15/26 (g)	B1	735
510	Tennant Company, Senior Notes,		
	5.625%, 05/01/25 (g)	B2	528
150	Welbilt, Inc., Senior Notes,		
	9.50%, 02/15/24	Caa1	172
			3,124
Metals & Mining - 9.31%			
670	AK Steel Corporation, Senior Notes,		
	6.375%, 10/15/25	В3	662
255	Aleris International, Inc., Senior Notes,		
	9.50%, 04/01/21 (g)	B2	271
435	Alliance Resource Operating Partners, L.P., Senior Notes		
	7.50%, 05/01/25 (g)	B1	451
50	ArcelorMittal, Senior Notes,		
	6.125%, 06/01/25	Ba1	57
385	ArcelorMittal, Senior Notes,		
	7.50%, 10/15/39	Ba1	461
1,745	Big River Steel, LLC, Senior Notes,		
	7.25%, 09/01/25 (g)	В3	1,850
1,005	Constellium NV, Senior Notes,		
	6.625%, 03/01/25 (g)	Caa1	1,031

	8%, 01/15/23 (g)	Caa1	793
400	First Quantum Minerals, LLC, Senior Notes,	D2	410
200	7.25%, 04/01/23 (g)	В3	412
200	First Quantum Minerals, LLC, Senior Notes, 7.50%, 04/01/25 (g)	В3	205
420	FMG Resources Pty. Ltd., Senior Notes,	ъs	203
120	4.75%, 05/15/22 (g)	Ba2	425
610	FMG Resources Pty. Ltd., Senior Notes,	242	.20
	5.125%, 05/15/24 (g)	Ba2	618
1,265	Freeport McMoran, Inc., Senior Notes,		
	5.40%, 11/14/34	B1	1,203
1,225	Freeport McMoran, Inc., Senior Notes,		
200	5.45%, 03/15/43	B1	1,142
300	HudBay Minerals, Inc., Senior Notes,	D2	210
1,450	7.25%, 01/15/23 (g) HudBay Minerals, Inc., Senior Notes,	В3	318
1,430	7.625%, 01/15/25 (g)	В3	1,570
1,500	New Gold Inc., Senior Notes,	В3	1,370
,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	6.25%, 11/15/22 (g)	В3	1,556
395	New Gold Inc., Senior Notes,		
	6.375%, 05/15/25 (g)	В3	414
325	Novelis, Inc., Senior Notes,		
	5.875%, 09/30/26 (g)	B2	329
1,617	Novelis, Inc., Senior Notes,	D.	1.650
510	6.25%, 08/15/24 (g)	B2	1,678
510	Nyrstar Netherlands Holdings B.V., Senior Notes, 8.50%, 09/15/19 (g) (EUR)	В3	669
1,550	Ryerson Inc., Senior Secured Notes,	DЭ	009
1,550	11%, 05/15/22 (g)	Caa1	1,728
705	TMS International Corporation, Senior Notes,	Cuu1	1,720
	7.25%, 08/15/25 (g)	Caa1	721
665	United States Steel Corporation, Senior Notes,		
	6.875%, 08/15/25	Caa1	680
616	Vale Overseas Limited, Senior Notes,		
(05	5.875%, 06/10/21	Ba1	678
625	Vale Overseas Limited, Senior Notes,	D-1	711
1,675	6.25%, 08/10/26 Zekelman Industries, Senior Notes,	Ba1	711
1,075	9.875%, 06/15/23 (g)	Caa1	1,884
	7.073 %, 00/13/23 (g)	Caai	22,517
Other Telecommunications - 2.83%			22,617
625	Century Link Inc., Senior Notes,		
	7.50%, 04/01/24	Ba3	647
475	Equinix, Inc., Senior Notes,		
	5.375%, 01/01/22	B1	498
485	Equinix, Inc., Senior Notes,	D.I	506
250	5.375%, 05/15/27 Equinix, Inc., Senior Notes,	B1	526
230	5.75%, 01/01/25	B1	270
350	Level 3 Communications, Inc., Senior Notes,	DI	270
330	5.75%, 12/01/22	B2	361
225	Level 3 Financing, Inc., Senior Notes,		
	5.25%, 03/15/26	B1	230
1,725	Level 3 Financing, Inc., Senior Notes,		
	5.375%, 01/15/24	B1	1,766
275	Level 3 Financing, Inc., Senior Notes,	7.1	202
250	5.375%, 05/01/25	B1	283
250	Level 3 Financing, Inc., Senior Notes,		

	5.625%, 02/01/23	B1	257
675	Rackspace Hosting, Inc., Senior Notes,		

	8.625%, 11/15/24(g)	В3	720
245	Zayo Group, LLC, Global Notes,		
0.70	5.75%, 01/15/27 (g)	В3	259
950	Zayo Group, LLC, Global Notes,	D.O.	1.022
	6.375%, 05/15/25	В3	1,022
Dublishing 400/			6,839
Publishing49% 250	Harland Clarke Holdings Corporation, Senior Notes,		
230	6.875%, 03/01/20 (g)	B1	257
455	Harland Clarke Holdings Corporation, Senior Notes,	DI	231
155	8.375%, 08/15/22 (g)	B1	486
420	Harland Clarke Holdings Corporation, Senior Notes,	D1	100
	9.25%, 03/01/21 (g)	Caa1	434
			1,177
Real Estate Investment Trust Securities	29%		
645	VEREIT Operating Partnership, L.P., Senior Securities,		
	4.875%, 06/01/26	Baa3	693
Restaurants - 1.81%			
425	1011778 B.C. United Liability Company, Senior Notes,		
	4.625%, 01/15/22 (g)	Ba3	435
485	1011778 B.C. United Liability Company, Senior Notes,		
	5%, 10/15/25 (g)	В3	493
1,225	KFC Holding Company, Senior Notes,	7.4	1.000
450	5%, 06/01/24 (g)	B1	1,289
450	KFC Holding Company, Senior Notes,	D.1	45.6
200	5.25%, 06/01/26 (g)	B1	476
300	P.F. Chang s China Bistro, Inc., Senior Notes,	Caal	200
575	10.25%, 06/30/20 (g) Seminole Hard Rock Entertainment Inc., Senior Notes,	Caai	288
373	5.875%, 05/15/21 (g)	B2	580
628	YUM Brands, Inc., Senior Notes,	DZ	360
020	5.35%, 11/01/43	B2	593
215	YUM Brands, Inc., Senior Notes,	22	
	6.875%, 11/15/37	B2	236
			4,390
Retail - 1.06%			ĺ
1,775	JoAnn Stores Holdings, Inc., Senior Notes,		
	9.75%, 10/15/19 (g)	Caa1	1,717
400	Kirk Beauty One GmbH, Senior Notes,		
	8.75%, 07/15/23 (g) (EUR)	Caa1	514
365	New Look Secured Issuer Plc, Senior Notes,		
	6.50%, 07/01/22 (g)(GBP)	В3	330
			2,561
Satellites - 2.58%			
810	Hughes Satellite Systems, Inc., Senior Notes,	7.0	0.4=
775	6.625%, 08/01/26	В3	867
775	Hughes Satellite Systems, Inc., Senior Notes,	В3	977
1 225	7.625%, 06/15/21 Intelsat Jackson Holdings Ltd., Senior Notes,	D3	877
1,235	7.25%, 10/15/20	Caa2	1,192
365	Intelsat Jackson Holdings Ltd., Senior Notes,	Caa2	1,192
303	8%, 02/15/24 (g)	B1	392
1,665	Intelsat Jackson Holdings Ltd., Senior Notes,	Di	372
	9.50%, 09/30/22 (g)	B1	1,973
	()		-,3

A				
Services - 5.03% Services -	450	Telesat Canada		
Services - 5.03% Services - 5.03% Services - 5.03%			В3	507
Services - 5.03% Services - 5.03%	440			
Services - 5.03%		5.625%, 009/15/25 (g)	В3	
Fig. 20				6,251
6,25%, 10/15/21 Ba3 667				
Advanced Disposal Services, Inc., Senior Notes, S. S. S. S. S. S. S. S	600			
Section Sect			Ba3	667
Section Alliance Data Systems Company, Senior Notes, 5,875%, L10/L21 (g) (e) 603	700			
S,875%, L101/21 (g)			Caal	730
Ashead Capital, Inc., Senior Notes, Ba2 206	580			
A 125%, 08/15/25 (g)			(e)	603
Ashread Capital, Inc., Senior Notes, 4.375%, 08/15/27 (g) Ba2 206	200	-		• • •
4.375%, 08/15/27 (g) Ba2 206			Ba2	206
Add	200			
S.125%, 050IL25 (g)		· · · · · · · · · · · · · · · · · · ·	Ba2	206
S50	440			
S.50%, 071/5/25 (g)			B1	444
Carlson Travel Inc., Senior Notes, C.75%, 12/15/23 (g) B2 198	550			
Compage			Caa2	593
CDW LLC, Senior Notes, Sw, 09/01/25 Ba3 263	200			
S%, 09/01/25 Ba3 263 First Data Corporation, Senior Notes, S.375%, 08/15/23 (g) Ba3 784 215 Gartner, Inc., Senior Notes, S.275%, 04/01/25 (g) B1 227 480 H&E Equipment Services, Senior Notes, S.625%, 09/01/25 (g) B2 506 90 Iron Mountain Canada, Senior Notes, S.375%, 09/15/23 (g) (CAD) Ba3 75 2,020 Laureate Education, Inc., Senior Notes, S.25%, 05/0125 (g) Caal 2,177 420 MSCI, Inc., Senior Notes, 4.75%, 08/01/26 (g) Ba2 441 425 MSCI, Inc., Senior Notes, S.25%, 05/0125 (g) Ba2 442 425 MSCI, Inc., Senior Notes, S.25%, 05/15/24 (g) Ba2 445 425 MSCI, Inc., Senior Notes, S.25%, 11/15/24 (g) Ba2 452 1,040 Prime Security Services Borrower, LLC, Senior Notes, S.25%, 11/15/24 (g) Ba2 1,007 225 Sabre GLBL, Inc., Senior Notes, S.375%, 04/15/23 (g) Ba2 232 335 United Rentals (North America), Inc., Senior Notes, S.375%, 04/15/23 (g) Ba2 232 375 United Rentals (North America), Inc., Senior Notes, S.50%, 05/15/27 Ba3 399 575 United Rentals (North America), Inc., Senior Notes, S.50%, 05/15/28 Ba3 576 4875%, 01/15/28 (g) Caal 249 4876 Albertsons Companies, LLC, Senior Notes, S.75%, 03/15/25 (g) Sa3 396 480 Albertsons Companies, LLC, Senior Notes, S.75%, 03/15/25 Ba3 396 480 Albertsons Companies, LLC, Senior Notes, S.75%, 03/15/25 Ba3 396 480 Albertsons Companies, LLC, Senior Notes, S.75%, 03/15/25 Ba3 396 480 Albertsons Companies, LLC, Senior Notes, S.75%, 03/15/25 Ba3 396 480 Albertsons Companies, LLC, Senior Notes, S.75%, 03/15/25 Ba3 396 480 Albertsons Companies, LLC, Senior Notes, S.75%, 03/15/25 Ba3 396 480 Albertsons Companies, LLC, Senior Notes, S.75%, 03/15/25 Ba3 396 480 Albertsons Companies, LLC, Senior Notes, S.75%, 03/15/25 Ba3 396 480 Albertsons Companies, LLC, Senior Notes, S.75%, 03/15/25 Ba3 396 480 Albertsons Com			B2	198
First Data Corporation, Senior Notes,	250			
S.375%, 08/15/23 (g) Ba3 784			Ba3	263
Cartner, Inc., Senior Notes,	750	*		
S.125%, 04/01/25 (g) B1 227			Ba3	784
A80	215	Gartner, Inc., Senior Notes,		
S.625%, 09/01/25 (g) B2 506			B1	227
90	480	H&E Equipment Services, Senior Notes,		
5.375%, 09/15/23 (g) (CAD) Ba3 75 2,020 Laureate Education, Inc., Senior Notes, Caal 2,177 420 MSCI, Inc., Senior Notes, 4.75%, 08/01/26 (g) Ba2 441 425 MSCI, Inc., Senior Notes, 5.25%, 11/15/24 (g) Ba2 452 1,040 Prime Security Services Borrower, LLC, Senior Notes, 9.25%, 05/15/23 (g) B3 1,148 950 Ritchie Bros. Auctioneers Inc., Senior Notes, B2 1,007 225 Sabre GLBL, Inc., Senior Notes, B2 1,007 225 Sabre GLBL, Inc., Senior Notes, 5.375%, 04/15/23 (g) Ba2 232 375 United Rentals (North America), Inc., Senior Notes, 5.50%, 05/15/27 Ba3 399 575 United Rentals (North America), Inc., Senior Notes, 4.875%, 01/15/28 Ba3 576 245 Wrangler Buyer Corporation, Senior Notes, 6%, 10/01/25 (g) Caal 249 245 Albertsons Companies, LLC, Senior Notes, 5.75%, 03/15/25 B3 396 725 Albertsons Companies, LLC, Senior Notes, 6.625%, 06/15/24 B3 677 325 Albertsons Companies, LLC, Senior Notes, 6.625%, 06/15/24 B3 677		5.625%, 09/01/25 (g)	B2	506
Laureate Education, Inc., Senior Notes, 8.25%, 05/0125 (g)	90	Iron Mountain Canada, Senior Notes,		
8.25%, 05/0125 (g) Caal 2,177 420 MSCI, Inc., Senior Notes, 4 4.75%, 08/01/26 (g) Ba2 441 425 MSCI, Inc., Senior Notes, 5.25%, 11/15/24 (g) Ba2 452 1,040 Prime Security Services Borrower, LLC, Senior Notes, 9.25%, 05/15/23 (g) B3 1,148 950 Ritchie Bros. Auctioneers Inc., Senior Notes, 5.375%, 01/15/25 (g) B2 1,007 225 Sabre GLBL, Inc., Senior Notes, 5.375%, 04/15/23 (g) Ba2 232 375 United Rentals (North America), Inc., Senior Notes, 5.50%, 05/15/27 Ba3 399 575 United Rentals (North America), Inc., Senior Notes, 4.875%, 01/15/28 Ba3 576 245 Wrangler Buyer Corporation, Senior Notes, 66, 10/01/25 (g) Caa1 249 Supermarkets61% 450 Albertsons Companies, LLC, Senior Notes, 5.75%, 03/15/25 B3 396 725 Albertsons Companies, LLC, Senior Notes, 6.6.25%, 06/15/24 B3 677 325 Alb		5.375%, 09/15/23 (g) (CAD)	Ba3	75
MSCI, Inc., Senior Notes,	2,020	Laureate Education, Inc., Senior Notes,		
4.75%, 08/01/26 (g) Ba2 441			Caa1	2,177
MSCI, Inc., Senior Notes, 5.25%, 11/15/24 (g)	420	MSCI, Inc., Senior Notes,		
5.25%, 11/15/24 (g) Ba2 452 1,040 Prime Security Services Borrower, LLC, Senior Notes, 9.25%, 05/15/23 (g) B3 1,148 950 Ritchie Bros. Auctiers Inc., Senior Notes, 5.375%, 01/15/25 (g) B2 1,007 225 Sabre GLBL, Inc., Senior Notes, 5.375%, 04/15/23 (g) Ba2 232 375 United Rentals (North America), Inc., Senior Notes, 5.50%, 05/15/27 Ba3 399 575 United Rentals (North America), Inc., Senior Notes, 4.875%, 01/15/28 Ba3 576 245 Wrangler Buyer Corporation, Senior Notes, 6%, 10/01/25 (g) Caa1 249 Supermarkets61% 450 Albertsons Companies, LLC, Senior Notes, 5.75%, 03/15/25 B3 396 725 Albertsons Companies, LLC, Senior Notes, 6.625%, 06/15/24 B3 677 325 Albertsons Companies, LLC, Senior Notes, 5.15 (Senior Notes, 6.625%, 06/15/24 B3 677		4.75%, 08/01/26 (g)	Ba2	441
1,040 Prime Security Services Borrower, LLC, Senior Notes, 9.25%, 05/15/23 (g) B3 1,148 950 Ritchie Bros. Auctioneers Inc., Senior Notes, 5.375%, 01/15/25 (g) B2 1,007 225 Sabre GLBL, Inc., Senior Notes, 5.375%, 04/15/23 (g) Ba2 232 375 United Rentals (North America), Inc., Senior Notes, 5.50%, 05/15/27 Ba3 399 575 United Rentals (North America), Inc., Senior Notes, 4.875%, 01/15/28 Ba3 576 245 Wrangler Buyer Corporation, Senior Notes, 6%, 10/01/25 (g) Caal 249 Supermarkets61% 450 Albertsons Companies, LLC, Senior Notes, 5.75%, 03/15/25 B3 396 725 Albertsons Companies, LLC, Senior Notes, 6.625%, 06/15/24 B3 677 325 Albertsons Companies, LLC, Senior Notes,	425	MSCI, Inc., Senior Notes,		
9.25%, 05/15/23 (g) Ritchie Bros. Auctioneers Inc., Senior Notes, 5.375%, 01/15/25 (g) B2 1,007 225 Sabre GLBL, Inc., Senior Notes, 5.375%, 04/15/23 (g) Ba2 232 375 United Rentals (North America), Inc., Senior Notes, 5.50%, 05/15/27 Ba3 399 575 United Rentals (North America), Inc., Senior Notes, 4.875%, 01/15/28 Ba3 576 245 Wrangler Buyer Corporation, Senior Notes, 6%, 10/01/25 (g) Caal 249 Supermarkets61% 450 Albertsons Companies, LLC, Senior Notes, 5.75%, 03/15/25 B3 396 725 Albertsons Companies, LLC, Senior Notes, 6.625%, 06/15/24 B3 677 325 Albertsons Companies, LLC, Senior Notes, 6.625%, 06/15/24 B3 677			Ba2	452
950 Ritchie Bros. Auctioneers Inc., Senior Notes, 5.375%, 01/15/25 (g) B2 1,007 225 Sabre GLBL, Inc., Senior Notes, 5.375%, 04/15/23 (g) Ba2 232 375 United Rentals (North America), Inc., Senior Notes, 5.50%, 05/15/27 Ba3 399 575 United Rentals (North America), Inc., Senior Notes, 4.875%, 01/15/28 Ba3 576 245 Wrangler Buyer Corporation, Senior Notes, 6%, 10/01/25 (g) Caa1 249 35 Albertsons Companies, LLC, Senior Notes, 5.75%, 03/15/25 B3 396 725 Albertsons Companies, LLC, Senior Notes, 6.625%, 06/15/24 B3 677 325 Albertsons Companies, LLC, Senior Notes, 6.77 6.77 6.625%, 06/15/24 B3 677	1,040	Prime Security Services Borrower, LLC, Senior Notes,		
5.375%, 01/15/25 (g) B2 1,007 225 Sabre GLBL, Inc., Senior Notes, 5.375%, 04/15/23 (g) Ba2 232 375 United Rentals (North America), Inc., Senior Notes, 5.50%, 05/15/27 Ba3 399 575 United Rentals (North America), Inc., Senior Notes, 4.875%, 01/15/28 Ba3 576 245 Wrangler Buyer Corporation, Senior Notes, 6%, 10/01/25 (g) Caa1 249 Supermarkets61% 450 Albertsons Companies, LLC, Senior Notes, 5.75%, 03/15/25 B3 396 725 Albertsons Companies, LLC, Senior Notes, 6.625%, 06/15/24 B3 677 325 Albertsons Companies, LLC, Senior Notes, 6.625%, 06/15/24 B3 677		9.25%, 05/15/23 (g)	В3	1,148
Sabre GLBL, Inc., Senior Notes, 5.375%, 04/15/23 (g) Ba2 232	950	Ritchie Bros. Auctioneers Inc., Senior Notes,		
5.375%, 04/15/23 (g) Ba2 232 United Rentals (North America), Inc., Senior Notes, 5.50%, 05/15/27 Ba3 399 United Rentals (North America), Inc., Senior Notes, 4.875%, 01/15/28 Ba3 576 Wrangler Buyer Corporation, Senior Notes, 6%, 10/01/25 (g) Caal 249 Supermarkets61% 450 Albertsons Companies, LLC, Senior Notes, 5.75%, 03/15/25 Ba3 396 725 Albertsons Companies, LLC, Senior Notes, 6.625%, 06/15/24 Ba3 677 325 Albertsons Companies, LLC, Senior Notes, 6.625%, 06/15/24 Ba3 677		5.375%, 01/15/25 (g)	B2	1,007
375 United Rentals (North America), Inc., Senior Notes, 5.50%, 05/15/27 Ba3 399	225			
5.50%, 05/15/27 Ba3 399 575 United Rentals (North America), Inc., Senior Notes, 4.875%, 01/15/28 Ba3 576 245 Wrangler Buyer Corporation, Senior Notes, 6%, 10/01/25 (g) Caa1 249 Supermarkets61% 450 Albertsons Companies, LLC, Senior Notes, 5.75%, 03/15/25 B3 396 725 Albertsons Companies, LLC, Senior Notes, 6.625%, 06/15/24 B3 677 325 Albertsons Companies, LLC, Senior Notes,			Ba2	232
575 United Rentals (North America), Inc., Senior Notes, 4.875%, 01/15/28 Ba3 576 245 Wrangler Buyer Corporation, Senior Notes, 6%, 10/01/25 (g) Caa1 249 Supermarkets61% 450 Albertsons Companies, LLC, Senior Notes, 5.75%, 03/15/25 B3 396 725 Albertsons Companies, LLC, Senior Notes, 6.625%, 06/15/24 B3 677 325 Albertsons Companies, LLC, Senior Notes, Companies, LLC, Senior Notes, LLC, Senior Notes, Senior Notes, Companies, LLC, Senior Notes,	375	United Rentals (North America), Inc., Senior Notes,		
4.875%, 01/15/28 Ba3 576 Wrangler Buyer Corporation, Senior Notes, 6%, 10/01/25 (g) Caa1 249 12,183 Supermarkets61% 450 Albertsons Companies, LLC, Senior Notes, 5.75%, 03/15/25 Ba3 396 725 Albertsons Companies, LLC, Senior Notes, 6.625%, 06/15/24 Ba3 677 325 Albertsons Companies, LLC, Senior Notes, 6.625%, 06/15/24 Ba3 677		5.50%, 05/15/27	Ba3	399
$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$	575	United Rentals (North America), Inc., Senior Notes,		
6%, 10/01/25 (g) Caa1 249 12,183 Supermarkets61% 450 Albertsons Companies, LLC, Senior Notes, 5.75%, 03/15/25 B3 396 725 Albertsons Companies, LLC, Senior Notes, 6.625%, 06/15/24 B3 677 325 Albertsons Companies, LLC, Senior Notes, 6.625%, 06/15/24 B3 677		4.875%, 01/15/28	Ba3	576
Supermarkets61%	245	Wrangler Buyer Corporation, Senior Notes,		
Supermarkets61% 450 Albertsons Companies, LLC, Senior Notes, 5.75%, 03/15/25 B3 396 725 Albertsons Companies, LLC, Senior Notes, B3 677 6.625%, 06/15/24 B3 677 325 Albertsons Companies, LLC, Senior Notes, 677		6%, 10/01/25 (g)	Caa1	249
450 Albertsons Companies, LLC, Senior Notes, 5.75%, 03/15/25 B3 396 725 Albertsons Companies, LLC, Senior Notes, 6.625%, 06/15/24 B3 677 325 Albertsons Companies, LLC, Senior Notes,				12,183
5.75%, 03/15/25 B3 396 725 Albertsons Companies, LLC, Senior Notes, 6.625%, 06/15/24 B3 677 325 Albertsons Companies, LLC, Senior Notes,	Supermarkets61%			
725 Albertsons Companies, LLC, Senior Notes, 6.625%, 06/15/24 B3 677 325 Albertsons Companies, LLC, Senior Notes,	450	Albertsons Companies, LLC, Senior Notes,		
725 Albertsons Companies, LLC, Senior Notes, 6.625%, 06/15/24 B3 677 325 Albertsons Companies, LLC, Senior Notes,		*	В3	396
6.625%, 06/15/24 B3 677 325 Albertsons Companies, LLC, Senior Notes,	725			
325 Albertsons Companies, LLC, Senior Notes,		•	В3	677
	325	Albertsons Companies, LLC, Senior Notes,		
			(e)	252

200	Albertsons Companies, LLC, Senior Notes,		
	8%, 05/01/31	(e)	160
			1,485

Transportation18%			
425	Watco Companies, LLC, Senior Notes,		
	6.375%, 04/01/23 (g)	В3	441
Utilities - 3.49%			
535	AES Corporation, Senior Notes,		
	5.125%, 09/01/27	Ba2	548
635	AES Corporation, Senior Notes,		
	5.50%, 03/15/24	Ba2	663
400	AES Corporation, Senior Notes,		400
(25	6%, 05/15/26	Ba2	430
625	Calpine Corporation, Senior Notes,	B2	607
505	5.375%, 01/15/23 Calpine Corporation, Senior Notes,	D2	607
303	5.50%, 02/01/24	B2	481
775	DPL Inc., Senior Notes,	DZ	401
173	7.25%, 10/15/21	Ba3	845
310	Dynergy Inc, Senior Notes,		0.10
	5.875%, 06/01/23	В3	310
1,150	NRG Energy, Inc., Senior Notes,		
	6.625%, 03/15/23	B1	1,189
1,340	NRG Energy, Inc., Senior Notes,		
	6.625%, 01/15/27	B1	1,404
1,825	NRG Energy, Inc., Senior Notes,		
	7.25%, 05/15/26	B1	1,962
Win-1 Citi (046)			8,439
Wireless Communications - 6.04% 675	Argive Preedesting Conjer Notes		
073	Arqiva Broadcasting, Senior Notes, 9.50%, 03/31/20 (g)(GBP)	В3	958
1,400	Digicel Group Limited, Senior Notes,	D3	936
1,100	8.25%, 09/30/20 (g)	Caa1	1,369
200	Millicom International Cellular, Senior Notes,	Cuu1	1,000
	5.125%, 01/15/28 (g)	Ba2	201
455	Sprint Capital Corporation, Senior Notes,		
	6.875%, 11/15/28	В3	510
835	Sprint Capital Corporation, Senior Notes,		
	8.75%, 03/15/32	В3	1,067
1,000	Sprint Communications, Inc., Senior Notes,		
1.705	7%, 08/15/20	В3	1,092
1,725	Sprint Communications, Inc., Senior Notes,	D2	2 101
1,500	11.50%, 11/15/21 Sprint Corporation, Senior Notes,	В3	2,191
1,500	7.25%, 09/15/21	В3	1,661
325	TBG Global Pte. Ltd., Senior Notes,	D 3	1,001
323	5.25%, 02/10/22	(e)	335
885	T-Mobile, USA, Inc., Senior Notes,	(0)	
	4%, 04/15/22	Ba3	916
2,000	T-Mobile, USA, Inc., Senior Notes,		
	5.375%, 04/15/27	Ba3	2,150
300	T-Mobile, USA, Inc., Senior Notes,		
	6.375%, 03/01/25	Ba3	323
1,500	T-Mobile, USA, Inc., Senior Notes,		
122	6.50%, 01/15/26	Ba3	1,654
180	VB-S1 Issuer LLC, Senior Notes,		100
	6.901%, 06/15/46 (g)	(e)	186 14,613
			14 013

	Total Corporate Debt Securities		
	(Total cost of \$305,643)		316,778
	(10tal cost of \$303,013)		310,770
BANK DEBT SECURITIES10% (d)	(f)		
Energy10%			
317	Hercules Bankruptcy Claim Bankdebt,		
	10.50%, 05/06/20 (a)(b)(i)	(e)	237
	Total Bank Debt Securities		
	(Total cost of \$247)		237
Shares			
PREFERRED STOCK - 1.78% (d)(f)			
Energy94%	H C (C (11 0g	()	2 292
38,725	Hess Corporation, Convertible, 8%	(e)	2,283
Healthcare30%			
13,200	Becton, Dickinson and Company, Convertible, 6.125%	(e)	729
13,200	Becton, Dickinson and Company, Conventible, 0.125%	(6)	129
Utilities29%			
12,550	NextEra Energy, Inc., Equity Unit, 6.123%	(e)	694
12,550	reache biletgy, me., Equity omi, 0.125 %	(0)	071
Wireless Communications25%			
	Crown Castle International Corporation, Convertible,		
335	6.875%		358
2,476	T-Mobile US, Inc., Convertible, 5.50%	(e)	247
,			605
	Total Preferred Stock		
	(Total cost of \$3,853)		4,311
			,-
COMMON STOCK - 1.29% (d)(f)			
6,750	Frontera Energy Corporation (c)		236
17,148	Frontera Energy Corporation (c)(CAD)		599
3,000	Howard Hughes Corporation (c)		354
4,325	Liberty Broadband Corporation, Series A (c)		407
6,025	Liberty Broadband Corporation, Series C (c)		574
15,600	T-Mobile US, Inc. (c)		962
			3,132
	Total Common Stock		
	(Total cost of \$3,623)		3,132
Principal			
Amount/Units			
SHORT-TERM INVESTMENTS - 2.05			
\$ 4,963	Old Line Funding LLC,		
	Commercial Paper,		
	Due 10/02/17,	D 1	1.072
	Discount of 1.095% (g)	P-1	4,963
	Total Short-Term Investments		
	(Total cost of \$4,963)		4,963
	TOTAL INVESTMENTS 426 466 (1)		
	TOTAL INVESTMENTS - 136.16% (d)		
	(Total cost of \$318,329)		329,421

CASH AND OTHER ASSETS LESS LIABILITIES - (36.16)% (d)	(87,486)
NET ASSETS - 100.00%	\$ 241,935

(a)	Denotes income is not being accrued.
(b)	Denotes issuer is in bankruptcy proceedings.
(c)	Non-income producing.
(d)	Percentages indicated are based on total net assets to common shareholders of \$241,935.
(e)	Not rated.
(f) with	All of the Fund s investments and other assets are pledged as collateral in accordance with a credit agreemen The Bank of Nova Scotia.
144A	Securities are exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be d, normally to qualified institutional buyers in transactions exempt from registration. Unless otherwise noted, a Securities are deemed to be liquid. See Note 1 of the Note to Schedule of Investments for valuation policy, market value of Rule 144A securities amounted to \$197,553 as of September 30, 2017.
(h)	Perpetual security with no stated maturity date.
(i)	Level 3 in fair value hierarchy. See Note 1.
	Security cannot be offered for public resale without first being registered under the Securities Act of 1933 icted security). Total market value of restricted securities (excluding Rule 144A securities) amounted to \$965 or of total net assets as of September 30, 2017.
(CAD)) Canadian Dollar

(EUR) Euro

(GBP) British Pound

Derivative Contracts (Unaudited) (Currency Amounts in Thousands)

Forward Currency Exchange Contracts - As of September 30, 2017 the Fund had forward currency exchange contracts outstanding as follows:

Counterparty	Settlement Date		ceive lliver)	As	sset	Liability	Unrealized Appreciation (Depreciation)
Citibank	10/20/17	GBP	163	\$	219	\$ 212	\$ 7
Bank of America	10/20/17	GBP	218		292	285	7
Citibank	10/20/17	GBP	131		175	170	5
Citibank	10/20/17	GBP	193		258	248	10
Citibank	10/20/17	GBP	110		147	141	6
Bank of America	10/20/17	GBP	165		222	216	6
Bank of America	10/20/17	GBP	(1,616)		2,117	2,167	(50)
Bank of America	10/20/17	GBP	(1,566)		2,052	2,100	(48)
JPMorgan Chase	11/17/17	EUR	337		399	400	(1)
HSBC Bank	11/17/17	EUR	188		223	222	1
Bank of America	11/17/17	EUR	292		346	347	(1)
HSBC Bank	11/17/17	EUR	106		126	127	(1)
HSBC Bank	11/17/17	EUR	101		120	121	(1)
Bank of America	11/17/17	EUR	177		210	212	(2)
HSBC Bank	11/17/17	EUR	155		184	186	(2)
HSBC Bank	11/17/17	EUR	(2,347)		2,772	2,780	(8)
HSBC Bank	11/17/17	EUR	(2,126)		2,507	2,519	(12)
Citibank	11/17/17	EUR	(298)		360	354	6
Bank of America	11/17/17	EUR	(201)		241	238	3
HSBC Bank	11/17/17	EUR	(214)		257	253	4
Bank of America	11/17/17	EUR	(106)		125	125	
State Street Bank	11/17/17	CHF	349		361	371	(10)

Bank of America	11/17/17	CHF	(349)	362	361	1
HSBC Bank	1/26/18	CAD	63	50	50	
TISBC Bulk	1/20/10	CHD	03	30	30	
JPMorgan Chase	1/26/18	CAD	37	30	30	
Bank of America	1/26/18	CAD	(883)	719	708	11
Net unrealized loss on open forwar	d currency exchange con	tracts			\$	(69)

The	New	America	High	Income	Fund,	Inc.

Note 1 to Schedule of Investments September 30, 2017 (Unaudited)

(1) Significant Accounting and Other Policies

The New America High Income Fund, Inc. (the Fund) was organized as a corporation in the state of Maryland on November 19, 1987 and is registered with the Securities and Exchange Commission as a diversified, closed-end investment company under the Investment Company Act of 1940. The Fund commenced operations on February 26, 1988. The investment objective of the Fund is to provide high current income while seeking to preserve stockholders—capital through investment in a professionally managed, diversified portfolio of—high yield—fixed-income securities.

The Fund invests primarily in fixed maturity corporate debt securities that are rated less than investment grade. Risk of loss upon default by the issuer is significantly greater with respect to such securities compared to investment grade securities because these securities are generally unsecured and are often subordinated to other creditors of the issuer and because these issuers usually have high levels of indebtedness and are more sensitive to adverse economic conditions, such as a recession, than are investment grade issuers. In some cases, the collection of principal and timely receipt of interest is dependent upon the issuer attaining improved operating results, selling assets or obtaining additional financing.

The Fund may focus its investments in certain industries, subjecting it to greater risk than a Fund that is more diversified. See the schedule of investments for information on individual securities as well as industry diversification and credit quality ratings.

The Fund s financial statements have been prepared in conformity with accounting principles generally accepted in the United States for investment companies that require the management of the Fund to, among other things, make estimates and assumptions that affect the reported amounts of assets and liabilities, the disclosure of contingent assets and liabilities at the date of the financial statements, and the reported amounts of revenues and expenses during the reporting periods. Actual results could differ from those estimates.

The following is a summary of significant accounting policies consistently followed by the Fund, which are in conformity with those generally accepted in the investment company industry.

(a) Valuation of Investments Except as otherwise described below, the Fund's investments are valued based on evaluated bid prices provided by an independent pricing service. Independent pricing services provide prices based primarily on quotations from dealers and brokers, market transactions, data accessed from quotations services, offering sheets obtained from dealers and various relationships among similar securities. Investments whose primary market is on an exchange are valued at the last sale price on the day of valuation. Short-term investments with original maturities of 60 days or less are stated at amortized cost, which approximates the fair value of such investments. Following procedures approved by the Board of Directors, investments for which market prices are not yet provided by an independent pricing service (primarily newly issued fixed-income corporate bonds and notes) shall be valued at the most recently quoted bid price provided by a principal market maker for the security. Other investments, for which market quotations are not readily available are valued in good faith at fair value using methods approved by the Board of Directors. Fair value measurement is further discussed in section (e) of this footnote.

(b) Foreign Currency Investment securities and other assets and liabilities denominated in foreign currencies are translated into U.S. dollar amounts at the date of valuation. Purchases and sales of investment securities and income and expense items denominated in foreign currencies are translated into U.S. dollar amounts on the respective dates of such transactions.

The Fund does not isolate that portion of the results of operations resulting from changes in foreign exchange rates on investments from the fluctuations

The New America High Income Fund, Inc.

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Ser	ten	nber	30,	2017	(U	naud	lited))

arising from changes in market prices of securities held. Such fluctuations are included with the net realized and unrealized gain or loss from investments.

Reported net realized foreign exchange gains or losses arise from sales of foreign currencies, currency gains or losses realized between the trade and settlement dates on securities transaction, and the difference between the amounts of dividends, interest and foreign withholding taxes recorded on the Fund s books and the U.S. dollar equivalent of the amounts actually received or paid. Net unrealized foreign exchange gains and losses arise from changes in the fair values of assets and liabilities, other than investments in securities at fiscal period end, resulting from changes in exchange rates.

- (c) Foreign Currency Forward Exchange Contracts The Fund may enter into foreign currency forward exchange contracts to hedge against foreign currency exchange rate risks on its non-U.S. dollar denominated investment securities. When entering into a forward currency contract, the Fund agrees to receive or deliver a fixed quantity of foreign currency for an agreed upon price on an agreed future date. The Fund s net equity therein, representing unrealized gain or loss on the contracts as measured by the difference between the forward foreign exchange rates at the dates of entry into the contracts and the forward rates at the reporting date, is included in the statement of assets and liabilities. Realized and unrealized gains and losses are included in the statement of operations. These instruments involve market risk, credit risk or both kinds of risks, in excess of the amount recognized in the statement of assets and liabilities. Risks arise from the possible inability of counterparties to meet the terms of their contracts and from movement in currency and securities values and interest rates.
- (d) Securities Transactions and Net Investment Income Securities transactions are recorded on trade date. Realized gains or losses on sales of securities are calculated on the identified cost basis. Interest income is accrued on a daily basis. Discount on short-term investments is amortized to investment income. Premiums or discounts on corporate debt securities are amortized based on the interest method for financial reporting purposes. All income on original issue discount and step interest bonds is accrued based on the effective interest method. The Fund does not amortize market premiums or discounts for tax purposes. Dividend payments received in the form of additional securities are recorded on the ex-dividend date in an amount equal to the value of the security on such date.
- (e) Fair Value Measurement The Fund applies ASC 820 Fair Value Measurements and Disclosures . This standard establishes the definition of fair value, sets out a framework for measuring fair value and requires additional disclosures about fair value measurements.

The three levels of the fair value hierarchy under ASC 820 are described below:

Level 1 Unadjusted quoted prices in active markets for identical assets or liabilities that the Fund has the ability to access.

Level 2 Observable inputs other than quoted prices included in level 1 that are observable for the asset or liability, either directly or indirectly. These inputs may include quoted prices for the identical instrument on an inactive market, prices for similar instruments, interest rates, prepayment speeds, credit risk, yield curves, default rates and similar data.

The New America High Income Fund, Inc.

Note 1 to Schedule of	f Investments
September 30, 2017	(Unaudited)

Level 3 Unobservable inputs for the asset or liability, to the extent relevant observable inputs are not available, representing the Fund s own assumptions about the assumptions a market participant would use in valuing the asset or liability, and would be based on the best information available.

The availability of observable inputs can vary from security to security and is affected by a wide variety of factors, including, for example, the type of security, whether the security is new and not yet established in the marketplace, the liquidity of markets, and other characteristics particular to the security. To the extent that valuation is based on models or inputs that are less observable or unobservable in the market, the determination of fair value requires more judgment. Accordingly, the degree of judgment exercised in determining fair value is greatest for instruments categorized in level 3.

The inputs used to measure fair value may fall into different levels of the fair value hierarchy. In such cases, for disclosure purposes, the level in the fair value hierarchy within which the fair value measurement falls in its entirety, is determined based on the lowest level input that is significant to the fair value measurement in its entirety.

The inputs or methodology used for valuing securities are not necessarily an indication of the risk associated with investing in those securities.

A description of the valuation techniques applied to the Fund s major asset and liability categories is as follows.

Debt securities (corporate, convertible & bank debt). The fair value of debt securities is provided by independent pricing services using quotations from dealers and brokers, market transactions, data from quotations services, offering sheets and various relationships between securities. While most corporate bonds are categorized in level 2 of the fair value hierarchy, there may be instances where less observable inputs necessitate a level 3 categorization.

Equity securities (preferred and common stock). Equity securities for which the primary market is on an exchange will be valued at the last sale price on the day of valuation and are categorized in level 1 of the fair value hierarchy. Other equity securities traded in inactive markets or valued by independent pricing services using methods similar to debt securities are categorized in level 2. The fair value of equity securities in which observable inputs are unavailable are categorized in level 3.

Short-term investments. Short-term investments are valued using amortized cost, which approximates fair value. To the extent the inputs are observable and timely the values would be categorized in level 2 of the fair value hierarchy.

Forwards are valued at the unrealized gain or loss on the contract as measured by the difference between the forward exchange rates at the date of entry into the contract and the forward rates at the reporting date. Forwards are categorized in level 2 of the fair value hierarchy.

The following is a summary of the inputs used as of September 30, 2017 in valuing the Fund s investments:

	Level 1 Quoted Prices		Level 2 Significant Observable Inputs	Level 3 Significant Unobservable Inputs	Total Value	
•	(000 s)		(000 s)	(000 s)	(000 s)	
Investments						
Debt Securities*	\$	\$	315,813	1,202	\$ 317,015	5
Preferred Stock						
Energy	2	2,283			2,283	3
Health Care		729			729	9
Utilities		694			694	4
Wireless Communications		605			605	5
Common Stock						
Building & Real Estate		354			354	4
Cable		982			982	2
Energy		834			834	4
Wireless Communications		962			962	2
Short-Term Investments			4,963		4,963	3
Total Investments	\$	7,443 \$	320,776	\$ 1,202	\$ 329,421	1

The New America High Income Fund, Inc.

Note 1 to Schedule of Investments September 30, 2017 (Unaudited)

	Level 1 Quoted	Level 2 Level 3 Significant Observable Unobservable		otal Value
	Prices (000 s)	Inputs (000 s)	Inputs (000 s)	(000 s)
Forward Currency Exchange Contracts	\$	\$ (69)	\$	\$ (69)

^{*} Debt Securities Type of debt and industries are shown on the Schedule of Investments.

The Fund owned two Level 3 securities at September 30, 2017. They are identified on the Schedule of Investments with a footnote (i) and have a value of \$1,202,000. The value was determined by the Valuation Committee of the Fund s investment advisor, T. Rowe Price, under procedures approved by the Board of Directors. The techniques used to arrive at this valuation take into account the occurrence of company specific or industry events, liquidity, broker coverage and other market factors.

The following is a reconciliation of Fund investments using Level 3 inputs for the period:

	Value (000 s)
Balance, December 31, 2016	\$
Net purchases/(sales)	965
Change in unrealized appreciation (depreciation)	
Realized gain (loss)	
Transfers to Level 3 from Level 2	237
Balance, September 30, 2017	\$ 1,202

Level 1 and Level 2 assets are evaluated on a quarterly basis for changes in listings or delistings on national exchanges.

Transfers between levels are recognized at the value at the end of the reporting period. During the nine months ended September 30, 2017, the Fund recognized no transfers between Levels 1 and 2.

Item 2.
(a) The registrant s President and Treasurer have concluded that the registrant s disclosure controls and procedures (as defined in rule 30a-3(c) under the Investment Company Act of 1940 (the Act)) are effective, based on their evaluation of these disclosure controls and procedures required by Rule 30a-3(b) as of a date within 90 days of the filing date of this report.
(b) There were no changes in the registrant s internal control over financial reporting (as defined in rule 30a-3(d) under the Act) that occurred during the registrant s last fiscal quarter that have materially affected, or are reasonably likely to materially affect, the registrant s internal control over financial reporting.
Item 3.
Certifications as required by Rule 30a-2(a) under the Act are attached hereto.

SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

(Registrant) The New America High Income Fund, Inc

By (Signature and Title) /s/ Ellen E. Terry

Ellen E. Terry President

Date November 14, 2017

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

By (Signature and Title) /s/ Ellen E. Terry

Ellen E. Terry President

Date November 14, 2017

By (Signature and Title) /s/ Ellen E. Terry

Ellen E. Terry Treasurer

Date November 14,

2017