NEW AMERICA HIGH INCOME FUND INC Form N-Q May 15, 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: 1/1/17 - 3/31/17

Item 1 - Schedule of Investments - March 31, 2017 (Unaudited) (Dollar Amounts in Thousands)

Principal Amount/Units			Moody s Rating (Unaudited)	Value (Note 1)
		ES - 131.65% (d)(f)	(======================================	(-1000 -)
Aerospace & Defe	ense - 2.13% 3,075	Bombardier, Inc., Senior Notes,		
	3,073	8.75%, 12/1/21 (g)	В3	3,375
	425	Huntington Ingalls Industries, Senior Notes,	ВЗ	3,373
	123	5%, 11/15/25 (g)	Ba2	443
	1,140	Standard Aero Aviation Holdings Inc., Senior Notes,		, , ,
	,	10%, 07/15/23 (g)	Caa2	1,223
		<u>.</u>		5,041
Airlines83%				
Airmics03 /6	1,100	American Airlines Group, Senior Notes,		
	1,100	5.50%, 10/01/19 (g)	B1	1,144
	113	American Airlines Group, Senior Notes,		2,2
		5.625%, 01/15/21 (g)	(e)	117
	111	United Airlines, Senior Notes,		
		4.625%, 03/03/24	(e)	114
	575	United Continental Holdings, Inc., Senior Notes,		
		6.375%, 06/01/18	Ba3	600
				1,975
Automotive - 2.29	0%			
Automotive - 2.23	325	Allison Transmission, Inc., Senior Notes,		
	323	5%, 10/01/24 (g)	Ba3	327
	1,130	American Axle and Manufacturing, Inc., Senior Notes,	Das	321
	1,150	6.25%, 04/01/25 (g)	B2	1,129
	220	Aston Martin Capital Holdings, Senior Notes,	52	1,129
		6.50%, 04/15/22 (g)	(e)	220
	350	Group 1 Automotive, Inc., Senior Notes,	, ,	
		5%, 06/01/22	Ba2	353
	275	Group 1 Automotive, Inc., Senior Notes,		
		5.25%, 12/15/23 (g)	Ba2	277
	825	MPG Holdco Inc., Senior Notes,		
		7.375%, 10/15/22	В3	895
	400	Penske Auto Group, Inc., Senior Subordinated Notes,		
		5.75%, 10/01/22	B1	414
	525	Sonic Automotive, Inc., Senior Subordinated Notes,		
	505	5%, 05/15/23	B2	511
	525	Sonic Automotive, Inc., Senior Subordinated Notes,	D2	504
	725	6.125%, 03/15/27 (g)	B2	524
	725	TI Group Auto Systems, L.L.C., Senior Notes, 8.75%, 07/15/23 (g)	Caa1	
		6.73 %, 07/13/23 (g)	Caai	
				766
				5,416
Broadcasting -3.9		AMON A LA CALLANA		
	1,075	AMC Networks, Inc., Senior Notes,	D 2	1.003
	600	4.75%, 12/15/22	Ba3	1,083
	600	Clear Channel Worldwide Holdings, Inc., Senior Notes,	D2	(22
	275	6.50%, 11/15/22	B2	623
	375	iHeart Communications, Inc., Senior Notes,	C1	210
	450	9%, 12/15/19 Lamon Madia Comparation, Sonion Subardinated Natas	Caa1	319
	450	Lamar Media Corporation, Senior Subordinated Notes, 5.875%, 02/01/22	Ba3	464
	475	Lin Television Corporation, Senior Notes,	Баз	404
	413	Lin Television Corporation, Senior Notes,		

	5.875%, 11/15/22	В3	492
925	MDC Partners, Inc., Senior Notes,		
	6.50%, 05/01/24 (g)	В3	885

Society	<b>670</b>			
725	650	Nexstar Broadcasting, Inc., Senior Notes,	7.0	
S.25%, 0215/22   B1   749	705		В3	660
250	725		D.1	7.10
S.62%, 02/15/24   B1   258	250		BI	/49
Sinclair Television Group, Inc., Senior Notes.   S.875%, 0.315/26 (g)   B1   2.55	250	•	<b>7.</b>	
\$ 5,875%, 03/15/26 (g) B1 256  800 Sirius XM Radio, Inc., Senior Notes, 6%, 07/15/24 (g) Ba3 858  700 Townsquare Media, Inc., Senior Notes, 6.50%, 04/01/23 (g) B3 700  825 Tribue Media Company, Senior Notes, B3 858  550 Univision Communications, Inc., Senior Notes, B2 5.875%, 07/15/25 (g) B2 542  500 Univision Communications, Inc., Senior Notes, B2 542  510 Univision Communications, Inc., Senior Notes, B2 542  100 Univision Communications, Inc., Senior Notes, B2 125%, 09/15/22 (g) B2 105  6.75%, 09/15/22 (g) B2 105  825 Greystar Real Estate Partners, LLC, Senior Notes, B2 545, 09/15/22 (g) B2 105  825 Greystar Real Estate Partners, LLC, Senior Notes, B2 545, 09/15/22 (g) B2 105  827 Greystar Real Estate Partners, LLC, Senior Notes, B2 545, 09/15/22 (g) B3 1045  827 Greystar Real Estate Partners, LLC, Senior Notes, B2 5468  1.055 Howard Hughes Corporation, Senior Notes, B2 5468  1.055 Shea Homes Limited Partnership, Senior Notes, B2 350  8.5875%, 04/10/23 (g) B2 350  425 Taylor Morrison Communities, Inc., Senior Notes, B2 350  8.5875%, 04/10/23 (g) B2 446  310 William Lyon Homes, Inc., Senior Notes, B3 312  675 William Lyon Homes, Inc., Senior Notes, B3 312  675 William Lyon Homes, Inc., Senior Notes, B3 312  675 William Lyon Homes, Inc., Senior Notes, 77,50%, 09/15/22 (TUR) B3 30  881 D3 259  482 ABC Supply Company, Inc., Senior Notes, 77,50%, 09/15/22 (TUR) B2 639  750 Reliance Intermediate Holdings L.P., Senior Notes, 6.50%, 04/15/23 (g) B1 803  750 RSI Home Products, Inc., Senior Notes, 6.50%, 04/01/23 (g) B1 771  750 RSI Home Products, Inc., Senior Notes, 6.50%, 03/15/23 (g) B1 771  750 RSI Home Products, Inc., Senior Notes, 6.50%, 04/01/23 (g) B1 771  750 RSI Home Products, Inc., Senior Notes, 6.50%, 04/01/23 (g) B1 772  750 RSI Home Products, Inc., Senior Notes, 6.50%, 04/01/23 (g) B1 771  750 RSI Home Products, Inc., Senior Notes, 6.50%, 04/01/23 (g) B1 771  750 RSI Home Products, Inc., Senior Notes, 6.50%, 04/01/23 (g) B1 771	•••		BI	258
800 Sirius XM Radio, Inc., Senior Notes, 6,60,715/24 (g) 8a3 858 700 700 Townsquare Media, Inc., Senior Notes, 6,50%, 0/10/123 (g) 83 700 825 Trübune Media Gompany, Senior Notes, 5,875%, 0/15/22 8 83 858 858 859 859 Univision Communications, Inc., Senior Notes, 5,125%, 0/15/25 (g) 82 542 859 859 85,125%, 0/15/25 (g) 82 542 859 859 859 859 859 859 859 859 859 859	250	•		
6%, 071/5/24 (g)   Ba3   858     700   Townsquare Media, Inc., Senior Notes,   6.50%, 0/401/23 (g)   B3   700     825   Tribune Media Company, Senior Notes,   3.875%, 0/175/22   B3   858     550   Univision Communications, Inc., Senior Notes,   5.125%, 0/215/25 (g)   B2   542     500   Univision Communications, Inc., Senior Notes,   5.125%, 0/215/25 (g)   B2     100   Univision Communications, Inc., Senior Notes,   6.75%, 0/9/15/22 (g)   B2   105     6.75%, 0/9/15/22 (g)   B2   105     82   105   B2   105     82   105   B2   105     82   105   B2   105     82   105   B2   105     83   1045   B3   1045     84   105   B4   1045   1045     85   1055   B4   1045   1045     85   1055   B4   1045     85   1055   B4   1045     85   1055   B4   1045     85   1055   B5   1045     85   1055   B5   1045     85   1055   B5   1055     85   1055   B5   1055     85   1055   B5     85   1			B1	256
Townsquare Media, Inc., Senior Notes, 6.5%, 40401/23 (g)	800			
825 Tribune Media Company, Senior Notes, 5.875%, 07/15/22  50 Univision Communications, Inc., Senior Notes, 5.125%, 02/15/25 (g)  500 Univision Communications, Inc., Senior Notes, 5.125%, 0.9715/23 (g)  6.75%, 09/15/23 (g)  82  100 Univision Communications, Inc., Senior Notes, 5.125%, 0.9715/23 (g)  82  498  100 Univision Communications, Inc., Senior Notes, 6.75%, 09/15/22 (g)  82  100  83  8498  849  8498  849			Ba3	858
Section   Sect	700	•		
S.875%, 071.5/22   B3   858			В3	700
S50	825	- ·		
S.125%, 02/15/25 (g)   B2   542			В3	858
Solid	550	Univision Communications, Inc., Senior Notes,		
S.125%, 05/15/23 (g)   B2   498			B2	542
100	500	Univision Communications, Inc., Senior Notes,		
100		5.125%, 05/15/23 (g)	B2	
100				
Building & Real Estate - 1.45%   S25				498
Building & Real Estate - 1.45%   S25	100	Univision Communications, Inc., Senior Notes,		
Sullding & Real Estate - 1.45%   Sullding & Real Estate Partners, LLC, Senior Notes,   Substitution   Substit		6.75%, 09/15/22 (g)	B2	105
Building & Real Estate - 1.45%   525   Greystar Real Estate Partners, LLC, Senior Notes,   8.25%, 12/01/12 (g)   B2   568   1.055   Howard Hughes Corporation, Senior Notes,   5.375%, 03/115/25 (g)   Ba3   1.045   350   Shea Homes Limited Partnership, Senior Notes,   5.875%, 04/01/23 (g)   B2   350   425   Taylor Morrison Communities, Inc., Senior Notes,   5.875%, 04/115/23 (g)   B2   446   310   William Lyon Homes, Inc., Senior Notes,   5.875%, 01/31/25 (g)   B3   312   436				
S25   Greystar Real Estate Partners, LLC, Senior Notes, 8.25%, 12/01/22 (g) B2 568				,
S25   Greystar Real Estate Partners, LLC, Senior Notes, 8.25%, 12/01/22 (g) B2 568	Building & Real Estate - 1.45%			
S.25%, 12/01/22 (g)   B2   568		Greystar Real Estate Partners, LLC, Senior Notes,		
1,055			B2	568
S.375%, 03/115/25 (g)	1.055			
Shea Homes Limited Partnership, Senior Notes, 5.875%, 04/01/23 (g) B2 350	2,000		Ba3	1.045
5.875%, 04/01/23 (g) 425 Taylor Morrison Communities, Inc., Senior Notes, 5.875%, 04/15/23 (g) 82 446 310 William Lyon Homes, Inc., Senior Notes, 5.875%, 01/31/25 (g) 83 312 675 William Lyon Homes, Inc., Senior Notes, 7%, 08/15/22 83 705 3.426  Building Products - 1.16% 250 ABC Supply Company, Inc., Senior Notes, 5.75%, 12/15/23 (g) 83 259 550 LSF9 Balta Issuer, S.A., Senior Notes, 7.75%, 09/15/22 (EUR) 82 639 275 Masonite International Corporation, Senior Notes, 5.625%, 03/15/23 (g) 81 280 750 Reliance Intermediate Holdings L.P., Senior Notes, 6.50%, 04/01/23 (g) 81 803 750 RSI Home Products, Inc., Senior Notes, 6.50%, 03/15/23 (g) 81 771 2,752  Cable Operators - 15.41% 375 Altice Financing S.A., Senior Notes, 6.625%, 02/15/23 (g) 81 390	350			,
425 Taylor Morrison Communities, Inc., Senior Notes, 5.875%, 04/15/23 (g) B2 446 310 William Lyon Homes, Inc., Senior Notes, 5.875%, 01/31/25 (g) B3 312 675 William Lyon Homes, Inc., Senior Notes, 7%, 08/15/22 B3 705 3,426  Building Products - 1.16%  250 ABC Supply Company, Inc., Senior Notes, 5.75%, 12/15/23 (g) B3  259 550 LSF9 Balta Issuer, S.A., Senior Notes, 7.75%, 09/15/22 (EUR) B2 639 275 Masonite International Corporation, Senior Notes, 5.625%, 03/15/23 (g) B1 280 750 Reliance Intermediate Holdings L.P., Senior Notes, 6.50%, 04/01/23 (g) B1 803 750 RSI Home Products, Inc., Senior Notes, 6.50%, 04/01/23 (g) B1 771 2,752  Cable Operators - 15.41% 375 Altice Financing S.A., Senior Notes, 6.625%, 02/15/23 (g) B1 390		•	B2	350
5.875%, 04/15/23 (g)  310 William Lyon Homes, Inc., Senior Notes, 5.875%, 01/31/25 (g) B3 312 675 William Lyon Homes, Inc., Senior Notes, 7%, 08/15/22 B3 705 3.426  Building Products - 1.16% 250 ABC Supply Company, Inc., Senior Notes, 5.75%, 12/15/23 (g) B3  4BC 4BC 550 ABC Supply Company, Inc., Senior Notes, 5.75%, 09/15/22 (EUR) B2 639 ABC ABC Supply Company, Inc., Senior Notes, 7.75%, 09/15/22 (EUR) B2 639 ABC ABC Supply Company, Inc., Senior Notes, 5.625%, 03/15/23 (g) B1 280 ABC ABC Supply Company, Inc., Senior Notes, 5.625%, 03/15/23 (g) B1 280 ABC ABC Supply Company, Inc., Senior Notes, 7.75%, 09/15/23 (g) B1 280 ABC ABC Supply Company, Inc., Senior Notes, 5.625%, 03/15/23 (g) B1 280 ABC ABC Supply Company, Inc., Senior Notes, 5.625%, 03/15/23 (g) B1 771 ABC Cable Operators - 15.41% 375 Altice Financing S.A., Senior Notes, 6.625%, 02/15/23 (g) B1 390	425			
310 William Lyon Homes, Inc., Senior Notes, 5.875%, 01/31/25 (g) B3 312 675 William Lyon Homes, Inc., Senior Notes, 7%, 08/15/22 B3 705 3,426  Building Products - 1.16% 250 ABC Supply Company, Inc., Senior Notes, 5.75%, 12/15/23 (g) B3 259 550 LSF9 Balta Issuer, S.A., Senior Notes, 7.75%, 09/15/22 (EUR) B2 639 275 Masonite International Corporation, Senior Notes, 5.625%, 03/15/23 (g) B1 280 750 Reliance Intermediate Holdings L.P., Senior Notes, 6.50%, 04/01/23 (g) B1 803 750 RSI Home Products, Inc., Senior Notes, 6.50%, 03/15/23 (g) B1 771 2,752  Cable Operators - 15.41% 375 Altice Financing S.A., Senior Notes, 6.625%, 02/15/23 (g) B1 390	120		R2	446
5.875%, 01/31/25 (g)  William Lyon Homes, Inc., Senior Notes, 7%, 08/15/22  Building Products - 1.16%  Building Products - 1.16%  ABC Supply Company, Inc., Senior Notes, 5.75%, 12/15/23 (g)  B3  259  550  LSF9 Balta Issuer, S.A., Senior Notes, 7.75%, 09/15/22 (EUR)  B2  639  275  Masonite International Corporation, Senior Notes, 5.625%, 03/15/23 (g)  B1  280  750  Reliance Intermediate Holdings L.P., Senior Notes, 6.50%, 04/01/23 (g)  B1  803  750  RSI Home Products, Inc., Senior Notes, 6.50%, 03/15/23 (g)  B1  771  2,752  Cable Operators - 15.41%  375  Altice Financing S.A., Senior Notes, 6.625%, 02/15/23 (g)  B1  390	310		D2	110
675 William Lyon Homes, Inc., Senior Notes, 7%, 08/15/22 B3 705 3,426  Building Products - 1.16%  250 ABC Supply Company, Inc., Senior Notes, 5.75%, 12/15/23 (g) B3  259  550 LSF9 Balta Issuer, S.A., Senior Notes, 7.75%, 09/15/22 (EUR) B2 639  275 Masonite International Corporation, Senior Notes, 5.625%, 03/15/23 (g) B1 280  750 Reliance Intermediate Holdings L.P., Senior Notes, 6.50%, 04/01/23 (g) B1 803  750 RSI Home Products, Inc., Senior Notes, 6.50%, 03/15/23 (g) B1 771  2,752  Cable Operators - 15.41% 375 Altice Financing S.A., Senior Notes, 6.625%, 02/15/23 (g) B1 390	310		R3	312
Two colors	675		ВЗ	312
Building Products - 1.16%   250   ABC Supply Company, Inc., Senior Notes,   5.75%, 12/15/23 (g)   B3   259	075		R3	705
Building Products - 1.16%  250  ABC Supply Company, Inc., Senior Notes, 5.75%, 12/15/23 (g)  B3  259  550  LSF9 Balta Issuer, S.A., Senior Notes, 7.75%, 09/15/22 (EUR)  B2  639  275  Masonite International Corporation, Senior Notes, 5.625%, 03/15/23 (g)  B1  280  750  Reliance Intermediate Holdings L.P., Senior Notes, 6.50%, 04/01/23 (g)  B1  803  750  RSI Home Products, Inc., Senior Notes, 6.50%, 03/15/23 (g)  B1  771  2,752  Cable Operators - 15.41%  375  Altice Financing S.A., Senior Notes, 6.625%, 02/15/23 (g)  B1  390		170,00113122	D3	
250 ABC Supply Company, Inc., Senior Notes, 5.75%, 12/15/23 (g) B3  259 550 LSF9 Balta Issuer, S.A., Senior Notes, 7.75%, 09/15/22 (EUR) B2 639 275 Masonite International Corporation, Senior Notes, 5.625%, 03/15/23 (g) B1 280 750 Reliance Intermediate Holdings L.P., Senior Notes, 6.50%, 04/01/23 (g) B1 803 750 RSI Home Products, Inc., Senior Notes, 6.50%, 03/15/23 (g) B1 771 2,752  Cable Operators - 15.41% 375 Altice Financing S.A., Senior Notes, 6.625%, 02/15/23 (g) B1 390				3,420
250 ABC Supply Company, Inc., Senior Notes, 5.75%, 12/15/23 (g) B3  259 550 LSF9 Balta Issuer, S.A., Senior Notes, 7.75%, 09/15/22 (EUR) B2 639 275 Masonite International Corporation, Senior Notes, 5.625%, 03/15/23 (g) B1 280 750 Reliance Intermediate Holdings L.P., Senior Notes, 6.50%, 04/01/23 (g) B1 803 750 RSI Home Products, Inc., Senior Notes, 6.50%, 03/15/23 (g) B1 771 2,752  Cable Operators - 15.41% 375 Altice Financing S.A., Senior Notes, 6.625%, 02/15/23 (g) B1 390	Ruilding Products - 1 16%			
5.75%, 12/15/23 (g)  B3  259  550  LSF9 Balta Issuer, S.A., Senior Notes, 7.75%, 09/15/22 (EUR)  B2  639  275  Masonite International Corporation, Senior Notes, 5.625%, 03/15/23 (g)  Reliance Intermediate Holdings L.P., Senior Notes, 6.50%, 04/01/23 (g)  RSI Home Products, Inc., Senior Notes, 6.50%, 03/15/23 (g)  B1  750  RSI Home Products, Inc., Senior Notes, 6.50%, 03/15/23 (g)  B1  771  2,752  Cable Operators - 15.41% 375  Altice Financing S.A., Senior Notes, 6.625%, 02/15/23 (g)  B1  390		ARC Supply Company Inc. Senior Notes		
259    Solid Composition	230		R3	
550       LSF9 Balta Issuer, S.A., Senior Notes,       7.75%, 09/15/22 (EUR)       B2       639         275       Masonite International Corporation, Senior Notes,       5.625%, 03/15/23 (g)       B1       280         750       Reliance Intermediate Holdings L.P., Senior Notes,       6.50%, 04/01/23 (g)       B1       803         750       RSI Home Products, Inc., Senior Notes,       6.50%, 03/15/23 (g)       B1       771         Cable Operators - 15.41%       375       Altice Financing S.A., Senior Notes,       6.625%, 02/15/23 (g)       B1       390		3.73 /0, 12/13/23 (g)	D3	
550       LSF9 Balta Issuer, S.A., Senior Notes,       7.75%, 09/15/22 (EUR)       B2       639         275       Masonite International Corporation, Senior Notes,       5.625%, 03/15/23 (g)       B1       280         750       Reliance Intermediate Holdings L.P., Senior Notes,       6.50%, 04/01/23 (g)       B1       803         750       RSI Home Products, Inc., Senior Notes,       6.50%, 03/15/23 (g)       B1       771         Cable Operators - 15.41%       375       Altice Financing S.A., Senior Notes,       6.625%, 02/15/23 (g)       B1       390				250
7.75%, 09/15/22 (EUR)  82 639  Masonite International Corporation, Senior Notes, 5.625%, 03/15/23 (g)  Reliance Intermediate Holdings L.P., Senior Notes, 6.50%, 04/01/23 (g)  RSI Home Products, Inc., Senior Notes, 6.50%, 03/15/23 (g)  B1 803  RSI Home Products, Inc., Senior Notes, 6.50%, 03/15/23 (g)  B1 771  2,752  Cable Operators - 15.41%  375 Altice Financing S.A., Senior Notes, 6.625%, 02/15/23 (g)  B1 390	550	I CEO Rolto Issuer C A Conjor Notes		239
275       Masonite International Corporation, Senior Notes,         5.625%, 03/15/23 (g)       B1       280         750       Reliance Intermediate Holdings L.P., Senior Notes,       B1       803         750       RSI Home Products, Inc., Senior Notes,       B1       771         6.50%, 03/15/23 (g)       B1       771         Cable Operators - 15.41%         375       Altice Financing S.A., Senior Notes,         6.625%, 02/15/23 (g)       B1       390	330		DO	620
5.625%, 03/15/23 (g)  Reliance Intermediate Holdings L.P., Senior Notes, 6.50%, 04/01/23 (g)  RSI Home Products, Inc., Senior Notes, 6.50%, 03/15/23 (g)  B1  803  RSI Home Products, Inc., Senior Notes, 6.50%, 03/15/23 (g)  B1  771  2,752  Cable Operators - 15.41%  375  Altice Financing S.A., Senior Notes, 6.625%, 02/15/23 (g)  B1  390	275		B2	039
750 Reliance Intermediate Holdings L.P., Senior Notes, 6.50%, 04/01/23 (g) B1 803  750 RSI Home Products, Inc., Senior Notes, 6.50%, 03/15/23 (g) B1 771  2,752  Cable Operators - 15.41% 375 Altice Financing S.A., Senior Notes, 6.625%, 02/15/23 (g) B1 390	2/3	•	D.I	200
6.50%, 04/01/23 (g)  RSI Home Products, Inc., Senior Notes, 6.50%, 03/15/23 (g)  B1  771  2,752  Cable Operators - 15.41%  Altice Financing S.A., Senior Notes, 6.625%, 02/15/23 (g)  B1  390	750	· · · · · · · · · · · · · · · · · · ·	BI	280
750 RSI Home Products, Inc., Senior Notes, 6.50%, 03/15/23 (g) B1 771 2,752  Cable Operators - 15.41% 375 Altice Financing S.A., Senior Notes, 6.625%, 02/15/23 (g) B1 390	750			202
6.50%, 03/15/23 (g) B1 771 2,752  Cable Operators - 15.41%  Altice Financing S.A., Senior Notes, 6.625%, 02/15/23 (g) B1 390			BI	803
2,752  Cable Operators - 15.41%  375  Altice Financing S.A., Senior Notes, 6.625%, 02/15/23 (g)  B1  390	750			
Cable Operators - 15.41%  375 Altice Financing S.A., Senior Notes, 6.625%, 02/15/23 (g) B1 390		6.50%, 03/15/23 (g)	B1	
375 Altice Financing S.A., Senior Notes, 6.625%, 02/15/23 (g) B1 390				2,752
375 Altice Financing S.A., Senior Notes, 6.625%, 02/15/23 (g) B1 390				
6.625%, 02/15/23 (g) B1 390	-			
	375			
975 Altice Financing S.A., Senior Notes,			B1	390
<u> </u>	975	Altice Financing S.A., Senior Notes,		

	7.50%, 05/15/26 (g)	B1	1,036
2,100	Altice Financing S.A., Senior Notes,		
	8.125%, 01/15/24 (g)	В3	2,258
1,825	Altice Luxembourg S.A., Senior Notes,		
	7.625%, 02/15/25 (g)	В3	1,930
2,175	Altice Luxembourg S.A., Senior Notes,		
	<u>-</u>		

	555% 0515100 ( )	7.0	- 2 2 2 2
240	7.75%, 05/15/22 (g)	В3	2,306
240	Block Communications, Inc., Senior Notes,	Ba3	254
300	6.875%, 02/15/25 (g)	Ваз	234
300	Cable One, Inc., Senior Notes, 5.75%, 06/15/22 (g)	B2	312
1,115	CCO Holdings, LLC, Senior Notes,	DΖ	312
1,113	5.50%, 05/01/26 (g)	B1	1,153
215	CCO Holdings, LLC, Senior Notes,	Dī	1,133
213	5.75%, 09/01/23	B1	223
925	CCO Holdings, LLC, Senior Notes,	21	228
	5.75%, 01/15/24	B1	964
1,325	CCO Holdings, LLC, Senior Notes,		
	5.875%, 04/01/24 (g)	B1	1,398
2,275	Cequel Communications Holdings I, LLC, Senior Notes,		
	6.375%, 09/15/20 (g)	Caa1	2,343
1,600	Cequel Communications Holdings I, LLC, Senior Notes,		
	7.75%, 07/15/25 (g)	Caa1	1,764
800	CSC Holdings, LLC, Senior Notes,		
	6.625%, 10/15/25 (g)	Ba1	868
2,030	CSC Holdings, LLC, Senior Notes,		
	10.125%, 01/15/23 (g)	B2	2,350
4,450	CSC Holdings, LLC, Senior Notes,		
240	10.875%, 10/15/25 (g)	B2	5,340
310	Dish DBS Corporation, Senior Notes,	D 0	226
1 125	5.875%, 07/15/22	Ba3	326
1,125	Dish DBS Corporation, Senior Notes,	D 2	1 015
1 200	6.75%, 06/01/21  Dish DBS Comparation Service Notes	Ba3	1,215
1,300	Dish DBS Corporation, Senior Notes,	Ba3	1,508
550	7.75%, 07/01/26 LGE Holdco VI B.V., Senior Notes,	Баз	1,506
330	7.125%, 05/15/24 (g) (EUR)	B2	659
175	Netflix, Inc., Senior Notes,	D2	037
173	5.75%, 03/01/24	B1	186
700	SFR Group S.A., Senior Notes,	21	100
	6.25%, 05/15/24 (g)	B1	705
900	Unitymedia Hessen GmbH & Company, Senior Notes,		
	5%, 01/15/25 (g)	Ba3	914
1,975	Unitymedia Kabel BW GmbH, Senior Notes,		
	6.125%, 01/15/25 (g)	В3	2,076
460	Videotron Ltd., Senior Notes,		
	5.125%, 04/15/27 (g)	Ba2	460
375	Virgin Media Finance, Plc, Senior Notes,		
	6%, 10/15/24 (g)	B2	386
325	Virgin Media Secured Finance, Plc, Senior Notes,		
0.70	5.25%, 01/15/26 (g)	Ba3	328
950	Virgin Media Secured Finance, Plc, Senior Notes,	D 0	064
100	5.50%, 08/15/26 (g)	Ba3	964
100	Virgin Media Secured Finance, Plc, Senior Notes,	D-2	125
700	6.25%, 03/28/29 (GBP) VTR Finance B.V., Senior Notes,	Ba3	135
700	6.875%, 01/15/24 (g)	B1	732
368	WideOpenWest Finance, LLC, Senior Notes,	DI	132
300	10.25%, 07/15/19	Caa1	383
625	Ziggo Bond Finance BV, Senior Notes,	Caai	303
023	6%, 01/15/27 (g)	B2	619
			36,485

Chemicals - 3.28%

635	CF Industries, Inc., Senior Notes,		
	5.375%, 03/15/44	Ba3	556
300	CF Industries, Inc., Senior Notes,		
	7.125%, 05/01/20	Ba3	326
990	Consolidated Energy Finance, Senior Notes,		

	6.75%, 10/15/19 (g)	B2	992
1,410	CVR Partners, L.P., Senior Notes,	D2	1 447
75	9.25%, 06/15/23 (g) Huntsman International, Senior Notes,	B2	1,447
75	4.875%, 11/15/20	B1	78
650	Ineos Group Holdings S.A., Senior Notes,	D1	70
	5.625%, 08/01/24 (g)	B2	650
845	Kissner Holdings L.P., Senior Notes,		
	8.375%, 12/01/22 (g)	В3	872
160	Koppers, Inc., Senior Notes,	D.1	164
475	6%, 02/15/25 (g) Platform Specialty Products Corporation, Senior Notes,	B1	164
475	6.50%, 02/01/22 (g)	Caa1	492
475	Platform Specialty Products Corporation, Senior Notes,	Cuu1	1,72
	10.375%, 05/01/21 (g)	Caa1	528
350	PQ Corporation, Senior Notes,		
	6.75%, 11/15/22 (g)	B2	372
680	Tronox Finance, LLC, Senior Notes,		
	6.375%, 08/15/20	Caa1	683
585	Univar, Inc., Senior Notes,	a 1	<b></b>
	6.75%, 07/15/23 (g)	Caa1	607
			7,767
Consumer Products - 1.72%			
575	24 Hour Holdings III LLC, Senior Notes,		
***	8%, 06/01/22 (g)	Caa1	478
230	American Greetings Corporation, Senior Notes,		
	7.875%, 02/15/25 (g)	В3	242
475	Avon International, Operating Company, Senior Notes,		
	7.875%, 08/15/22 (g)	Ba1	502
300	Central Garden and Pet Company, Senior Notes,	D.1	216
1,675	6.125%, 11/15/23 Lifetime Fitness, Inc., Senior Notes,	B1	316
1,075	8.50%, 06/15/23 (g)	Caa1	1,771
400	Tempur Sealy International Inc., Senior Notes,	Cuu1	1,7,71
	5.625%, 10/15/23	B1	402
375	Vista Outdoor Inc. Inc, Senior Notes,		
	5.875%, 10/01/23	B1	364
			4,075
G			
Container - 4.29%	ADD Einene C.A. Coming Notes		
400	ARD Finance S.A., Senior Notes, 6.625%, 09/15/23 (g) (EUR)	Caa2	440
1,225	ARD Finance S.A., Senior Notes,	Caa2	770
1,220	7.125%, 09/15/23 (g)	Caa2	1,259
1,580	Ardagh Packaging Finance plc, Senior Notes,		,
	7.25%, 05/15/24 (g)	В3	1,689
275	Bormioli Rocco Holdings, Senior Notes,		
	10%, 08/01/18 (g) (EUR)	В3	302
1,225	Bway Holding Company, Inc., Senior Notes,	D2	1 227
650	5.50%, 04/15/24 (g)	B2	1,237
030	Bway Holding Company, Inc., Senior Notes, 7.25%, 04/15/25 (g)	Caa2	649
700	Consolidated Container Company LLC, Senior Notes,	Caaz	0+3
700	10.125%, 07/15/20 (g)	Caa3	722
100	Crown Cork and Seal Company, Inc., Senior Notes,		_
	7.375%, 12/15/26	B1	115
565	Horizon Parent Holdings, Senior Notes,		

	8.25%, 02/15/22 (g)	(e)	624
325	Pactiv Corporation, Senior Notes,		
	7.95%, 12/15/25	Caa2	354
425	Reynolds Group Issuer, Inc., Senior Notes,		

	5.75%, 10/15/20	B2	127
1,500	Reynolds Group Issuer, Inc., Senior Notes,	DΔ	437
1,500	7%, 07/15/24 (g)	Caa2	1,601
650	SIG Combibloc Holdings, Senior Notes,	Caa2	1,001
030	7.75%, 02/15/23 (g)(EUR)	Caa1	739
	7.73%, 02/13/23 (g)(EUR)	Caa1	
			10,168
Enougy 19 460/			
Energy - 18.46%	AssociCas Dantos and I. D. Carrian Mater		
260	AmeriGas Partners, L.P., Senior Notes,	D 2	250
450	5.50%, 05/20/25	Ba3	258
450	Antero Midstream Partners, Senior Note,	D.1	456
475	5.375%, 09/15/24 (g)	B1	456
475	Archrock Partners, Senior Notes,	<b>D</b> 2	450
	6%, 04/01/21	В3	473
500	Archrock Partners, Senior Notes,		
	6%, 10/01/22	В3	495
520	Atwood Oceanics, Inc., Senior Notes,		
	6.50%, 02/01/20	Caa3	469
285	Calumet Specialty Products Partners, L.P. Senior Notes,		
	11.50%, 01/15/21 (g)	B2	328
525	Cheniere Corpus Christi Holdings, LLC, Senior Notes,		
	5.875%, 03/31/25 (g)	Ba3	547
800	Cheniere Corpus Christi Holdings, LLC, Senior Notes,		
	7%, 06/30/24 (g)	Ba3	880
350	Chesapeake Energy Corp., Senior Notes,		
	6.125%, 02/15/21	Caa3	339
845	Chesapeake Energy Corp., Senior Notes,		
0.10	8%, 12/15/22 (g)	Caa1	885
200	Consol Energy, Inc., Senior Notes,	Cuu	000
200	8%, 04/01/23	Caa1	210
445	Continental Resources, Senior Notes,	Caar	210
713	4.90%, 06/01/44	Ba3	382
275	Continental Resources, Senior Notes,	Das	302
213	5%, 09/15/22	Ba3	278
900	Crestwood Midstream Partners, L.P., Senior Notes,	Баз	270
900		B1	026
475	6.25%, 04/01/23	DI	936
475	CrownRock, L.P., Senior Notes,	D2	400
1 200	7.125%, 04/15/21 (g)	В3	490
1,300	CrownRock, L.P., Senior Notes,	7.0	4.250
	7.75%, 02/15/23 (g)	В3	1,378
300	DCP Midstream, LLC, Senior Notes,		
	6.45%, 11/03/36 (g)	Ba2	316
100	DCP Midstream, LLC, Senior Notes,		
	8.125%, 08/16/30	Ba2	117
225	DCP Midstream, LLC, Senior Notes,		
	9.75%, 03/15/19 (g)	Ba2	253
200	DCP Midstream Operating LP, Senior Notes,		
	5.85%, 05/21/43 (g)	B1	185
130	Encana Corporation, Senior Notes,		
	7.20%, 11/01/31	Ba2	154
410	Encana Corporation, Senior Notes,		
	7.375%, 11/01/31	Ba2	494
140	Encana Corporation, Senior Notes,		
	8.125%, 09/15/30	Ba2	178
515	Energy Transfer Partners, L.P., Senior Notes,		3
	5.50%, 06/01/27	Ba2	539
400	Energy Transfer Partners, L.P., Senior Notes,	242	337
100	5.875%, 01/15/24	Ba2	425
	3.013/0, 01/13/4T	19a2	723

95	Ensco PLC, Senior Notes,		
	5.75%, 10/01/44	B1	71
954	Ensco PLC, Senior Notes,		
	8%, 01/31/24	(e)	949
145	EP Energy LLC, Senior Notes,		
	8%, 11/29/24 (g)	В3	152
255	EP Energy LLC, Senior Notes,		

	8%, 02/15/25 (g)	Caa1	238
125	EP Energy LLC, Senior Notes,		
	9.375%, 05/01/20	Caa2	118
260	Exterran NRG Solutions, Senior Notes,		
	8.125%, 05/01/25 (g)	(e)	265
490	Ferrellgas, L.P., Senior Notes,		
	6.50%, 05/01/21	В3	465
120	Ferrellgas, L.P., Senior Notes,		
	6.75%, 01/15/22	В3	113
175	Ferrellgas, L.P., Senior Notes,		
	6.75%, 06/15/23	В3	165
300	Ferrell Partners L.P., Senior Notes,		
	8.625%, 06/15/20 (g)	Caa1	286
182	Gibson Energy, Inc., Senior Notes,		
	6.75%, 07/15/21 (g)	Ba2	190
1,615	Gulfport Energy Corporation, Senior Notes,		
	6.375%, 05/15/25 (g)	B2	1,587
645	Gulfport Energy Corporation, Senior Notes,		
	6.625%, 05/01/23	B2	652
940	Hess Corporation, Senior Notes,		
	7.875%, 10/01/29	Ba1	1,147
835	KCA Deutag UK Finance plc, Senior Notes,		
	9.875%, 04/01/22 (g)	Caa1	