

NEW AMERICA HIGH INCOME FUND INC
Form N-Q
May 14, 2012

**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: 1/1/12 - 3/31/12

Item 1 - Schedule of Investments - March 31, 2012 (Unaudited) (Dollar Amounts in Thousands)

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Principal Amount/Units		Moody's Rating (Unaudited)	Value (Note 1)
CORPORATE DEBT SECURITIES - 132.29% (d)			
Aerospace and Defense - 2.20%			
650	BE Aerospace Inc., Senior Notes, 8.50%, 07/01/18	Ba2	717
475	Ducommun, Inc., Senior Notes, 9.75%, 07/15/18	B3	503
500	Esterline Technologies, Senior Notes, 7%, 08/01/20	Ba2	549
775	Kratos Defense and Security Solutions, Inc., Senior Notes, 10%, 06/01/17	B3	839
625	Moog, Inc., Senior Notes, 7.25%, 06/15/18	Ba3	666
525	Sequa Corporation, Senior Notes, 11.75%, 12/01/15 (g)	Caa2	558
225	Sequa Corporation, Senior Notes, 13.50%, 12/01/15 (g)	Caa2	241
200	Spirit Aerosystems, Inc., Senior Notes, 7.50%, 10/01/17	Ba3	215
850	Transdigm, Inc., Senior Subordinated Notes, 7.75%, 12/15/18	B3	916
			5,204
Automobile - 3.90%			
350	Allison Transmission, Inc., Senior Notes, 7.125% 05/15/19 (g)	B3	364
400	Chrysler, Senior Notes, 8%, 06/15/19	B2	402
400	Conti Gummi Finance B.V., Senior Notes, 8.50%, 07/15/15 (g) (EUR)	Ba3	587
425	Ford Motor Company, Senior Notes, 7.45%, 07/16/31	Ba2	519
3,400	Ford Motor Credit Company LLC, Senior Notes, 5%, 05/15/18	Ba1	3,519
1,000	Ford Motor Credit Company LLC, Senior Notes, 5.75%, 02/01/21	Ba1	1,084
600	Ford Motor Credit Company LLC, Senior Notes, 5.875%, 08/02/21	Ba1	648
375	Ford Motor Credit Company LLC, Senior Notes, 12%, 05/15/15	Ba1	463
175	Goodyear Tire & Rubber Company, Senior Notes, 7%, 05/15/22	B1	171
550	Goodyear Tire & Rubber Company, Senior Notes, 8.25%, 08/15/20	B1	587
200	Goodyear Tire & Rubber Company, Senior Notes, 8.75%, 08/15/20	B1	216
225	Pittsburgh Glass Works, LLC, Senior Notes, 8.50%, 04/15/16 (g)	B2	224
200	Schaeffler Finance B.V., Senior Notes, 7.75%, 02/15/17 (g)	B1	210
200	Schaeffler Finance B.V., Senior Notes, 8.50%, 02/15/19 (g)	B1	214
			9,208
Banking - .53%			
1,250	Amsouth Bank, N.A., Subordinated Notes, 5.20%, 04/01/15	Ba3	1,256

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Beverage, Food and Tobacco - 2.76%

380	Bumble Bee Acquisition Company, Senior Notes, 9%, 12/15/17 (g)	B2	389
525	Cott Beverages, Inc., Senior Notes, 8.125%, 09/01/18	B3	568
200	Cott Beverages, Inc., Senior Notes, 8.375%, 11/15/17	B3	216
150	Darling International, Inc., Senior Notes, 8.50%, 12/15/18	Ba3	168
1,150	Del Monte Foods Company, Senior Notes, 7.625%, 02/15/19	B3	1,141
750	Land O Lakes, 7.45%, 03/15/28 (g)	Ba1	720
900	Michael Foods, Inc., Senior Notes, 9.75%, 07/15/18	Caa1	981

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650	Pinnacle Foods Finance LLC, Senior Notes, 8.25%, 09/01/17	Caa1	707
150	Pinnacle Foods Finance LLC, Senior Subordinated Notes, 10.625%, 04/01/17	Caa1	158
275	R&R Ice Cream plc, Senior Notes, 8.375%, 11/15/17 (g)(EUR)	B2	378
225	Reddy Ice Holdings, Inc., Senior Notes, 10.50%, 11/01/12 (c)	Caa3	162
375	TreeHouse Foods, Inc., Senior Notes, 7.75%, 03/01/18	Ba2	407
525	U.S. Food Service, Inc., Senior Notes, 8.50%, 06/30/19 (g)	Caa2	532
			6,527
Broadcasting and Entertainment - 12.49%			
800	AMC Entertainment, Inc., Senior Notes, 8.75%, 06/01/19	B2	838
475	Block Communications, Inc., Senior Notes, 7.25%, 02/01/20 (g)	Ba3	483
475	Bresnan Broadband Holdings, Senior Notes, 8%, 12/15/18 (g)	B3	494
875	Cablevision Systems Corporation, Senior Notes, 7.75%, 04/15/18	B1	908
350	Cablevision Systems Corporation, Senior Notes, 8%, 04/15/20	B1	369
275	Cablevision Systems Corporation, Senior Notes, 8.625%, 09/15/17	B1	300
1,075	CCO Holdings, LLC, Senior Notes, 6.625%, 01/31/22	B1	1,118
600	CCO Holdings, LLC, Senior Notes, 7%, 01/15/19	B1	634
1,200	CCO Holdings, LLC, Senior Notes, 7.25%, 10/30/17	B1	1,278
250	CCO Holdings, LLC, Senior Notes, 7.375%, 06/01/20	B1	272
425	CCO Holdings, LLC, Senior Notes, 7.875%, 04/30/18	B1	456
1,350	Cequel Communications Holdings I, LLC, Senior Notes, 8.625%, 11/15/17 (g)	B3	1,450
150	Cinemark USA, Inc., Senior Notes, 7.375%, 06/15/21	B3	161
225	Clear Channel Communications, Inc., Senior Notes, 7.25%, 10/15/27	Ca	119
300	Clear Channel Communications, Inc., Senior Notes, 11%, 08/01/16	Ca	223
175	Clear Channel Worldwide Holdings, Inc., Senior Notes, 7.625%, 03/15/20 (g)	B3	169
1,450	Clear Channel Worldwide Holdings, Inc., Senior Notes, 7.625%, 03/15/20 (g)	B3	1,421
150	Cyfrowy Polsat Finance AB, Senior Notes, 7.125%, 05/20/18 (g)(EUR)	Ba3	202
475	Dish DBS Corporation, Senior Notes, 6.75%, 06/01/21	Ba2	512
150	Dish DBS Corporation, Senior Notes, 7.125%, 02/01/16	Ba2	166
700	Dish DBS Corporation, Senior Notes, 7.875%, 09/01/19	Ba2	814
575	GTP Acquisition Partners I, LLC, Senior Notes, 7.628%, 06/15/41 (g)	Ba3	572
325	Lamar Media Corporation, Senior Subordinated Notes,		

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	5.875%, 02/01/22 (g)	B1	329
350	Lin Television Corporation, Senior Notes, 8.375%, 04/15/18	Caa1	366
450	Lions Gate Entertainment, Inc., Senior Notes, 10.25%, 11/01/16 (g)	B1	496
350	Netflix, Inc., Senior Notes, 8.50%, 11/15/17	Ba2	382
825	Nexstar Broadcasting, Inc., Senior Notes, 8.875%, 04/15/17	B3	885
125	Odeon & UCI Finco plc, Senior Notes, 9%, 08/1/18 (g)(GBP)	B3	199
375	Polish Television Holding B.V., Senior Notes, 11.25%, 05/15/17 (g)	(e)	505
500	Regal Cinemas Corporation, Senior Notes, 8.625%, 07/15/19	B2	546
825	Regal Cinemas Corporation, Senior Notes, 9.125%, 08/15/18	B3	903
925	Sinclair Television Group, Inc., Senior Notes,		

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	9.25%, 11/01/17 (g)	B1	1,029
2,425	Sirius Satellite Radio, Inc., Senior Notes, 8.75%, 04/01/15 (g)	B2	2,740
250	Sirius XM Radio, Inc., Senior Notes, 9.75%, 09/01/15 (g)	Ba2	270
550	Unitymedia Hessen GmbH&Co., Senior Notes, 8.125%, 12/01/17 (g)	B1	591
375	Univision Communications, Inc., Senior Notes, 6.875%, 05/15/19 (g)	B2	378
1,100	Univision Communications, Inc., Senior Notes, 7.875%, 11/01/20 (g)	B2	1,155
1,750	Univision Communications, Inc., Senior Notes, 8.50%, 05/15/21 (g)	Caa2	1,732
525	UPC Holding BV, Senior Notes, 9.875%, 04/15/18 (g)	B2	580
475	UPCB Finance Limited, Senior Notes, 6.875%, 01/15/22 (g)	Ba3	487
550	UPCB Finance Limited, Senior Notes, 7.25%, 11/15/21 (g)	Ba3	583
450	UPCB Finance Limited, Senior Notes, 7.625%, 01/15/20 (g)(EUR)	Ba3	635
575	Videotron Ltee., Senior Notes, 5%, 07/15/22 (g)	Ba1	569
75	Videotron Ltee., Senior Notes, 9.125%, 04/15/18	Ba1	83
150	WMG Acquisition Corporation, Senior Notes, 9.50%, 06/15/16 (g)	Ba2	164
350	XM Satellite Radio, Inc., Senior Notes, 7.625%, 11/01/18 (g)	B2	376
500	XM Satellite Radio, Inc., Senior Notes, 13%, 08/01/14 (g)	B2	565
			29,507
Building and Real Estate - 6.43%			
575	Associated Materials, Inc., Senior Notes, 9.125%, 11/01/17	B3	559
275	Aviv Healthcare Properties Ltd. Partnership, Senior Notes, 7.75%, 02/15/19	B1	282
500	CB Richard Ellis Services, Inc., Senior Subordinated Notes, 6.625%, 10/15/20	Ba1	530
325	CB Richard Ellis Services, Inc., Senior Subordinated Notes, 11.625%, 06/15/17	Ba2	368
1,022	Cemex Espana, Senior Notes, 9.875%, 04/30/19 (g)	(e)	1,018
780	Cemex Finance LLC, Senior Notes, 9.50%, 12/14/16 (g)	(e)	778
650	Dycom Investments Inc., Senior Subordinated Notes, 7.125%, 01/15/21	Ba3	665
300	Host Hotels and Resorts, L.P., Senior Notes, 5.875%, 06/15/19	Ba1	316
400	Host Marriott, L.P., Senior Notes, 6%, 10/01/21 (g)	Ba1	427
600	KB Home, Senior Notes, 8%, 03/15/20	B2	585
475	Masco Corporation, Senior Notes, 5.85%, 03/15/17	Ba2	476
325	Masco Corporation, Senior Notes, 6.125%, 10/03/16	Ba2	343
750	Mercer International, Inc., Senior Notes, 9.50%, 12/01/17	B3	774

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225	Meritage Homes Corporation, Senior Notes, 7%, 04/01/22 (g)	B1	225
250	MPT Operating Partnership, L.P., Senior Notes, 6.375%, 02/15/22	(e)	254
525	MPT Operating Partnership, L.P., Senior Notes, 6.875%, 05/01/21	Ba1	550
900	Nortek, Inc., Senior Notes, 8.50%, 04/15/21	Caa1	882
650	Nortek, Inc., Senior Notes, 10%, 12/01/18	Caa1	683
575	Potlach Corporation, Senior Notes, 7.50%, 11/01/19	Ba1	610
725	Reliance Intermediate Holdings, L.P., Senior Notes, 9.50%, 12/15/19 (g)	Ba2	803
725	Shea Homes Limited Partnership, Senior Notes, 8.625%, 05/15/19 (g)	B2	749
200	Standard Pacific Corporation, Senior Notes, 8.375%, 05/15/18	B3	212

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400	Standard Pacific Corporation, Senior Notes, 10.75%, 09/15/16	B3	456
550	Summit Materials LLC, Senior Notes, 10.50%, 01/31/20 (g)	B3	573
625	Taylor Morrison Communities, Inc., Senior Notes, 7.75%, 04/15/20 (g)	B2	627
525	Texas Industries, Senior Notes, 9.25%, 08/15/20	Caa2	504
125	USG Corporation, Senior Notes, 8.375%, 10/15/18 (g)	B2	130
725	USG Corporation, Senior Notes, 9.75%, 08/01/14 (g)	B2	812
			15,191
Cargo Transport - 1.46%			
480	DP World Ltd., Senior Notes, 6.85%, 07/02/37(g)	Baa3	463
1,520	DP World Sukuk Limited, Senior Notes, 6.25%, 07/02/17 (g)	Baa3	1,601
7	Florida East Coast Holdings, Senior Notes, 10.50%, 08/01/17 (h)	Caa3	6
300	Florida East Coast Railway Corporation, Senior Notes, 8.125%, 02/01/17	B3	306
250	Kansas City Southern de Mexico, S.A. de C.V., Senior Notes, 6.125%, 06/15/21	Ba2	269
200	Kansas City Southern de Mexico, S.A. de C.V., Senior Notes, 6.625%, 12/15/20	Ba2	216
525	Kansas City Southern de Mexico, S.A. de C.V., Senior Notes, 8%, 02/01/18	Ba2	588
			3,449
Chemicals, Plastics and Rubber - 3.64%			
225	Compass Minerals International, Inc., Senior Notes, 8%, 06/01/19	Ba2	243
500	Hexion Specialty Chemicals, Inc., Senior Notes, 6.625%, 04/15/20 (g)	Ba3	509
1,150	Hexion Specialty Chemicals, Inc., Senior Notes, 8.875%, 02/01/18	B3	1,190
275	Hexion Specialty Chemicals, Inc., Senior Notes, 9%, 11/15/20	(e)	257
175	Huntsman International LLC, Senior Subordinated Notes, 8.625%, 03/15/20	B2	195
1,250	Huntsman International LLC, Senior Subordinated Notes, 8.625%, 03/15/21	B2	1,406
575	Ineos Finance PLC, Senior Notes, 8.375%, 02/15/19 (g)	Ba3	608
325	Ineos Finance PLC, Senior Notes, 8.50%, 02/15/16 (g)	Caa1	307
200	Ineos Finance PLC, Senior Notes, 9%, 05/15/15 (g)	Ba3	212
450	Kerling plc, Senior Notes, 10.625%, 02/01/17 (g)(EUR)	B3	590
375	Koppers Holdings Inc., Senior Notes, 7.875%, 12/01/19	B1	400
475	Lyondell Chemical Company, Senior Notes, 5%, 04/15/19 (g)	Ba2	476
600	Lyondell Chemical Company, Senior Notes, 6%, 11/15/21 (g)	Ba2	629

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300	Momentive Performance Materials, Inc., Senior Notes, 9%, 01/15/21	Caa1	263
1,175	Momentive Performance Materials, Inc., Senior Notes, 11.50%, 12/01/16	Caa2	975
325	PolyOne Corporation, Senior Notes, 7.375%, 09/15/20	Ba3	345
			8,605
Containers, Packaging and Glass - 4.00%			
375	AEP Industries, Inc., Senior Notes, 8.25%, 04/15/19	B3	397
425	Ball Corporation, Senior Notes, 7.375%, 09/01/19	Ba1	468
525	Beverage Packaging Holdings, Senior Notes, 8%, 12/15/16	Caa1	644
250	Boise Paper Holdings LLC, Senior Notes, 8%, 04/01/20	Ba3	276
375	Boise Paper Holdings LLC, Senior Notes,		

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	9%, 11/01/17	Ba3	414
425	Bway Holding Company, Senior Notes, 10%, 06/15/18	B3	471
625	Cascades Inc., Senior Notes, 7.75%, 12/15/17	Ba3	623
925	Cascades, Inc., Senior Notes, 7.875%, 01/15/20	Ba3	911
250	Clearwater Paper Corporation, Senior Notes, 7.125%, 11/01/18	Ba3	266
250	Clearwater Paper Corporation, Senior Notes, 10.625%, 06/15/16	Ba3	281
100	Clondalkin Acquisition BV, Senior Notes, 2.474%, 12/15/13 (g)	B1	94
150	Crown Euro Holdings, S.A., Senior Notes, 7.125%, 08/15/18 (g) (EUR)	Ba1	212
325	Exopack Holding Corporation, Senior Notes, 10%, 06/01/18	Caa1	341
525	Graphic Packaging International, Inc., Senior Notes, 7.875%, 10/01/18	B2	580
600	Graphic Packaging International, Inc., Senior Notes, 9.50%, 06/15/17	B2	665
350	Greif Inc., Senior Notes, 7.75%, 08/01/19	Ba2	395
300	Plastipak Holdings, Inc., Senior Notes, 10.625%, 08/15/19 (g)	B3	344
475	Reynolds Group Issuer, Inc., Senior Notes, 7.125%, 04/15/19 (g)	Ba3	495
575	Reynolds Group Issuer, Inc., Senior Notes, 9%, 04/15/19 (g)	Caa1	565
135	Rock-Tenn Company, Senior Notes, 4.45%, 03/01/19 (g)	Ba1	135
90	Rock-Tenn Company, Senior Notes, 4.90%, 03/01/22 (g)	Ba1	90
675	Weyerhaeuser Company, Senior Notes, 8.50%, 01/15/25	Ba1	777
			9,444
Diversified/Conglomerate Manufacturing - 5.74%			
400	Altra Holdings, Inc., Senior Notes, 8.125%, 12/01/16	Ba3	431
375	Amsted Industries, Inc., Senior Notes, 8.125%, 03/15/18 (g)	B1	399
1,075	Building Materials Corporation of America, Senior Notes, 6.75%, 05/01/21 (g)	Ba3	1,148
650	Case New Holland, Incorporated, Senior Notes, 7.875%, 12/01/17	Ba2	756
900	CNH Capital LLC, Senior Notes, 6.25%, 11/01/16 (g)	Ba2	963
450	Coleman Cable, Inc., Senior Notes, 9%, 02/15/18	B3	473
250	Columbus McKinnon Corporation, Senior Subordinated Notes, 7.875%, 02/01/19	B1	260
2,000	Commscope, Inc., Senior Notes, 8.25%, 01/15/19 (g)	B3	2,130
650	Euramax International, Inc., Senior Notes, 9.50%, 04/01/16	Caa1	598
500	Fiat Industrial Finance, Senior Notes, 6.25%, 03/09/18 (EUR)	Ba2	669
300	Manitowoc Company, Inc., Senior Notes,		

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	8.50%, 11/01/20	B3	331
475	Oshkosh Corporation, Senior Notes, 8.25%, 03/01/17	B1	516
475	Oshkosh Corporation, Senior Notes, 8.50%, 03/01/20	B1	518
200	Owens Corning, Inc., Senior Notes, 9%, 06/15/19	Ba1	247
375	Ply Gem Industries, Inc., Senior Notes, 8.25%, 02/15/18	Caa1	375
550	RBS Global, Inc., Senior Notes, 8.50%, 05/01/18	Caa1	589
700	Sensata Technologies BV, Senior Notes, 6.50%, 05/15/19 (g)	B3	728
450	SPX Corporation, Senior Notes, 6.875%, 09/01/17	Ba2	492
200	Terex Corporation, Senior Notes, 6.50%, 04/01/20	B1	202
50	Terex Corporation, Senior Notes, 10.875%, 06/01/16	B2	57

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900	Terex Corporation, Senior Subordinated Notes, 8%, 11/15/17	Caa1	929
675	Vulcan Materials, Senior Notes, 7.50%, 06/15/21	Ba2	746
			13,557
Diversified/Conglomerate Service - 7.58%			
425	Aguila 3 S.A., Senior Notes, 7.875%, 01/31/18 (g)	B2	443
575	Alliance Data Systems Company, Senior Notes, 6.375%, 04/01/20 (g)	(e)	582
475	Anixter Inc., Senior Notes, 10%, 03/15/14	Ba2	518
600	Aramark Holdings, Senior Notes, 8.625%, 05/01/16 (g)	B3	612
1,000	Avis Budget Car Rental LLC, Senior Notes, 9.625%, 03/15/18	B2	1,087
700	Capsugel Finance Company, Senior Notes, 9.875%, 08/01/19 (g)(EUR)	Caa1	1,018
25	CDW Corporation, Senior Secured Notes, 8%, 12/15/18	B2	27
2,300	CDW Corporation, Senior Subordinate Notes, 12.535%, 10/12/17	Caa2	2,498
825	CDW Escrow Corporation, Senior Subordinate Notes, 8.50%, 04/01/19	Caa1	875
1,300	First Data Corporation, Senior Notes, 7.375%, 06/15/19 (g)	B1	1,320
1,825	First Data Corporation, Senior Notes, 12.625%, 01/15/21	Caa1	1,839
475	FTI Consulting Inc., Senior Notes, 6.75%, 10/01/20	Ba2	508
150	FTI Consulting Inc., Senior Notes, 7.75%, 10/01/16	Ba2	155
400	Garda World Security Corporation, Senior Notes, 9.75%, 03/15/17 (g)	B2	429
125	Gategroup Finance (Luxembourg) S.A., Senior Notes, 6.75%, 03/01/19 (g)	B1	167
475	Goodman Networks, Inc., Senior Notes, 12.125%, 07/01/18 (g)	B2	487
25	Interline Brands, Inc., Senior Notes, 7%, 11/15/18	B2	26
975	iPayment, Inc., Senior Notes, 10.25%, 05/15/18	B3	892
550	Jaguar Holdings, Inc., Senior Notes, 9.50%, 12/01/19 (g)	B3	597
700	Lender Processing Services, Inc., Senior Notes, 8.125%, 07/01/16	Ba2	731
350	Maxim Crane Works, L.P., Senior Notes, 12.25%, 04/15/15 (g)	Caa2	332
650	Syniverse Holdings, Inc., Senior Notes, 9.125%, 01/15/19	Caa1	712
350	UR Financing Escrow Corporation, Senior Notes, 5.75%, 07/15/18 (g)	Ba3	358
525	West Corporation, Senior Notes, 7.875%, 01/15/19	B3	560
1,025	West Corporation, Senior Notes, 8.625%, 10/01/18	B3	1,129
			17,902
Electronics - 2.64%			

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475	Advanced Micro Devices, Inc., Senior Notes, 7.75%, 08/01/20	Ba3	524
175	Advanced Micro Devices, Inc., Senior Notes, 8.125%, 12/15/17	Ba3	191
250	Aspect Software, Inc., Senior Notes, 10.625%, 05/15/17	Caa1	269
800	Epicor Software Corporation, Senior Notes, 8.625%, 05/01/19	Caa1	816
125	Fidelity National Information Services, Inc., Senior Notes, 7.625%, 07/15/17 (g)	Ba2	137
325	Fidelity National Information Services, Inc., Senior Notes, 7.875%, 07/15/20	Ba2	360
125	Freescale Semiconductor, Inc., Senior Notes, 8.05%, 02/01/20	Caa1	126
310	Freescale Semiconductor, Inc., Senior Notes, 10.125%, 03/15/18 (g)	B1	347

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1,375	iGATE Corporation, Senior Notes, 9%, 05/01/16	B2	1,494
225	Jabil Circuit, Inc., Senior Notes, 7.75%, 07/15/16	Ba1	255
375	JDA Software Group, Inc., Senior Notes, 8%, 12/15/14	B1	400
325	Lawson Software, Senior Notes, 9.375%, 04/01/19 (g)	Caa1	335
225	Lawson Software, Senior Notes, 11.50%, 07/15/18 (g)	Caa1	249
925	MEMC Electronic Materials, Inc., Senior Notes, 7.75%, 04/01/19	B3	731
			6,234
Finance - 14.29%			
500	Aircastle Limited, Senior Notes, 7.625%, 04/15/20 (g)	(e)	500
675	Aircastle Limited, Senior Notes, 9.75%, 08/01/18	Ba3	753
250	Aircastle Limited, Senior Notes, 9.75%, 08/01/18 (g)	Ba3	279
800	Air Lease Corporation, Senior Notes, 5.625%, 04/01/17 (g)	(e)	796
475	Ally Financial, Inc., Senior Notes, 5.50%, 02/15/17	(e)	475
500	Ally Financial, Inc., Senior Notes, 6.25%, 12/01/17	B1	516
775	Ally Financial, Inc., Senior Notes, 7.50%, 09/15/20	B1	837
250	Ally Financial, Inc., Senior Notes, 8%, 03/15/20	B1	279
725	Ally Financial, Inc., Senior Notes, 8%, 11/01/31	B1	798
1,300	CIT Group, Inc., Senior Notes, 4.75%, 02/15/15 (g)	B1	1,310
1,925	CIT Group, Inc., Senior Notes, 5.25%, 03/15/18	B1	1,954
2,175	CIT Group, Inc., Senior Notes, 5.50%, 02/15/19 (g)	B1	2,207
1,650	CIT Group, Inc., Senior Notes, 6.625%, 04/01/18 (g)	B1	1,774
1,200	Discover Financial Services, Senior Notes, 10.25%, 07/15/19	Ba1	1,566
400	E*Trade Financial Corporation, Senior Notes, 6.75%, 06/01/16	B2	409
475	E*Trade Financial Corporation, Senior Notes, 7.875%, 12/01/15	B2	484
3,373	E*Trade Financial Corporation, Senior Notes, 12.50%, 11/30/17	(e)	3,925
350	General Motors Financial Company, Inc., Senior Notes, 6.75%, 06/01/18	Ba3	375
775	Icahn Enterprises, L.P., Senior Notes, 8%, 01/15/18 (g)	Ba3	806
600	Icahn Enterprises, L.P., Senior Notes, 8%, 01/15/18	Ba3	624
425	International Lease Finance Corporation, Senior Notes, 4.875%, 04/01/15	B1	420
350	International Lease Finance Corporation, Senior Notes, 5.75%, 05/15/16	B1	349

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675	International Lease Finance Corporation, Senior Notes, 8.25%, 12/15/20	B1	746
525	International Lease Finance Corporation, Senior Notes, 8.625%, 01/15/22	B1	587
1,800	International Lease Finance Corporation, Senior Notes, 8.875%, 09/01/17	B1	2,007
55	Jefferies Group, Inc., Senior Notes, 5.125%, 04/13/18	Baa2	53
105	Jefferies Group, Inc., Senior Notes, 8.50%, 07/15/19	Baa2	117
400	Neuberger Berman Group LLC, Senior Notes, 5.625%, 03/15/20 (g)	Ba1	402
425	Neuberger Berman Group LLC, Senior Notes, 5.875%, 03/15/22 (g)	Ba1	428
1,500	Nuveen Investments, Inc., Senior Notes, 5.50%, 09/15/15	Caa2	1,373
1,850	Nuveen Investments, Inc., Senior Notes, 10.50%, 11/15/15	Caa2	1,919
575	Nuveen Investments, Inc., Senior Notes, 10.50%, 11/15/15 (g)	Caa2	596

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225	Provident Funding Associates, L.P., Senior Notes, 10.125%, 02/15/19 (g)	B2	180
575	Provident Funding Associates, L.P., Senior Notes, 10.25%, 04/15/17 (g)	Ba3	559
1,725	SLM Corporation, Senior Medium Term Notes, 8.45%, 06/15/18	Ba1	1,931
625	Springleaf Finance Corporation, Senior Medium Term Notes, 6.90%, 12/15/17	B3	486
900	Synovus Financial Corporation, Subordinate Notes, 5.125%, 06/15/17	B3	819
125	Synovus Financial Corporation, Senior Notes, 7.875%, 02/15/19	B2	129
			33,768
Groceries - .23%			
500	Susser Holdings LLC, Senior Notes, 8.50%, 05/15/16	B2	550
Healthcare, Education and Childcare - 8.18%			
125	Accellent, Inc. Senior Notes, 8.375%, 02/01/17	B1	125
675	Accellent, Inc Senior Subordinated Notes, 10%, 11/01/17	Caa2	546
1,500	Biomet, Inc., Senior Notes, 10.375%, 10/15/17	B3	1,620
575	Biomet, Inc., Senior Subordinated Notes, 11.625%, 10/15/17	Caa1	624
800	Capella Healthcare Inc., Senior Notes, 9.25%, 07/01/17	B3	820
800	CHS/Community Health Systems, Inc., Senior Notes, 8%, 11/15/19 (g)	B3	826
1,100	CHS/Community Health Systems, Inc., Senior Notes, 8%, 11/15/19 (g)	B3	1,136
348	CHS/Community Health Systems, Inc., Senior Notes, 8.875%, 07/15/15	B3	361
175	Crown NewCo 3, Senior Notes, 7%, 02/15/18 (g)(GBP)	B2	268
525	Davita, Inc., Senior Notes, 6.375%, 11/01/18	B2	549
775	Fresenius Medical Care US Finance II, Inc., Senior Notes, 5.625%, 07/31/19 (g)	Ba2	796
450	Fresenius Medical Care US Finance II, Inc., Senior Notes, 5.875%, 01/31/22 (g)	Ba2	462
375	Grifols Inc., Senior Notes, 8.25%, 02/01/18	B3	406
1,325	HCA, Inc., Senior Notes, 7.50%, 02/15/22	B3	1,404
550	HCA, Inc., Senior Secured Notes, 8.50%, 04/15/19	Ba3	606
98	HCA, Inc., Senior Secured Notes, 9.875%, 02/15/17	B2	107
1,250	Health Management Associates, Inc., Senior Notes, 7.375%, 01/15/20 (g)	B3	1,278
825	Iasis Healthcare Capital 8.375%, 05/15/19	Caa1	802
600	Inventive Health Inc., Senior Notes, 10%, 08/15/18 (g)	Caa2	540
425	Inventive Health Inc., Senior Notes, 10%, 08/15/18 (g)	Caa2	383
525	Kindred Healthcare, Inc., Senior Notes,		

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	8.25%, 06/01/19	B3	454
250	LifePoint Hospitals, Inc., Senior Notes,		
	6.625%, 10/01/20	Ba1	265
475	MedAssets, Inc., Senior Notes,		
	8%, 11/15/18	B3	499
900	Multiplan, Inc., Senior Notes,		
	9.875%, 09/01/18 (g)	Caa1	974
350	Mylan Inc., Senior Notes,		
	7.625%, 07/15/17 (g)	Ba3	385
525	Radiation Therapy Services, Inc., Senior Subordinated Notes,		
	9.875%, 04/15/17	B3	423
925	Tenet Healthcare Corporation, Senior Notes,		
	6.25%, 11/01/18 (g)	B1	957
50	Tenet Healthcare Corporation, Senior Notes,		
	8.875%, 07/01/19	B1	56
175	Universal Health Services, Inc., Senior Notes,		
	7%, 10/01/18	B1	187
200	Universal Hospital Services, Inc., Senior Secured		

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	Notes, 8.50%, 06/01/15	B3	205
500	Vanguard Health Holding Company II, LLC, Senior Notes, 7.75%, 02/01/19	B3	496
550	Vanguard Health Holding Company II, LLC, Senior Notes, 8%, 02/01/18	B3	561
31	Vanguard Health Systems, Inc., Senior Discount Notes, Zero Coupon, 02/01/16	Caa1	21
175	Warner Chilcott Company, LLC, Senior Notes, 7.75%, 09/15/18	B3	181
			19,323
Hotels, Motels, Inns and Gaming - 2.96%			
150	Ameristar Casinos, Inc., Senior Notes, 7.50%, 04/15/21	B3	158
425	Caesars Entertainment Operating Company, Inc., Senior Notes, 5.625%, 06/01/15	Caa3	333
750	Caesars Entertainment Operating Company, Inc., Senior Notes, 11.25%, 06/01/17	B2	817
625	CCM Merger, Inc., Senior Notes, 9.125%, 05/01/19 (g)	Caa2	633
500	Cirsa Funding Luxembourg S.A., Senior Notes, 8.75%, 05/15/18(g) (EUR)	B3	644
425	Codere Finance (Luxembourg) S.A., Senior Notes, 9.25%, 02/15/19(g) (EUR)	B2	428
300	MGM Mirage, Senior Notes, 9%, 03/15/20	Ba2	334
375	MGM Mirage, Senior Notes, 10.375%, 05/15/14	Ba2	427
300	Pinnacle Entertainment, Inc., Senior Subordinated Notes, 7.75%, 04/01/22	B3	314
325	Quapaw Downstream Development Authority, Senior Notes, 10.50%, 07/01/19 (g)	B3	332
750	Seminole Tribe of Florida, Senior Notes, 7.75%, 10/01/17 (g)	Ba1	814
750	Seneca Gaming Corporation, Senior Notes, 8.25%, 12/01/18 (g)	B2	765
175	Starwood Hotels and Resorts Worldwide, Inc., Senior Notes, 7.15%, 12/01/19	Baa3	208
975	Station Casinos LLC, Senior Notes, 3.65%, 06/18/18 (g)	Caa2	678
100	Wynn Las Vegas LLC, Senior Notes, 7.875%, 11/01/17	(e)	109
			6,994
Insurance - 1.85%			
650	Amerigroup Corporation, Senior Notes, 7.50%, 11/15/19	Ba3	713
925	Assured Guarantee Holdings Municipal Holdings, Inc., Junior Subordinated Debentures, 6.40%, 12/15/66 (g)	Baa1	675
750	Hub International Limited, Senior Notes, 9%, 12/15/14 (g)	Caa1	765
1,735	Hub International Limited, Senior Subordinated Notes, 10.25%, 06/15/15 (g)	Caa2	1,781
425	USI Holdings Corporation, Senior Subordinated Notes, 9.75%, 05/15/15 (g)	Caa2	427
			4,361
Leisure, Amusement and Entertainment - 1.38%			

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525	Cedar Fair LP, Senior Notes, 9.125%, 08/01/18	B2	591
175	Easton Bell Sports Inc., Senior Notes, 9.75%, 12/01/16	B2	192
450	Manchester United Finance plc, Senior Notes, 8.375%, 02/01/17 (g)	(e)	485
225	NCL Corporation, Senior Notes, 9.50%, 11/15/18	Caa1	243
100	NCL Corporation, Senior Notes, 9.50%, 11/15/18 (g)	Caa1	108
700	NCL Corporation, Senior Notes, 11.75%, 11/15/16	B2	812
775	Ticketmaster, Senior Notes, 10.75%, 08/01/16	B3	833
			3,264

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Mining, Steel, Iron and Non-Precious Metals - 8.27%			
725	AK Steel Corporation, Senior Notes, 7.625%, 05/15/20	B2	701
525	Algoma Acquisition Corporation, 9.875%, 06/15/15 (g)	Caa2	475
800	Alpha Natural Resources, Inc., Senior Notes, 6.25%, 06/01/21	Ba3	724
575	Alrosa Finance S.A., Senior Notes, 7.75%, 11/03/20 (g)	Ba3	611
795	ArcelorMittal, Senior Notes, 4.50%, 02/25/17	Baa3	797
625	Arch Coal, Inc., Senior Notes, 7.25%, 06/15/21 (g)	B1	570
250	Arch Coal, Inc., Senior Notes, 8.75%, 08/01/16	B1	264
975	Consol Energy, Inc., Senior Notes, 8%, 04/01/17	B1	1,019
1,300	Consol Energy, Inc., Senior Notes, 8.25%, 04/01/20	B1	1,349
350	FMG Resources Pty. Ltd., Senior Notes, 6%, 04/01/17 (g)	B1	348
850	FMG Resources Pty. Ltd., Senior Notes, 7%, 11/01/15 (g)	B1	882
1,250	FMG Resources Pty. Ltd., Senior Notes, 8.25%, 11/01/19 (g)	B1	1,313
1,000	Foresight Energy LLC, Senior Notes, 9.625%, 08/15/17 (g)	Caa1	1,065
700	JMC Steel Group, Inc., Senior Notes, 8.25%, 03/15/18 (g)	B3	723
875	McJunkin Red Man Corporation, Senior Notes, 9.50%, 12/15/16	B3	953
250	Mirabela Nickel Ltd., Senior Notes, 8.75%, 04/15/18 (g)	B2	215
325	New World Resources N.V., Senior Notes, 7.875%, 05/01/18 (g)	Ba3	438
425	Novelis, Inc., Senior Notes, 8.75%, 12/15/20	B2	466
425	Patriot Coal Corporation, Senior Notes, 8.25%, 04/30/18	B3	325
625	Peabody Energy Corporation, Senior Notes, 6%, 11/15/18 (g)	Ba1	611
650	Peabody Energy Corporation, Senior Notes, 6.25%, 11/15/21 (g)	Ba1	636
3,375	Ryerson Holding Corporation, Senior Secured Notes, 16.50%, 02/01/15 (b)	Caa3	1,569
1,225	Ryerson Inc., Senior Secured Notes, 12%, 11/01/15	Caa1	1,256
625	Severstal Columbus LLC, Senior Notes, 10.25%, 02/15/18	B3	666
475	Steel Dynamics, Inc., Senior Notes, 7.625%, 03/15/20	Ba2	519
50	Steel Dynamics, Inc., Senior Notes, 7.75%, 04/15/16	Ba2	52
350	Thomson Creek Metals Company Inc., Senior Notes, 7.375%, 06/01/18	Caa2	325
225	Tube City IMS Corporation., Senior Subordinated Notes, 9.75%, 02/01/15	B3	230
450	United States Steel Corporation, Senior Notes,		

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	7.50%, 03/15/22	B1	449
			19,551
Oil and Gas - 18.36%			
625	Alta Mesa Holdings, L.P., Senior Notes, 9.625%, 10/15/18	B3	627
275	AmeriGas Finance LLC, Senior Notes, 6.75%, 05/20/20	Ba2	278
1,125	AmeriGas Finance LLC, Senior Notes, 7%, 05/20/22	Ba2	1,147
575	Antero Resources Corporation, Senior Notes, 7.25%, 08/01/19 (g)	B3	591
1,425	Antero Resources Corporation, Senior Notes, 9.375%, 12/01/17	B3	1,542
300	Atwood Oceanics, Inc., Senior Notes, 6.50%, 02/01/20	Ba3	317
675	Berry Petroleum Company, Senior Notes, 6.375%, 09/15/22	B2	692
300	Berry Petroleum Company, Senior Notes, 6.75%, 11/01/20	B2	317
450	Berry Petroleum Company, Senior Notes,		

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	10.25%, 06/01/14	B2	516
475	Bill Barrett Corporation, Senior Notes, 7%, 10/15/22	B1	458
1,100	Bill Barrett Corporation, Senior Notes, 7.625%, 10/01/19	B1	1,108
450	Carrizo Oil & Gas, Inc., Senior Notes, 8.625%, 10/15/18	B3	474
1,200	CGG Veritas, Senior Notes, 6.50%, 06/01/21	Ba3	1,227
350	Chesapeake Energy Corp., Senior Notes, 6.625%, 11/15/19 (g)	Ba3	350
850	Chesapeake Energy Corp., Senior Notes, 6.625%, 08/15/20	Ba3	863
800	Clayton Williams Energy Company, Senior Notes, 7.75%, 04/01/19	Caa1	796
300	Concho Resources, Inc., Senior Notes, 7%, 01/15/21	B1	323
500	Concho Resources, Inc., Senior Notes, 8.625%, 10/01/17	B1	545
1,050	Connacher Oil and Gas Limited, Senior Notes, 8.50%, 08/01/19, (g)	Caa2	1,047
400	Continental Resources, Senior Notes, 7.125%, 04/01/21	Ba2	443
772	Denbury Resources Inc., Senior Subordinated Notes, 8.25%, 02/15/20	B1	863
575	Denbury Resources Inc., Senior Subordinated Notes, 9.75%, 03/01/16	B1	630
700	Dolphin Subsidiary II, Inc., Senior Notes, 6.50%, 10/15/16 (g)	Ba1	751
1,650	Dolphin Subsidiary II, Inc., Senior Notes, 7.25%, 10/15/21 (g)	Ba1	1,831
75	El Paso Corporation, Senior Notes, 6.50%, 09/15/20	Ba3	83
800	El Paso Corporation, Senior Notes, 7.75%, 01/15/32	Ba3	912
200	El Paso Corporation, Senior Notes, 7.80%, 08/01/31	Ba3	229
125	Encore Acquisition Company, Senior Subordinated Notes, 9.50%, 05/01/16	B1	137
725	Energy Transfer Equity, L.P., Senior Notes, 7.50%, 10/15/20	Ba2	803
330	EQT Corporation, Senior Notes, 8.125%, 06/01/19	Baa2	391
1,275	Exco Resources, Inc., Senior Notes, 7.50%, 09/15/18	B3	1,132
1,425	Exterran Holdings, Inc., Senior Notes, 7.25%, 12/01/18	Ba3	1,404
1,875	Ferrellgas, L.P., Senior Notes, 6.50%, 05/01/21	B2	1,695
50	Ferrellgas, L.P., Senior Notes, 9.125%, 10/01/17	B2	52
900	Frac Tech Services, LLC, Senior Notes, 7.625%, 11/15/18 (g)	Ba3	941
1,375	GenOn Escrow Corporation, Senior Notes, 9.50%, 10/15/18	B3	1,268
116	Helix Energy Solutions Group, Inc., Senior Notes, 9.50%, 01/15/16 (g)	B3	122
700	Hercules Offshore, Inc., Senior Notes,		

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	7.125%, 04/01/17 (g)	B1	703
225	Hercules Offshore, Inc., Senior Notes, 10.50%, 10/15/17 (g)	Caa1	236
525	Kinder Morgan Finance Company, Senior Notes, 5.70%, 01/01/16	Ba1	553
525	MEG Energy Corporation, Senior Notes, 6.50%, 03/15/21 (g)	B3	550
710	Newfield Exploration Company, Senior Subordinated Notes, 6.875%, 02/01/20	Ba2	743
200	Niska Gas Storage US, LLC, Senior Notes, 8.875%, 03/15/18	B2	189
475	Oasis Petroleum, Inc., Senior Notes, 6.50%, 11/01/21	Caa1	477
250	Oasis Petroleum, Inc., Senior Notes, 7.25%, 02/01/19	Caa1	260
850	Penn Virginia Corporation, Senior Notes, 7.25%, 04/15/19	B3	727
500	Penn Virginia Corporation, Senior Notes, 10.375%, 06/15/16	B3	490
325	Penn Virginia Resources Partners, L.P., Senior Notes, 8.25%, 04/15/18	B2	330

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1,500	Petroleos de Venezuela SA, Senior Notes, 8.50%, 11/02/17 (g)	(e)	1,332
675	Petroleum Geo Services ASA, Senior Notes, 7.375%, 12/15/18 (g)	Ba2	712
325	Plains Exploration and Production Company, Senior Notes, 6.75%, 02/01/22	B1	341
150	Precision Drilling Corporation, Senior Notes, 6.50%, 12/15/21 (g)	Ba1	157
650	Precision Drilling Corporation, Senior Notes, 6.625%, 11/15/20	Ba1	682
125	Range Resources Corporaiton, Senior Subordinated Notes, 5%, 08/15/22	Ba3	123
825	Range Resources Corporaiton, Senior Subordinated Notes, 6.75%, 08/01/20	Ba3	893
450	Regency Energy Partners, L.P., Senior Notes, 6.875%, 12/01/18	B1	476
375	Samson Investment Company, Senior Notes, 9.75%, 02/15/20 (g)	B1	379
575	SESI LLC, Senior Notes, 6.375%, 05/01/19		