

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)

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| Principal Amount/Units | | Moody's Rating (Unaudited) | Value (Note 1) |
|---|--|----------------------------|----------------|
| CORPORATE DEBT SECURITIES - 131.65% (d)(f) | | | |
| Aerospace & Defense - 2.13% | | | |
| 3,075 | Bombardier, Inc., Senior Notes, 8.75%, 12/1/21 (g) | B3 | 3,375 |
| 425 | Huntington Ingalls Industries, Senior Notes, 5%, 11/15/25 (g) | Ba2 | 443 |
| 1,140 | Standard Aero Aviation Holdings Inc., Senior Notes, 10%, 07/15/23 (g) | Caa2 | 1,223 |
| | | | 5,041 |
| Airlines - .83% | | | |
| 1,100 | American Airlines Group, Senior Notes, 5.50%, 10/01/19 (g) | B1 | 1,144 |
| 113 | American Airlines Group, Senior Notes, 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% | | | |
| 325 | Allison Transmission, Inc., Senior Notes, 5%, 10/01/24 (g) | Ba3 | 327 |
| 1,130 | American Axle and Manufacturing, Inc., Senior Notes, 6.25%, 04/01/25 (g) | B2 | 1,129 |
| 220 | Aston Martin Capital Holdings, Senior Notes, 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 | B3 | 895 |
| 400 | Penske Auto Group, Inc., Senior Subordinated Notes, 5.75%, 10/01/22 | B1 | 414 |
| 525 | Sonic Automotive, Inc., Senior Subordinated Notes, 5%, 05/15/23 | B2 | 511 |
| 525 | Sonic Automotive, Inc., Senior Subordinated Notes, 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 | |
| | | | 766 |
| | | | 5,416 |
| Broadcasting -3.95% | | | |
| 1,075 | AMC Networks, Inc., Senior Notes, 4.75%, 12/15/22 | Ba3 | 1,083 |
| 600 | Clear Channel Worldwide Holdings, Inc., Senior Notes, 6.50%, 11/15/22 | B2 | 623 |
| 375 | iHeart Communications, Inc., Senior Notes, 9%, 12/15/19 | Caa1 | 319 |
| 450 | Lamar Media Corporation, Senior Subordinated Notes, 5.875%, 02/01/22 | Ba3 | 464 |
| 475 | Lin Television Corporation, Senior Notes, | | |

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| | 5.875%, 11/15/22 | B3 | 492 |
| 925 | MDC Partners, Inc., Senior Notes, 6.50%, 05/01/24 (g) | B3 | 885 |

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|---|---|-----|-------|
| 650 | Nexstar Broadcasting, Inc., Senior Notes, 5.625%, 08/01/24 (g) | B3 | 660 |
| 725 | Outfront Media Capital LLC, Senior Notes, 5.25%, 02/15/22 | B1 | 749 |
| 250 | Outfront Media Capital LLC, Senior Notes, 5.625%, 02/15/24 | B1 | 258 |
| 250 | Sinclair Television Group, Inc., Senior Notes, 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 | Tribune Media Company, Senior Notes, 5.875%, 07/15/22 | B3 | 858 |
| 550 | Univision Communications, Inc., Senior Notes, 5.125%, 02/15/25 (g) | B2 | 542 |
| 500 | Univision Communications, Inc., Senior Notes, 5.125%, 05/15/23 (g) | B2 | |
| | | | 498 |
| 100 | Univision Communications, Inc., Senior Notes, 6.75%, 09/15/22 (g) | B2 | 105 |
| | | | 9,350 |
| Building & Real Estate - 1.45% | | | |
| 525 | Greystar Real Estate Partners, LLC, Senior Notes, 8.25%, 12/01/22 (g) | B2 | 568 |
| 1,055 | Howard Hughes Corporation, Senior Notes, 5.375%, 03/11/25 (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%, 04/15/23 (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%, 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 |
| 975 | Altice Financing S.A., Senior Notes, | | |

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|-------|---------------------------------------|----|-------|
| | 7.50%, 05/15/26 (g) | B1 | 1,036 |
| 2,100 | Altice Financing S.A., Senior Notes, | | |
| | 8.125%, 01/15/24 (g) | B3 | 2,258 |
| 1,825 | Altice Luxembourg S.A., Senior Notes, | | |
| | 7.625%, 02/15/25 (g) | B3 | 1,930 |
| 2,175 | Altice Luxembourg S.A., Senior Notes, | | |

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|-------|--|------|--------|
| | 7.75%, 05/15/22 (g) | B3 | 2,306 |
| 240 | Block Communications, Inc., Senior Notes, 6.875%, 02/15/25 (g) | Ba3 | 254 |
| 300 | Cable One, Inc., Senior Notes, 5.75%, 06/15/22 (g) | B2 | 312 |
| 1,115 | CCO Holdings, LLC, Senior Notes, 5.50%, 05/01/26 (g) | B1 | 1,153 |
| 215 | CCO Holdings, LLC, Senior Notes, 5.75%, 09/01/23 | B1 | 223 |
| 925 | CCO Holdings, LLC, Senior Notes, 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, 10.875%, 10/15/25 (g) | B2 | 5,340 |
| 310 | Dish DBS Corporation, Senior Notes, 5.875%, 07/15/22 | Ba3 | 326 |
| 1,125 | Dish DBS Corporation, Senior Notes, 6.75%, 06/01/21 | Ba3 | 1,215 |
| 1,300 | Dish DBS Corporation, Senior Notes, 7.75%, 07/01/26 | Ba3 | 1,508 |
| 550 | LGE Holdco VI B.V., Senior Notes, 7.125%, 05/15/24 (g) (EUR) | B2 | 659 |
| 175 | Netflix, Inc., Senior Notes, 5.75%, 03/01/24 | B1 | 186 |
| 700 | SFR Group S.A., Senior Notes, 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) | B3 | 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, 5.25%, 01/15/26 (g) | Ba3 | 328 |
| 950 | Virgin Media Secured Finance, Plc, Senior Notes, 5.50%, 08/15/26 (g) | Ba3 | 964 |
| 100 | Virgin Media Secured Finance, Plc, Senior Notes, 6.25%, 03/28/29 (GBP) | Ba3 | 135 |
| 700 | VTR Finance B.V., Senior Notes, 6.875%, 01/15/24 (g) | B1 | 732 |
| 368 | WideOpenWest Finance, LLC, Senior Notes, 10.25%, 07/15/19 | Caa1 | 383 |
| 625 | Ziggo Bond Finance BV, Senior Notes, 6%, 01/15/27 (g) | B2 | 619 |
| | | | 36,485 |

Chemicals - 3.28%

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| 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, | | |

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|----------------------------------|---|------|-------|
| | 6.75%, 10/15/19 (g) | B2 | 992 |
| 1,410 | CVR Partners, L.P., Senior Notes, 9.25%, 06/15/23 (g) | B2 | 1,447 |
| 75 | Huntsman International, Senior Notes, 4.875%, 11/15/20 | B1 | 78 |
| 650 | Ineos Group Holdings S.A., Senior Notes, 5.625%, 08/01/24 (g) | B2 | 650 |
| 845 | Kissner Holdings L.P., Senior Notes, 8.375%, 12/01/22 (g) | B3 | 872 |
| 160 | Koppers, Inc., Senior Notes, 6%, 02/15/25 (g) | B1 | 164 |
| 475 | Platform Specialty Products Corporation, Senior Notes, 6.50%, 02/01/22 (g) | Caa1 | 492 |
| 475 | Platform Specialty Products Corporation, Senior Notes, 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, 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) | B3 | 242 |
| 475 | Avon International, Operating Company, Senior Notes, 7.875%, 08/15/22 (g) | Ba1 | 502 |
| 300 | Central Garden and Pet Company, Senior Notes, 6.125%, 11/15/23 | B1 | 316 |
| 1,675 | Lifetime Fitness, Inc., Senior Notes, 8.50%, 06/15/23 (g) | Caa1 | 1,771 |
| 400 | Tempur Sealy International Inc., Senior Notes, 5.625%, 10/15/23 | B1 | 402 |
| 375 | Vista Outdoor Inc. Inc, Senior Notes, 5.875%, 10/01/23 | B1 | 364 |
| | | | 4,075 |
| Container - 4.29% | | | |
| 400 | ARD Finance S.A., Senior Notes, 6.625%, 09/15/23 (g) (EUR) | Caa2 | 440 |
| 1,225 | ARD Finance S.A., Senior Notes, 7.125%, 09/15/23 (g) | Caa2 | 1,259 |
| 1,580 | Ardagh Packaging Finance plc, Senior Notes, 7.25%, 05/15/24 (g) | B3 | 1,689 |
| 275 | Bormioli Rocco Holdings, Senior Notes, 10%, 08/01/18 (g) (EUR) | B3 | 302 |
| 1,225 | Bway Holding Company, Inc., Senior Notes, 5.50%, 04/15/24 (g) | B2 | 1,237 |
| 650 | Bway Holding Company, Inc., Senior Notes, 7.25%, 04/15/25 (g) | Caa2 | 649 |
| 700 | Consolidated Container Company LLC, Senior Notes, 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, | | |

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| | 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, | | |

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|-----------------|---|------|--------|
| | 5.75%, 10/15/20 | B2 | 437 |
| 1,500 | Reynolds Group Issuer, Inc., Senior Notes, 7%, 07/15/24 (g) | Caa2 | 1,601 |
| 650 | SIG Combibloc Holdings, Senior Notes, 7.75%, 02/15/23 (g)(EUR) | Caa1 | 739 |
| | | | 10,168 |
| Energy - 18.46% | | | |
| 260 | AmeriGas Partners, L.P., Senior Notes, 5.50%, 05/20/25 | Ba3 | 258 |
| 450 | Antero Midstream Partners, Senior Note, 5.375%, 09/15/24 (g) | B1 | 456 |
| 475 | Archrock Partners, Senior Notes, 6%, 04/01/21 | B3 | 473 |
| 500 | Archrock Partners, Senior Notes, 6%, 10/01/22 | B3 | 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, 8%, 12/15/22 (g) | Caa1 | 885 |
| 200 | Consol Energy, Inc., Senior Notes, 8%, 04/01/23 | Caa1 | 210 |
| 445 | Continental Resources, Senior Notes, 4.90%, 06/01/44 | Ba3 | 382 |
| 275 | Continental Resources, Senior Notes, 5%, 09/15/22 | Ba3 | 278 |
| 900 | Crestwood Midstream Partners, L.P., Senior Notes, 6.25%, 04/01/23 | B1 | 936 |
| 475 | CrownRock, L.P., Senior Notes, 7.125%, 04/15/21 (g) | B3 | 490 |
| 1,300 | CrownRock, L.P., Senior Notes, 7.75%, 02/15/23 (g) | B3 | 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, 5.50%, 06/01/27 | Ba2 | 539 |
| 400 | Energy Transfer Partners, L.P., Senior Notes, 5.875%, 01/15/24 | Ba2 | 425 |

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| 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) | B3 | 152 |
| 255 | EP Energy LLC, Senior Notes, | | |

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| | 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 | B3 | 465 |
| 120 | Ferrellgas, L.P., Senior Notes, 6.75%, 01/15/22 | B3 | 113 |
| 175 | Ferrellgas, L.P., Senior Notes, 6.75%, 06/15/23 | B3 | 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 | 852 |
| 800 | Kosmos Energy Ltd., Senior Notes, 7.875%, 08/01/21 (g) | (e) | 796 |
| 1,650 | Kosmos Energy Ltd., Senior Notes, 7.875%, 08/01/21 (g) | (e) | 1,642 |
| 1,125 | Matador Resources Company, Senior Notes, 6.875%, 04/15/23 | B3 | 1,170 |
| 875 | Matador Resources Company, Senior Notes, 6.875%, 04/15/23 (g) | B3 | 910 |
| 205 | MEG Energy Corporation, Senior Notes, 6.50%, 01/15/25 (g) | Caa1 | 205 |
| 900 | MEG Energy Corporation, Senior Notes, 7%, 03/31/24 (g) | Caa2 | 806 |
| 300 | NGL Energy Partners L.P., Senior Notes, 5.125%, 07/15/19 | B2 | 301 |
| 240 | NGL Energy Partners L.P., Senior Notes, 6.125%, 03/01/25 (g) | B2 | 233 |
| 950 | NGL Energy Partners L.P., Senior Notes, 7.50%, 11/01/23 (g) | B2 | 979 |
| 1,015 | Noble Holding International Ltd., Senior Notes, 7.75%, 01/15/24 | B1 | 974 |
| 75 | Nustar Logistics, L.P., Senior Notes, 4.80%, 09/01/20 | Ba1 | 76 |
| 900 | Pacific Exploration & Production Corporation, Senior Notes, 10%, 11/02/21 (g) | (e) | 1,011 |
| 270 | Pacific Exploration & Production Corporation, Senior Notes, 10%, 11/02/21 | (e) | 303 |
| 550 | Petrobras Global Finance, Senior Notes, 6.75%, 01/27/41 | B2 | 515 |
| 350 | Petrobras Global Finance, Senior Notes, 6.875%, 01/20/40 | B2 | 332 |
| 500 | Petrobras Global Finance, Senior Notes, 8.375%, 05/23/21 | B2 | 566 |
| 945 | Petrobras Global Finance, Senior Notes, 8.75%, 05/23/26 | B2 | 1,096 |
| 740 | QEP Resources, Inc., Senior Notes, | | |

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| | 6.875%, 03/01/21 | Ba3 | 784 |
| 350 | Range Resources Corporaiton, Senior Subordinated Notes, 4.875%, 05/15/25 | B1 | 335 |
| 175 | Rockies Express Pipeline LLC, Senior Notes, 6%, 01/15/19 (g) | Ba2 | 182 |
| 700 | Rowan Companies, Inc., Senior Notes, 7.375%, 06/15/25 | B1 | 705 |
| 640 | SemGroup Corporation, Senior Notes, | | |

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| | 6.375%, 03/15/25 (g) | B2 | 630 |
| 305 | SESI, L.L.C., Senior Notes, 7.125%, 12/15/21 | B2 | 308 |
| 780 | Seven Generations Energy Ltd., Senior Notes, 6.75%, 05/01/23 (g) | Ba3 | 813 |
| 250 | Seven Generations Energy Ltd., Senior Notes, 6.875%, 06/30/23 (g) | Ba3 | 261 |
| 900 | SM Energy Company, Senior Notes, 6.50%, 01/01/23 | B3 | 916 |
| 35 | Suburban Propane Partners, L.P., Senior Notes, 5.50%, 06/01/24 | Ba3 | 34 |
| 600 | Sunoco L.P., Senior Notes, 6.25%, 04/15/21 | B1 | 612 |
| 325 | Sunoco L.P., Senior Notes, 6.375%, 04/01/23 | B1 | 330 |
| 375 | Tallgrass Energy Partners, L.P., Senior Notes, 5.50%, 09/15/24 (g) | B1 | 375 |
| 50 | Targa Resources Partners L.P., Senior Notes, 4.25%, 11/15/23 | Ba3 | 49 |
| 575 | Targa Resources Partners L.P., Senior Notes, 5.125%, 02/01/25 (g) | Ba3 | 589 |
| 800 | Targa Resources Partners L.P., Senior Notes, 5.25%, 05/01/23 | Ba3 | 816 |
| 700 | Targa Resources Partners L.P., Senior Notes, 6.75%, 03/15/24 | Ba3 | 760 |
| 400 | Tesoro Logistics, L.P., Senior Notes, 5.25%, 01/15/25 | Ba3 | 417 |
| 175 | Tesoro Logistics, L.P., Senior Notes, 6.125%, 10/15/21 | Ba3 | 183 |
| 150 | Transocean, Inc., Senior Notes, 6.50%, 11/15/20 | Caa1 | 152 |
| 1,225 | Transocean, Inc., Senior Notes, 6.80%, 03/15/38 | Caa1 | 1,009 |
| 950 | Transocean, Inc., Senior Notes, 9%, 07/15/23 (g) | B1 | 1,016 |
| 190 | YPF Sociedad Anonima, Senior Notes, 8.50%, 03/23/21 (g) | B3 | 209 |
| 1,000 | YPF Sociedad Anonima, Senior Notes, 8.50%, 07/28/25 (g) | B3 | 1,080 |
| 480 | YPF Sociedad Anonima, Senior Notes, 8.75%, 04/04/24 (g) | B3 | 528 |
| | | | 43,723 |
| Entertainment & Leisure - 2.25% | | | |
| 2,300 | AMC Entertainment Holdings, Inc., Senior Notes, 5.875%, 11/15/26 (g) | B2 | 2,323 |
| 125 | AMC Entertainment Holdings, Inc., Senior Notes, 6.375%, 11/15/24 (g) (GBP) | B2 | 166 |
| 720 | ClubCorp Club Operations, Inc., Senior Notes, 8.25%, 12/15/23 (g) | B3 | |
| | | | 783 |
| 225 | EMI Music Publishing Group, Senior Notes, 7.625%, 06/15/24 (g) | B3 | 245 |
| 425 | Entertainment One, Ltd. Senior Notes, 6.875%, 12/15/22 (g) (GBP) | B1 | 581 |
| 1,000 | Regal Entertainment Group, Senior Notes, 5.75%, 03/15/22 | B3 | 1,043 |

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| 170 | Silversea Cruise Finance Ltd., Senior Notes, 7.25%, 02/01/25 (g) | B2 | 177 |
| | | | 5,318 |

Financial - 10.76%

| | | | |
|-------|--|------|-------|
| 450 | Aircastle Limited, Senior Notes, 5.50%, 02/15/22 | Ba1 | 480 |
| 1,125 | Alliant Holdings Intermediate, LLC, 8.25%, 08/01/23 (g) | Caa2 | 1,181 |

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|-------|---|------|-------|
| 125 | Ally Financial, Inc., Senior Notes, 5.125%, 09/30/24 | Ba3 | 128 |
| 1,140 | Ally Financial, Inc., Senior Notes, 5.75%, 11/20/25 | (e) | 1,171 |
| 619 | Ally Financial, Inc., Senior Notes, 7.50%, 09/15/20 | Ba3 | 696 |
| 600 | Banco Bilbao Vizcaya Argentina, S.A., Senior Notes, 7%, 12/29/49 (EUR) | (e) | 640 |
| 300 | Cabot Financial (Luxembourg) S.A., Senior Notes, 7.50%, 10/01/23 (g) (GBP) | B2 | 393 |
| 25 | CNO Financial Group Inc., Senior Notes, 4.50%, 05/30/20 | Ba1 | 26 |
| 625 | CNO Financial Group Inc., Senior Notes, 5.25%, 05/30/25 | Ba1 | 641 |
| 950 | Credit Agricole S.A., Junior Subordinated Notes, 7.875%, 12/29/49 (g) | (e) | 967 |
| 545 | Credit Suisse Group AG, Senior Notes, 6.25%, 12/29/49 (g) | (e) | |
| | | | 553 |
| 200 | Credit Suisse Group AG, Senior Notes, 7.50%, 12/29/49 (g) | (e) | 216 |
| 1,200 | Discover Financial Services, Senior Notes, 10.25%, 07/15/19 | Ba1 | 1,356 |
| 450 | Garfunkelux Holdco 3 S.A., Senior Notes, 8.50%, 11/01/22 (g) (GBP) | B2 | 598 |
| 2,200 | Goldman Sachs Group, Inc. 5.375%, 12/29/49 | Ba1 | 2,255 |
| 625 | HRG Group, Inc., Senior Notes, 7.875%, 07/15/19 | Ba3 | 648 |
| 750 | Hub Holdings LLC, Senior Notes, 8.125%, 07/15/19 (g) | Caa2 | 750 |
| 160 | Hub International Limited, Senior Notes, 7.875%, 10/01/21 (g) | Caa2 | 167 |
| 250 | Hub International Limited, Senior Notes, 9.25%, 02/15/21 (g) | B3 | 258 |
| 450 | Icahn Enterprises, Senior Notes, 6%, 08/01/20 (g) | Ba3 | 464 |
| 455 | Icahn Enterprises, Senior Notes, 6.25%, 02/01/22 | Ba3 | 464 |
| 730 | Intesa San Paolo SPA, Senior Notes, 7.70%, 12/29/49 (g) | Ba3 | 699 |
| 1,465 | JP Morgan Chase & Co. 5.30%, 12/29/49 | Baa3 | 1,518 |
| 325 | Ladder Capital Finance Holdings LLLP, Senior Notes, 5.875%, 08/01/21 (g) | Ba3 | 327 |
| 800 | LPL Holdings, Inc., Senior Notes, 5.75%, 09/15/25 (g) | B2 | 807 |
| 450 | Navient Corporation, Senior Notes, 8%, 03/25/20 | Ba3 | 485 |
| 150 | NFP Corp., Senior Notes, 9%, 07/15/21 (g) | Caa2 | 158 |
| 475 | OneMain Financial Holdings, Inc., Senior Notes, 7.25%, 12/15/21 (g) | B2 | 495 |
| 545 | Park Aerospace Holdings, Ltd., Senior Notes, 5.25%, 08/15/22 (g) | B1 | 567 |
| 280 | Park Aerospace Holdings, Ltd., Senior Notes, 5.50%, 02/15/24 (g) | B1 | 293 |

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| 600 | Quicken Loans, Inc., Senior Notes, 5.75%, 05/01/25 (g) | Ba2 | 590 |
| 825 | Societe Generale 7.375%, 12/29/49 (g) | Ba3 | 839 |
| 675 | Springleaf Finance Corporation, Senior Notes, 8.25%, 12/15/20 | Ba2 | 733 |
| 1,775 | Standard Chartered PLC, Senior Notes, 7.50%, 12/29/49 (g) | Ba1 | |
| | | | 1,838 |
| 275 | Starwood Property Trust, Senior Notes, 5%, 12/15/21 (g) | Ba3 | 283 |
| 705 | Unicredit SPA, Senior Notes, | | |

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|------------------------|--|------|--------|
| | 8%, 04/03/49 | (e) | 677 |
| 1,100 | USI Inc., Senior Notes, 7.75%, 01/15/21 (g) | Caa2 | |
| | | | 1,123 |
| | | | 25,484 |
| Food/Tobacco - 2.04% | | | |
| 775 | Chobani LLC., Senior Notes, 7.50%, 04/15/25 (g) | Caa2 | 794 |
| 750 | Dean Foods Company, Senior Notes, 6.50%, 03/15/23 (g) | B2 | 784 |
| 425 | Lamb Western Holdings, Inc., Senior Notes, 4.625%, 11/01/24 (g) | Ba3 | 432 |
| 800 | Minerva Luxembourg S.A., Senior Notes, 7.75%, 01/31/23 (g) | B1 | 835 |
| 830 | Post Holdings, Inc., Senior Notes, 5.50%, 03/01/25 (g) | B3 | 832 |
| 330 | Post Holdings, Inc., Senior Notes, 5.75%, 03/01/27 (g) | B3 | 328 |
| 335 | Post Holdings, Inc., Senior Notes, 8%, 07/15/25 (g) | B3 | 376 |
| 425 | Shearers Food, Inc., Senior Notes, 9%, 11/01/19 (g) | B3 | 444 |
| | | | 4,825 |
| Forest Products - .94% | | | |
| 275 | Cascades, Inc., Senior Notes, 5.50%, 07/15/22 (g) | Ba3 | 274 |
| 1,150 | Cascades, Inc., Senior Notes, 5.75%, 07/15/23 (g) | Ba3 | 1,149 |
| 350 | Mercer International, Inc., Senior Notes, 7.75%, 12/01/22 | B1 | 374 |
| 400 | Norbord, Inc., Senior Notes, 6.25%, 04/15/23 (g) | Ba1 | 422 |
| | | | 2,219 |
| Gaming - 5.93% | | | |
| 550 | Boyd Gaming Corporation, Senior Notes, 6.375%, 04/01/26 | B3 | 588 |
| 550 | CCM Merger, Inc., Senior Notes, 6%, 03/15/22 (g) | Caa1 | 560 |
| 375 | Codere Finance 2 Luxembourg S.A., Senior Notes, 6.75%, 11/01/21 (g)(EUR) | B2 | 401 |
| 400 | Codere Finance 2 Luxembourg S.A., Senior Notes, 7.625%, 11/01/21 (g) | B2 | 386 |
| 330 | Eagle II Acquisition Company LLC, Senior Notes, 6%, 04/01/25 (g) | B3 | 337 |
| 875 | Eldorado Resorts, Inc., Senior Notes, 7%, 08/01/23 | B3 | 933 |
| 700 | Great Canadian Gaming Corporation, Senior Notes, 6.625%, 07/25/22 (g) (CAD) | B1 | 548 |
| 1,159 | International Game Technology Plc, Senior Notes, 6.25%, 02/15/22 (g) | Ba2 | |
| | | | 1,240 |
| 1,900 | International Game Technology Plc, Senior Notes, | | |

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| | 6.50%, 02/15/25 (g) | Ba2 | 2,024 |
| 325 | Intralot Finance Luxembourg S.A. , Senior Notes, | | |
| | 6.75%, 09/15/21 (g) (EUR) | B1 | 353 |
| 325 | MGM Growth Properties Operating Partnership L.P., Senior | | |
| | Notes, 5.625%, 05/01/24 | B1 | 343 |
| 600 | MGM Resorts International, Senior Notes, | | |
| | 6%, 03/15/23 | B1 | 645 |
| 182 | Safari Holding Verwaltungs GmbH, Senior Notes, | | |

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| | 8.25%, 02/15/21 (g)(EUR) | B2 | 201 |
| 860 | Scientific Games International Inc., Senior Notes, 7%, 01/01/22 (g) | Ba3 | 918 |
| 3,515 | Scientific Games International Inc., Senior Notes, 10%, 12/01/22 | Caa1 | 3,730 |
| 775 | Shingle Springs Tribal Gaming Authority, Senior Notes, 9.75%, 09/01/21 (g) | B1 | 833 |
| | | | 14,040 |
| Health Care - 8.65% | | | |
| 560 | Capsugel S.A., Senior Notes, 7%, 05/15/19 (g) | Caa1 | 559 |
| 175 | Centene Escrow Corporation, Senior Notes, 6.125%, 02/15/24 | Ba2 | 187 |
| 380 | Change Health, Inc., Senior Notes, 5.75%, 03/01/25 (g) | B3 | 390 |
| 640 | CHS/Community Health Systems, Inc., Senior Notes, 6.25%, 03/31/23 | Ba3 | 651 |
| 480 | CHS/Community Health Systems, Inc., Senior Notes, 6.875%, 02/01/22 | Caa1 | 413 |
| 850 | DaVita Healthcare Partners, Inc., Senior Notes, 5%, 05/01/25 | B1 | 850 |
| 1,850 | DaVita Healthcare Partners, Inc., Senior Notes, 5.125%, 07/15/24 | B1 | 1,869 |
| 450 | DPX Holdings BV, Senior Notes, 7.50%, 02/01/22 (g) | Caa2 | 474 |
| 575 | Endo Finance LLC, Senior Notes, 6%, 02/01/25 (g) | B3 | 492 |
| 150 | HCA, Inc., Senior Notes, 5%, 03/15/24 | Ba1 | 157 |
| 3,125 | HCA, Inc., Senior Notes, 5.25%, 06/15/26 | Ba1 | 3,293 |
| 275 | Hill-Rom Holdings, Inc., Senior Notes, 5.75%, 09/01/23 (g) | B1 | 285 |
| 1,260 | Iasis Healthcare Capital 8.375%, 05/15/19 | Caa1 | 1,210 |
| 625 | Kindred Healthcare, Inc., Senior Notes, 8%, 01/15/20 | B3 | 633 |
| 450 | Kinetic Concepts, Senior Notes, 12.50%, 11/01/21 (g) | Caa1 | 498 |
| 450 | Molina Healthcare, Inc., Senior Notes, 5.375%, 11/15/22 | Ba3 | 467 |
| 225 | MPH Acquisition Holdings, Senior Notes, 7.125%, 06/01/24 (g) | Caa1 | 242 |
| 450 | MPT Operating Partnership, L.P., Senior Notes, 6.375%, 03/01/24 | Ba1 | 483 |
| 450 | Ortho-Clinical Diagnostics SA, Senior Notes, 6.625%, 05/15/22 (g) | Caa2 | 419 |
| 425 | Surgery Center Holdings, Senior Notes, 8.875%, 04/15/21 (g) | Caa2 | |
| | | | 449 |
| 575 | Synlab Bondco PLC, Senior Notes, 6.25%, 07/01/22(g) (EUR) | B2 | 660 |
| 250 | Synlab Bondco PLC, Senior Notes, 8.25%, 07/01/23 (g) (EUR) | Caa1 | |

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|-------|--|------|-------|
| 1,332 | Tenet Healthcare Corporation, Senior Notes, 6.75%, 06/15/23 | Caa1 | 1,309 |
| 275 | Tenet Healthcare Corporation, Senior Notes, 7.50%, 01/01/22 (g) | Ba3 | |
| | | | 297 |
| 1,400 | Tenet Healthcare Corporation, Senior Notes, 8.125%, 04/01/22 | Caa1 | 1,460 |
| 715 | Valeant Pharmaceuticals International, Senior Notes, 6.375%, 10/15/20 (g) | Caa1 | 647 |
| 795 | Valeant Pharmaceuticals International, Senior Notes, | | |

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| | 6.50%, 03/15/22 (g) | Ba3 | 818 |
| 17 | Valeant Pharmaceuticals International, Senior Notes, 6.75%, 08/15/18 (g) | Caa1 | 17 |
| 125 | Valeant Pharmaceuticals International, Senior Notes, 6.75%, 08/15/21 (g) | Caa1 | 108 |
| 825 | Valeant Pharmaceuticals International, Senior Notes, 7%, 10/01/20 (g) | Caa1 | 755 |
| 120 | Valeant Pharmaceuticals International, Senior Notes, 7.50%, 07/15/21 (g) | Caa1 | 105 |
| | | | 20,490 |
| Information Technology - 7.04% | | | |
| 1,600 | Advanced Micro Devices, Inc., Senior Notes, 7%, 07/01/24 | Caa1 | 1,696 |
| 200 | Advanced Micro Devices, Inc., Senior Notes, 7.50%, 08/15/22 | Caa1 | 222 |
| 1,700 | Bankrate, Inc., Senior Notes, 6.125%, 08/15/18 (g) | B2 | 1,709 |
| 875 | CommScope Technologies LLC, Senior Notes, 6%, 06/15/25 (g) | Ba3 | 919 |
| 325 | Diamond 1 Finance Corporation, Senior Notes, 5.875%, 06/15/21 (g) | Ba2 | 343 |
| 525 | Diamond 1 Finance Corporation, Senior Notes, 7.125%, 06/15/24 (g) | Ba2 | 579 |
| 530 | EIG Investors Corporation, Senior Notes, 10.875%, 02/01/24 | Caa1 | 562 |
| 350 | Match Group, Inc., Senior Notes, 6.375%, 06/01/24 | Ba3 | 378 |
| 575 | Match Group, Inc., Senior Notes, 6.75%, 12/15/22 | Ba3 | 601 |
| 350 | Micron Technology, Inc., Senior Notes, 5.25%, 08/01/23 (g) | Ba3 | 360 |
| 675 | Microsemi Corporation, Senior Notes, 9.125%, 04/15/23 (g) | B2 | 776 |
| 575 | RP Crown Parent LLC, Senior Notes, 7.375%, 10/15/24 (g) | Caa1 | 602 |
| 350 | SS&C Technologies Holdings, Inc., Senior Notes, 5.875%, 07/15/23 | B2 | 370 |
| 1,200 | Veritas Bermuda Ltd., Senior Notes, 7.50%, 02/01/23 (g) | B2 | 1,245 |
| 2,595 | Veritas Bermuda Ltd., Senior Notes, 10.50%, 02/01/24 (g) | Caa2 | 2,731 |
| 510 | Western Digital Corporation, Senior Notes, 7.375%, 04/01/23 (g) | Ba1 | 560 |
| 1,964 | Western Digital Corporation, Senior Notes, 10.50%, 04/01/24 | Ba2 | 2,313 |
| 650 | Zebra Technologies Corporation, Senior Notes, 7.25%, 10/15/22 | B2 | 702 |
| | | | 16,668 |
| Lodging - .59% | | | |
| 1,325 | Playa Resorts Holding B.V., Senior Notes, 8%, 08/15/20 (g) | Caa1 | 1,393 |
| Manufacturing - 1.80% | | | |
| 530 | Accudyne Industries Borrower S.C.A., Senior Notes, 7.75%, 12/15/20 (g) | Caa3 | 445 |
| 700 | Gardner Denver Inc., Senior Notes, | | |

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| | 6.875%, 08/15/21 (g) | Caa2 | 721 |
| 700 | PCF GmbH, Senior Notes, | | |
| | 7.875%, 08/01/19 (EUR) | B2 | 777 |
| 700 | Sensata Technologies UK Financing Company plc, Senior | | |
| | Notes, 6.25%, 02/15/26 (g) | Ba3 | 740 |

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| 700 | SPX Flow, Inc, Senior Notes, 5.625%, 08/15/24 (g) | B1 | 704 |
| 700 | SPX Flow, Inc, Senior Notes, 5.875%, 08/15/26 (g) | B1 | 703 |
| 150 | Welbilt, Inc., Senior Notes, 9.50%, 02/15/24 | Caa1 | 173 |
| | | | 4,263 |
| Metals & Mining - 7.28% | | | |
| 100 | AK Steel Corporation, Senior Notes, 7.625%, 10/01/21 | B3 | 104 |
| 810 | Aleris International, Inc., Senior Notes, 9.50%, 04/01/21 (g) | B2 | 866 |
| 825 | BlueScope Steel (Finance) Limited, Senior Notes, 6.50%, 05/15/21 (g) | Ba1 | 870 |
| 1,005 | Constellium NV, Senior Notes, 6.625%, 03/01/25 (g) | Caa1 | 970 |
| 250 | Constellium NV, Senior Notes, 8%, 01/15/23 (g) | Caa1 | 256 |
| 1,175 | FMG Resources, Senior Notes, 9.75%, 03/01/22 (g) | Baa3 | 1,345 |
| 325 | Freeport McMoran, Inc., Senior Notes, 4%, 11/14/21 | B1 | 316 |
| 1,125 | Freeport McMoran, Inc., Senior Notes, 5.40%, 11/14/34 | B1 | 982 |
| 520 | Grinding Media, Inc., Senior Notes, 7.375%, 12/15/23 (g) | B2 | 545 |
| 300 | HudBay Minerals, Inc., Senior Notes, 7.25%, 01/15/23 (g) | B3 | 318 |
| 1,450 | HudBay Minerals, Inc., Senior Notes, 7.625%, 01/15/25 (g) | B3 | 1,573 |
| 825 | Lundin Mining Corporation, Senior Notes, 7.50%, 11/01/20 (g) | B1 | 872 |
| 750 | New Gold Inc., Senior Notes, 6.25%, 11/15/22 (g) | B3 | 753 |
| 325 | Novelis, Inc., Senior Notes, 5.875%, 09/30/26 (g) | B2 | 331 |
| 1,617 | Novelis, Inc., Senior Notes, 6.25%, 08/15/24 (g) | B2 | 1,682 |
| 275 | Nyrstar Netherlands Holdings B.V., Senior Notes, 8.50%, 09/15/19 (EUR) | B3 | 321 |
| 875 | Nyrstar Netherlands Holdings B.V., Senior Notes, 8.50%, 09/15/19 (g) (EUR) | B3 | 1,022 |
| 1,550 | Ryerson Inc., Senior Secured Notes, 11%, 05/15/22 (g) | Caa1 | 1,740 |
| 616 | Vale Overseas Limited, Senior Notes, 5.875%, 06/10/21 | Ba2 | 659 |
| 625 | Vale Overseas Limited, Senior Notes, 6.25%, 08/10/26 | Ba2 | 676 |
| 925 | Zekelman Industries, Senior Notes, 9.875%, 06/15/23 (g) | Caa1 | 1,034 |
| | | | 17,235 |
| Other Telecommunications - 3.86% | | | |
| 1,250 | Century Link Inc., Senior Notes, 7.50%, 04/01/24 | Ba3 | 1,319 |
| 475 | Equinix, Inc., Senior Notes, 5.375%, 01/01/22 | B1 | 501 |

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| 485 | Equinix, Inc., Senior Notes, 5.375%, 05/15/27 | B1 | 501 |
| 250 | Equinix, Inc., Senior Notes, 5.75%, 01/01/25 | B1 | 263 |

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| 875 | Frontier Communications, Inc., Senior Notes, 8.875%, 09/15/20 | B1 | 922 |
| 750 | Frontier Communications, Inc., Senior Notes, 10.50%, 09/15/22 | B1 | 758 |
| 350 | Level 3 Communications, Inc., Senior Notes, 5.75%, 12/01/22 | B2 | 362 |
| 225 | Level 3 Financing, Inc., Senior Notes, 5.25%, 03/15/26 | (e) | 226 |
| 1,725 | Level 3 Financing, Inc., Senior Notes, 5.375%, 01/15/24 | B1 | 1,760 |
| 275 | Level 3 Financing, Inc., Senior Notes, 5.375%, 05/01/25 | B1 | 281 |
| 250 | Level 3 Financing, Inc., Senior Notes, 5.625%, 02/01/23 | B1 | 258 |
| 675 | Rackspace Hosting, Inc., Senior Notes, 8.625%, 11/15/24 (g) | B3 | 710 |
| 245 | Zayo Group, LLC, Global Notes, 5.75%, 01/15/27 (g) | B3 | |
| | | | 258 |
| 950 | Zayo Group, LLC, Global Notes, 6.375%, 05/15/25 | B3 | 1,025 |
| | | | 9,144 |
| Publishing - .30% | | | |
| 250 | Harland Clarke Holdings Corporation, Senior Notes, 6.875%, 03/01/20 (g) | B1 | 253 |
| 455 | Harland Clarke Holdings Corporation, Senior Notes, 8.375%, 08/15/22 (g) | B1 | 465 |
| | | | 718 |
| Real Estate Investment Trust Securities - .39% | | | |
| 250 | VEREIT Operating Partnership, L.P., Senior Securities, 4.125%, 06/01/21 | Ba1 | 257 |
| 645 | VEREIT Operating Partnership, L.P., Senior Securities, 4.875%, 06/01/26 | Ba1 | 672 |
| | | | 929 |
| Restaurants - 1.43% | | | |
| 425 | 1011778 B.C. United Liability Company, Senior Notes, 4.625%, 01/15/22 (g) | Ba3 | 434 |
| 1,225 | KFC Holding Company, Senior Notes, 5%, 06/01/24 (g) | B1 | 1,245 |
| 450 | KFC Holding Company, Senior Notes, 5.25%, 06/01/26 (g) | B1 | 458 |
| 300 | P.F. Chang's China Bistro, Inc., Senior Notes, 10.25%, 06/30/20 (g) | Caa1 | 299 |
| 575 | Seminole Hard Rock Entertainment Inc., Senior Notes, 5.875%, 05/15/21 (g) | B2 | 584 |
| 258 | YUM Brands, Inc., Senior Notes, 5.35%, 11/01/43 | B2 | 224 |
| 130 | YUM Brands, Inc., Senior Notes, 6.875%, 11/15/37 | | |