NEW AMERICA HIGH INCOME FUND INC Form N-Q November 19, 2018

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

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number

811-5399

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

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

02109 (Zip code)

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

Registrant s telephone number, including area code: (617) 263-6400

Date of fiscal year end: 12/31

Date of reporting period: 9/30/18

Item 1 - Schedule of Investments - September 30, 2018 (Unaudited) (Dollar Amounts in Thousands)

Principal Amount/Units		Moody s Rating (Unaudited)	Value (Note 1)
CORPORATE DEBT SECURITIES - 122.	72% (d)(f)	(Chadanea)	(11010 1)
Aerospace & Defense - 2.30%			
885	Bombardier, Inc., Senior Notes,		
	8.75%, 12/01/21 (g)	Caa1	974
1,060	Bombardier, Inc., Senior Notes,		
	7.50%, 12/01/24 (g)	Caa1	1,117
1,800	Standard Aero Aviation Holdings Inc., Senior Notes,		
	10%, 07/15/23 (g)	Caa2	1,939
	Transdigm Holdings UK, plc, Senior Suboradinated		
455	Notes,		
	6.875%, 05/15/26 (g)	В3	466
170	Triumph Group Inc., Senior Notes,		
	4.875%, 04/01/21	Caa1	164
135	Triumph Group Inc., Senior Notes,		
	5.25%, 06/01/22	Caa1	128
465	Triumph Group Inc., Senior Notes,		
	7.75%, 08/15/25	Caa1	450
			5,238
Airlines05%			
102	American Airlines Group, Senior Notes,		
	5.625%, 07/15/22 (g)	(e)	104
Automotive - 2.23%			
1,280	American Axle and Manufacturing, Inc., Senior Notes,		
	6.25%, 04/01/25	B2	1,272
3,970	Tesla Inc., Senior Notes,		
	5.30%, 08/15/25 (g)	Caa1	3,335
500	Titan International, Inc., Senior Notes,		, i
	6.50%, 11/30/23	В3	484
	,		5,091
Broadcasting - 3.72%			
970	Clear Channel Worldwide Holdings, Inc., Senior Notes,		
	6.50%, 11/15/22	B2	989
85	Clear Channel Worldwide Holdings, Inc., Senior Notes,		
	7.625%, 03/15/20	Caa1	85
	Clear Channel Worldwide Holdings, Inc., Senior		
2,025	Subordinated		
_, = = = = = = = = = = = = = = = = = = =	Notes, 7.625%, 03/15/20	Caa1	2,035
895	iHeart Communications, Inc., Senior Notes,	Cuur	2,000
0,3	9%, 12/15/19 (a)(b)	(e)	673
780	iHeart Communications, Inc., Senior Notes,	(6)	075
700	9%, 09/15/22 (a)(b)	(e)	585
1,925	MDC Partners, Inc., Senior Notes,	(6)	303
1,923	6.50%, 05/01/24 (g)	В3	1,704
250	Outfront Media Capital LLC, Senior Notes,	DS	1,704
230	5.625%, 02/15/24	B1	252
275	E.W. Scripps Company, Senior Notes,	DΙ	232
213	** * *	В1	264
1.205	5.125%, 05/15/25 (g) Sirius YM Padio Inc. Senior Notes	DI	264
1,305	Sirius XM Radio, Inc., Senior Notes,	D-2	1.050
700	5%, 08/01/27 (g)	Ba3	1,253
700	Townsquare Media, Inc., Senior Notes,	D2	757
	6.50%, 04/01/23 (g)	В3	656
			8,496
D '11' 0 D 15 2569			
Building & Real Estate - 2.56%			

	6.75%, 08/01/25 (g)	Caa1	65
74	Five Point Operating Company, L.P., Senior Notes,	D2	7.4
2,360	7.875%, 11/15/25 (g) Howard Hughes Corporation, Senior Notes,	В3	74
2,300	5.375%, 03/15/25 (g)	Ba3	2,339
630	LGI Homes, Inc., Senior Notes,	Bus	2,337
030	6.875%, 07/15/26 (g)	B1	622
350	Shea Homes Limited Partnership, Senior Notes,		
	5.875%, 04/01/23 (g)	B1	343
425	Taylor Morrison Communities, Inc., Senior Notes,		
	5.875%, 04/15/23 (g)	B1	426
990	Weekley Homes LLC, Senior Notes,		
(75	6.625%, 08/15/25	В3	943
675	William Lyon Homes, Inc., Senior Notes, 7%, 08/15/22	B2	685
350	William Lyon Homes, Inc., Senior Notes,	D 2	063
330	6%, 09/01/23	B2	338
	076, 07101720	22	5,835
			ĺ
Building Products86%			
680	ABC Supply Company, Inc., Senior Notes,		
	5.875%, 05/15/26 (g)	В3	681
222	Masonite International Corporation, Senior Notes,	5.0	
	5.625%, 03/15/23 (g)	Ba3	227
295	New Enterprise Stone and Lime Company, Inc., Senior		
293	Notes, 6.25%, 03/15/26 (g)	B2	297
470	PGT Innovations, Inc., Senior Notes,	D2	291
470	6.75%, 08/01/26 (g)	В3	488
290	Summit Materials LLC, Senior Notes,	20	.00
	5.125%, 06/01/25 (g)	В3	273
			1,966
211 2			
Cable Operators - 12.40%	Alt' E' ' GA G ' N		
1,600	Altice Financing S.A., Senior Notes, 7.50%, 05/15/26 (g)	B1	1,544
1,400	Altice France S.A., Senior Notes,	DI	1,344
1,400	7.375%, 05/01/26 (g)	B1	1,400
605	Altice France S.A., Senior Notes,	Di	1,100
	8.125%, 02/01/27 (g)	B1	622
2,890	Altice Luxembourg S.A., Senior Notes,		
	7.625%, 02/15/25 (g)	В3	2,623
290	Altice Luxembourg S.A., Senior Notes,		
	7.75%, 05/15/22 (g)	В3	282
475	C&W Senior Financing Designated Activity, Senior Notes,	D.O.	47.4
2,260	6.875%, 09/15/27 (g)	B2	474
2,200	CCO Holdings, LLC, Senior Notes, 5.00%, 02/01/28 (g)	B1	2,122
1,070	CCO Holdings, LLC, Senior Notes,	Бī	2,122
1,0.0	5.125%, 05/01/27 (g)	B1	1,014
1,625	CCO Holdings, LLC, Senior Notes,		,-
	5.50%, 05/01/26 (g)	B1	1,605
1,165	Cequel Communications Holdings I, LLC, Senior Notes,		
	7.50%, 04/01/28 (g)	Caa1	1,220
1,215	Cequel Communications Holdings I, LLC, Senior Notes,	a .	
1 200	7.75%, 07/15/25 (g)	Caa1	1,294
1,300	CSC Holdings, LLC, Senior Notes, 6.625%, 10/15/25 (g)	Ba2	1,370
3,055	CSC Holdings, LLC, Senior Notes,	Daz	1,370
5,055	10.875%, 10/15/25 (g)	B2	3,551
	10,0,0,10,10,10,		5,551

	6.75%, 06/01/21	B1	1,212
835	Dish DBS Corporation, Senior Notes,	7.	-0-
700	7.75%, 07/01/26	B1	787
700	Netflix, Inc., Senior Notes,	Ba3	657
940	4.875%, 04/15/28 (g) Netflix, Inc., Senior Notes,	Баз	037
940	5.875%, 11/15/28 (g)	Ba3	940
455	Radiate Holdco, Senior Notes,	Dus	710
.00	6.875%, 02/15/23 (g)	(e)	437
1,305	Unitymedia Kabel BW GmbH, Senior Notes,		
	6.125%, 01/15/25 (g)	В3	1,364
500	UPCB Finance IV Ltd, Senior Notes,		
	5.375%, 01/15/25 (g)	Ba3	499
490	Virgin Media Secured Finance, Plc, Senior Notes,		
	5.25%, 01/15/26 (g)	Ba3	477
490	Virgin Media Secured Finance, Plc, Senior Notes,	D 4	40.5
1 220	5.50%, 08/15/26 (g)	Ba3	485
1,320	VTR Finance B.V., Senior Notes,	D 1	1 242
1,075	6.875%, 01/15/24 (g) Ziggo Bond Finance B.V., Senior Notes,	B1	1,343
1,073	2.1ggo Bond Finance B. V., Senior Notes, 6%, 01/15/27 (g)	В3	970
	0 %, 01/13/27 (g)	ъ	28,292
			20,272
Chemicals - 3.56%			
535	Consolidated Energy Finance, Senior Notes,		
	6.50%, 05/15/26 (g)	(e)	540
420	Consolidated Energy Finance, Senior Notes,		
	6.875%, 06/15/25 (g)	B2	436
2,160	CVR Partners, L.P., Senior Notes,		
	9.25%, 06/15/23 (g)	B2	2,295
965	Kissner Holdings L.P., Senior Notes,	D.A	000
705	8.375%, 12/01/22 (g)	В3	989
795	Koppers, Inc., Senior Notes,	B1	705
200	6%, 02/15/25 (g) Kraton Polymers LLC, Senior Notes,	DI	795
200	5.25%, 05/15/26 (g)(EUR)	В3	238
475	Kraton Polymers LLC, Senior Notes,	D 3	250
	7%, 04/15/25 (g)	В3	490
780	OCI N.V., Senior Notes,		
	6.625%, 04/15/23 (g)	B1	808
330	Platform Specialty Products Corporation, Senior Notes,		
	5.875%, 12/01/25 (g)	Caa1	325
475	Platform Specialty Products Corporation, Senior Notes,		
	6.50%, 02/01/22 (g)	Caa1	485
40	Rayonier A.M. Products, Inc., Senior Notes,	Di	20
((5	5.50%, 06/01/24 (g)	B1	39
665	Univar, Inc., Senior Notes, 6.75%, 07/15/23 (g)	В3	688
	0.73%, 07/13/23 (g)	ъз	8,128
			0,120
Consumer Products - 2.81%			
1,475	Avon International, Operating Company, Senior Notes,		
,	7.875%, 08/15/22 (g)	Ba1	1,521
685	Central Garden and Pet Company, Senior Notes,		,
	5.125%, 02/01/28	B1	651
460	Energizer Gamma Acquisition, B.V., Senior Notes,		
	4.625%, 07/15/26 (g)(EUR)	B2	554
1,675	Lifetime Fitness, Inc., Senior Notes,		
	8.50%, 06/15/23 (g)	Caa1	1,744
950	Prestige Brands, Inc., Senior Notes,		

6.375%, 03/01/24 (g)	Caa1	962

670	Tempur Sealy International, Inc., Senior Notes,		
070	5.50%, 06/15/26	B1	643
330	Tempur Sealy International, Inc., Senior Notes,	2.	0.0
	5.625%, 10/15/23	B1	328
			6,403
Container - 3.98%			
1,625	ARD Finance S.A., Senior Notes,	~ •	1 (10
1.500	7.125%, 09/15/23	Caa2	1,643
1,580	Ardagh Packaging Finance plc, Senior Notes,	D2	1 (52
1,650	7.25%, 05/15/24 (g) BWAY Holding Company, Inc., Senior Notes,	В3	1,653
1,050	7.25%, 04/15/25 (g)	Caa2	1,607
100	Crown Cork and Seal Company, Inc., Senior Notes,	Cuu2	1,007
100	7.375%, 12/15/26	B1	109
1,465	Kleopatra Holdings 1 S.C.A., Senior Notes,		
	8.50%, 06/30/23 (EUR)	(e)	1,181
325	Pactiv Corporation, Senior Notes,		
	7.95%, 12/15/25	Caa1	347
2,500	Reynolds Group Issuer, Inc., Senior Notes,		
	7%, 07/15/24 (g)	Caa1	2,531
			9,071
F 16 700			
Energy - 16.79% 275	Archrook Dartners Capier Notes		
213	Archrock Partners, Senior Notes, 6%, 04/01/21	В3	276
1,123	Archrock Partners, Senior Notes,	D 3	270
1,123	6%, 10/01/22	В3	1,134
605	Berry Petroleum Company, LLC, Senior Notes,	20	1,10
	7%, 02/15/26 (g)	В3	625
560	Bruin E&P Partners, LLC, Senior Notes,		
	8.875%, 08/01/23 (g)	В3	579
415	Carrizo Oil & Gas, Inc., Senior Notes,		
	8.25%, 07/15/25	B2	447
525	Cheniere Corpus Christi Holdings, LLC, Senior Notes,	D 0	551
800	5.875%, 03/31/25 Cheniere Corpus Christi Holdings, LLC, Senior Notes,	Ba3	551
800	7%, 06/30/24	Ba3	876
375	Chesapeake Energy Corp., Senior Notes,	Das	870
313	6.125%, 02/15/21	Caa1	384
630	Chesapeake Energy Corp., Senior Notes,	- Cuu I	55.
	8%, 01/15/25	Caa1	648
335	Chesapeake Energy Corp., Senior Notes,		
	8%, 06/15/27	Caa1	342
785	Covey Park Energy, LLC, Senior Notes,		
(20	7.50%, 05/15/25 (g)	В3	796
630	Crestwood Midstream Partners, L.P., Senior Notes,	D.I	650
1 100	6.25%, 04/01/23	B1	650
1,190	CrownRock, L.P., Senior Notes, 5.625%, 10/15/25 (g)	В3	1 162
284	CSI Compressco LP, Senior Notes,	DJ	1,162
204	7.25%, 08/15/22	Caa2	263
580	CSI Compressco LP, Senior Notes,	2	
	7.50%, 04/01/25 (g)	B1	592
795	DCP Midstream, LLC, Senior Notes,		
	6.75%, 09/15/37 (g)	Ba2	851
650	DCP Midstream, LLC, Senior Notes,		
	7.375%, (h)	B1	644
470	DCP Midstream, LLC, Senior Notes,	-	
	8.125%, 08/16/30	Ba2	560

470	Eclipse Resources Corporation, Senior Notes,		
	8.875%, 07/15/23	Caa1	478
240	Endeavor Energy Resources, L.P., Senior Notes.		

240 Endeavor Energy Resources, L.P., Senior Notes. 5.75%, U1/2028 (c) Ba		5.50%, 01/30/26 (g)	B2	240
1,000 Sterram NRG Solutions, Senior Notes, 8,103,102,102,103, 1,000 Sterram NRG Solutions, Senior Notes, 8,125%, 6,050,1025 8 1 1,136 1,136 1,136 1,235 1,235%, 5,001,25 8 1 2,23 1,236 1,	240			
1,090 Externan Net Solutions, Senior Notes, 8,125%, 05601/25 81 1,136 8,125%, 05601/25 81 1,136 6,375%, 0515/25 81 923 405 6,375%, 0515/25 81 923 405 485 6,075%, 0515/25 81 923 485 485 6,375%, 0515/25 81 488		5.75%, 01/30/28 (g)	B2	240
1,090 Externa NRG Solutions, Senior Notes, 81,25%, 650/125 81 1,136 1,236	954			
8.125%, 0501/25 9315 Gulfport Rency Corporation, Senior Notes, 6.375%, 0515/25 405 Hess Corporation, Senior Notes, 7.875%, 05015/25 1 Hess Corporation, Senior Notes, 7.875%, 05015/25 (g) 820 Indigo Natural Resources, LLC, Senior Notes, 6.875%, 02/15/26 (g) 83 3 Jagged Peak Energy LLC, Senior Notes, 5.875%, 05012/26 (g) 83 427 800 Kosmos Energy Ld., Senior Notes, 7.875%, 08012/26 (g) 83 427 800 Kosmos Energy Ld., Senior Notes, 7.875%, 08012/26 (g) 83 750 Magnolia Oil and Gas Operating LLC, Senior Notes, 64%, 08010/26 (g) 83 76 84 950 Matador Resources Company, Senior Notes, 85 875%, 0915/26 (g) 85 1,200 1,240 MEG Energy Corporation, Senior Notes, 6.50%, 0187/25 (g) 86 1,240 1,240 MEG Energy Corporation, Senior Notes, 83 83 84 25 310 Newfield Exploration Company, Senior Notes, 83 85 85 875%, 09101/26 86 87 87 87 87 87 87 87 87 87 87 87 87 87	1.000		(e)	959
935 Gulfport Energy Corporation, Senior Notes, 6.375%, 6051525 405 Hesc Corporation, Senior Notes, 7.875%, 1001029 820 Indigo Natural Resources, LLC, Senior Notes, 6.875%, 0201256 (g) 83 Jagged Peak Energy LLC, Senior Notes, 83 Jagged Peak Energy LLC, Senior Notes, 84 Songer Peak Energy LLC, Senior Notes, 85 Songer LLC, Senior Notes, 86 Songer LLC, Senior Notes, 87 Songer LLC, Senior Notes, 87 Songer LLC, Senior Notes, 88 Jagged Peak Energy LLC, Senior Notes, 87 Songer LLC, Senior Notes, 87 Songer LLC, Senior Notes, 88 Jagged Peak Energy LLC, Senior Notes, 88 Jagged Peak Energy LLC, Senior Notes, 89 Songer LLC, Senior Notes, 89 Songer LLC, Senior Notes, 80 Jagged LLC, Sen	1,090		D1	1 126
6.375%, 05/15/25 B1 923	935		DI	1,130
465 Hess Corporation, Senior Notes, 7.875%, 1001/129 Ba1 488 820 Indigo Natural Resources, LLC, Senior Notes, 6875%, 021/15/26 (g) B3 793 793 793 793 795 79	755		B1	923
820 Indigo Natural Resources, LLC, Senior Notes, 6,875%, 05/01/26 (g) 83 793 430 Jagged Peak Energy LLC, Senior Notes, 5,875%, 05/01/26 (g) 80 Kosmos Energy Ltd., Senior Notes, 7,875%, 08/01/21 (g) 80 (e) 813 1,310 Kosmos Energy Ltd., Senior Notes, 7,875%, 08/01/21 (g) 80 (e) 81,331 750 Magnolia Oli and Gas Operating LLC, Senior Notes, 6%, 08/01/26 (g) 990 Matador Resources Company, Senior Notes, 5,875%, 09/01/52 (g) 81 B2 1,000 1,240 MEG Energy Corporation, Senior Notes, 6,50%, 01/15/25 (g) 83 1,225 840 Noble Holdings International, Ltd., Senior Notes, 7,375%, 01/01/26 842 1,410 853 Noble Holdings International, Ltd., Senior Notes, 7,875%, 09/01/26 (g) 85 3,410 864 Noble Holdings International, Ltd., Senior Notes, 7,875%, 01/01/26 865 1,410 876 Noble Holdings International, Ltd., Senior Notes, 8,95%, 04/01/45 80 Noble Holdings International, Ltd., Senior Notes, 8,95%, 04/01/45 80 Parsley Energy, LLC, Senior Notes, 5,625%, 10/15/27 (g) 81 B2 82 781 840 Parsley Energy, LLC, Senior Notes, 8,05%, 04/145 850 Parsley Energy, LLC, Senior Notes, 8,05%, 04/145 860 Parsley Energy, Senior Notes, 8,15%, 05/15/26 81 Seven Generation Senior Notes, 7,125%, 11/17/27 81 Sa Solitization Senior Notes, 8,15%, 09/15/26 (g) 82 Solitization Senior Notes, 8,15%, 09/15/26 (g) 83 Solitization Senior Notes, 8,15%, 09/15/26 (g) 84 Solitization Senior Notes, 8,15%, 09/15/26 (g) 85 Solitication Senior Notes, 8,15%, 09/15/26 (g) 86 Solitication Senior Notes, 8,15%, 09/15/26 (g) 86 Solitication Senior Notes, 8,15%, 09/15/26 (g) 86 Solitication Senior Notes, 8,15%, 09/15/26 (g) 87 Solitication Notes, 8,15%, 09/15/26 (g) 88 Solitication Notes, 9,5%, 09/15/26 (g) 8	405			
430 Jagged Peak Energy LLC, Senior Notes, 83 427		,	Ba1	488
430 Jagged Peak Energy LLC, Senior Notes, 5.875%, 05/01/26 (g) 83 427	820		7.0	=0.0
SAF5%, 05/01/26 (g)	420		В3	793
Some Energy Ltd., Senior Notes, 7.875%, 080/121 (g) (e) 813 1,310 Kosmos Energy Ltd., Senior Notes, 7.875%, 080/121 (g) (e) 1,331 750 Magnolia Oil and Gas Operating LLC, Senior Notes, 6, 08/01/26 (g) B3 746 990 Matador Resources Company, Senior Notes, 875%, 09/15/26 (g) B2 1,000 1,240 MEG Energy Corporation, Senior Notes, 6,50%, 09/15/26 (g) B3 1,225 1,240 MEG Energy Corporation, Senior Notes, 832 321 1,410 NGI. Energy Partners L.P., Senior Notes, 832 321 1,410 NGI. Energy Partners L.P., Senior Notes, 82 1,417 330 Noble Holdings International, Ltd., Senior Notes, 82 1,417 331 Noble Holdings International, Ltd., Senior Notes, 87.875%, 09/15/26 (g) B2 342 395 Noble Holdings International, Ltd., Senior Notes, 895%, 04/01/45 Caal 576 Nustar Logistics, L.P., Senior Notes, 895%, 04/01/45 Ba2 886 9rarley Energy, LLC., Senior Notes, 864 370 Partley Energy, LLC., Senior Notes, 87.375%, 01/17/27 892 1,365 860 Partley Energy, LLC., Senior Notes, 87.375%, 01/17/27 892 1,365 870 Rowan Companies, Inc., Senior Notes, 7.375%, 01/17/27 892 1,365 880 Rowan Companies, Inc., Senior Notes, 7.375%, 01/17/27 893 1,365 880 Seven Generations Energy Ltd., Senior Notes, 7.375%, 01/17/27 893 7.84 265 Southwestern Energy Company, Senior Notes, 5.375%, 00/15/25 893 784 265 Southwestern Energy Company, Senior Notes, 895	430		R3	427
1,310 Kosmos Energy Ltd., Senior Notes, 7.875%, 08001/21 (g) (e) 1,331 750 Magnolia Oil and Gas Operating LLC, Senior Notes, 6%, 08001/26 (g) B3 746 760 Magnolia Oil and Gas Operating LLC, Senior Notes, B3 746 760 Matador Resources Company, Senior Notes, B2 1,000 1,240 MEG Energy Corporation, Senior Notes, B2 1,000 1,240 MEG Energy Corporation, Senior Notes, B3 1,225 1,410 New Field Exploration Company, Senior Notes, B3 2,225 1,410 NGL Energy Partners L.P., Senior Notes, B3 3,21 1,410 NGL Energy Partners, L.P., Senior Notes, B4 330 1,410 NGL Energy Partners, L.P., Senior Notes, B4 341 330 Noble Holdings International, Ltd., Senior Notes, B4 342 1,850 Noble Holdings International, Ltd., Senior Notes, B4 342 1,850 Noble Holdings International, Ltd., Senior Notes, B5 3,0401/145 1,850 Parsley Energy, LLC., Senior Notes, B4 342 1,860 Parsley Energy, LLC., Senior Notes, B5 5,625%, 0/18727 B4 364 1,860 Parsley Energy, LLC., Senior Notes, B4 342 1,350 Petrobras Global Finance, Senior Notes, B5 3625%, 10/18727 (g) B2 864 1,350 Petrobras Global Finance, Senior Notes, 3735%, 06/18726 B1 342 1,350 Petrobras Global Finance, Senior Notes, 3735%, 06/18726 B1 357 360 Rowan Companies, Inc., Senior Notes, 3,375%, 06/18726 B3 368 375 380 Permian Resources, LLC, Senior Notes, 3,375%, 06/18726 B3 363 381 382 383 384 382 383 384 383 384 384 394 395 396 396 396 396 395 396 396 396 396 396 397 397 397 397 397 397 397 397 397 397 397 397 397 397 397 398 398 398 397 399 390 390 390 397 397 390 390 390 390 390 390 390 390 390 390 390 390 390 390 390 390 390 390 390 390 390 390 390 390 390 390 390 390 390 390 390 390 390 390 3	800	· · · · · · · · · · · · · · · · · · ·	D 3	127
7.875%, 0800/121 (g) 750 Magnolia oil and Gas Operating LLC, Senior Notes, 6%, 08/01/26 (g) 83 746 890 Matador Resources Company, Senior Notes, 5.875%, 09/15/26 (g) 82 1,000 1,240 MEG Energy Corporation, Senior Notes, 6.50%, 01/15/25 (g) 83 1,225 310 Newfield Exploration Company, Senior Notes, 5.375%, 01/01/26 8 Ba2 321 1,410 NGL Energy Partners L.P., Senior Notes, 7.50%, 11/01/23 8 B2 1,417 330 Noble Holdings International, Ltd., Senior Notes, 8.95%, 02/01/26 (g) 82 342 595 Noble Holdings International, Ltd., Senior Notes, 8.95%, 04/01/45 Caal 576 790 Nustar Logistics, L.P., Senior Notes, 5.625%, 04/01/27 Ba2 82 5.625%, 04/01/27 Ba2 83 860 Parsley Energy, LLC, Senior Notes, 5.625%, 10/15/27 (g) 82 864 570 PDC Energy, Senior Notes, 5.625%, 10/15/27 (g) 82 864 570 PDC Energy, Senior Notes, 7.375%, 01/17/27 Ba2 1,365 360 Rowan Companies, Inc., Senior Notes, 7.375%, 01/17/27 Ba2 1,365 360 Rowan Companies, Inc., Senior Notes, 7.375%, 01/17/27 Ba2 3,365 360 Rowan Companies, Inc., Senior Notes, 7.375%, 01/17/27 Ba2 1,365 360 Rowan Companies, Inc., Senior Notes, 7.125%, 11/01/20 (g) 815 Seven Generations Energy Ltd., Senior Notes, 5.375%, 06/15/25 Caal 357 560 Sable Permian Resources, LLC, Senior Notes, 5.375%, 09/30/25 (g) 813 Seven Generations Energy Ltd., Senior Notes, 5.375%, 09/30/25 (g) 814 290 815 Summit Midstream Holdings, LLC, Senior Notes, 5.375%, 09/30/25 (g) 817 Summit Midstream Holdings, LLC, Senior Notes, 5.375%, 04/15/25 Ba3 383 318 319 5 Tallgrass Energy Partners, L.P., Senior Notes, 5.50%, 09/15/24 (g) 83 318 318 319 5 Tallgrass Energy Partners, L.P., Senior Notes, 5.50%, 09/15/24 (g) 83 383 810 83 381			(e)	813
Magnolia Oil and Gas Operating LLC, Senior Notes, 6%, 08/01/26 (g) B3 746	1,310			
6%, 08/01/26 (g) Matador Resources Company, Senior Notes, 5.875%, 09/15/26 (g) B2 1,000 1,240 MEG Energy Corporation, Senior Notes, 6.50%, 01/15/25 (g) B3 1,225 310 Newfield Exploration Company, Senior Notes, 5.375%, 01/01/26 Ba2 321 1,410 NGL Energy Partners L.P., Senior Notes, 7.50%, 11/01/23 B2 1,417 330 Noble Holdings International, Ltd., Senior Notes, 8.59%, 04/01/45 Solve Model Mod			(e)	1,331
990 Matador Resources Company, Senior Notes, 5.875%, 09/15/26 (g) 1,240 MEG Energy Corporation, Senior Notes, 6.50%, 01/15/25 (g) 310 NewField Exploration Company, Senior Notes, 5.375%, 01/01/26 1,410 NGL Energy Partners L.P., Senior Notes, 7.50%, 11/01/23 330 Noble Holdings International, Ltd., Senior Notes, 7.875%, 02/01/26 (g) 32 342 359 Noble Holdings International, Ltd., Senior Notes, 8.95%, 04/01/45 39 Noble Holdings International, Ltd., Senior Notes, 8.95%, 04/01/45 39 Noble Holdings International, Ltd., Senior Notes, 5.625%, 04/28/27 39 Ba2 30 Noble Holdings International, Ltd., Senior Notes, 5.625%, 04/28/27 30 Nustar Logistics, L.P., Senior Notes, 5.625%, 04/15/27 (g) 30 Parsley Energy, LLC, Senior Notes, 5.625%, 10/15/27 (g) 31 Ba2 32 864 370 PDC Energy, Senior Notes, 3.735%, 05/15/26 360 Rowan Companies, Inc., Senior Notes, 7.375%, 05/15/25 361 Rowan Companies, Inc., Senior Notes, 7.375%, 06/15/25 362 Rowan Companies, Inc., Senior Notes, 7.375%, 06/15/25 363 Sable Permian Resources, LLC, Senior Notes, 5.50%, 09/15/26 (g) 363 Southwestern Energy Ltd., Senior Notes, 5.50%, 09/15/25 364 Summit Midstream Holdings, LLC, Senior Notes, 5.50%, 08/15/25 365 Summit Midstream Partners, LP, Senior Notes, 5.50%, 08/15/25 375%, 05/15/26 380 Summit Midstream Partners, LP, Senior Notes, 5.50%, 09/15/24 (g) 381 381 381 382 383 381 384 385 386 386 3878 388 388 388 388 388 388 388 388 38	750		D2	746
1,240 MEG Energy Corporation, Senior Notes,	000		В3	/46
1,240 MEG Energy Corporation, Senior Notes, 6.50%, U1/12/52 (g) B3 1,225 310 Newfield Exploration Company, Senior Notes, 5.375%, 0.10/12/6 1,410 NGL Energy Partners L.P., Senior Notes, 7.50%, 11/01/23 B2 1,417 330 Noble Holdings International, Ltd., Senior Notes, 7.875%, 0.20/12/6 (g) B2 342 595 Noble Holdings International, Ltd., Senior Notes, 8.95%, 0.40/11/45 Caal 576 790 Nustar Logistics, L.P., Senior Notes, 8.95%, 0.40/11/45 Ba2 781 806 Parsley Energy, L.L.C., Senior Notes, 5.625%, 0.4/28/27 Ba2 864 570 PDC Energy, Senior Notes, 5.75%, 0.51/52/6 Ba2 1,355 7375%, 0.10/17/27 Ba2 1,355 7385%, 0.10/18/25 Caal 357 7375%, 0.10/18/25 Caal 357 7375%, 0.10/18/25 Caal 357 7386 Perrobras Global Finance, Senior Notes, 7,375%, 0.10/18/25 Caal 357 560 Sable Permian Resources, LLC, Senior Notes, 7,125%, 11/01/20 (g) Ca 370 815 Seven Generations Energy Ltd., Senior Notes, 5,375%, 0.9/30/25 (g) Ba3 784 265 Southwestern Energy Company, Senior Notes, 5,50%, 0.1/23/25 Ba3 263 240 Summit Midstream Holdings, LLC, Senior Notes, 5,50%, 0.1/23/25 Ba 3 318 250 Summit Midstream Holdings, LLC, Senior Notes, 5,575%, 0.4/15/25 Ba 3 318 795 Tallgrass Energy Partners, L.P., Senior Notes, 5,50%, 0.9/15/24 (g) Ba3 810 405 Taptsone Energy, LLC, Senior Notes, 5,50%, 0.9/15/24 (g) Ba3 810 405 Taptsone Energy, LLC, Senior Notes, 5,50%, 0.9/15/24 (g) Ba3 810 405 Taptsone Energy, LLC, Senior Notes, 5,50%, 0.9/15/24 (g) Ba3 810 405 Taptsone Energy, LLC, Senior Notes, 5,50%, 0.9/15/24 (g) Ba3 810 405 Taptsone Energy, LLC, Senior Notes, 5,50%, 0.9/15/24 (g) Ba3 810 405 Taptsone Energy, LLC, Senior Notes, 5,50%, 0.9/15/24 (g) Ba3 810 405 Taptsone Energy, LLC, Senior Notes, 5,50%, 0.9/15/24 (g) Ba3 810 405 Taptsone Energy, LLC, Senior Notes, 5,50%, 0.9/15/24 (g) Ba3 810 405 Taptsone En	990		B2	1.000
6.50%, 01/15/25 (g) 310 NewField Exploration Company, Senior Notes, 5.375%, 01/01/26 1,410 NGL Energy Partners L.P., Senior Notes, 7.50%, 11/01/23 310 Noble Holdings International, Ltd., Senior Notes, 7.875%, 02/01/26 (g) 310 Noble Holdings International, Ltd., Senior Notes, 7.875%, 02/01/26 (g) 311 Senior Notes, 312 Senior Notes, 313 Senior Notes, 314 Senior Notes, 315 Senior Notes, 315 Senior Notes, 315 Senior Notes, 316 Senior Notes, 316 Senior Notes, 317 Senior Notes, 317 Senior Notes, 318 Senior Senior Notes, 318 Senior Notes, 318 Senior	1,240		22	1,000
1,410 NGL Energy Partners L.P., Senior Notes, 7,50%, 11/01/23 B2 1,417			В3	1,225
1,410 NGL Energy Partners L.P., Senior Notes, 7.50%, 11/01/23 30 Noble Holdings International, Ltd., Senior Notes, 7.875%, 02/01/26 (g) 82 342 595 Noble Holdings International, Ltd., Senior Notes, 8.95%, 04/01/45 Caal 576 790 Nustar Logistics, L.P., Senior Notes, 5.625%, 04/01/48 Ba2 781 860 Parsley Energy, LLC,, Senior Notes, 5.625%, 10/15/27 (g) Ba2 864 570 PDC Energy, Senior Notes, 5.75%, 05/15/26 Bb1 542 1,350 Petrobras Global Finance, Senior Notes, 7.375%, 00/11/127 Ba2 1,365 360 Rowan Companies, Inc., Senior Notes, 7.375%, 00/11/27 560 Sable Permian Resources, LLC, Senior Notes, 7.125%, 11/01/20 (g) Ca 370 815 Seven Generations Energy Ltd., Senior Notes, 5.375%, 09/30/25 (g) Ba3 784 265 Southwestern Energy Company, Senior Notes, 6.20%, 01/23/25 Ba3 240 Summit Midstream Holdings, LLC, Senior Notes, 5.50%, 08/15/25 Ba1 239 230 Summit Midstream Holdings, LLC, Senior Notes, 9.50%, 08/15/25 Ba3 318 795 Tallgrass Energy Partners, L.P., Senior Notes, 5.50%, 09/15/16/4 (g) Ba3 810 405 Tapstone Energy LtC, Senior Notes, 5.50%, 09/15/24 (g) Caal 378	310			
7.50%, 11/01/23 Noble Holdings International, Ltd., Senior Notes, 7.875%, 02/01/26 (g) Solution Holdings International, Ltd., Senior Notes, 8.95%, 04/01/45 Solution Holdings International, Ltd., Senior Notes, 8.95%, 04/01/45 Solution Holdings International, Ltd., Senior Notes, 8.95%, 04/01/45 Solution Holdings International, Ltd., Senior Notes, 8.95%, 04/10/45 Solution Holdings, Ltd., Senior Notes, 5.625%, 04/28/27 Ba2 860 Parsley Energy, LLC, Senior Notes, 5.625%, 10/15/27 (g) Ba2 864 Solution Holdings, Senior Notes, 5.75%, 05/15/26 Ba2 864 Solution Holdings, Ltd., Senior Notes, 7.375%, 01/17/27 Ba2 1,365 Solution Holdings, Ltd., Senior Notes, 7.375%, 06/15/25 Solution Holdings, Ltd., Senior Notes, 5.375%, 09/30/25 (g) Ba3 784 Solution Holdings, Ltd., Senior Notes, 5.50%, 08/15/22 Solution Holdings, Ltd., Senior Notes, 5.50%, 08/15/25 Ba3 Solution Holdings, Ltd., Senior Notes, 5.50%, 08/15/26 Ba3 Solution Holdings, Ltd., Senior Notes, 5.50%, 08/1	4.440		Ba2	321
330 Noble Holdings International, Ltd., Senior Notes, 7.875%, 0201/26 (g) B2 342	1,410		D2	1 417
7.875%, 02/01/26 (g) 80 Noble Holdings International, Ltd., Senior Notes, 8.95%, 04/01/45 790 Nustar Logistics, L.P., Senior Notes, 5.625%, 04/128/27 80 Parsley Energy, LLC., Senior Notes, 5.625%, 04/15/27 (g) 80 Perrobras Global Finance, Senior Notes, 5.75%, 05/15/26 80 Rowan Companies, Inc., Senior Notes, 7.375%, 01/17/27 80 Ba2 1,365 80 Rowan Companies, Inc., Senior Notes, 7.375%, 06/15/25 81 Seven Generations Energy Ltd., Senior Notes, 5.375%, 09/15/26 (g) 815 Seven Generations Energy Ltd., Senior Notes, 6.20%, 01/23/25 80 Sunthwestern Energy Company, Senior Notes, 5.55%, 08/15/22 81 239 820 Summit Midstream Holdings, LLC, Senior Notes, 5.57%, 04/15/25 81 220 820 Summit Midstream Partners, LP, Senior Notes, 9.50%, (h) 83 3 318 840 851 Tallgrass Energy Partners, L.P., Senior Notes, 5.50%, 09/15/24 (g) 851 Ba3 863 864 865 865 866 867 867 8687 8687 8687 8687	330		DZ	1,41/
595 Noble Holdings International, Ltd., Senior Notes, 8.95%, 04/01/45 Caa1 576 790 Nustar Logistics, L.P., Senior Notes, 5.625%, 04/28/27 Ba2 781 860 Parsley Energy, LLC., Senior Notes, 8 864 5.625%, 10/15/27 (g) B2 864 570 PDC Energy, Senior Notes, 81 542 1,350 Petrobras Global Finance, Senior Notes, 7.375%, 05/15/26 B1 542 1,350 Rowan Companies, Inc., Senior Notes, 7.375%, 06/15/25 Caa1 357 360 Rowan Companies, Inc., Senior Notes, 7.375%, 06/15/25 Caa1 357 560 Sable Permian Resources, LLC, Senior Notes, 7.125%, 11/01/20 (g) Ca 370 815 Seven Generations Energy Ltd., Senior Notes, 8 8a3 784 265 Southwestern Energy Company, Senior Notes, 8a3 263 240 Summit Midstream Holdings, LLC, Senior Notes, 8a3 263 230 Summit Midstream Holdings, LLC, Senior Notes, 8a3 3a8 25.75%, 04/15/25 B1 220 320 Summit Midstream Partn	330		B2	342
8,95%, 04/01/45 790 Nustar Logistics, L.P., Senior Notes, 5.625%, 04/28/27 880 Parsley Energy, LLC, , Senior Notes, 5.625%, 10/15/27 (g) 82 864 570 PDC Energy, Senior Notes, 5.75%, 05/15/26 81 542 1,350 Petrobras Global Finance, Senior Notes, 7.375%, 01/17/27 8a2 1,365 360 Rowan Companies, Inc., Senior Notes, 7.375%, 06/15/25 500 Sable Permian Resources, LLC, Senior Notes, 7.125%, 11/01/20 (g) 815 Seven Generations Energy Ltd., Senior Notes, 5.375%, 09/15/25 Southwestern Energy Company, Senior Notes, 6.20%, 01/23/25 8ba3 784 265 Southwestern Energy Company, Senior Notes, 5.50%, 08/15/22 B1 239 230 Summit Midstream Holdings, LLC, Senior Notes, 5.75%, 04/15/25 B1 239 230 Summit Midstream Holdings, LLC, Senior Notes, 5.75%, 04/15/25 B1 220 320 Summit Midstream Partners, LP, Senior Notes, 9.50%, (h) 83 318 795 Tallgrass Energy Partners, L.P., Senior Notes, 5.50%, 09/15/24 (g) 8a3 810 405 Tapstone Energy, LLC, Senior Notes, 9.75%, 06/01/22 (g) Caal 378	595			
S.625%, 04/28/27 Ba2 781			Caa1	576
860 Parsley Energy, LLC, , Senior Notes,	790			
5.625%, 10/15/27 (g) B2 864 570 PDC Energy, Senior Notes, 5.75%, 05/15/26 B1 542 1,350 Petrobras Global Finance, Senior Notes, 7.375%, 01/17/27 Ba2 1,365 360 Rowan Companies, Inc., Senior Notes, 7.375%, 06/15/25 Caal 357 560 Sable Permian Resources, LLC, Senior Notes, 7.125%, 11/01/20 (g) Ca 370 815 Seven Generations Energy Ltd., Senior Notes, 5.375%, 09/30/25 (g) Ba3 784 265 Southwestern Energy Company, Senior Notes, 6.20%, 01/23/25 Ba3 263 240 Summit Midstream Holdings, LLC, Senior Notes, 5.50%, 08/15/22 B1 239 230 Summit Midstream Holdings, LLC, Senior Notes, 5.75%, 04/15/25 B1 220 320 Summit Midstream Partners, LP, Senior Notes, 9.50%, (h) B3 318 795 Tallgrass Energy Partners, L.P., Senior Notes, 5.50%, 09/15/24 (g) Ba3 810 405 Tapstone Energy, LLC, Senior Notes, 9.75%, 06/01/22 (g) Caal 378	970		Ba2	781
570 PDC Energy, Senior Notes, 5.75%, 05/15/26 B1 542 1,350 Petrobras Global Finance, Senior Notes, 7.375%, 01/17/27 Ba2 1,365 360 Rowan Companies, Inc., Senior Notes, 7.375%, 06/15/25 Caal 357 560 Sable Permian Resources, LLC, Senior Notes, 7.125%, 11/01/20 (g) Ca 370 815 Seven Generations Energy Ltd., Senior Notes, 5.375%, 09/30/25 (g) Ba3 784 265 Southwestern Energy Company, Senior Notes, 6.20%, 01/23/25 Ba3 263 240 Summit Midstream Holdings, LLC, Senior Notes, 5.50%, 08/15/22 B1 239 230 Summit Midstream Holdings, LLC, Senior Notes, 5.75%, 04/15/25 B1 220 320 Summit Midstream Partners, LP, Senior Notes, 9.50%, (h) B3 318 795 Tallgrass Energy Partners, L.P., Senior Notes, 5.50%, 09/15/24 (g) Ba3 810 405 Tapstone Energy, LLC, Senior Notes, 9.75%, 06/01/22 (g) Caal 378	860		R2	864
5.75%, 05/15/26 1,350 Petrobras Global Finance, Senior Notes, 7.375%, 01/17/27 Ba2 1,365 360 Rowan Companies, Inc., Senior Notes, 7.375%, 06/15/25 Caal 357 560 Sable Permian Resources, LLC, Senior Notes, 7.125%, 11/01/20 (g) Ca 370 815 Seven Generations Energy Ltd., Senior Notes, 5.375%, 09/30/25 (g) Ba3 784 265 Southwestern Energy Company, Senior Notes, 6.20%, 01/23/25 Ba3 240 Summit Midstream Holdings, LLC, Senior Notes, 5.50%, 08/15/22 B1 230 Summit Midstream Holdings, LLC, Senior Notes, 5.75%, 04/15/25 B1 220 320 Summit Midstream Partners, LP, Senior Notes, 9.50%, (h) B3 318 795 Tallgrass Energy Partners, L.P., Senior Notes, 5.50%, 09/15/24 (g) Ba3 810 405 Tapstone Energy, LLC, Senior Notes, 9.75%, 06/01/22 (g) Caal 378	570		DZ	004
7.375%, 01/17/27 Ba2 1,365 360 Rowan Companies, Inc., Senior Notes, 7.375%, 06/15/25 Caa1 357 560 Sable Permian Resources, LLC, Senior Notes, 7.125%, 11/01/20 (g) Ca 370 815 Seven Generations Energy Ltd., Senior Notes, 5.375%, 09/30/25 (g) Ba3 784 265 Southwestern Energy Company, Senior Notes, 6.20%, 01/23/25 Ba3 263 240 Summit Midstream Holdings, LLC, Senior Notes, 5.50%, 08/15/22 B1 239 230 Summit Midstream Holdings, LLC, Senior Notes, 5.75%, 04/15/25 B1 220 320 Summit Midstream Partners, LP, Senior Notes, 9.50%, (h) B3 318 795 Tallgrass Energy Partners, L.P., Senior Notes, 5.50%, 09/15/24 (g) Ba3 810 405 Tapstone Energy, LLC, Senior Notes, 9.75%, 06/01/22 (g) Caa1 378			B1	542
Rowan Companies, Inc., Senior Notes, 7.375%, 06/15/25 Caal 357	1,350	Petrobras Global Finance, Senior Notes,		
7.375%, 06/15/25 Sable Permian Resources, LLC, Senior Notes, 7.125%, 11/01/20 (g) Resources, LLC, Senior Notes, 7.125%, 11/01/20 (g) Seven Generations Energy Ltd., Senior Notes, 5.375%, 09/30/25 (g) Ba3 784 265 Southwestern Energy Company, Senior Notes, 6.20%, 01/23/25 Ba3 240 Summit Midstream Holdings, LLC, Senior Notes, 5.50%, 08/15/22 B1 230 Summit Midstream Holdings, LLC, Senior Notes, 5.75%, 04/15/25 B1 220 320 Summit Midstream Partners, LP, Senior Notes, 9.50%, (h) B3 318 795 Tallgrass Energy Partners, L.P., Senior Notes, 5.50%, 09/15/24 (g) Ba3 810 405 Tapstone Energy, LLC, Senior Notes, 9.75%, 06/01/22 (g) Caal 378			Ba2	1,365
560 Sable Permian Resources, LLC, Senior Notes, 7.125%, 11/01/20 (g) Ca 370 815 Seven Generations Energy Ltd., Senior Notes, 5.375%, 09/30/25 (g) Ba3 784 265 Southwestern Energy Company, Senior Notes, 6.20%, 01/23/25 Ba3 263 240 Summit Midstream Holdings, LLC, Senior Notes, 5.50%, 08/15/22 B1 239 230 Summit Midstream Holdings, LLC, Senior Notes, 5.75%, 04/15/25 B1 220 320 Summit Midstream Partners, LP, Senior Notes, 9.50%, (h) B3 318 795 Tallgrass Energy Partners, L.P., Senior Notes, 5.50%, 09/15/24 (g) Ba3 810 405 Tapstone Energy, LLC, Senior Notes, 9.75%, 06/01/22 (g) Caal 378	360	•	C 1	257
7.125%, 11/01/20 (g) 815 Seven Generations Energy Ltd., Senior Notes, 5.375%, 09/30/25 (g) 816 Southwestern Energy Company, Senior Notes, 6.20%, 01/23/25 817 Summit Midstream Holdings, LLC, Senior Notes, 5.50%, 08/15/22 818 Summit Midstream Holdings, LLC, Senior Notes, 5.75%, 04/15/25 819 Summit Midstream Holdings, LLC, Senior Notes, 5.75%, 04/15/25 810 Summit Midstream Partners, LP, Senior Notes, 9.50%, (h) 810 Summit Midstream Partners, LP, Senior Notes, 9.50%, (h) 811 Senior Notes, 812 Summit Midstream Partners, LP, Senior Notes, 9.50%, (h) 812 Summit Midstream Partners, LP, Senior Notes, 813 Senior Notes, 814 Senior Notes, 815 Senior Notes, 816 Seven Generations Energy Partners, LP, Senior Notes, 817 Senior Notes, 818 Senior Notes, 819 Senior Notes, 810 Senior Notes, 811 Senior Notes, 812 Senior Notes, 813 Senior Notes, 814 Senior Notes, 815 Senior Notes, 816 Senior Notes, 817 Senior Notes, 818 Senior Notes, 819 Senior Notes, 810 Senior Notes, 811 Senior Notes, 812 Senior Notes, 813 Senior Notes, 814 Senior Notes, 815 Senior Notes, 817 Senior Notes, 818 Senior Notes, 819 Senior Notes, 810 Senior Notes, 811 Senior Notes, 812 Senior Notes, 813 Senior Notes, 814 Senior Notes, 815 Senior Notes, 816 Senior Notes, 817 Senior Notes, 817 Senior Notes, 818 Senior Notes	560		Caa1	337
815 Seven Generations Energy Ltd., Senior Notes, 5.375%, 09/30/25 (g) Ba3 784 265 Southwestern Energy Company, Senior Notes, 6.20%, 01/23/25 Ba3 263 240 Summit Midstream Holdings, LLC, Senior Notes, 5.50%, 08/15/22 B1 239 230 Summit Midstream Holdings, LLC, Senior Notes, 5.75%, 04/15/25 B1 220 320 Summit Midstream Partners, LP, Senior Notes, 9.50%, (h) B3 318 795 Tallgrass Energy Partners, L.P., Senior Notes, 5.50%, 09/15/24 (g) Ba3 810 405 Tapstone Energy, LLC, Senior Notes, 9.75%, 06/01/22 (g) Caa1 378	300		Ca	370
5.375%, 09/30/25 (g) Southwestern Energy Company, Senior Notes, 6.20%, 01/23/25 Ba3 263 240 Summit Midstream Holdings, LLC, Senior Notes, 5.50%, 08/15/22 B1 239 230 Summit Midstream Holdings, LLC, Senior Notes, 5.75%, 04/15/25 B1 220 320 Summit Midstream Partners, LP, Senior Notes, 9.50%, (h) B3 318 795 Tallgrass Energy Partners, L.P., Senior Notes, 5.50%, 09/15/24 (g) Ba3 810 405 Tapstone Energy, LLC, Senior Notes, 9.75%, 06/01/22 (g) Caal 378	815		- Cu	270
6.20%, 01/23/25 Summit Midstream Holdings, LLC, Senior Notes, 5.50%, 08/15/22 B1 239 230 Summit Midstream Holdings, LLC, Senior Notes, 5.75%, 04/15/25 B1 220 320 Summit Midstream Partners, LP, Senior Notes, 9.50%, (h) B3 318 795 Tallgrass Energy Partners, L.P., Senior Notes, 5.50%, 09/15/24 (g) Ba3 810 405 Tapstone Energy, LLC, Senior Notes, 9.75%, 06/01/22 (g) Caal 378		5.375%, 09/30/25 (g)	Ba3	784
240 Summit Midstream Holdings, LLC, Senior Notes, 5.50%, 08/15/22 B1 239 230 Summit Midstream Holdings, LLC, Senior Notes, 5.75%, 04/15/25 B1 220 320 Summit Midstream Partners, LP, Senior Notes, 9.50%, (h) B3 318 795 Tallgrass Energy Partners, L.P., Senior Notes, 5.50%, 09/15/24 (g) Ba3 810 405 Tapstone Energy, LLC, Senior Notes, 9.75%, 06/01/22 (g) Caa1 378	265			
5.50%, 08/15/22 Summit Midstream Holdings, LLC, Senior Notes, 5.75%, 04/15/25 B1 220 320 Summit Midstream Partners, LP, Senior Notes, 9.50%, (h) B3 318 795 Tallgrass Energy Partners, L.P., Senior Notes, 5.50%, 09/15/24 (g) Ba3 810 405 Tapstone Energy, LLC, Senior Notes, 9.75%, 06/01/22 (g) Caal 378	240		Ba3	263
230 Summit Midstream Holdings, LLC, Senior Notes, 5.75%, 04/15/25 B1 220 320 Summit Midstream Partners, LP, Senior Notes, 9.50%, (h) B3 318 795 Tallgrass Energy Partners, L.P., Senior Notes, 5.50%, 09/15/24 (g) Ba3 810 405 Tapstone Energy, LLC, Senior Notes, 9.75%, 06/01/22 (g) Caa1 378	240		R1	230
5.75%, 04/15/25 320 Summit Midstream Partners, LP, Senior Notes, 9.50%, (h) B3 318 795 Tallgrass Energy Partners, L.P., Senior Notes, 5.50%, 09/15/24 (g) Ba3 810 405 Tapstone Energy, LLC, Senior Notes, 9.75%, 06/01/22 (g) Caal 378	230		Dī	237
9.50%, (h) B3 318 795 Tallgrass Energy Partners, L.P., Senior Notes, 5.50%, 09/15/24 (g) Ba3 810 405 Tapstone Energy, LLC, Senior Notes, 9.75%, 06/01/22 (g) Caal 378			B1	220
795 Tallgrass Energy Partners, L.P., Senior Notes, 5.50%, 09/15/24 (g) Ba3 810 405 Tapstone Energy, LLC, Senior Notes, 9.75%, 06/01/22 (g) Caa1 378	320			
5.50%, 09/15/24 (g) Ba3 810 405 Tapstone Energy, LLC, Senior Notes, 9.75%, 06/01/22 (g) Caa1 378			В3	318
405 Tapstone Energy, LLC, Senior Notes, 9.75%, 06/01/22 (g) Caal 378	795		D 2	010
9.75%, 06/01/22 (g) Caa1 378	405		Ва3	810
	403		Caa1	378
	390			2,0

	6.125%, 02/15/26	B2	367
500	Transocean, Inc., Senior Notes,		
	5.875%, 01/15/24 (g)	B1	503
455	Transocean, Inc., Senior Notes,		
	7.50%, 01/15/26 (g)	В3	469
335	Transocean, Inc., Senior Notes,		

	9%, 07/15/23 (g)	В3	365
450	USA Compression Partners, L.P., Senior Notes,	7.0	
0.5	6.875%, 04/01/26 (g)	В3	465
85	Vine Oil & Gas, L.P., Senior Notes, 8.75%, 04/15/23 (g)	Caa1	84
640	Vine Oil & Gas, L.P., Senior Notes,	Caai	04
040	9.75%, 04/15/23 (g)	Caa1	640
1,320	Weatherford International Ltd., Senior Notes,	Cuu1	010
-,	7.75%, 06/15/21	Caa1	1,297
155	Weatherford International Ltd., Senior Notes,		,
	9.875%, 02/15/24	Caa1	151
1,084	WPX Energy, Inc.,		
	8.25%, 08/01/23	B1	1,230
605	YPF Sociedad Anonima, Senior Notes,		
	8.50%, 03/23/21 (g)	B2	609
			38,306
E			
Entertainment & Leisure - 2.27% 1,520	AMC Entertainment Holdings, Senior Subordinated Notes,		
1,320	5.75%, 06/15/25	В3	1,454
650	Cedar Fair, L. P., Senior Notes,	D 3	1,434
030	5.375%, 04/15/27	B1	630
225	EMI Music Publishing Group, Senior Notes,		
	7.625%, 06/15/24 (g)	В3	242
1,110	Merlin Entertainment plc, Senior Notes,		
	5.75%, 06/15/26 (g)	Ba2	1,122
365	Pinnacle Bidco, Plc, Senior Notes,		
	6.375%, 02/15/25 (g) (GBP)	В3	489
545	Silversea Cruise Finance Ltd., Senior Notes,		
	7.25%, 02/01/25 (g)	B2	593
665	VOC Escrow Ltd., Senior Notes,		
	5%, 02/15/28 (g)	Ba2	640
			5,170
Financial - 15.01%			
910	Acrisure, LLC, Senior Notes,		
910	7%, 11/15/25(g)	Caa2	846
780	Alliant Holdings Intermediate, LLC,	Caa2	040
700	8.25%, 08/01/23 (g)	Caa2	807
125	Ally Financial, Inc., Senior Notes,	Cuu2	007
120	5.125%, 09/30/24	Ba3	129
1,550	Ally Financial, Inc., Senior Notes,		
	5.75%, 11/20/25	(e)	1,598
800	AmWins Group, Inc., Senior Notes,		
	7.75%, 07/01/26 (g)	Caa1	832
695	Assured Partners, Inc., Senior Notes,		
	7%, 08/15/25 (g)	Caa2	690
370	Avolon Holdings Funding Ltd., Senior Notes,		
015	5.125%, 10/01/23 (g)	Ba3	372
815	Avolon Holdings Funding Ltd., Senior Notes,	D 2	020
1 405	5.50%, 01/15/23 (g)	Ba3	829
1,485	Banco Do Brasil S.A. (Cayman), 9% (h)	B2	1,455
500	Banco Santander S.A., Senior Notes,	DΖ	1,433
300	6.75%, (h) (EUR)	Ba1	625
700	Barclays PLC,	Dal	023
700	7.875%, (h)(GBP)	Ba3	965
330	Cabot Financial (Luxembourg) S.A., Senior Notes,		, , ,
	7.50%, 10/01/23 (GBP)	B1	420
300	Cabot Financial (Luxembourg) S.A., Senior Notes,		

125	Cabot Financial (Luxembourg) S.A., Senior Notes,		
	8.375%, 08/01/20 (GBP)	B1	165
55	CIT Group, Inc., Senior Notes,	D 4	~~
225	4.125%, 03/09/21	Ba2	55
325	CIT Group, Inc., Senior Notes,	D 2	221
205	5.25%, 03/07/25	Ba2	331
295	CIT Group, Inc., Subordinate Notes,	D-2	200
270	6.125%, 03/09/28	Ba2	308
270	CNO Financial Group Inc., Senior Notes,	Bal	275
655	5.25%, 05/30/25 Credit Suisse Group AG,	Dai	275
033	7.125%, (h)	Ba2	672
760	Credit Suisse Group AG,	Daz	072
700	7.50%, (g)(h)	(e)	806
385	DAE Funding, LLC, Senior Notes,	(C)	000
303	4.50%, 08/01/22 (g)	Ba3	379
455	DAE Funding, LLC, Senior Notes,	Dus	317
100	5%, 08/01/24 (g)	Ba3	447
1,200	Discover Financial Services, Senior Notes,	240	,
2,200	10.25%, 07/15/19	Ba1	1,256
775	DNB Bank ASA, Senior Notes,		, , , ,
	6.50%, (h)	Baa3	793
645	Freedom Mortgage Corporation, Senior Notes,		
	8.125%, 11/15/24 (g)	B2	624
470	Freedom Mortgage Corporation, Senior Notes,		
	8.25%, 04/15/25 (g)	B2	455
1,130	Hub Holdings LLC, Senior Notes,		
	7%, 05/01/26 (g)	Caa2	1,124
800	ING Groep N.V., Senior Notes,		
	6.875%, (h)	Ba1	812
1,400	Intesa San Paolo S.p.A.,		
	7%, (h)(EUR)	Ba3	1,666
980	Itau Unibankco Holding S.A., Senior Notes,		
	6.125%, (g)(h)	B2	908
325	Ladder Capital Finance Holdings LLLP, Senior Notes,		
	5.875%, 08/01/21 (g)	Ba3	329
1,270	LPL Holdings, Inc., Senior Notes,		
	5.75%, 09/15/25 (g)	B2	1,240
480	Nationstar Mortgage LLC, Senior Notes,		
	6.50%, 07/01/21	B2	479
635	Nationstar Mortgage LLC, Senior Notes,		
	8.125%, 07/15/23 (g)	B2	664
210	Navient Corporation, Senior Notes,		
	6.125%, 03/25/24	Ba3	211
1,135	Navient Corporation, Senior Notes,		
0.15	6.50%, 06/15/22	Ba3	1,178
215	Navient Corporation, Senior Notes,		
225	6.75%, 06/25/25	Ba3	217
325	Navient Corporation, Senior Notes,	D 2	221
405	6.75%, 06/15/26	Ba3	321
425	Navient Corporation, Senior Notes,	D-2	451
450	7.25%, 09/25/23	Ba3	451
450	Navient Corporation, Senior Notes,	Do2	175
225	8%, 03/25/20 Park Assessed Holdings, Ltd. Sanior Notes	Ba3	475
335	Park Aerospace Holdings, Ltd., Senior Notes, 4.50%, 03/15/23 (g)	Ba3	327
325	Park Aerospace Holdings, Ltd., Senior Notes,	Das	341
323	5.25%, 08/15/22 (g)	Ba3	329
395	Royal Bank of Scotland Group plc, Senior Notes,	Баз	349
393	8.625%, (h)	Ba2	422
	0.043 /0, (11)	Da∠	422

810	Springleaf Finance Corporation, Senior Notes,		
	6.875%, 03/15/25	B2	806
790	Springleaf Finance Corporation, Senior Notes,		
	7.125%, 03/15/26	B2	785

1.775			
1,775	Standard Chartered PLC,	D-1	1.924
1,235	7.50%, (g)(h) UBS Group AG, Senior Notes,	Ba1	1,824
1,233	• • • • • • • • • • • • • • • • • • • •	Ba1	1 202
1,440	7.125%, (h)	Dai	1,293
1,440	UniCredit S.p.A., 9.25%, (h) (EUR)	(a)	1.050
	9.25%, (f) (EUR)	(e)	1,859 34,235
			34,233
Food/Tobacco - 3.65%			
1,425	B&G Foods, Inc., Senior Notes,		
1,425	5.25%, 04/01/25	B2	1,361
1,405	Chobani LLC., Senior Notes,	DL	1,501
1,405	7.50%, 04/15/25 (g)	Caa2	1,273
770	Cosan Luxembourg S.A., Senior Notes,	Caa2	1,273
770	7%, 01/20/27 (g)	Ba3	753
250	Darling Global Finance, Senior Notes,	Das	133
230	3.625%, 05/15/26 (g)(EUR)	Ba3	298
820	FAGE International S.A., Senior Notes,	Bus	270
020	5.625%, 08/15/26 (g)	B1	752
1,330	Minerva Luxembourg S.A., Senior Notes,	21	,,,,
1,000	6.50%, 09/20/26 (g)	(e)	1,244
485	Post Holdings, Inc., Senior Notes,	(0)	1,2
	5.625%, 01/15/28 (g)	В3	467
330	Post Holdings, Inc., Senior Notes,		
	5.75%, 03/01/27 (g)	В3	323
335	Post Holdings, Inc., Senior Notes,		
	8%, 07/15/25 (g)	В3	369
1,250	Sigma Holdco., B.V., Senior Notes,		
	7.875%, 05/15/26 (g)	В3	1,173
275	Sunshine Mid B.V., Senior Notes,		
	6.50%, 05/15/26 (g)(EUR)	Caa1	312
			8,325
Forest Products69%			
1,150	Cascades, Inc., Senior Notes,		
400	5.75%, 07/15/23 (g)	Ba3	1,153
400	Norbord, Inc., Senior Notes,	D 1	410
	6.25%, 04/15/23 (g)	Ba1	419
			1,572
Coming 2 270			
Gaming - 3.27% 580	Boyd Gaming Corporation, Senior Notes,		
300	6%, 08/15/26	В3	584
1,095	Caesar s Resorts, Senior Notes,	В3	301
1,000	5.25%, 10/15/25 (g)	В3	1,042
1,430	Codere Finance 2 Luxembourge S.A., Senior Notes,	D 3	1,012
1,130	7.625%, 11/01/21 (g)	B2	1,310
640	International Game Technology Plc, Senior Notes,		2,020
	6.25%, 01/15/27 (g)	Ba2	647
275	LHMC Finco, S.A.R.L., Senior Notes,		
	6.25%, 12/20/23 (g)(EUR)	B2	330
1,280	LHMC Finco, S.A.R.L., Senior Notes,		
	7.875%, 12/20/23 (g)	B2	1,299
1,205	Scientific Games International Inc., Senior Notes,		
	10%, 12/01/22	Caa1	1,276
605	Stars Group Holdings B.V., Senior Notes,		
	7%, 07/15/26 (g)	Caa1	625
322	VICI Properties, Senior Notes,		
	8%, 10/15/23	B1	355
			7,468

Healthcare - 10.72%			
1,870	Avantor Inc., Senior Notes,		
	9%, 10/01/25 (g)	Caa2	1,924
490	Bausch Health Companies, Inc., Senior Notes,		
	5.50%, 11/01/25 (g)	Ba3	489
2,095	Bausch Health Companies, Inc., Senior Notes,		
	7%, 03/15/24 (g)	Ba3	2,213
1,060	Bausch Health Companies, Inc., Senior Notes,		
	9%, 12/15/25 (g)	Caa1	1,142
1,030	Bausch Health Companies, Inc., Senior Notes,		
	9.25%, 04/01/26 (g)	Caa1	1,111
655	Change Healthcare Holdings LLC, Senior Notes,		
	5.75%, 03/01/25 (g)	В3	650
1,145	CHS/Community Health Systems, Inc., Senior Notes,		
	8.625%, 01/15/24 (g)	Caa1	1,188
850	DaVita Healthcare Partners, Inc., Senior Notes,		
	5%, 05/01/25	Ba3	813
1,850	DaVita Healthcare Partners, Inc., Senior Notes,		
	5.125%, 07/15/24	Ba3	1,790
230	Eagle Holding Company II, LLC, Senior Notes,		
	7.625%, 05/15/22 (g)	Caa1	232
575	Endo Finance LLC, Senior Notes,		
	6%, 02/01/25 (g)	В3	495
515	Endo Finance LLC, Senior Notes,		
	7.25%, 01/15/22 (g)	В3	502
275	Hill-Rom Holdings, Inc., Senior Notes,		
	5.75%, 09/01/23 (g)	Ba3	283
930	Kinetic Concepts, Senior Notes,		
	12.50%, 11/01/21 (g)	Caa1	1,018
650	MEDNAX, Inc., Senior Notes,		
	5.25%, 12/01/23 (g)	Ba2	650
450	Molina Healthcare, Inc., Senior Notes,		
	5.375%, 11/15/22	В3	458
225	MPH Acquisition Holdings, Senior Notes,		
	7.125%, 06/01/24 (g)	Caa1	233
450	MPT Operating Partnership, L.P., Senior Notes,		
	6.375%, 03/01/24	Ba1	473
450	Ortho-Clinical Diagnostics SA, Senior Notes,		
	6.625%, 05/15/22 (g)	Caa2	440
1,090	Polaris Intermediate Corporation, Senior Notes,		
	8.50%, 12/01/22 (g)	Caa2	1,127
425	Surgery Center Holdings, Senior Notes,		
	8.875%, 04/15/21 (g)	Caa2	443