

NEW AMERICA HIGH INCOME FUND INC
Form N-Q
November 21, 2006

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

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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: 7/1/06 - 9/30/06

Item 1 - Schedule of Investments - September 30, 2006 (Unaudited) (Dollar Amounts in Thousands)



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Principal Amount/Units		Moody s Rating (Unaudited)	Value (Note 1)
CORPORATE DEBT SECURITIES - 153.78% (d)			
Aerospace and Defense - 3.24%			
1,100	BE Aerospace, Inc., Senior Subordinated Notes, 8.875%, 05/01/11	B3	1,141
325	Evergreen International Aviation, Inc., Senior Secured Notes, 12%, 05/15/10	Caa1	349
1,625	GenCorp Inc., Senior Subordinated Notes, 9.50%, 08/15/13	Caa1	1,686
1,225	L3 Communications Corp., Senior Subordinated Notes, 6.375%, 10/15/15	Ba3	1,194
775	Moog, Inc., Senior Subordinated Notes, 6.25%, 01/15/15	Ba3	744
600	Sequa Corporation, Senior Notes, 9%, 08/01/09	B1	637
825	TransDigm Inc., Senior Subordinated Notes, 7.75%, 07/15/14 (g)	B3	839
			6,590
Automobile - 10.75%			
800	Accuride Corporation, Senior Subordinated Notes, 8.50%, 02/01/15	B3	744
800	ADESA, Inc., Senior Subordinated Notes, 7.625%, 06/15/12	B1	788
1,600	Ford Motor Credit Company, Senior Notes, 9.875%, 08/10/11	B1	1,656
4,350	Ford Motor Credit Company, Senior Notes, 9.957% 04/15/12	B1	4,557
1,675	General Motors Acceptance Corporation, Senior Notes, 6.75%, 12/01/14	Ba1	1,645
6,425	General Motors Acceptance Corporation, Senior Notes, 8%, 11/01/31	Ba1	6,762
1,675	General Motors Nova Scotia Finance Company, Senior Notes, 6.85%, 10/15/08	Caa1	1,637
850	The Goodyear Tire & Rubber Company, Senior Notes, 7.857%, 08/15/11	B3	829
500	Hawk Corporation, Senior Notes, 8.75%, 11/01/14	B3	496
825	H&E Equipment Services, Inc., Senior Notes, 8.375%, 07/15/16 (g)	B3	846
775	Insurance Auto Auctions, Inc., Senior Notes, 11%, 04/01/13	Caa1	771
325	Lear Corporation, Senior Notes, 8.11%, 05/15/09	B3	315
800	Tenneco Inc., Senior Subordinated Notes, 8.625%, 11/15/14	B3	794
			21,840
Beverage, Food and Tobacco - 3.12%			
925	B&G Foods, Inc., Senior Notes, 8%, 10/01/11	B1	946
1,025	Del Monte Corporation, Senior Subordinated Notes, 8.625%, 12/15/12	B2	1,076
325	Dole Food Company, Inc., Senior Notes, 8.875%, 03/15/11	B3	312
700	Le-Nature s, Inc., Senior Subordinated Notes, 10.00%, 06/15/13 (g.)	B3	721
425	NPI Merger Corporation, Senior Notes,		

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	9.23% 10/15/13 (g)	B3	439
775	NPI Merger Corporation, Senior Subordinated Notes, 10.75%, 04/15/14 (g)	Caa1	829
1,050	Reynolds American, Inc., Senior Notes, 7.25%, 06/01/13 (g)	Ba3	1,076
375	Reynolds American, Inc., Senior Notes, 7.625%, 6/01/16 (g)	Ba3	391
550	Wornick Company, Senior Secured Notes, 10.875%, 07/15/11	B2	547
			6,337
Broadcasting and Entertainment - 13.09%			
1,650	Allbritton Communications Company, Senior Subordinated Notes, 7.75%, 12/15/12	B1	1,671
300	AMC Entertainment, Inc., Senior Subordinated Notes, 8%, 03/01/14	B3	282
1,350	AMC Entertainment, Inc., Senior Subordinated Notes, 11%, 02/01/16	B3	1,475
425	Canadian Satellite Radio, Senior Notes, 12.75%, 02/15/14	(e)	421
2,475	Charter Communications Operating, LLC, Senior Secured Notes, 8%, 04/30/12 (g)	B3	2,494
250	Cinemark, Inc., Senior Discount Notes, 9.75%, 03/15/14 (b(g.))	B3	200
2,125	Cinemark, Inc., Senior Discount Notes, 9.75%, 03/15/14 (b)	B3	1,700
775	Cinemark USA, Inc., Senior Subordinated Notes, 9%, 02/01/13	B2	810
1,000	CSC Holdings, Inc., Senior Notes, 7.25%, 07/15/08	B2	1,012
1,675	DIRECTV Holdings, LLC, Senior Notes, 6.375%, 06/15/15	Ba3	1,591
503	DIRECTV Holdings, LLC, Senior Notes, 8.375%, 03/15/13	Ba3	523
500	EchoStar DBS Corporation, Senior Notes, 6.625%, 10/01/14	Ba3	478
775	EchoStar DBS Corporation, Senior Notes, 7%, 10/01/13 (g)	Ba3	760
225	Fisher Communications, Inc., Senior Notes, 8.625%, 09/15/14	B2	233
850	Gray Television, Inc., Senior Subordinated Notes, 9.25%, 12/15/11	B1	893
375	Insight Midwest, L.P., Senior Notes, 9.75%, 10/01/09	B2	382
750	Insight Midwest, L.P., Senior Notes, 10.50%, 11/01/10	B2	778
500	Intelsat Subsidiary Holding Company, Senior Notes, 8.25%, 01/15/13	B2	507
800	Intelsat Subsidiary Holding Company, Senior Notes, 10.484%, 01/15/12	B2	810
475	Kabel Deutschland GmbH, Senior Notes, 10.625%, 07/01/14 (g)	B2	511
1,325	Liberty Media Corporation, Senior Notes, 4%, 11/15/29	Ba2	885
1,200	Nexstar Holdings, Inc., Senior Notes, 11.375%, 04/01/13 (b)	B3	1,008
625	Nexstar Broadcasting, Inc., Senior Subordinated Notes 7%, 01/15/14	B2	576
924	Panamsat Corp., Senior Notes, 9%, 08/15/14	B2	956
250	Rainbow National Services LLC, Senior Notes, 8.75%, 09/01/12 (g)	B2	268

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850	Rogers Cable Inc., Senior Secured Notes, 6.75%, 03/15/15	Ba2	854
300	Shaw Communications, Inc., Senior Notes, 8.25%, 04/11/10	Ba2	317

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950	Sinclair Broadcast Group, Inc., Senior Subordinated Notes, 8%, 03/15/12	Ba3	964
1,075	Sinclair Broadcast Group, Inc., Senior Subordinated Notes, 8.75%, 12/15/11	Ba3	1,127
875	Sirius Satellite Radio, Inc., Senior Notes, 9.625%, 08/01/13	Caa1	857
250	Videotron Ltee., Senior Notes, 6.375%, 12/15/15	Ba2	238
825	Videotron Ltee., Senior Notes, 6.875%, 01/15/14	Ba2	815
200	XM Satellite Radio, Inc., Senior Notes 9.75%, 5/01/14 (g)	Caa1	194
			26,590
Building and Real Estate - 3.16%			
825	Abitibi-Consolidated, Inc., Senior Notes, 8.55%, 08/01/10	B2	819
625	B.F. Saul Real Estate Investment Trust, Senior Secured Notes, 7.50%, 03/01/14	B2	627
1,250	Building Materials Corporation of America, Senior Notes, 7.75%, 08/01/14	B3	1,119
1,050	Collins & Aikman Floorcoverings, Inc., Senior Subordinated Notes, 9.75%, 02/15/10	B3	1,047
75	FelCor Lodging Limited Partnership, Senior Notes, 9.00%, 06/01/11	Ba3	80
275	FelCor Lodging Limited Partnership, Senior Notes, 9.57%, 06/01/11	Ba3	282
504	Mobile Mini, Inc., Senior Notes, 9.50%, 07/01/13	B1	539
100	Norcraft Companies, L.P., Senior Subordinated Notes, 9%, 11/01/11	B1	102
125	Norcraft Holding Companies, L.P., Senior Discount Notes, 9.75%, 09/01/12 (b)	B3	101
875	Texas Industries, Inc., Senior Notes, 7.25%, 07/15/13	Ba3	875
500	Ventas Realty, Limited Partnership, Senior Notes, 6.50%, 06/01/16	Ba2	496
325	Ventas Realty, Limited Partnership, Senior Notes, 6.75%, 06/01/10	Ba2	330
			6,417
Cargo Transport - .60%			
725	American Commercial Lines LLC, Senior Notes, 9.50%, 02/15/15	B3	788
400	TFM, S.A. de C.V., Senior Notes, 9.375%, 05/01/12	B3	423
			1,211
Chemicals, Plastics and Rubber - 4.58%			
1,490	BCP Caylux Holdings Luxembourg S.C.A., Senior Subordinated Notes, 9.625%, 06/15/14	B3	1,613
174	Crystal US Holdings 3 LLC, Senior Discount Notes, 10%, 10/01/14 (b)	B3	141
475	Ethyl Corporation, Senior Notes, 8.875%, 05/01/10	B2	492
425	Freeport McMoran Resources, Senior Notes, 7%, 02/15/08	B2	427
425	Hercules, Incorporated, Senior Subordinated Notes, 6.75%, 10/15/29	Ba3	406

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959	Huntsman LLC, Senior Secured Notes, 11.625%, 10/15/10	Ba3	1,061
1,225	Invista, Units, 9.25%, 05/01/12 (g)	B1	1,302
853	Koppers Inc., Senior Secured Notes, 9.875%, 10/15/13	B2	927
1,675	Nell AF S.a.r.l. Senior Notes, 8.375%, 08/15/15 (g)	B2	1,662
525	PolyOne Corporation, Senior Notes, 10.625%, 05/15/10	B2	566
213	Rockwood Specialties Group, Inc., Senior Subordinated Notes, 10.625%, 05/15/11	B3	228
200	VWR International, Inc., Senior Notes, 6.875%, 04/15/12	B3	199
275	VWR International, Inc., Senior Subordinated Notes, 8%, 04/15/14	Caa1	277
			9,301
Containers, Packaging and Glass - 8.25%			
650	Ball Corporation, Senior Notes, 6.875%, 12/15/12.	Ba2	657
575	Berry Plastics Holding Corporation, Senior Secured Notes, 8.875%, 09/15/14 (g)	B2	578
350	Berry Plastics Holding Corporation, Senior Secured Notes, 9.265%, 09/15/14 (g)	B2	352
950	Boise Cascade, LLC, Senior Subordinated, Notes, 7.125%, 10/15/14	B2	893
775	BWAY Corporation, Senior Subordinated Notes, 10%, 10/15/10	B3	813
525	Covalence Specialty Materials Corporation, Senior Subordinated Notes, 10.25%, 03/01/16 (g)	B3	509
275	Domtar Inc., Senior Notes, 5.375%, 12/01/13	B2	234
525	Domtar Inc., Senior Notes, 7.875%, 10/15/11	B2	522
100	Domtar Inc., Senior Notes, 9.50%, 08/01/16	B2	105
200	Georgia Pacific Corporation, Senior Notes, 7.70%, 06/15/15	B2	201
500	Georgia Pacific Corporation, Senior Notes, 8.125%, 05/15/11	B2	516
450	Graphic Packaging International Inc., Senior Notes, 8.50%, 08/15/11	B2	461
325	Graphic Packaging International Inc., Senior Subordinated, Notes, 9.50%, 08/15/13	B3	334
175	Graham Packaging Company, Senior Notes, 8.50%, 10/15/12	Caa1	173
350	Greif Brothers Corporation, Senior Subordinated Notes, 8.875%, 08/01/12	Ba3	368
700	Jefferson Smurfit Corporation, (U.S.) Senior Notes, 7.50%, 06/01/13	B2	646
350	JSG Funding, PLC, Senior Subordinated Notes, 7.75%, 04/01/15	Caa1	329
1,410	MDP Acquisitions Plc, Senior Notes, 9.625%, 10/01/12	B3	1,498
125	NewPage Corporation, Senior Secured Notes, 10%, 05/01/12	B3	130
625	NewPage Corporation, Senior Secured Notes, 11.739%, 05/01/12	B3	675
475	NewPage Corporation, Senior Subordinated Notes, 12%, 05/01/13	Caa1	492

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650	Norske Skog Canada Ltd., Senior Notes 7.375%, 03/01/14	B2	598
650	Owens-Brockway Glass Container, Inc., Senior Notes, 8.25%, 05/15/13	B3	665
1,175	Owens-Brockway Glass Container, Inc., Senior Secured Notes, 8.75%, 11/15/12	Ba2	1,243

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1,225	Owens-Brockway Glass Container, Inc., Senior Secured Notes, 8.875%, 02/15/09	Ba2	1,260
375	Silgan Holdings Inc., Senior Subordinated Notes, 6.75%, 11/15/13	B1	367
325	Stone Container Corporation, Senior Notes, 8.375%, 07/01/12	B2	314
86	Stone Container Corporation, Senior Notes, 9.75%, 02/01/11	B2	89
625	Stone Container Finance Company of Canada, Senior Notes, 7.375%, 07/15/14	B2	570
350	Verso Paper Holdings, LLC, Senior Notes, 9.125%, 08/01/14 (g)	B2	352
175	Verso Paper Holdings, LLC, Senior Notes, 9.239%, 08/01/14 (g)	B2	177
650	Verso Paper Holdings, LLC, Senior Subordinated Notes, 11.375%, 08/01/16 (g)	B3	646
			16,767
Diversified/Conglomerate Manufacturing - 2.73%			
625	Bombardier Inc., Senior Notes, 6.30%, 05/1/14 (g)	Ba2	564
2,375	Bombardier Inc., Senior Notes, 6.75%, 05/01/12 (g)	Ba2	2,268
850	Case New Holland Inc., Senior Notes, 9.25%, 08/01/11	Ba3	901
175	Manitowoc Company, Inc., Senior Notes, 7.125%, 11/01/13	Ba3	173
1,625	RBS Global, Inc., Senior Notes, 9.50%, 08/01/14 (g)	B3	1,649
			5,555
Diversified/Conglomerate Service - 5.42%			
1,525	Brand Services, Inc., Senior Subordinated Notes, 12%, 10/15/12	Caa1	1,708
1,225	The Brickman Group, Ltd., Senior Subordinated Notes, 11.75%, 12/15/09	Ba3	1,308
2,100	Education Management, LLC, Senior Subordinated Notes, 10.25%, 06/01/16 (g)	Caa1	2,153
1,000	Hertz Corporation, Senior Notes, 8.875%, 01/01/14 (g)	B1	1,045
750	Hertz Corporation, Senior Subordinated Notes, 10.50%, 01/01/16 (g)	B2	825
725	IKON Office Solutions, Inc., Senior Notes, 7.75%, 09/15/15	Ba3	743
550	Interline Brands, Inc., Senior Subordinated Notes, 8.125%, 06/15/14	B3	556
910	Invensys plc, Senior Notes, 9.875%, 03/15/11 (g)	B2	987
750	Neff Rental LLC, Senior Notes, 11.25%, 06/15/12 (g)	Caa1	810
850	Sunstate Equipment Co, LLC, Senior Secured Notes, 10.50%, 04/01/13 (g)	B3	883
			11,018
Ecological - 1.31%			
100	Allied Waste North America, Inc., Senior Secured Notes, 9.25%, 09/01/12	B2	107
1,875	Casella Waste Systems, Inc., Senior Subordinated Notes, 9.75%, 02/01/13	B3	1,964
575	WCA Waste Corporation, Senior Notes, 9.25%, 06/15/14 (g)	B3	597

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				2,668
Electronics - 7.23%				
825	Celestica Inc., Senior Subordinated Notes, 7.875%, 07/01/11	B2	827	
675	Dycom Investments, Inc., Senior Subordinated Notes, 8.125%, 10/15/15	Ba3	687	
750	General Cable Corporation, Senior Notes, 9.50%, 11/15/10	B2	803	
900	iPayment, Inc., Senior Subordinated Notes, 9.75%, 05/15/14 (g)	Caa1	917	
1,125	Nortel Networks, Ltd., Senior Notes, 9.73%, 07/15/11 (g)	B3	1,159	
350	Serena Software, Inc., Senior Subordinated Notes, 10.375%, 03/15/16	Caa1	368	
550	Spansion Technology, Inc., Senior Notes, 11.25%, 01/15/16 (g)	Caa1	577	
300	SS&C Technologies, Inc., Senior Subordinated Notes, 11.75%, 12/01/13	Caa1	319	
350	STATS ChipPAC Ltd., Senior Notes, 6.75%, 11/15/11	Ba2	335	
325	STATS ChipPAC Ltd., Senior Notes, 7.50%, 07/19/10	Ba2	323	
2,250	Sungard Data Systems, Inc., Senior Notes, 9.125%, 08/15/13	Caa1	2,332	
475	Superior Essex Communications, Senior Notes, 9%, 04/15/12	B3	486	
975	UGS Capital Corporation, II, Senior Notes, 10.38%, 06/01/11 (g)(i)	Caa1	990	
1,050	UGS Corporation, Senior Subordinated Notes, 10%, 06/01/12	B3	1,139	
325	Unisys Corporation, Senior Notes, 6.875%, 03/15/10	B2	309	
425	Unisys Corporation, Senior Notes, 7.875%, 04/01/08	B2	424	
250	Unisys Corporation, Senior Notes, 8%, 10/15/12	B2	234	
900	Xerox Corp., Senior Notes, 6.40%, 03/15/16	Ba1	895	
1,200	Xerox Corp., Senior Notes, 6.75%, 02/01/17	Ba1	1,224	
325	Xerox Corp., Senior Notes, 7.625%, 06/15/13	Ba1	342	
				14,690
Farming and Agriculture - .91%				
150	IMC Global Inc., Senior Notes, 10.875%, 06/01/08	Ba3	159	
125	IMC Global Inc., Senior Notes, 10.875%, 08/01/13	Ba3	139	
700	IMC Global Inc., Senior Notes, 11.25%, 06/01/11	Ba3	737	
750	Terra Capital, Inc., Senior Notes, 11.50%, 06/01/10	B2	812	
				1,847
Finance - 1.35%				
1,015	Global Cash Access Inc., Senior Subordinated Notes, 8.75%, 03/15/12	B3	1,066	
1,100	Leucadia National Corporation, Senior Notes, 7%, 08/15/13	Ba2	1,092	
575	Mobile Services Group, Inc., Senior Notes, 9.75%, 08/01/14 (g)	B3	586	
				2,744

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Furnishings, Housewares, Durable Consumer Products - 1.14%				
1,050	Sealy Mattress Company, Senior Subordinated Notes, 8.25%, 06/15/14	B2		1,078
1,025	Simmons Company, Senior Discount Notes, 10%, 12/15/14 (b)	Caa1		746
500	Simmons Company, Senior Subordinated Notes, 7.875%, 01/15/14	B3		488
				2,312
Grocery - .40%				
850	Pathmark Stores, Inc., Senior Subordinated Notes, 8.75%, 02/01/12	Caa2		818
Healthcare, Education and Childcare - 6.56%				
700	Biovail Corporation, Senior Subordinated Notes, 7.875%, 04/01/10	B1		698
375	Community Health Systems, Inc., Senior Subordinated Notes, 6.50%, 12/15/12	B2		359
1,425	Concentra Operating Corporation, Senior Subordinated Notes, 9.50%, 08/15/10	B3		1,482
625	CRC Health Corporation, Senior Subordinated Notes, 10.75%, 02/01/16	Caa1		652
600	DaVita, Inc., Senior Notes, 6.625%, 03/15/13	B2		586
550	DaVita, Inc., Senior Subordinated Notes, 7.25%, 03/15/15	B3		540
1,400	Fisher Scientific International Inc., Senior Subordinated Notes, 6.125%, 07/01/15	Ba2		1,389
575	Fresenius Medical Care Capital Trust IV, 7.875%, 06/15/11	B1		590
1,125	Genesis Healthcare Corporation, Senior Subordinated Notes, 8%, 10/15/13	B1		1,177
1,400	HCA Inc., Senior Notes, 8.75%, 09/01/10	Ba2		1,417
350	Omnicare, Inc., Senior Subordinated Notes, 6.75%, 12/15/13	Ba2		342
450	Omnicare, Inc., Senior Subordinated Notes, 6.875%, 12/15/15	Ba2		438
725	Team Health, Inc., Senior Subordinated Notes, 11.25%, 12/01/13	Caa1		747
825	Triad Hospitals, Inc., Senior Subordinated Notes, 7%, 11/15/13	B2		800
850	US Oncology, Inc., Senior Notes, 9%, 08/15/12	B2		882
725	Vanguard Health Holding Company II, LLC, Senior Subordinated Notes, 9%, 10/01/14	Caa1		703
500	Warner Chilcott Corporation, Senior Subordinated Notes, 8.75%, 02/01/15	Caa1		516
				13,318
Hotels, Motels, Inns and Gaming - 8.28%				
1,025	American Casino & Entertainment Properties LLC, Senior Secured Notes, 7.85%, 02/01/12	Ba3		1,045
25	Boyd Gaming Corporation, Senior Subordinated Notes, 8.75%, 04/15/12	Ba3		26
475	Chukchansi Economic Development Authority, Senior Notes, 8.78%, 11/15/12 (g)	B2		490
100	Host Marriott, L.P., Senior Notes,			

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	6.375%, 03/15/15	Ba2	96
2,400	Host Marriott, L.P., Senior Notes, 6.75%, 06/01/16	Ba2	2,364
550	Host Marriott, L.P., Senior Notes, 7.125%, 11/01/13	Ba2	558
525	Little Traverse Bay Bands of Odawa Indians, Senior Notes, 10.25%, 02/15/14 (g)	B2	524
650	Majestic Star Casino, LLC, Senior Notes, 9.75%, 01/15/11	Caa1	621
1,500	MGM MIRAGE, Senior Notes, 8.50%, 09/15/10	Ba2	1,601
275	MGM MIRAGE, Senior Notes, 9.75%, 06/01/07	Ba3	282
1,525	MGM MIRAGE, Senior Subordinated Notes, 8.375%, 02/01/11	Ba3	1,590
1,100	Mohegan Tribal Gaming Authority, Senior Subordinated Notes, 8%, 04/01/12	Ba2	1,140
225	MTR Gaming Group, Inc., Senior Subordinated Notes, 9%, 06/01/12 (g)	B3	227
925	Penn National Gaming, Inc., Senior Subordinated Notes, 6.75%, 03/01/15	B1	904
900	Pokagon Gaming Authority, Senior Notes, 10.375%, 06/15/14 (g)	B3	960
975	Poster Financial group, Inc., Senior Notes, 8.75%, 12/01/11	B2	1,018
75	Resorts International Hotel and Casino, Inc., Senior Notes, 11.50%, 03/15/09	Caa1	78
150	Station Casinos, Inc., Senior Notes, 6%, 04/01/12	Ba2	146
1,475	Station Casinos, Inc., Senior Subordinated Notes, 7.75%, 08/15/16	Ba2	1,528
1,175	Trump Entertainment ResortsHoldings, L.P., Senior Secured Notes, 8.50%, 06/01/15	Caa1	1,124
475	Tunica Biloxi Gaming Authority, Senior Notes, 9%, 11/15/15 (g)	B2	490
			16,812
Leisure, Amusement and Entertainment - 2.08%			
800	AMF Bowling Worldwide, Inc. Senior Subordinated Notes, 10%, 03/01/10	B3	829
850	Eastman Kodak Company, Senior Notes, 7.25%, 11/15/13	B2	833
775	K2 Inc., Senior Notes, 7.375%, 07/01/14	B1	756
513	Town Sports International, Inc., Senior Notes, 9.625%, 04/15/11	B2	541
1,175	Universal City Development Partners, Ltd., Senior Notes, 11.75%, 04/01/10	B2	1,266
			4,225
Machinery - 1.22%			
850	Columbus McKinnon Corporation, Senior Subordinated Notes, 8.875%, 11/01/13	B2	875
747	JLG Industries, Inc., Senior Subordinated Notes, 8.375%, 06/15/12	B2	777
775	Terex Corporation, Senior Subordinated Notes, 9.25%, 07/15/11	B1	817
			2,469

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Mining, Steel, Iron and Non-Precious Metals - 6.04%				
825	Alpha Natural Resources, LLC, Senior Notes, 10%, 06/01/12	B3		887
575	Arch Western Finance LLC, Senior Notes, 6.75%, 07/01/13	B1		553
450	Century Aluminum Company, Senior Notes, 7.50%, 08/15/14	B1		449
1,525	Earle M. Jorgensen Company, Senior Secured Notes, 9.75%, 06/01/12	Ba3		1,630
1,125	Foundation PA Coal Company, Senior Notes, 7.25%, 08/01/14	Ba3		1,097
750	Gerdau Ameristeel Corporation, Senior Notes, 10.375%, 07/15/11	Ba3		806
1,350	Gibraltar Industries, Inc., Senior Subordinated Notes, 8%, 12/01/15	Ba3		1,326
500	Indalex Holdings Corporation, Senior Notes, 11.50%, 02/01/14 (g)	Caa1		530
325	Massey Energy Company, Senior Notes, 6.625%, 11/15/10	B2		317
425	Massey Energy Company, Senior Notes, 6.875%, 12/15/13	B2		387
375	Metals USA, Inc., Senior Notes, 11.125%, 12/01/15	B3		412
1,000	Neenah Foundry Company, Senior Secured Notes, 11%, 09/30/10 (g)	B2		1,080
850	Novelis, Inc., Senior Notes, 8.25%, 02/15/15 (g)	B3		805
2,000	Peabody Energy Corporation, Senior Notes, 6.875%, 03/15/13	Ba1		1,980
				12,259
Oil and Gas - 16.22%				
2,075	AmeriGas Partners, L.P., Senior Notes, 7.25%, 05/20/15	B1		2,070
750	Atlas Pipeline Partners, L.P., Senior Notes,			