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NEW AMERICA HIGH INCOME FUND INC Form N-O May 26, 2010

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: 1/1/10 - 3/31/10

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Item 1 - Schedule of Investments - March 31, 2010 (Unaudited) (Dollar Amounts in Thousands)

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Schedule of Investments - March 31, 2010 (Unaudited) (Dollar Amounts in Thousands)

CORPORATE DEBT SECURITIES - 127.02% (d)	Principal Amount/Units		Moody s Rating (Unaudited)	Value (Note 1)
BE Acrospace Inc., Senior Notes, 8,30%, 07/01/18 8a3 692 350 350 Colt Defense LLC, Senior Notes, 8,75%, 11/15/17 (g) 82 352		27.02% (d)		
S.50%, 0701/18 Ba3 692	-			
Section Sect	650	•		
S.75%, L1/15/17 (g) B2 352			Ba3	692
GenCorp Inc., Senior Subordinated Notes,	350			
Section Sect	(**)		B2	352
625 Moog. Inc., Senior Notes, 7.25%, 06/15/18 Ba3 612 204 Spirit Aerosystems, Inc., Senior Notes, 7.50%, 10/01/17 (g) B2 204 204 205 2	650	•		
T.25%, 06/15/18 Ba3 612			BI	663
200 Spirit Aerosystems, Inc., Senior Notes, 7.50%, 10/01/17 (g) B2 204	625		D 0	(10
7.50%, 100/117 (g) B2	200		ВаЗ	612
Section		·	D.0	20.4
100		· · · · · · · · · · · · · · · · · · ·	B2	204
Triumph Group, Inc., Senior Subordinated Notes, 8%, 11/15/17 Ba.3 100 3,465	825			0.45
Section Sect			В3	842
Automobile - 5.05% 175	100			100
Automobile - 5.05% 175		8%, 11/15/17	Ba3	
175				3,465
10.75%, 0.8/15/16 (g)				
150	175			
9%, 11/30/14 B3 149 1,935 Allison Transmission, Inc., Senior Notes, 12.00%, 11/01/15 (g)(i) Caa2 2,063 1,550 American Axle & Manufacturing, Inc., Senior Notes, 7.875%, 03/01/17 Caa2 1,445 50 American Axle & Manufacturing, Inc., Senior Notes, 9.25%, 01/15/17 (g) B1 53 625 Commercial Vehicle Group, Inc., 11%, 02/15/13 (g) (e) 613 1,500 General Motors Corporation, Senior Notes, 6.75%, 05/01/28 (a) (e) 529 1,500 General Motors Corporation, Senior Notes, 8.25%, 07/15/23 (a) (e) 559 1,725 Goodyear Tire & Rubber Company, Senior Notes, 10.50%, 05/15/16 B1 1,863 400 KAR Holdings, Inc., Senior Notes, 8.25%, 07/15/25 (a) B1 1,863 400 KAR Holdings, Inc., Senior Notes, 1,75%, 05/01/14 B3 408 1,700 KAR Holdings, Inc., Senior Subordinated Notes, 10%, 05/01/15 Caa1 1,789 400 Tenneco Automotive, Inc., Senior Subordinated Notes, 8.125%, 1/11/5/15 B3 410 275 Tenneco Automotive, Inc., Senior Subordinated Notes, 8.25%, 1/11/5/14 Caa2 280 895 UCI Holdco, Inc., Senior Notes, 9.25%, 1/15/14 Caa2 280 895 UCI Holdco, Inc., Senior Subordinated Notes, 8.625%, 1/11/5/14 Caa2 280 895 UCI Holdco, Inc., Senior Subordinated Notes, 9.25%, 1/21/5/13 (i) Caa3 844 275 United Components, Inc., Senior Subordinated Notes, 9.375%, 06/15/13 Caa2 275 11,471 Banking69%			B1	191
1,935		* 1 1		
12.00%, 11/01/15 (g)(i) Caa2 2,063 1,550			В3	149
1,550	,			
7.875%, 03/01/17 Caa2 1,445 50 American Axle & Manufacturing, Inc., Senior Notes, 9.25%, 01/15/17 (g) B1 53 625 Commercial Vehicle Group, Inc., 11%, 02/15/13 (g) (e) 613 1,500 General Motors Corporation, Senior Notes, 6.75%, 05/01/28 (a) (e) 529 1,500 General Motors Corporation, Senior Notes, 8.25%, 07/15/23 (a) (e) 559 1,725 Goodyear Tire & Rubber Company, Senior Notes, 10.50%, 05/15/16 B1 1,863 400 KAR Holdings, Inc., Senior Notes, 8.75%, 05/01/14 B3 408 1,700 KAR Holdings, Inc., Senior Subordinated Notes, 10%, 05/01/15 Caa1 1,789 400 Tenneco Automotive, Inc., Senior Subordinated Notes, 8.125%, 11/15/15 B3 410 275 Tenneco Automotive, Inc., Senior Subordinated Notes, 8.625%, 11/15/14 Caa2 280 895 UCI Holdco, Inc., Senior Notes, 9.25%, 12/15/13 (i) Caa3 844 275 United Components, Inc., Senior Subordinated Notes, 9.375%, 06/15/13 Caa2 275 Hanking69% Banking69%			Caa2	2,063
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9.25%, 01/15/17 (g) B1 53 625 Commercial Vehicle Group, Inc., 11%, 02/15/13 (g) (e) 613 1,500 General Motors Corporation, Senior Notes, 6.75%, 05/01/28 (a) (e) 529 1,500 General Motors Corporation, Senior Notes, 8.25%, 07/15/23 (a) (e) 559 1,725 Goodyear Tire & Rubber Company, Senior Notes, 10.50%, 05/15/16 B1 1,863 400 KAR Holdings, Inc., Senior Notes, 8.75%, 05/01/14 B3 408 1,700 KAR Holdings, Inc., Senior Subordinated Notes, 10%, 05/01/15 Caal 1,789 400 Tenneco Automotive, Inc., Senior Subordinated Notes, 8.125%, 11/15/15 B3 410 275 Tenneco Automotive, Inc., Senior Subordinated Notes, 8.625%, 11/15/14 Caa2 280 895 UCI Holdco, Inc., Senior Notes, 9.25%, 12/15/13 (i) Caa3 844 275 United Components, Inc., Senior Subordinated Notes, 9.375%, 06/15/13 Caa2 275 11,471 Banking69%			Caa2	1,445
Commercial Vehicle Group, Inc., 11%, 02/15/13 (g)	50	American Axle & Manufacturing, Inc., Senior Notes,		
11%, 02/15/13 (g)			B1	53
1,500 General Motors Corporation, Senior Notes, 6.75%, 05/01/28 (a) (e) 529 1,500 General Motors Corporation, Senior Notes, 8.25%, 07/15/23 (a) (e) 559 1,725 Goodyear Tire & Rubber Company, Senior Notes, 10.50%, 05/15/16 B1 1,863 400 KAR Holdings, Inc., Senior Notes, 8.75%, 05/01/14 B3 408 1,700 KAR Holdings, Inc., Senior Subordinated Notes, 10%, 05/01/15 Caal 1,789 400 Tenneco Automotive, Inc., Senior Subordinated Notes, 8.125%, 11/15/15 B3 410 275 Tenneco Automotive, Inc., Senior Subordinated Notes, 8.625%, 11/15/14 Caa2 280 895 UCI Holdco, Inc., Senior Notes, 9.25%, 12/15/13 (i) Caa3 844 275 United Components, Inc., Senior Subordinated Notes, 9.375%, 06/15/13 Caa2 275 Interval Components, Inc., Senior Subordinated Notes, 9.375%, 06/15/13 Caa2 275 Lipton	625			
6.75%, 05/01/28 (a) (e) 529			(e)	613
1,500 General Motors Corporation, Senior Notes, 8.25%, 07/15/23 (a) (e) 559 1,725 Goodyear Tire & Rubber Company, Senior Notes, 10.50%, 05/15/16 B1 1,863 400 KAR Holdings, Inc., Senior Notes, 8.75%, 05/01/14 B3 408 1,700 KAR Holdings, Inc., Senior Subordinated Notes, 10%, 05/01/15 Caal 1,789 400 Tenneco Automotive, Inc., Senior Subordinated Notes, 8.125%, 11/15/15 B3 410 275 Tenneco Automotive, Inc., Senior Subordinated Notes, 8.625%, 11/15/14 Caa2 280 895 UCI Holdco, Inc., Senior Notes, 9.25%, 12/15/13 (i) Caa3 844 275 United Components, Inc., Senior Subordinated Notes, 9.375%, 06/15/13 Caa2 275 Banking69%	1,500			
8.25%, 07/15/23 (a) (e) 559 1,725 Goodyear Tire & Rubber Company, Senior Notes, 10.50%, 05/15/16 B1 1,863 400 KAR Holdings, Inc., Senior Notes, 8.75%, 05/01/14 B3 408 1,700 KAR Holdings, Inc., Senior Subordinated Notes, 10%, 05/01/15 Caal 1,789 400 Tenneco Automotive, Inc., Senior Subordinated Notes, 8.125%, 11/15/15 B3 410 275 Tenneco Automotive, Inc., Senior Subordinated Notes, 8.625%, 11/15/14 Caa2 280 895 UCI Holdco, Inc., Senior Notes, 9.25%, 12/15/13 (i) Caa3 844 275 United Components, Inc., Senior Subordinated Notes, 9.375%, 06/15/13 Caa2 275 Banking69% 1,150 Citigroup Capital XXI, Enhanced Trust Preferred Securities,			(e)	529
1,725 Goodyear Tire & Rubber Company, Senior Notes, 10.50%, 05/15/16 B1 1,863	1,725	General Motors Corporation, Senior Notes,		
10.50%, 05/15/16 400 KAR Holdings, Inc., Senior Notes, 8.75%, 05/01/14 B3 408 1,700 KAR Holdings, Inc., Senior Subordinated Notes, 10%, 05/01/15 Caal 1,789 400 Tenneco Automotive, Inc., Senior Subordinated Notes, 8.125%, 11/15/15 B3 410 275 Tenneco Automotive, Inc., Senior Subordinated Notes, 8.625%, 11/15/14 Caa2 280 495 UCI Holdco, Inc., Senior Notes, 9.25%, 12/15/13 (i) Caa3 844 275 United Components, Inc., Senior Subordinated Notes, 9.375%, 06/15/13 Caa2 275 Tangen Automotive, Inc., Senior Subordinated Notes, Caa2 280 11,471 Banking69% Caa2 275			(e)	559
A00 KAR Holdings, Inc., Senior Notes, 8.75%, 05/01/14 B3 408				
8.75%, 05/01/14 B3 408 1,700 KAR Holdings, Inc., Senior Subordinated Notes, 10%, 05/01/15 Caal 1,789 400 Tenneco Automotive, Inc., Senior Subordinated Notes, 8.125%, 11/15/15 B3 410 275 Tenneco Automotive, Inc., Senior Subordinated Notes, 8.625%, 11/15/14 Caa2 280 895 UCI Holdco, Inc., Senior Notes, 9.25%, 12/15/13 (i) Caa3 844 275 United Components, Inc., Senior Subordinated Notes, 9.375%, 06/15/13 Caa2 275 Hanking69% Citigroup Capital XXI, Enhanced Trust Preferred Securities,			B1	1,863
1,700 KAR Holdings, Inc., Senior Subordinated Notes, 10%, 05/01/15 Caa1 1,789 400 Tenneco Automotive, Inc., Senior Subordinated Notes, 8.125%, 11/15/15 B3 410 275 Tenneco Automotive, Inc., Senior Subordinated Notes, 8.625%, 11/15/14 Caa2 280 895 UCI Holdco, Inc., Senior Notes, 9.25%, 12/15/13 (i) Caa3 844 275 United Components, Inc., Senior Subordinated Notes, 9.375%, 06/15/13 Caa2 275 Banking69% 1,150 Citigroup Capital XXI, Enhanced Trust Preferred Securities,	400	·		
10%, 05/01/15 Caal 1,789		8.75%, 05/01/14	В3	408
400 Tenneco Automotive, Inc., Senior Subordinated Notes, 8.125%, 11/15/15 B3 410 275 Tenneco Automotive, Inc., Senior Subordinated Notes, 8.625%, 11/15/14 Caa2 280 895 UCI Holdco, Inc., Senior Notes, 9.25%, 12/15/13 (i) Caa3 844 275 United Components, Inc., Senior Subordinated Notes, 9.375%, 06/15/13 Caa2 275 Banking69% 1,150 Citigroup Capital XXI, Enhanced Trust Preferred Securities,		KAR Holdings, Inc., Senior Subordinated Notes,		
8.125%, 11/15/15 B3 410 275 Tenneco Automotive, Inc., Senior Subordinated Notes, 8.625%, 11/15/14 Caa2 280 895 UCI Holdco, Inc., Senior Notes, 9.25%, 12/15/13 (i) Caa3 844 275 United Components, Inc., Senior Subordinated Notes, 9.375%, 06/15/13 Caa2 275 Banking69% 1,150 Citigroup Capital XXI, Enhanced Trust Preferred Securities,			Caa1	1,789
275 Tenneco Automotive, Inc., Senior Subordinated Notes, 8.625%, 11/15/14 Caa2 280 895 UCI Holdco, Inc., Senior Notes, 9.25%, 12/15/13 (i) Caa3 844 275 United Components, Inc., Senior Subordinated Notes, 9.375%, 06/15/13 Caa2 275 Banking69% 1,150 Citigroup Capital XXI, Enhanced Trust Preferred Securities,	400			
8.625%, 11/15/14 Caa2 280 895 UCI Holdco, Inc., Senior Notes, 9.25%, 12/15/13 (i) Caa3 844 275 United Components, Inc., Senior Subordinated Notes, 9.375%, 06/15/13 Caa2 275 Banking69% 1,150 Citigroup Capital XXI, Enhanced Trust Preferred Securities,			В3	410
895 UCI Holdco, Inc., Senior Notes, 9.25%, 12/15/13 (i) Caa3 844 275 United Components, Inc., Senior Subordinated Notes, 9.375%, 06/15/13 Caa2 275 Banking69% 1,150 Citigroup Capital XXI, Enhanced Trust Preferred Securities,		Tenneco Automotive, Inc., Senior Subordinated Notes,		
9.25%, 12/15/13 (i) Caa3 844 275 United Components, Inc., Senior Subordinated Notes, 9.375%, 06/15/13 Caa2 275 Banking69% 1,150 Citigroup Capital XXI, Enhanced Trust Preferred Securities,		8.625%, 11/15/14	Caa2	280
275 United Components, Inc., Senior Subordinated Notes, 9.375%, 06/15/13 Caa2 275 11,471 Banking69% 1,150 Citigroup Capital XXI, Enhanced Trust Preferred Securities,	895			
9.375%, 06/15/13 Caa2 275 11,471 Banking69% 1,150 Citigroup Capital XXI, Enhanced Trust Preferred Securities,			Caa3	844
Banking69% 1,150 Citigroup Capital XXI, Enhanced Trust Preferred Securities,		United Components, Inc., Senior Subordinated Notes,		
Banking69% 1,150 Citigroup Capital XXI, Enhanced Trust Preferred Securities,		9.375%, 06/15/13	Caa2	275
1,150 Citigroup Capital XXI, Enhanced Trust Preferred Securities,				11,471
	Banking69%			
8.30%, 12/21/77 Ba1 1,164	1,150	Citigroup Capital XXI, Enhanced Trust Preferred Securities,		
		8.30%, 12/21/77	Ba1	1,164