TRANSAMERICA INCOME SHARES, INC. Form N-Q August 29, 2012

As filed with the SEC on August 29, 2012.

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: 811-02273

TRANSAMERICA INCOME SHARES, INC.

(Exact Name of Registrant as Specified in Charter)

570 Carillon Parkway, St. Petersburg, Florida 33716

(Address of Principal Executive Offices) (Zip Code)

Registrant s Telephone Number, including Area Code: (727) 299-1800

Dennis P. Gallagher, Esq. P.O. Box 9012, Clearwater, Florida 33758-9771

(Name and Address of Agent for Service)

Date of fiscal year end: March 31

Date of reporting period: April 1, 2012 June 30, 2012

Item 1. Schedule of Investments.

The unaudited Schedule of Investments of Registrant as of June 30, 2012 is attached.

Transamerica Income Shares, Inc.

SCHEDULE OF INVESTMENTS

At June 30, 2012

(unaudited)

	Principal (000 s)	Value (000 s)
U.S. GOVERNMENT OBLIGATIONS - 3.0%		
U.S. Treasury Inflation Indexed Bond		
2.50%, 01/15/2029	\$ 964	\$ 1,338
U.S. Treasury Note		
1.75%, 05/15/2022 ^	1,385	1,396
2.00%, 02/15/2022	1,430	1,479
Total U.S. Government Obligations (cost \$3,815)		4,213
U.S. GOVERNMENT AGENCY OBLIGATION - 0.3%		
Freddie Mac, IO		
5.00%, 08/01/2035	2,679	367
Total U.S. Government Agency Obligation (cost \$725)		
FOREIGN GOVERNMENT OBLIGATIONS - 3.5%		
Canada Housing Trust No. 1		
3.15%, 06/15/2015 - 144A	CAD1,500	1,551
Mexican Bonos		
7.00%, 06/19/2014	MXN12,000	939
7.25%, 12/15/2016	14,000	1,149
Republic of Chile 5.50%, 08/05/2020	CLP576,000	1,223
Total Foreign Government Obligations (cost \$4,598)		4,862
MORTGAGE-BACKED SECURITIES - 10.5%		
7 WTC Depositor LLC Trust		
Series 2012-7WTC, Class A	¢ 245	251
4.08%, 03/13/2031 - 144A	\$ 345	351
American General Mortgage Loan Trust Series 2009-1, Class A6		
5.75%, 09/25/2048 - 144A *	1,050	1,078
American Tower Trust	1,050	1,078
Series 2007-1A, Class D		
5.96%, 04/15/2037 - 144A	1,065	1,115
BCAP LLC Trust	-,	-,
Series 2009-RR3, Class 2A1		
4.90%, 05/26/2037 - 144A *	137	138
Series 2009-RR6, Class 2A1		
4.61%, 08/26/2035 - 144A *	728	649
Series 2009-RR10, Class 2A1		
2.81%, 08/26/2035 - 144A *	541	524
Series 2009-RR14, Class 1A1		
6.00%, 05/26/2037 - 144A *	611	631
Series 2010-RR1, Class 12A1		
5.25%, 08/26/2036 - 144A * Countrywide Alternative Loan Trust	655	676

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6 6		
Series 2004-3T1, Class A3		
5.00%, 05/25/2034 Series 2006-OC1, Class 2A3A	580	598
0.57%, 03/25/2036 *	1,500	624
Credit Suisse Mortgage Capital Certificates	1,500	024
Series 2010-18R, Class 1A11		
3.75%, 08/26/2035 - 144A *	434	430
Impac CMB Trust		
Series 2007-A, Class A		1- 0
0.50%, 05/25/2037 *	793	679
Jefferies & Co., Inc. Series 2009-R2, Class 2A		
5.92%, 12/26/2037 - 144A *	343	342
Series 2009-R7, Class 1A1	0.0	0.12
4.94%, 02/26/2036 - 144A *	570	544
Series 2009-R7, Class 4A1		
2.65%, 09/26/2034 - 144A *	529	495
	Principal	Value
MORTGAGE-BACKED SECURITIES (continued)	(000 s)	(000 s)
Jefferies & Co., Inc. (continued)		
Series 2009-R7, Class 10A3		
6.00%, 12/26/2036 - 144A	\$ 259	\$ 267
Series 2009-R7, Class 12A1		
5.11%, 08/26/2036 - 144A *	286	282
Series 2009-R9, Class 1A1		
2.50%, 08/26/2046 - 144A *	530	523
JPMorgan Chase Commercial Mortgage Securities Corp.		
Series 2007-LD11, Class ASB 6.01%, 06/15/2049 *	624	673
JPMorgan Re-REMIC	024	075
Series 2009-7, Class 8A1		
5.44%, 01/27/2047 - 144A *	410	418
LSTAR Commercial Mortgage Trust		
Series 2011-1, Class A		
3.91%, 06/25/2043 - 144A	519	545
Morgan Stanley Re-REMIC Trust		
Series 2010-GG10, Class A4A 5.98%, 08/15/2045 - 144A *	950	1,077
Series 2010-R4, Class 3A	950	1,077
5.50%, 08/26/2047 - 144A	693	729
RREF 2012 LT1 LLC		
Series 2012-LT1A, Class A		
4.75%, 02/15/2025 - 144A	545	547
S2 Hospitality LLC		
Series 2012-LV1, Class A	410	410
4.50%, 04/15/2025 - 144A Wells Fargo Mortgage Backed Securities Trust	410	412
Series 2003-G, Class A1		
4.10%, 06/25/2033 *	167	168
Series 2003-L, Class 1A2		
4.49%, 11/25/2033 *	137	136
Total Mortgage-Backed Securities (cost \$14,315)		14,651
ASSET-BACKED SECURITIES - 3.0%		
Countrywide Asset-Backed Certificates		
Series 2006-6, Class 2A3		
0.53%, 09/25/2036 *	2,000	721
GSAA Trust		
Series 2006-1, Class A3	1.0/2	704
0.58%, 01/25/2036 * GSAMP Truct	1,262	704
GSAMP Trust Series 2006-HE1, Class A2D		
0.56%, 01/25/2036 *	1,230	742
HSBC Home Equity Loan Trust		172
Series 2006-3, Class A4		
0.48%, 03/20/2036 *	804	692
Lehman XS Trust		

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Series 2005-8, Class 1A3		
0.60%, 12/25/2035 *	1,405	601
Popular ABS Mortgage Pass-Through Trust		
Series 2006-A, Class A4		
0.57%, 02/25/2036 *	889	767
Total Asset-Backed Securities (cost \$4,292)		4,227

The notes are an integral part of this report. Transamerica Income Shares, Inc.

June 30, 2012 Form N-Q

Page 1

Transamerica Income Shares, Inc.

SCHEDULE OF INVESTMENTS (continued)

At June 30, 2012

(unaudited)

MUDICIPAL COVERNMENT OBLIGATIONS - 1.5% Robe Island Economic Development Corp. 6.00%, 11/01/2015 § D State of California 7.95%, 03/01/2036 1.035 Total Municipal Government Obligations (cost 51,871) 2.155 PREFERRED CORPORATE DEBT SECURITIES - 2.1% Diversified Financial Services - 2.1% PNOrgan Chase Copital XXV - Series Y 6.30%, 10/01/2037 Ty Finance US AT must II 6.45%, 12/15/2065 - 144A * 1.930 Total Preferred Corporate Debt Securities (cost 52,625) 2.930 CORPORATE DEBT SECURITIES - 71.4% Atritues - 1.6% Andrice Vest Atritues Pass-Through Trust Series 10907-1, Class A Series 10907-1, Class A Series 2000-1, Class A Series 2000-1 Series 2000-1 Series 2001-1 Series 2001-1 Series 2001-1		Principal (000 s)	Value (000 s)
6.00%, 11/01/2015 § D \$ 8.35 \$ 9.00 7.95%, 03/01/2036 1,035 1,245 Total Municipal Government Obligations (cost \$1,871) 2,155 PREFERRED CORPORATE DEBT SECURITIES - 2.1%	MUNICIPAL GOVERNMENT OBLIGATIONS - 1.5%		
State of California Initial 7,95%, 0300/2036 1,035 1,245 Total Municipal Government Obligations (cost \$1,871) 2,155 PREFERRED CORPORATE DEBT SECURITIES - 2.1% 2 Diversified Financial Services - 2.1% 2 Diversified Financial Services - 2.1% 1,000 ZFS Finance USA Trust II - 6.45%, 12/15/2065 - 144A * 1,930 1,930 Total Preferred Corporate Debt Securities (cost \$2,625) 2,930 2,930 CORPORATE DEBT SECURITIES - 7.1.4% - - America West Airlines Pass-Through Trust - - Series 2000-1, Class G - - 0.00%, 07/02/2020^ S 628 6666 Continental Airlines Pass-Through Trust - - Series 2000-1, Class G - - 0.00%, 07/02/2020^A S 628 6666 Continental Airlines Pass-Through Trust - - Series 2000-1 - - - 0.40%, 1/101/2016 946 1,081 - Beverages A	Rhode Island Economic Development Corp.		
7.95%, 03/01/2036 1,035 1,245 Total Municipal Government Obligations (cost \$1,871) 2,155 PREFERRED CORPORATE DEBT SECURITIES - 2.1%	6.00%, 11/01/2015 § D	\$ 835	\$ 910
Total Municipal Government Obligations (cost \$1,871) 2,155 PREFERRED CORPORATE DEBT SECURITIES - 2.1%	State of California		
PREFERRED CORPORATE DEBT SECURITIES - 2.1% Diversited Financial Services 2.1% Diversited Financial Services 2.1% 1,000 1,000 Diversited Financial Services 2.1% 63%, 100/12037 1,000 1,000 ZFS Finance USA Trust II 645%, 12/15/2065 - 144A * 1,930 1,930 1,930 Total Preferred Corporate Debt Securities (cost \$2,625) 2,930 2,930 CORPORATE DEBT SECURITIES - 71.4% Airlines - 1.6% Airlines Pass-Through Trust 5 628 666 Continental Airlines Pass-Through Trust Series 2000-1, Class G 806%, 07/02/2020 ^ \$ 628 666 Continental Airlines Pass-Through Trust Series 2000-1 1 1 1 7.45%, 1101/2016 946 1,081 8 1 1 9.75%, 1101/2016 946 1,081 9 1 1 9.75%, 1101/2016 946 1,081 8 2 1 9.75%, 1101/2016 946 1,081 8 2 1 9.75%, 1001/2014 144A \$ 3 365 <t< td=""><td>7.95%, 03/01/2036</td><td>1,035</td><td>1,245</td></t<>	7.95%, 03/01/2036	1,035	1,245
Diversified Financial Services - 2.1%	Total Municipal Government Obligations (cost \$1,871)		2,155
JPMorgan Chase Capital XXV - Series Y 1,000 1,000 6.80%, 10/01/2037 1,000 1,000 ZFS Finance USA Trust II 1,930 1,930 6.45%, 12/15/2065 - 144A * 1,930 1,930 1,930 Total Prefered Corporate Debt Securities (cost \$2,625) 2,930 2,930 CORPORATE DEBT SECURITIES - 71.4% 2,930 2,930 America West Airlines Pass-Through Trust 5 628 666 Continental Airlines Pass-Through Trust 5 628 666 Continental Airlines Pass-Through Trust 5 628 666 Continental Airlines Pass-Through Trust 745%, 0401/2015 437 441 VAL Pass-Through Trust 745%, 0401/2015 437 441 VAL Pass-Through Trust 745% 746 1,040% Series 2009-1 746 946 1,081 Deverages 0.7% 946 1,081 946 1,081 Anheuser-Busch InBer Worldwide, Inc. 975%, 111/172015 BRL1.200 660 600 Beverages 0.7% 20 365 380 705 702 Griss 10/12014 - 144A			
6.80%, 1001/2037 1,000 1,000 ZFS Finance USA Trust II 1,930 1,930 6.45%, 121/52005 - 144A * 1,930 1,930 CORPORATE DEBT SECURITIES - 71.4% 2,930 Atritines - 16% 2,930 CORPORATE DEBT SECURITIES - 71.4% - Atritines - 16% - America West Airlines Pass-Through Trust - Series 2000.1, Class G - 8.06%, 070/2200 ⁴ \$ 628 666 Continental Airlines Pass-Through Trust - - Series 2001.1 - - - 7.46%, 0401/2015 437 441 - VAL Pass-Through Trust - - - Series 2009.1 - - - 10.40%, 1101/2016 946 1.081 - Beverages 0.7% - - - Anheuser-Busch InBev Worldwide, Inc. 9,75%, 11/17/2015 BRL1,200 660 Beverages 4.000, Inc. - - - 0.75%, 10/10/201, 144A \$ 365	Diversified Financial Services - 2.1%		
ZFS Finance USA Trust II 1,930 1,930 6.45%, 12/15/2005 - 144A * 1,930 1,930 Total Preferred Corporate Debt Securities (cost \$2,625) 2,930 CORPORATE DEET SECURITIES - 71.4% 2 Airrines - 1.6% 2 America West Airlines Pass-Through Trust 5 Series 2000-1 5 628 Continental Airlines Pass-Through Trust 6 Series 2007-1, Class G 437 441 ALP Pass-Through Trust 7 441 Series 2009-1 437 441 ANP Pass-Through Trust 7 441 Series 2009-1 946 1,081 Beverages - 0.7% 946 1,081 Anheuser-Busch InBev Worldwide, Inc. 9 946 9.7%, 11/17/2015 BRL1,200 660 Beverages & More, Inc. 9 365 380 G.3%, 01/02/2014 - 144A 5 365 380 Capital Markets - 0.8% - - - Macquarie Group, Lid. - - - - G.3%, 01/14/12/201 - 144A 705 7/20 <	JPMorgan Chase Capital XXV - Series Y		
6.45%, 12/15/2065 - 144A * 1,930 1,930 Total Preferred Corporate Debt Securities (cost \$2,625) 2,930 CORPORATE DEBT SECURITIES - 71.4% 3 Airlines - 1.6% 3 America West Airlines Pass-Through Trust 5 Series 2000-1, Class G 6 Series 2000-1, Class A 6 7.46%, 04/01/2015 437 441 UA Pass-Through Trust 5 566 Series 1997-1, Class A 7 441 UA Pass-Through Trust 5 660 Series 2000-1 437 441 UA Pass-Through Trust 5 660 Series 2000-1 946 1.081 Beverages - 0.7% 410 946 1.081 Anbeuser-Dusch InBev Worldwide, Inc. 9 660 600 Beverages & More, Inc. 9 660 600 Beverages & More, Inc. 9 600 600 Beverages & 0.7% 400 600 600 Beverages & More, Inc. 5 365 380 Cass, 01/14/2021 - 144A 705 702 702	6.80%, 10/01/2037	1,000	1,000
Total Preferred Corporate Debt Securities (cost \$2,625) 2,930 CORPORATE DEBT SECURITIES - 71.4%	ZFS Finance USA Trust II		
CORPORATE DEBT SECURITIES - 71.4% Airlines - 1.6% America West Airlines Pass-Through Trust Series 2000-1, Class G 8.06%, 07/02/020^ \$ 628 666 Continental Airlines Pass-Through Trust Series 1997-1, Class A	6.45%, 12/15/2065 - 144A *	1,930	1,930
Airlines - 1.6% America West Airlines Pass-Through Trust Scries 2000-1, Class G 8.06%, 07/02/2020 ^ \$ 628 666 Continental Airlines Pass-Through Trust Scries 1907-1, Class A 437 441 UAL Pass-Through Trust 437 441 UAL Pass-Through Trust 946 1,081 Scries 1907-1, Class A 946 1,081 IO.40%, 11/01/2016 946 1,081 Beverages - 0.7% 1 1.040% Antheuser-Busch InBev Worldwide, Inc. 946 1,081 9.75%, 11/17/2015 BRL1,200 660 Beverages & More, Inc. 9 9 660 9.63%, 10/01/2014 - 144A \$ 365 365 360 Gorgan Stanley - - - 5.75%, 01/25/2021 ^ 400 394 Chemicals - 0.2% - Commercial Barks - 0.2% 260 288 260 288 Commercial Barks - 8.2% 260 288 260 288 Commercial Barks - 8.2% 260 288 261 288 Commercial Barks - 8	Total Preferred Corporate Debt Securities (cost \$2,625)		2,930
Airlines - 1.6% America West Airlines Pass-Through Trust Scries 2000-1, Class G 8.06%, 07/02/2020 ^ \$ 628 666 Continental Airlines Pass-Through Trust Scries 1907-1, Class A 437 441 UAL Pass-Through Trust 437 441 UAL Pass-Through Trust 946 1,081 Scries 1907-1, Class A 946 1,081 IO.40%, 11/01/2016 946 1,081 Beverages - 0.7% 1 1.040% Antheuser-Busch InBev Worldwide, Inc. 946 1,081 9.75%, 11/17/2015 BRL1,200 660 Beverages & More, Inc. 9 9 660 9.63%, 10/01/2014 - 144A \$ 365 365 360 Gorgan Stanley - - - 5.75%, 01/25/2021 ^ 400 394 Chemicals - 0.2% - Commercial Barks - 0.2% 260 288 260 288 Commercial Barks - 8.2% 260 288 260 288 Commercial Barks - 8.2% 260 288 261 288 Commercial Barks - 8	CODDODATE DERT SECUDITIES - 71.4%		
America West Airlines Pass-Through Trust			
Series 2000-1, Class G \$ 628 666 8.0%, 07/02/2020 ^ \$ 628 666 Continental Airlines Pass-Through Trust Series 1997-1, Class A 437 441 VAL Pass-Through Trust Series 2009-1 10.40%, 11/01/2016 946 1,081 Beverages - 0.7% Anheuser-Busch InBev Worldwide, Inc. 9.75%, 11/17/2015 BRL1,200 660 Beverages & More, Inc. 9 9 9.75%, 10/01/2014 - 144A \$ 365 380 Capital Markets - 0.8% Macquarie Group, Ltd. 6.35%, 01/14/2021 - 144A 705 702 Chemicals - 0.2% 400 394			
8.06%, 07/02/2020 ^ \$ 628 666 Continental Airlines Pass-Through Trust Series 1997-1, Class A 437 441 UAL Pass-Through Trust 437 441 UAL Pass-Through Trust 5 Series 2009-1 10.40%, 11/01/2016 946 1,081 Beverages - 0.7% 10.40%, 11/01/2016 946 1,081 Beverages & More, Inc. 9.75%, 11/17/2015 BRL1,200 606 Beverages & More, Inc. 9.365 380 Gajtal Markets - 0.8% 365 380 Capital Markets - 0.8% 705 702 Macquarie Group, Ltd. 705 702 Corgans tanley 705 702 S.75%, 01/2/2021 ^ 144A 705 702 703 Consercial Banks - 8.2% 800 808 Barclays Bank PLC 1,212 1,410 10.18%, 06/12/2021 - 144A 1,212 1,410 1,810 BBYA Bancomers A 400 380 Conmercial Banks - 8.2% <td></td> <td></td> <td></td>			
Continental Airlines Pass-Through Trust Series 1997-1, Class A 7.46%, 04/01/2015 437 441 UAL Pass-Through Trust Series 2009-1 946 1,081 Beverages -0.7% 946 1,081 Beverages -0.7% 946 1,081 Series 2009-1 946 1,081 Beverages -0.7% 946 1,081 Anheuser-Busch InBev Worldwide, Inc. 975%, 11/17/2015 BRL1,200 6600 Beverages & More, Inc. 9,53%, 10/01/2014 - 144A 6365 380 Capital Markets - 0.8% 705 702 Macquarie Group, Ltd. 705 702 6.25%, 01/14/2021 - 144A 705 702 Morgan Stanley 705 702 5.75%, 01/25/2021 ^ A 400 394 Chemicals - 0.2% 260 288 Commercial Banks - 8.2% 260 288 Commercial Banks - 8.2% 1 1 Barclays Bank PLC 1 1 1 10.18%, 06/12/2021 - 144A 1		\$ 628	666
Series 1997-1, Class A 437 441 7.46%, 04/01/2015 437 441 UAL Pass-Through Trust 5 5 Series 2009-1 946 1,081 Beverages - 0.7%		\$ 020	000
7.46%, 04/01/2015 437 441 UAL Pass-Through Trust 5 5 Series 2009-1 946 1,081 10.40%, 11/01/2016 946 1,081 Beverages - 0.7% 7 7 Anheuser-Busch InBev Worldwide, Inc. 9.75%, 11/17/2015 BRL1,200 660 Beverages & More, Inc. 9.75%, 11/17/2015 BRL1,200 660 Beverages & More, Inc. 9.63%, 10/01/2014 - 144A 5 365 380 Capital Markets - 0.8% 705 702 Macquarie Group, Ltd. 6.25%, 01/14/2021 - 144A 705 702 Morgan Stanley 705 702 5.75%, 01/25/2021 ^ 400 394 206 288 Chemicals - 0.2% 260 288 288 260 288 Commercial Banks - 8.2% 360 280 280 281 Barclays Bank PLC 1,212 1,430 10.18%, 06/12/2021 - 144A 1,212 1,430 BVA Bancomer SA 50%, 03/10/2021 - 144A 800 808	5		
UAL Pass-Through Trust Series 2009-1 10.40%, 11/01/2016 946 1,081 Beverages -0.7% Anheuser-Busch InBev Worldwide, Inc. 9.75%, 11/17/2015 BRL1,200 660 Beverages & More, Inc. 9.63%, 10/01/2014 - 144A \$ 365 380 Capital Markets - 0.8%		437	441
Series 2009-1 946 1,081 10.40%, 11/01/2016 946 1,081 Beverages - 0.7% Anheuser-Busch InBev Worldwide, Inc. 9 9.75%, 11/17/2015 BRL1,200 660 Beverages & More, Inc. 9 635 380 9.63%, 10/01/2014 - 144A \$ 365 380 380 Capital Markets - 0.8%		101	
10.40%, 11/01/2016 946 1,081 Beverages • 0.7% Anheuser-Busch InBev Worldwide, Inc. 9.75%, 11/17/2015 BRL1,200 660 Beverages & More, Inc. 9.63%, 10/01/2014 - 144A \$ 365 380 Capital Markets • 0.8% 365 380 Capital Markets • 0.8% 705 702 Macquarie Group, Ltd. 705 702 6.25%, 01/14/2021 - 144A 705 702 Morgan Stanley 5 75% 5.75%, 01/25/2021 ^ 400 394 Chemicals • 0.2% 260 288 Commercial Banks • 8.2% 260 288 Barclays Bank PLC 1,212 1,430 BVA Bancomer SA 1,212 1,430 6.50%, 03/10/2021 - 144A 800 808			
Beverages - 0.7% Anheuser-Busch InBev Worldwide, Inc. 9.75%, 11/17/2015 BRL1,200 9.75%, 11/17/2015 BRL1,200 Beverages & More, Inc. 9 9.63%, 10/01/2014 - 144A \$ 365 380 Capital Markets - 0.8% 365 380 Macquarie Group, Ltd. 705 702 6.25%, 01/14/2021 - 144A 705 702 Morgan Stanley 367 705 5.75%, 01/25/2021 ^ 400 380 Chemicals - 0.2% 260 288 Ecolab, Inc. 260 288 Commercial Banks - 8.2% 326 288 Barclays Bank PLC 1,212 1,430 10.18%, 06/12/2021 - 144A 1,212 1,430 BVA Bancomer SA 50%, 03/10/2021 - 144A 800 808		946	1.081
Anheuser-Busch InBev Worldwide, Inc. BRL1,200 660 Beverages & More, Inc. 9,63%, 10/01/2014 - 144A \$ 365 380 9,63%, 10/01/2014 - 144A \$ 365 380 Capital Markets - 0.8% 705 702 Macquarie Group, Ltd. 705 702 6.25%, 01/14/2021 - 144A 705 702 Morgan Stanley 705 702 5.75%, 01/25/2021 ^ 400 394 Chemicals - 0.2% 260 288 Commercial Banks - 8.2% 260 288 Barclays Bank PLC 1,212 1,430 BVA Bancomer SA 1,212 1,430 6.50%, 03/10/2021 - 144A 800 808		210	1,001
9.75%, 11/17/2015 BRL1,200 660 Beverages & More, Inc. 9.63%, 10/01/2014 - 144A \$ 365 380 Capital Markets - 0.8% 380 380 380 Macquarie Group, Ltd. 705 702 6.25%, 01/14/2021 - 144A 705 702 Morgan Stanley 705 702 5.75%, 01/25/2021 ^ 400 394 Chemicals - 0.2% 260 288 Ecolab, Inc. 260 288 4.35%, 12/08/2021 260 288 Commercial Banks - 8.2% 1,212 1,430 Barclays Bank PLC 1,212 1,430 BVA Bancomer SA 5.0%, 03/10/2021 - 144A 800 808	0		
Beverages & More, Inc. \$ 365 380 9.63%, 10/01/2014 - 144A \$ 365 380 Capital Markets - 0.8%		BRL1.200	660
9.63%, 10/01/2014 - 144A \$ 365 380 Capital Markets - 0.8% Macquarie Group, Ltd. 705 702 6.25%, 01/14/2021 - 144A 705 702 Morgan Stanley 5.75%, 01/25/2021 ^ 400 394 Chemicals - 0.2% 260 288 Ecolab, Inc. 260 288 A.35%, 12/08/2021 260 288 Commercial Banks - 8.2% 1,212 1,430 Barclays Bank PLC 1,212 1,430 BVA Bancomer SA 5.0%, 03/10/2021 - 144A 800 808		,-**	
Capital Markets - 0.8% Macquarie Group, Ltd. 6.25%, 01/14/2021 - 144A 705 702 Morgan Stanley 5.75%, 01/25/2021 ^ 400 394 Chemicals - 0.2% Ecolab, Inc. 260 288 Commercial Banks - 8.2% 260 288 Barclays Bank PLC 1,212 1,430 BBVA Bancomer SA 5.0%, 03/10/2021 - 144A 800 808	6	\$ 365	380
Macquarie Group, Ltd. 705 702 6.25%, 01/14/2021 - 144A 705 702 Morgan Stanley 400 394 5.75%, 01/25/2021 ^ 400 394 Chemicals - 0.2% 260 288 Ecolab, Inc. 260 288 A.35%, 12/08/2021 260 288 Commercial Banks - 8.2% 2 1 Barclays Bank PLC 1 1 10.18%, 06/12/2021 - 144A 1,212 1,430 BBVA Bancomer SA 5 50%, 03/10/2021 - 144A 800			
6.25%, 01/14/2021 - 144A 705 702 Morgan Stanley 5.75%, 01/25/2021 ^ 400 394 5.75%, 01/25/2021 ^ 400 394 Chemicals - 0.2% 260 288 Ecolab, Inc. 260 288 Commercial Banks - 8.2% 260 288 Barclays Bank PLC 1,212 1,430 BBVA Bancomer SA 5.0%, 03/10/2021 - 144A 800 808	•		
Morgan Stanley 400 394 5.75%, 01/25/2021 ^ 400 394 Chemicals - 0.2% 260 288 Ecolab, Inc. 260 288 4.35%, 12/08/2021 260 288 Commercial Banks - 8.2% 260 288 Barclays Bank PLC 1,212 1,430 BBVA Bancomer SA 50%, 03/10/2021 - 144A 800 808		705	702
5.75%, 01/25/2021 ^ 400 394 Chemicals - 0.2% 260 288 Ecolab, Inc. 260 288 4.35%, 12/08/2021 260 288 Commercial Banks - 8.2% 260 288 Barclays Bank PLC 1,212 1,430 BBVA Bancomer SA 50%, 03/10/2021 - 144A 800 808			
Chemicals - 0.2% Ecolab, Inc. 4.35%, 12/08/2021 260 288 Commercial Banks - 8.2% Barclays Bank PLC 1,212 1,430 BBVA Bancomer SA 6.50%, 03/10/2021 - 144A 800 808		400	394
4.35%, 12/08/2021 260 288 Commercial Banks - 8.2% Barclays Bank PLC 1,212 1,430 10.18%, 06/12/2021 - 144A 1,212 1,430 BBVA Bancomer SA 6.50%, 03/10/2021 - 144A 800 808			
4.35%, 12/08/2021 260 288 Commercial Banks - 8.2% Barclays Bank PLC 1,212 1,430 10.18%, 06/12/2021 - 144A 1,212 1,430 BBVA Bancomer SA 6.50%, 03/10/2021 - 144A 800 808	Ecolab, Inc.		
Commercial Banks - 8.2% Barclays Bank PLC 10.18%, 06/12/2021 - 144A 1,212 1,430 BBVA Bancomer SA 6.50%, 03/10/2021 - 144A 800		260	288
10.18%, 06/12/2021 - 144A 1,212 1,430 BBVA Bancomer SA 6.50%, 03/10/2021 - 144A 800 808			
10.18%, 06/12/2021 - 144A 1,212 1,430 BBVA Bancomer SA 6.50%, 03/10/2021 - 144A 800 808			
BBVA Bancomer SA 6.50%, 03/10/2021 - 144A 800 808	5	1,212	1,430
6.50%, 03/10/2021 - 144A 800 808			
CIT Group, Inc.	6.50%, 03/10/2021 - 144A	800	808
	CIT Group, Inc.		

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4.75%, 02/15/2015 - 144A^	310	317
7.00%, 05/02/2016 - 144A^	1,010	1,013
Lloyds TSB Bank PLC		
4.20%, 03/28/2017 ^	690	712
M&I Marshall & Ilsley Bank		
5.00%, 01/17/2017	1,000	1,078
Rabobank Nederland NV		
11.00%, 06/30/2019 - 144A *	1,095	1,378
Regions Bank		
7.50%, 05/15/2018	1,465	1,647
Wells Fargo & Co Series K		
7.98%, 03/15/2018 * ^	1,440	1,580
Zions Bancorporation		
7.75%, 09/23/2014	1,400	1,518
Commercial Services & Supplies - 2.8%		
EnergySolutions, Inc. / EnergySolutions LLC		
10.75%, 08/15/2018	650	543
	Principal	Value
	(000 ⁻ s)	(000 s)
Commercial Services & Supplies (continued)		
International Lease Finance Corp.		
6.25%, 05/15/2019 ^	\$ 1,440	\$ 1,467
KAR Auction Services, Inc.		
4.47%, 05/01/2014 *	1,035	1,032
Steelcase, Inc.		
6.38%, 02/15/2021 ^	800	848
Construction Mat		