

## BALANCED INCOME PLUS PORTFOLIO

Schedule of Investments as of September 28, 2018

(unaudited)

Principal Amount	Bank Loans (15.3%) <sup>a</sup>	Value	Principal Amount	Bank Loans (15.3%) <sup>a</sup>	Value
<b>Basic Materials (0.6%)</b>			<b>Communications Services (4.0%) - continued</b>		
\$420,750	Big River Steel, LLC, Term Loan 7.386%, (LIBOR 3M + 5.000%), 8/23/2023 <sup>b</sup>	\$426,535	\$1,210,850	CenturyLink, Inc., Term Loan 4.992%, (LIBOR 1M + 2.750%), 1/31/2025 <sup>b</sup>	\$1,202,071
406,925	CONSOL Mining Corporation, Term Loan 8.250%, (LIBOR 1M + 6.000%), 11/28/2022 <sup>b</sup>	415,063	377,150	Charter Communications Operating, LLC, Term Loan 4.250%, (LIBOR 1M + 2.000%), 4/30/2025 <sup>b</sup>	377,621
732,803	Contura Energy, Inc., Term Loan 7.300%, (LIBOR 2M + 5.000%), 3/17/2024 <sup>b,c</sup>	730,971	636,938	CSC Holdings, LLC, Term Loan 4.408%, (LIBOR 1M + 2.250%), 7/17/2025 <sup>b</sup>	636,670
85,028	Coronado Australian Holdings Property, Ltd., Term Loan 8.886%, (LIBOR 3M + 6.500%), 3/29/2025 <sup>b</sup>	85,772	775,188	Frontier Communications Corporation, Term Loan 6.000%, (LIBOR 1M + 3.750%), 6/15/2024 <sup>b</sup>	758,591
310,988	8.886%, (LIBOR 3M + 6.500%), 3/29/2025 <sup>b</sup>	313,710	370,934	Gray Television, Inc., Term Loan 4.354%, (LIBOR 1M + 2.250%), 2/7/2024 <sup>b</sup>	371,598
235,000	Starfruit US Holdco, LLC, Term Loan 0.000%, (LIBOR 3M + 3.250%), 10/1/2025 <sup>b,d,e</sup>	235,898	618,528	HCP Acquisition, LLC, Term Loan 5.242%, (LIBOR 1M + 3.000%), 5/16/2024 <sup>b,d,e</sup>	619,301
282,055	Tronox Finance, LLC, Term Loan 5.242%, (LIBOR 1M + 3.000%), 9/22/2024 <sup>b</sup>	283,053	490,000	Intelsat Jackson Holdings SA, Term Loan 5.980%, (LIBOR 1M + 3.750%), 11/27/2023 <sup>b</sup>	491,700
	<b>Total</b>	<b>2,491,002</b>	1,275,000	Level 3 Financing, Inc., Term Loan 4.432%, (LIBOR 1M + 2.250%), 2/22/2024 <sup>b</sup>	1,278,366
<b>Capital Goods (0.7%)</b>			965,000	Liberty Cablevision of Puerto Rico, LLC, Term Loan 5.839%, (LIBOR 3M + 3.500%), 1/7/2022 <sup>b</sup>	947,514
376,012	Advanced Disposal Services, Inc., Term Loan 4.413%, (LIBOR 1W + 2.250%), 11/10/2023 <sup>b</sup>	377,234	195,000	9.089%, (LIBOR 3M + 6.750%), 7/7/2023 <sup>b</sup>	181,350
209,475	Ball Metalpack, LLC, Term Loan 6.742%, (LIBOR 1M + 4.500%), 7/31/2025 <sup>b</sup>	211,308	343,275	Mediacom Illinois, LLC, Term Loan 3.920%, (LIBOR 1W + 1.750%), 2/15/2024 <sup>b</sup>	342,132
320,000	Flex Acquisition Company, Inc. Term Loan 5.751%, (LIBOR 1M + 3.250%), 6/22/2025 <sup>b</sup>	320,640	1,025,060	NEP/NCP Holdco, Inc., Term Loan 5.492%, (LIBOR 1M + 3.250%), 7/21/2022 <sup>b</sup>	1,024,629
31,492	GFL Environmental, Inc., Term Loan 0.000%, (LIBOR 3M + 2.750%), 5/31/2025 <sup>b,d,e</sup>	31,505	1,568,060	Radiate Holdco, LLC, Term Loan 5.242%, (LIBOR 1M + 3.000%), 2/1/2024 <sup>b</sup>	1,564,956
252,874	5.136%, (LIBOR 3M + 2.750%), 5/31/2025 <sup>b</sup>	252,981	1,428,250	Sprint Communications, Inc., Term Loan 4.750%, (LIBOR 1M + 2.500%), 2/2/2024 <sup>b</sup>	1,431,821
771,125	Navistar, Inc., Term Loan 5.640%, (LIBOR 1M + 3.500%), 11/6/2024 <sup>b</sup>	774,980	203,975	Syniverse Holdings, Inc., Term Loan 7.148%, (LIBOR 1M + 5.000%), 3/9/2023 <sup>b</sup>	204,569
0	Sotera Health Holdings, LLC, Term Loan 5.242%, (LIBOR 1M + 3.000%), 5/15/2022 <sup>b</sup>	0	288,500	TNS, Inc., Term Loan 6.320%, (LIBOR 3M + 4.000%), 8/14/2022 <sup>b</sup>	289,042
1,123,174	Vertiv Group Corporation, Term Loan 6.313%, (LIBOR 3M + 4.000%), 11/15/2023 <sup>b</sup>	1,126,914	360,000	Unitymedia Finance, LLC, Term Loan 4.408%, (LIBOR 1M + 2.250%), 1/15/2026 <sup>b</sup>	360,248
	<b>Total</b>	<b>3,095,562</b>	1,001,788	Univision Communications, Inc., Term Loan 4.992%, (LIBOR 1M + 2.750%), 3/15/2024 <sup>b</sup>	973,488
<b>Communications Services (4.0%)</b>			960,000	Virgin Media Bristol, LLC, Term Loan 4.658%, (LIBOR 1M + 2.500%), 1/15/2026 <sup>b</sup>	961,421
478,937	Altice Financing SA, Term Loan 4.492%, (LIBOR 1M + 2.750%), 7/15/2025 <sup>b</sup>	478,339			
1,165,000	6.158%, (LIBOR 1M + 4.000%), 1/31/2026 <sup>b</sup>	1,154,806			
345,625	Altice France SA, Term Loan 4.992%, (LIBOR 1M + 2.750%), 7/31/2025 <sup>b</sup>	336,984			
129,025	CBS Radio, Inc., Term Loan 4.962%, (LIBOR 1M + 2.750%), 11/17/2024 <sup>b</sup>	127,873			

The accompanying Notes to Schedule of Investments are an integral part of this schedule.

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(unaudited)

Principal Amount	Bank Loans (15.3%) <sup>a</sup>	Value	Principal Amount	Bank Loans (15.3%) <sup>a</sup>	Value
<b>Communications Services (4.0%) - continued</b>			<b>Consumer Non-Cyclical (2.8%)</b>		
	WideOpenWest Finance, LLC, Term Loan			Air Medical Group Holdings, Inc., Term Loan	
\$596,970	5.408%, (LIBOR 1M + 3.250%), 8/19/2023 <sup>b</sup>	\$584,034	\$1,791,463	5.383%, (LIBOR 1M + 3.250%), 4/28/2022 <sup>b</sup>	\$1,762,351
	Windstream Services, LLC, Term Loan			Albertson's, LLC, Term Loan	
203,959	6.160%, (LIBOR 1M + 4.000%), 3/30/2021 <sup>b</sup>	194,951	1,055,119	4.992%, (LIBOR 1M + 2.750%), 8/25/2021 <sup>b</sup>	1,055,995
	<b>Total</b>	<b>16,894,075</b>	730,194	5.311%, (LIBOR 3M + 3.000%), 6/22/2023 <sup>b</sup>	729,967
<b>Consumer Cyclical (2.2%)</b>				Anmeal Pharmaceuticals LLC, Term Loan	
	Boyd Gaming Corporation, Term Loan			5.750%, (LIBOR 1M + 3.500%), 5/4/2025 <sup>b</sup>	
296,260	4.417%, (LIBOR 1W + 2.250%), 9/15/2023 <sup>b</sup>	297,641	638,252		643,639
	Burlington Coat Factory Warehouse Corporation, Term Loan			Bausch Health Companies, Inc., Term Loan	
624,016	4.720%, (LIBOR 1M + 2.500%), 11/17/2024 <sup>b</sup>	627,916	1,184,625	5.104%, (LIBOR 1M + 3.000%), 6/1/2025 <sup>b</sup>	1,190,228
	Cengage Learning Acquisitions, Term Loan			CHS/Community Health Systems, Inc., Term Loan	
932,316	6.415%, (LIBOR 1M + 4.250%), 6/7/2023 <sup>b</sup>	868,219	559,433	5.563%, (LIBOR 3M + 3.250%), 1/27/2021 <sup>b</sup>	551,796
	Eldorado Resorts, Inc., Term Loan			Endo Luxembourg Finance Company I SARL., Term Loan	
217,743	4.408%, (LIBOR 2M + 2.250%), 4/17/2024 <sup>b</sup>	218,651	992,338	6.500%, (LIBOR 1M + 4.250%), 4/27/2024 <sup>b</sup>	998,332
	Four Seasons Hotels, Ltd., Term Loan			Energizer Holdings, Inc., Term Loan	
570,644	4.242%, (LIBOR 1M + 2.000%), 11/30/2023 <sup>b</sup>	570,735	320,000	0.000%, (LIBOR 3M + 2.250%), 6/21/2025 <sup>b,d,e</sup>	321,002
	Golden Entertainment, Inc., Term Loan			Grifols Worldwide Operations USA, Inc., Term Loan	
1,061,975	5.250%, (LIBOR 1M + 3.000%), 10/20/2024 <sup>b</sup>	1,064,630	595,925	4.417%, (LIBOR 1W + 2.250%), 1/31/2025 <sup>b</sup>	598,940
				JBS USA LUX SA, Term Loan	
170,000	9.250%, (LIBOR 1M + 7.000%), 10/20/2025 <sup>b</sup>	171,912	1,196,775	4.837%, (LIBOR 3M + 2.500%), 10/30/2022 <sup>b</sup>	1,199,097
	Golden Nugget, Inc., Term Loan			Libbey Glass, Inc., Term Loan	
838,807	4.952%, (LIBOR 1M + 2.750%), 10/4/2023 <sup>b</sup>	841,668	298,974	5.133%, (LIBOR 1M + 3.000%), 4/9/2021 <sup>b</sup>	298,041
	Mohegan Gaming and Entertainment, Term Loan			McGraw-Hill Global Education Holdings, LLC, Term Loan	
909,777	6.242%, (LIBOR 1M + 4.000%), 10/13/2023 <sup>b</sup>	857,138	786,823	6.242%, (LIBOR 1M + 4.000%), 5/4/2022 <sup>b</sup>	762,888
	Neiman Marcus Group, LLC, Term Loan			Ortho-Clinical Diagnostics, Term Loan	
333,255	5.370%, (LIBOR 1M + 3.250%), 10/25/2020 <sup>b</sup>	309,171	1,282,050	5.492%, (LIBOR 1M + 3.250%), 6/1/2025 <sup>b</sup>	1,286,217
	Scientific Games International, Inc., Term Loan			Revlon Consumer Products Corporation, Term Loan	
1,592,000	5.034%, (LIBOR 2M + 2.750%), 8/14/2024 <sup>b</sup>	1,589,023	536,784	5.813%, (LIBOR 3M + 3.500%), 9/7/2023 <sup>b</sup>	408,493
	Seminole Hard Rock Entertainment, Inc., Term Loan			<b>Total</b>	<b>11,806,986</b>
43,182	5.087%, (LIBOR 3M + 2.750%), 5/14/2020 <sup>b</sup>	43,290	<b>Energy (0.5%)</b>		
	Stars Group Holdings BV, Term Loan			Calpine Corporation, Term Loan	
1,022,438	5.886%, (LIBOR 3M + 3.500%), 7/10/2025 <sup>b</sup>	1,031,435	603,760	4.890%, (LIBOR 3M + 2.500%), 1/15/2024 <sup>b</sup>	603,633
	Tenneco, Inc., Term Loan			Consolidated Energy Finance SA, Term Loan	
650,000	0.000%, (LIBOR 3M + 2.750%), 10/1/2025 <sup>b,d,e</sup>	650,409	399,000	4.633%, (LIBOR 1M + 2.500%), 5/7/2025 <sup>b,c</sup>	397,504
	<b>Total</b>	<b>9,141,838</b>		Houston Fuel Oil Terminal Company, LLC, Term Loan	
			972,562	5.000%, (LIBOR 1M + 2.750%), 6/26/2025 <sup>b</sup>	972,864

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<b>Energy (0.5%) - continued</b>		
	MEG Energy Corporation, Term Loan 5.750%, (LIBOR 1M + 3.500%), 12/31/2023 <sup>b</sup>	\$72,258
\$72,150		
	Pacific Drilling SA, Term Loan 0.000%, (PRIME + 4.500%), 6/3/2018 <sup>b,f,g</sup>	249,249
569,713		
	<b>Total</b>	<b>2,295,508</b>
<b>Financials (2.6%)</b>		
	Air Methods Corporation, Term Loan 5.886%, (LIBOR 3M + 3.500%), 4/21/2024 <sup>b</sup>	1,028,288
1,130,956		
	Avolon TLB Borrower 1 US, LLC, Term Loan 4.165%, (LIBOR 1M + 2.000%), 1/15/2025 <sup>b</sup>	1,165,492
1,162,087		
	Cytera DC Holdings, Inc., Term Loan 5.110%, (LIBOR 1M + 3.000%), 5/1/2024 <sup>b</sup>	192,803
192,563		
	9.360%, (LIBOR 1M + 7.250%), 5/1/2025 <sup>b</sup>	104,913
105,000		
	Digicel International Finance, Ltd., Term Loan 5.570%, (LIBOR 3M + 3.250%), 5/10/2024 <sup>b</sup>	906,267
957,746		
	DJO Finance, LLC, Term Loan 5.540%, (LIBOR 3M + 3.250%), 6/7/2020 <sup>b</sup>	195,437
195,558		
	Genworth Holdings, Inc., Term Loan 6.648%, (LIBOR 1M + 4.500%), 3/7/2023 <sup>b</sup>	178,382
174,563		
	GGP Nimbus LP, Term Loan 4.742%, (LIBOR 1M + 2.500%), 8/24/2025 <sup>b</sup>	1,049,947
1,055,000		
	Grizzly Acquisitions, Inc., Term Loan 0.000%, (LIBOR 3M + 3.250%), 10/1/2025 <sup>b,c,d,e</sup>	270,675
270,000		
	Harland Clarke Holdings Corporation, Term Loan 7.136%, (LIBOR 3M + 4.750%), 11/3/2023 <sup>b</sup>	832,392
868,205		
	Ineos US Finance, LLC, Term Loan 4.242%, (LIBOR 1M + 2.000%), 3/31/2024 <sup>b</sup>	1,317,075
1,315,063		
	MoneyGram International, Inc., Term Loan 5.636%, (LIBOR 3M + 3.250%), 3/28/2020 <sup>b</sup>	633,061
649,847		
	Sable International Finance, Ltd., Term Loan 5.492%, (LIBOR 1M + 3.250%), 1/31/2026 <sup>b</sup>	1,711,632
1,705,000		
	TransUnion, LLC, Term Loan 4.242%, (LIBOR 1M + 2.000%), 4/9/2023 <sup>b</sup>	639,591
638,550		
	Tronox Finance, LLC, Term Loan 5.242%, (LIBOR 1M + 3.000%), 9/22/2024 <sup>b</sup>	653,199
650,895		
	<b>Total</b>	<b>10,879,154</b>

### Technology (1.1%)

	First Data Corporation, Term Loan 4.212%, (LIBOR 1M + 2.000%), 4/26/2024 <sup>b</sup>	1,621,150
1,620,000		

Principal Amount	Bank Loans (15.3%) <sup>a</sup>	Value
<b>Technology (1.1%) - continued</b>		
	Micron Technology Inc., Term Loan 4.000%, (LIBOR 1M + 1.750%), 4/26/2022 <sup>b</sup>	\$828,014
\$825,776		
	Plantronics, Inc., Term Loan 4.742%, (LIBOR 1M + 2.500%), 7/2/2025 <sup>b</sup>	652,034
650,000		
	Rackspace Hosting, Inc., Term Loan 5.348%, (LIBOR 3M + 3.000%), 11/3/2023 <sup>b</sup>	735,080
745,563		
	SS&C Technologies Holdings Europe SARL, Term Loan 4.492%, (LIBOR 1M + 2.250%), 4/16/2025 <sup>b</sup>	236,174
236,025		
	SS&C Technologies, Inc., Term Loan 4.492%, (LIBOR 1M + 2.250%), 4/16/2025 <sup>b</sup>	608,436
608,052		
	<b>Total</b>	<b>4,680,888</b>

### Transportation (0.3%)

	Arctic LNG Carriers, Ltd., Term Loan 6.742%, (LIBOR 1M + 4.500%), 5/18/2023 <sup>b</sup>	1,237,461
1,234,375		
	OSG Bulk Ships, Inc., Term Loan 6.770%, (LIBOR 3M + 4.250%), 8/5/2019 <sup>b</sup>	77,292
78,121		
	<b>Total</b>	<b>1,314,753</b>

### Utilities (0.5%)

	Core and Main, LP, Term Loan 5.317%, (LIBOR 3M + 3.000%), 8/1/2024 <sup>b</sup>	492,722
491,287		
	EnergySolutions, LLC, Term Loan 6.136%, (LIBOR 3M + 3.750%), 5/11/2025 <sup>b</sup>	351,307
349,125		
	GIP III Stetson I, LP, Term Loan 6.583%, (LIBOR 3M + 4.250%), 7/18/2025 <sup>b</sup>	487,275
485,000		
	Talen Energy Supply, LLC, Term Loan 6.242%, (LIBOR 1M + 4.000%), 7/6/2023 <sup>b</sup>	415,157
413,491		
	TerraForm Power Operating, LLC, Term Loan 4.242%, (LIBOR 1M + 2.000%), 11/8/2022 <sup>b</sup>	319,192
318,396		
	<b>Total</b>	<b>2,065,653</b>

### Total Bank Loans

**(cost \$65,179,771) 64,665,419**

Shares	Common Stock (49.2%)	Value
<b>Consumer Discretionary (7.6%)</b>		
3,132	Amazon.com, Inc. <sup>h</sup>	6,273,396
40,702	American Axle & Manufacturing Holdings, Inc. <sup>h</sup>	709,843
1,900	AOKI Holdings, Inc.	25,979
1,600	Aoyama Trading Company, Ltd.	49,139
3,000	Autobacs Seven Company, Ltd.	51,478
2,362	Berkeley Group Holdings plc	113,156
1,047	Booking Holdings, Inc. <sup>h</sup>	2,077,248
27,400	Bridgestone Corporation	1,035,542
25,947	Bunzl plc	815,731
3,980	Burlington Stores, Inc. <sup>h</sup>	648,422
20,060	Caesars Entertainment Corporation <sup>h</sup>	205,615
53,116	Carnival Corporation	3,387,207
587	Charter Communications, Inc. <sup>h</sup>	191,292

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<b>Consumer Discretionary (7.6%) - continued</b>			<b>Energy (2.3%)</b>		
2,400	Chiyoda Company, Ltd.	\$47,301	4,148	BP plc	\$31,794
998	Cie Generale des Etablissements Michelin	119,117	3,947	Contura Energy, Inc. <sup>h,i</sup>	312,800
3,800	DCM Holdings Company, Ltd.	34,528	1,903	Eni SPA	35,871
2,205	DISH Network Corporation <sup>h</sup>	78,851	571	Gaztransport Et Technigaz SA	43,291
7,541	Dollar Tree, Inc. <sup>h</sup>	614,968	16,089	Halliburton Company	652,087
22,095	General Motors Company	743,939	24,460	Marathon Petroleum Corporation	1,956,066
34,600	Honda Motor Company, Ltd.	1,042,023	8,588	OMV AG	481,778
11,968	Inchcape plc	104,211	16,139	Parsley Energy, Inc. <sup>h</sup>	472,066
1,462	Ipsos SA	44,765	6,928	Petrofac, Ltd.	58,256
255,376	ITV plc	524,128	15,386	Pioneer Natural Resources Company	2,680,087
66	Kering SA	35,399	1,716	Royal Dutch Shell plc, Class A	58,839
21,000	Las Vegas Sands Corporation	1,245,930	39,037	Royal Dutch Shell plc, Class B	1,366,559
13,693	Magna International, Inc.	719,293	16,600	TechnipFMC plc	518,750
11,834	Mediaset Espana Comunicacion SA	86,154	8,147	Total SA	529,724
3,392	Netflix, Inc. <sup>h</sup>	1,269,049	8,147	Total SA, DRIP <sup>c,h</sup>	349
2,592	Next plc	185,500	808	Whiting Petroleum Corporation <sup>h</sup>	42,856
13,000	NHK Spring Company, Ltd.	135,192	27,180	WPX Energy, Inc. <sup>h</sup>	546,862
19,222	NIKE, Inc.	1,628,488	<b>Total</b>		<b>9,788,035</b>
115,000	Nissan Motor Company, Ltd.	1,076,116	<b>Financials (5.3%)</b>		
12,185	Nutrisystem, Inc.	451,454	2,430	Aareal Bank AG	101,322
14,881	Peugeot SA	401,425	259	Allianz SE	57,645
1,600	Plenus Company, Ltd. <sup>i</sup>	26,073	3,936	Anima Holding SPA <sup>i</sup>	19,287
6,263	ProSiebenSat.1 Media AG	162,262	58,550	Apollo Investment Corporation	318,512
214	RTL Group SA	15,264	13,615	Arch Capital Group, Ltd. <sup>h</sup>	405,863
4,600	Sangetsu Company, Ltd.	90,263	27,323	Ares Capital Corporation	469,682
6,800	Sankyo Company, Ltd.	266,011	5,370	Arthur J. Gallagher & Company	399,743
72,000	Sekisui House, Ltd.	1,097,946	14,800	Assured Guaranty, Ltd.	625,004
19,505	Seven West Media, Ltd. <sup>h</sup>	14,075	2,466	ASX, Ltd.	113,429
3,100	SHIMAMURA Company, Ltd.	294,062	30,810	Australia & New Zealand Banking Group, Ltd.	627,191
8,060	Six Flags Entertainment Corporation	562,749	29,412	Banca Monte dei Paschi di Siena SPA <sup>h,i</sup>	76,364
9,600	Sumitomo Rubber Industries, Ltd.	144,156	8,969	Banco de Sabadell SA	13,865
7,535	Super Retail Group, Ltd.	48,289	11,401	Bank of America Corporation	335,873
800	Takara Standard Company, Ltd.	14,006	12,284	Bankinter SA	112,839
18,767	Toll Brothers, Inc.	619,874	15,334	Barclays plc	34,011
18,000	Toyoda Gosei Company, Ltd.	444,533	4,980	BOK Financial Corporation	484,454
14,800	TV Asahi Holdings Corporation	284,443	127,638	CaixaBank SA	580,487
6,751	Walt Disney Company	789,462	27,957	CI Financial Corporation	443,927
29,210	Wendy's Company	500,659	31,596	Citigroup, Inc.	2,266,697
800	Whirlpool Corporation	95,000	16,474	CNP Assurances	397,117
3,503	Wolters Kluwer NV	218,377	4,157	Direct Line Insurance Group plc	17,546
	<b>Total</b>	<b>31,859,383</b>	38,339	DnB ASA	806,825
<b>Consumer Staples (2.7%)</b>			26,901	E*TRADE Financial Corporation <sup>h</sup>	1,409,343
25,520	Altria Group, Inc.	1,539,111	14,410	Essent Group, Ltd. <sup>h</sup>	637,642
2,800	Arcs Company, Ltd.	75,916	7,434	Euronext NV <sup>i</sup>	488,453
1,680	Bunge, Ltd.	115,433	23,477	Fincombank Banca Fineco SPA	313,063
38,901	Cott Corporation	628,251	66,501	FlexiGroup, Ltd.	92,022
21,294	Empire Company, Ltd.	388,078	7,129	Genworth MI Canada, Inc. <sup>i</sup>	235,067
3,555	ForFarmers BV	40,220	7,126	Goldman Sachs Group, Inc.	1,597,934
18,739	Imperial Brands plc	652,083	4,798	Hannover Rueckversicherung SE	677,229
56,800	Japan Tobacco, Inc.	1,483,236	44,132	HSBC Holdings plc	385,071
21,748	Koninklijke Ahold Delhaize NV	498,954	7,245	IBERIABANK Corporation	589,381
32,800	Kroger Company	954,808	27,588	KeyCorp	548,725
948	Loblaw Companies, Ltd.	48,705	304	Markel Corporation <sup>h</sup>	361,301
800	Ministop Company, Ltd.	15,364	5,200	Matsui Securities Company, Ltd.	54,646
900	NH Foods, Ltd.	33,248	406,348	Medibank Private, Ltd.	854,438
17,086	Philip Morris International, Inc.	1,393,192	164,200	Mizuho Financial Group, Inc.	286,168
8,110	Swedish Match AB	414,545	8,325	National Bank of Canada	415,783
12,020	Turning Point Brands, Inc.	498,349	2,245	Paragon Banking Group plc	14,003
15,848	Unilever NV	881,542	3,446	Pargesa Holding SA	276,865
23,177	Unilever plc	1,273,215	16,164	Santander Consumer USA Holdings Inc.	323,927
16,062	Wesfarmers, Ltd.	578,381	2,600	Senshu Ikeda Holdings, Inc.	8,719
	<b>Total</b>	<b>11,512,631</b>	17,937	State Street Corporation	1,502,762

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## BALANCED INCOME PLUS PORTFOLIO

Schedule of Investments as of September 28, 2018

(unaudited)

Shares	Common Stock (49.2%)	Value	Shares	Common Stock (49.2%)	Value
<b>Financials (5.3%) - continued</b>			<b>Industrials (5.2%) - continued</b>		
2,564	Sun Life Financial, Inc.	\$101,933	6,425	Sandvik AB	\$113,750
36,624	Synchrony Financial	1,138,274	2,919	Schindler Holding AG, Participation Certificate	728,456
353	Topdanmark AS	16,134	4,434	Schneider Electric SE	356,037
20,100	United Community Banks, Inc.	560,589	39	SGS SA	102,684
2,650	Wells Fargo & Company	139,284	4,500	ShinMaywa Industries, Ltd.	60,993
10,295	Zions Bancorporation	516,294	28,127	SKF AB	553,454
	<b>Total</b>	<b>22,252,733</b>	7,986	Smiths Group plc	155,490
<b>Health Care (5.4%)</b>			1,693	Spirax-Sarco Engineering plc	160,839
15,960	Acadia Healthcare Company, Inc. <sup>h</sup>	561,792	56,700	Sumitomo Electric Industries, Ltd.	889,718
2,939	Amplifon SPA	65,160	1,500	Taikisha, Ltd.	48,987
2,268	Anthem, Inc.	621,545	4,200	Toppan Forms Company, Ltd.	40,381
24,702	BioMarin Pharmaceutical, Inc. <sup>h</sup>	2,395,353	20,000	Toppan Printing Company, Ltd.	321,099
15,065	Celgene Corporation <sup>h</sup>	1,348,167	600	Toshiba Machine Company, Ltd.	13,415
1,971	Danaher Corporation	214,169	9,315	Transcontinental, Inc.	165,148
286	Gerresheimer AG	24,145	3,200	Tsubakimoto Chain Company	148,148
22,850	Gilead Sciences, Inc.	1,764,248	8,315	Vinci SA	791,087
10,857	GlaxoSmithKline plc	217,735	5,397	WABCO Holdings, Inc. <sup>h</sup>	636,522
38,973	GlaxoSmithKline plc ADR	1,565,545	1,700	Yuasa Trading Company, Ltd.	61,039
919	illumina, Inc. <sup>h</sup>	337,328		<b>Total</b>	<b>22,009,842</b>
4,900	Jazz Pharmaceuticals, Inc. <sup>h</sup>	823,837	<b>Information Technology (10.5%)</b>		
3,600	KYORIN Holdings, Inc.	74,399	8,574	Advanced Micro Devices, Inc. <sup>h</sup>	264,851
381	LNA Sante	23,631	7,600	Akamai Technologies, Inc. <sup>h</sup>	555,940
28,731	Medtronic plc	2,826,268	1,417	Alphabet, Inc., Class A <sup>h</sup>	1,710,432
2,200	Miraca Holdings, Inc.	57,231	1,620	Alphabet, Inc., Class C <sup>h</sup>	1,933,421
15,670	Novartis AG	1,348,850	9,003	Amadeus IT Holding SA	834,478
34,801	Novo Nordisk AS	1,637,912	22,049	Apple, Inc.	4,977,341
5,463	Roche Holding AG	1,321,038	9,240	Autodesk, Inc. <sup>h</sup>	1,442,456
3,249	Teleflex, Inc.	864,526	7,612	Belden, Inc.	543,573
11,325	Teva Pharmaceutical Industries, Ltd. ADR	243,941	12,300	Blackline, Inc. <sup>h</sup>	694,581
14,510	UnitedHealth Group, Inc.	3,860,240	9,700	Canon, Inc.	307,583
3,704	Waters Corporation <sup>h</sup>	721,095	7,707	Capgemini SA	970,294
	<b>Total</b>	<b>22,918,155</b>	9,746	Carsales.com, Ltd.	101,854
<b>Industrials (5.2%)</b>			18,777	CGI Group, Inc. <sup>h</sup>	1,210,660
15,155	ACS Actividades de Construccion y Servicios, SA <sup>h</sup>	643,675	15,975	Ciena Corporation <sup>h</sup>	499,059
997	Atlantia SPA	20,684	72,947	Cisco Systems, Inc.	3,548,871
25,111	Atlas Copco AB, Class A	722,147	12,200	Dolby Laboratories, Inc.	853,634
22,339	Atlas Copco AB, Class B	595,183	3,348	F5 Networks, Inc. <sup>h</sup>	667,658
4,340	Boeing Company	1,614,046	12,236	Facebook, Inc. <sup>h</sup>	2,012,333
8,435	Brink's Company	588,341	5,262	Halma plc	99,067
9,775	Caterpillar, Inc.	1,490,590	100	Hirose Electric Company, Ltd.	10,923
1,540	CIA De Distribucion Integral	39,564	1,306	Intel Corporation	61,761
35,229	CSX Corporation	2,608,708	19,791	Juniper Networks, Inc.	593,136
8,126	Dycom Industries, Inc. <sup>h</sup>	687,460	57,300	Konica Minolta Holdings, Inc.	609,784
2,684	Ferguson plc	227,663	1,230	Kulicke and Soffa Industries, Inc.	29,323
32,976	GWA Group, Ltd.	74,359	574	Lam Research Corporation	87,076
11,400	Hino Motors, Ltd.	124,828	42,490	Lattice Semiconductor Corporation <sup>h</sup>	339,920
801	Hochtief AG	132,786	7,250	MasterCard, Inc.	1,613,922
12,719	Honeywell International, Inc.	2,116,442	11,700	Micron Technology, Inc. <sup>h</sup>	529,191
2,500	Huntington Ingalls Industries, Inc.	640,200	30,716	Microsoft Corporation	3,512,989
4,000	Inaba Denki Sangyo Company, Ltd.	176,618	5,900	NEC Networks & System Integration Corporation	136,826
16,500	Jacobs Engineering Group, Inc.	1,262,250	5,264	New Relic, Inc. <sup>h</sup>	496,027
8,463	Kirby Corporation <sup>h</sup>	696,082	1,584	NVIDIA Corporation	445,136
8,557	Masonite International Corporation <sup>h</sup>	548,504	1,869	NXP Semiconductors NV	159,799
3,000	Mitsuboshi Belting, Ltd.	79,205	31,996	PayPal Holdings, Inc. <sup>h</sup>	2,810,529
2,721	Monadelphous Group, Ltd.	31,609	1,367	Red Hat, Inc. <sup>h</sup>	186,295
12,813	National Express Group plc	65,164	36,244	RELX plc	762,456
10,600	Nitto Kogyo Corporation	196,024	31,906	RELX plc	670,319
5,470	Nobina AB <sup>l</sup>	39,079	2,100	Ryoyo Electro Corporation	32,466
3,906	Northgate plc	21,169	9,220	Salesforce.com, Inc. <sup>h</sup>	1,466,257
8,240	Oshkosh Corporation	587,018	3,914	Seagate Technology plc	185,328
30,251	PageGroup plc	225,423	30,900	Shinko Electric Industries Company, Ltd.	260,062
953	Rockwool International AS	407,774	180	Siltronic AG	22,012

The accompanying Notes to Schedule of Investments are an integral part of this schedule.

## BALANCED INCOME PLUS PORTFOLIO

Schedule of Investments as of September 28, 2018

(unaudited)

Shares	Common Stock (49.2%)	Value
<b>Information Technology (10.5%) - continued</b>		
2,967	TE Connectivity, Ltd.	\$260,888
1,000	Tokyo Seimitsu Company, Ltd.	26,067
13,624	Twitter, Inc. <sup>h</sup>	387,739
22,675	Visa, Inc.	3,403,291
26,746	Xilinx, Inc.	2,144,227
	<b>Total</b>	<b>44,471,835</b>

### Materials (2.5%)

1,620	Ashland Global Holdings, Inc.	135,853
15,121	BASF SE	1,341,733
42,521	BHP Billiton plc	927,881
24,547	BHP Billiton, Ltd.	611,489
4,049	Canfor Corporation <sup>h</sup>	75,485
5,469	Crown Holdings, Inc. <sup>h</sup>	262,512
24,200	Daicel Corporation	281,108
1,559	Eagle Materials, Inc.	132,889
17,542	Evonik Industries AG	627,388
2,710	FMC Corporation	236,258
831	Fuchs Petrolub SE	46,372
10,782	Granges AB	128,400
1,470	Hexpol AB	16,176
2,300	Hitachi Chemical Company, Ltd.	46,804
2,700	Hokuetsu Corporation	14,704
4,400	JSR Corporation	82,143
25,100	Kuraray Company, Ltd.	377,341
10,600	Kyoei Steel, Ltd. <sup>l</sup>	206,721
8,826	Methanex Corporation	698,137
16,545	Mondi plc	453,000
4,998	Navigator Company SA	24,488
3,695	Neenah, Inc.	318,878
11,300	Nippon Kayaku Company, Ltd.	134,387
7,900	Nippon Light Metal Holdings Company, Ltd.	17,654
38,100	Nippon Steel & Sumitomo Metal Corporation	805,916
3,420	Packaging Corporation of America	375,140
74	Rio Tinto, Ltd.	4,209
29,432	Sandfire Resources NL	157,888
500	Sanyo Special Steel Company, Ltd.	12,198
4,200	Sensient Technologies Corporation	321,342
7,674	SSAB AB, Class A	38,518
3,000	Taiheiyu Cement Corporation	94,089
1,500	Taiyo Holdings Company, Ltd.	57,888
6,800	Toagosei Company, Ltd.	78,459
1,100	Ube Industries, Ltd.	29,927
29,829	UPM-Kymmene Oyj	1,169,861
10,156	Verso Corporation <sup>h</sup>	341,953
1,300	Yamato Kogyo Company, Ltd.	40,315
	<b>Total</b>	<b>10,725,504</b>

### Real Estate (5.9%)

1,800	Acadia Realty Trust	50,454
696	Agree Realty Corporation	36,972
1,500	Alexander & Baldwin, Inc.	34,035
7,691	Alexandria Real Estate Equities, Inc.	967,451
1,000	American Assets Trust, Inc.	37,290
3,050	American Campus Communities, Inc.	125,538
9,790	American Tower Corporation	1,422,487
3,450	Apartment Investment & Management Company	152,248
1,050	Armada Hoffer Properties, Inc.	15,865
2,832	Artis Real Estate Investment Trust	25,762
3,950	AvalonBay Communities, Inc.	715,542
4,885	Boston Properties, Inc.	601,295
9,633	Camden Property Trust	901,360
1,800	CareTrust REIT, Inc.	31,878

Shares	Common Stock (49.2%)	Value
<b>Real Estate (5.9%) - continued</b>		
1,700	Cedar Realty Trust, Inc.	\$7,922
1,000	Chatham Lodging Trust	20,890
1,324	Chesapeake Lodging Trust	42,461
300	Community Healthcare Trust, Inc.	9,294
2,650	CoreCivic, Inc.	64,474
750	CoreSite Realty Corporation	83,355
2,200	Corporate Office Properties Trust	65,626
9,342	Cousins Properties, Inc.	83,050
13,045	Crown Castle International Corporation	1,452,300
3,600	CyrusOne, Inc.	228,240
2,900	Daito Trust Construction Company, Ltd.	373,711
4,414	DiamondRock Hospitality Company	51,511
7,604	Digital Realty Trust, Inc.	855,298
3,500	Douglas Emmett, Inc.	132,020
31,693	Duke Realty Corporation	899,130
1,300	Easterly Government Properties, Inc.	25,181
764	EastGroup Properties, Inc.	73,054
1,419	EPR Properties	97,074
2,401	Equinix, Inc.	1,039,369
8,250	Equity Residential	546,645
1,435	Essex Property Trust, Inc.	354,029
2,800	Extra Space Storage, Inc.	242,592
1,600	Federal Realty Investment Trust	202,352
2,800	First Industrial Realty Trust, Inc.	87,920
1,500	Four Corners Property Trust, Inc.	38,535
2,750	GEO Group, Inc.	69,190
700	Getty Realty Corporation	19,992
1,600	Global Net Lease, Inc.	33,360
2,200	Government Properties Income Trust	24,838
25,000	Hang Lung Properties, Ltd.	48,770
10,500	HCP, Inc.	276,360
2,700	Healthcare Realty Trust, Inc.	79,002
800	Hersha Hospitality Trust	18,136
2,300	Highwoods Properties, Inc.	108,698
1,400	Hitachi High-Technologies Corporation	48,340
3,600	Hospitality Properties Trust	103,824
32,271	Host Hotels & Resorts, Inc.	680,918
61,000	Hysan Development Company, Ltd.	308,054
1,900	Independence Realty Trust, Inc.	20,007
6,200	Iron Mountain, Inc.	214,024
1,500	iSTAR Financial, Inc.	16,755
2,100	JBG SMITH Properties	77,343
2,300	Kilroy Realty Corporation	164,887
9,474	Kimco Realty Corporation	158,595
1,800	Kite Realty Group Trust	29,970
1,803	Lamar Advertising Company	140,273
2,470	LaSalle Hotel Properties	85,437
4,100	Liberty Property Trust	173,225
1,015	Life Storage, Inc.	96,587
800	LTC Properties, Inc.	35,288
2,400	Macerich Company	132,696
2,000	Mack-Cali Realty Corporation	42,520
8,100	Medical Properties Trust, Inc.	120,771
2,502	Mid-America Apartment Communities, Inc.	250,650
3,400	National Retail Properties, Inc.	152,388
1,240	National Storage Affiliates Trust	31,546
4,350	Omega Healthcare Investors, Inc.	142,549
1,500	Pennsylvania REIT	14,190
1,270	PotlatchDeltic Corporation	52,007
18,356	Prologis, Inc.	1,244,353
400	PS Business Parks, Inc.	50,836
4,392	Public Storage, Inc.	885,559

The accompanying Notes to Schedule of Investments are an integral part of this schedule.

# BALANCED INCOME PLUS PORTFOLIO

Schedule of Investments as of September 28, 2018

(unaudited)

Shares	Common Stock (49.2%)	Value	Principal Amount	Long-Term Fixed Income (23.6%)	Value
<b>Real Estate (5.9%) - continued</b>					
1,821	Quebecor, Inc.	\$36,514			
1,700	Ramco-Gershenson Properties Trust	23,120			
2,800	Rayonier, Inc. REIT	94,668			
6,293	Realty Income Corporation	358,009			
10,905	Regency Centers Corporation	705,226	\$400,000	Bellemeade Re, Ltd. 3.816%, (LIBOR 1M + 1.600%), 4/25/2028, Ser. 2018-1A, Class M1B <sup>bi</sup>	\$402,005
2,450	Retail Opportunity Investments Corporation	45,742		3.566%, (LIBOR 1M + 1.350%), 8/25/2028, Ser. 2018-2A, Class M1B <sup>bi</sup>	603,582
19,000	Road King Infrastructure, Ltd.	32,538	600,000	BlueMountain CLO, Ltd. 5.539%, (LIBOR 3M + 3.200%), 10/15/2026, Ser. 2014-3A, Class CR <sup>*,b</sup>	525,059
3,946	Sabra Health Care REIT, Inc. 200 Saul Centers, Inc.	91,232 11,200		Business Jet Securities, LLC 4.447%, 6/15/2033, Ser. 2018-2, Class A <sup>i</sup>	496,602
2,550	SBA Communications Corporation <sup>h</sup>	409,607		CLUB Credit Trust 3.170%, 4/17/2023, Ser. 2017-NP1, Class B <sup>*</sup>	5,540
5,271	Senior Housing Property Trust	92,559	525,000	College Ave Student Loans, LLC 3.866%, (LIBOR 1M + 1.650%), 11/26/2046, Ser. 2017-A, Class A1 <sup>*,b</sup>	297,472
8,745	Simon Property Group, Inc.	1,545,679		Earnest Student Loan Program, LLC 2.680%, 7/25/2035, Ser. 2016-C, Class A2 <sup>i</sup>	169,137
2,000	SL Green Realty Corporation	195,060		First Horizon ABS Trust 2.376%, (LIBOR 1M + 0.160%), 10/25/2034, Ser. 2006-HE1, Class A <sup>b,k</sup>	8,570
2,352	Summit Hotel Properties, Inc.	31,823	495,834	Foundation Finance Trust 3.300%, 7/15/2033, Ser. 2017-1A, Class A <sup>*</sup>	311,132
6,000	Swire Pacific, Ltd.	65,709		GMAC Mortgage Corporation Loan Trust 2.716%, (LIBOR 1M + 0.500%), 8/25/2035, Ser. 2005-HE1, Class A2 <sup>b,k</sup>	123,397
2,052	Tanger Factory Outlet Centers, Inc.	46,950		Harley Marine Financing, LLC 5.682%, 5/15/2043, Ser. 2018-1A, Class A2 <sup>*</sup>	464,367
1,300	Taubman Centers, Inc.	77,779	5,540	IndyMac Seconds Asset-Backed Trust 2.556%, (LIBOR 1M + 0.340%), 10/25/2036, Ser. 2006-2B, Class A <sup>b,k</sup>	105,296
5,900	UDR, Inc.	238,537		J.P. Morgan Mortgage Acquisition Trust 4.262%, 3/25/2047, Ser. 2007-HE1, Class AF <sup>i</sup>	107,363
3,600	Uniti Group, Inc. 200 Universal Health Realty Income Trust	72,540 14,882		Lehman XS Trust 5.440%, 8/25/2035, Ser. 2005-2, Class 2A3B <sup>i</sup>	121,452
2,300	Urban Edge Properties 600 Urstadt Biddle Properties, Inc.	50,784 12,774	291,503	Lendmark Funding Trust 2.830%, 12/22/2025, Ser. 2017-1A, Class A <sup>i</sup>	348,013
7,900	Ventas, Inc.	429,602		Madison Park Funding XIV, Ltd. 5.598%, (LIBOR 3M + 3.250%), 7/20/2026, Ser. 2014-14A, Class DR <sup>*,b</sup>	500,476
5,511	Vornado Realty Trust	402,303	173,845	Merrill Lynch Mortgage Investors Trust 3.982%, 6/25/2035, Ser. 2005-A5, Class M1 <sup>b</sup>	321,181
4,100	Washington Prime Group, Inc.	29,930		Oak Hill Advisors Residential Loan Trust 3.000%, 6/25/2057, Ser. 2017-NPL1, Class A1 <sup>*,i</sup>	337,369
2,600	Weingarten Realty Investors	77,376			
8,274	Welltower, Inc.	532,184	8,631		
16,700	Weyerhaeuser Company	538,909			
44,700	Wing Tai Holdings, Ltd.	63,770			
	<b>Total</b>	<b>24,673,154</b>			
<b>Telecommunications Services (0.5%)</b>					
1,857	Freenet AG <sup>i</sup>	44,582			
136,496	KCOM Group plc	166,879			
11,000	NTT DOCOMO, Inc.	295,653			
42,442	Telenor ASA	829,980			
19,216	Zayo Group Holdings, Inc. <sup>h</sup>	667,180			
	<b>Total</b>	<b>2,004,274</b>			
<b>Utilities (1.3%)</b>					
1,008	Alpha Natural Resources Holdings, Inc. <sup>h</sup>	37,548			
3,794	ANR, Inc. <sup>h</sup>	142,275			
27,956	Enagas SA	753,503			
14,323	MDU Resources Group, Inc.	367,958			
32,000	Osaka Gas Company, Ltd.	624,851			
56,502	PG&E Corporation <sup>h</sup>	2,599,657			
10,933	PNM Resources, Inc.	431,307			
18,382	Vistra Energy Corporation <sup>h</sup>	457,344			
	<b>Total</b>	<b>5,414,443</b>			
	<b>Total Common Stock (cost \$173,278,244)</b>	<b>207,629,989</b>			
<b>Principal Amount</b>	<b>Long-Term Fixed Income (23.6%)</b>	<b>Value</b>			
<b>Asset-Backed Securities (3.1%)</b>					
	Apidos CLO XVIII 5.597%, (LIBOR 3M + 3.250%), 7/22/2026, Ser. 2014-18A, Class CR <sup>*,b</sup>	224,996	225,000		
	Babson CLO, Ltd. 4.970%, (LIBOR 3M + 2.900%), 7/20/2029, Ser. 2018-3A, Class D <sup>*,b</sup>	472,084	475,000		

The accompanying Notes to Schedule of Investments are an integral part of this schedule.

**BALANCED INCOME PLUS PORTFOLIO**  
Schedule of Investments as of September 28, 2018  
(unaudited)

Principal Amount	Long-Term Fixed Income (23.6%)	Value	Principal Amount	Long-Term Fixed Income (23.6%)	Value
<b>Asset-Backed Securities (3.1%) - continued</b>			<b>Basic Materials (0.5%) - continued</b>		
	Octagon Investment Partners XX, Ltd. 5.888%, (LIBOR 3M + 3.550%), 8/12/2026, Ser. 2014-1A, Class DR <sup>*b</sup>	\$350,114		CF Industries, Inc. 3.450%, 6/1/2023 <sup>i</sup>	\$187,931
\$350,000			86,000	Dow Chemical Company 8.550%, 5/15/2019	88,920
	OHA Credit Funding 1, Ltd. 4.089%, (LIBOR 3M + 1.450%), 10/20/2030, Ser. 2018-1A, Class A2 <sup>*b,c,e</sup>	390,000	86,000	E.I. du Pont de Nemours and Company 2.200%, 5/1/2020	84,888
390,000			180,000	FMG Resources Property, Ltd. 5.125%, 5/15/2024 <sup>f</sup>	174,735
	OZLM Funding II, Ltd. 3.700%, (LIBOR 3M + 1.500%), 7/15/2031, Ser. 2012-2A, Class A1BR <sup>*b</sup>	784,991	44,000	Kinross Gold Corporation 5.125%, 9/1/2021	45,210
785,000			80,000	LyondellBasell Industries NV 5.000%, 4/15/2019	80,401
	Pretium Mortgage Credit Partners, LLC 3.250%, 3/28/2057, Ser. 2017-NPL2, Class A1 <sup>l</sup>	155,503	63,000	Packaging Corporation of America 2.450%, 12/15/2020	61,773
156,278			170,000	Peabody Securities Finance Corporation 6.375%, 3/31/2025 <sup>i</sup>	172,763
	Sound Point CLO X, Ltd. 5.048%, (LIBOR 3M + 2.700%), 1/20/2028, Ser. 2015-3A, Class DR <sup>*b</sup>	399,986	120,000	Platform Specialty Products Corporation 5.875%, 12/1/2025 <sup>i</sup>	118,412
400,000			85,000	Sherwin-Williams Company 2.250%, 5/15/2020	83,752
	Sound Point CLO XXI, Ltd. 3.848%, (LIBOR 3M + 1.450%), 10/26/2031, Ser. 2018-3A, Class A1B <sup>*b,c,e</sup>	800,000	71,000	Syngenta Finance NV 3.933%, 4/23/2021 <sup>i</sup>	70,800
800,000			180,000	Trinseo Materials Operating SCA 5.375%, 9/1/2025 <sup>i</sup>	173,529
	Spirit Master Funding, LLC 4.360%, 12/20/2047, Ser. 2017-1A, Class A <sup>*</sup>	691,908	200,000	United States Steel Corporation 6.250%, 3/15/2026	198,250
695,822			66,000	Xstrata Finance Canada, Ltd. 4.950%, 11/15/2021 <sup>j</sup>	68,020
	THL Credit Wind River CLO, Ltd. 5.198%, (LIBOR 3M + 2.850%), 7/15/2028, Ser. 2016-1A, Class DR <sup>b</sup>	349,991	<b>Total</b> <b>2,091,849</b>		
350,000					
	3.848%, (LIBOR 3M + 1.450%), 10/22/2031, Ser. 2014-3A, Class A2R2 <sup>*b,c,e</sup>	1,250,000	<b>Capital Goods (0.8%)</b>		
1,250,000					
	Vantage Data Centers Issuer, LLC 4.072%, 2/16/2043, Ser. 2018-1A, Class A2 <sup>i</sup>	596,907	150,000	Ashtead Capital, Inc. 4.125%, 8/15/2025 <sup>i</sup>	142,500
596,500			100,000	Bombardier, Inc. 7.500%, 3/15/2025 <sup>i</sup>	103,125
	Vericrest Opportunity Loan Transferee 3.250%, 6/25/2047, Ser. 2017-NPL7, Class A1 <sup>l</sup>	155,439	280,000	Building Materials Corporation of America 6.000%, 10/15/2025 <sup>i</sup>	286,300
156,478			65,000	Caterpillar Financial Services Corporation 1.850%, 9/4/2020	63,423
	Vericrest Opportunity Loan Trust LXV, LLC 3.750%, 4/25/2048, Ser. 2018-NPL1, Class A1 <sup>l</sup>	435,497	300,000	Cemex SAB de CV 5.700%, 1/11/2025 <sup>i</sup>	305,250
436,828			64,000	Cintas Corporation No. 2 2.900%, 4/1/2022	62,423
	Wachovia Asset Securitization, Inc. 2.356%, (LIBOR 1M + 0.140%), 7/25/2037, Ser. 2007-HE1, Class A <sup>*b,k</sup>	309,958	64,000	CNH Industrial Capital, LLC 4.875%, 4/1/2021	65,589
326,868			190,000	Crown Americas Capital Corporation IV 4.500%, 1/15/2023	190,760
	Wells Fargo Home Equity Trust 2.716%, (LIBOR 1M + 0.500%), 4/25/2034, Ser. 2004-1, Class M1 <sup>b</sup>	256,004	283,000	General Electric Company 5.000%, 1/21/2021 <sup>b,m</sup>	275,890
260,570			185,000	H&E Equipment Services, Inc. 5.625%, 9/1/2025	184,537
<b>Total</b> <b>12,871,391</b>			86,000	Lockheed Martin Corporation 2.500%, 11/23/2020	64,092
			119,000	Owens-Brockway Glass Container, Inc. 5.000%, 1/15/2022 <sup>j</sup>	226,969
			175,000	Reynolds Group Issuer, Inc. 5.125%, 7/15/2023 <sup>j</sup>	338,130
			340,000		
<b>Basic Materials (0.5%)</b>					
90,000	Alcoa Nederland Holding BV 6.750%, 9/30/2024 <sup>f</sup>	95,175			
86,000	Anglo American Capital plc 4.125%, 9/27/2022 <sup>f</sup>	85,958			
119,000	ArcelorMittal SA 6.125%, 6/1/2025	129,291			
175,000	BWAY Holding Company 5.500%, 4/15/2024 <sup>f</sup>	172,041			

The accompanying Notes to Schedule of Investments are an integral part of this schedule.

**BALANCED INCOME PLUS PORTFOLIO**  
Schedule of Investments as of September 28, 2018  
(unaudited)

Principal Amount	Long-Term Fixed Income (23.6%)	Value	Principal Amount	Long-Term Fixed Income (23.6%)	Value
<b>Capital Goods (0.8%) - continued</b>			<b>Collateralized Mortgage Obligations (2.8%) - continued</b>		
\$41,000	Rockwell Collins, Inc. 2.800%, 3/15/2022	\$39,894		2.615%, (12 MTA + 0.770%), 4/25/2047, Ser. 2007-OA2, Class A1 <sup>b</sup>	\$252,469
71,000	Roper Industries, Inc. 2.050%, 10/1/2018	71,000	\$262,322	Federal Home Loan Mortgage Corporation - REMIC	
500,000	Textron Financial Corporation 4.049%, (LIBOR 3M + 1.735%), 2/15/2042 <sup>b,j</sup>	436,250	1,274,594	3.000%, 5/15/2027, Ser. 4046, Class GI <sup>n</sup>	99,729
290,000	United Rentals North America, Inc. 5.500%, 7/15/2025	295,800	868,007	3.000%, 4/15/2033, Ser. 4203, Class DI <sup>n</sup>	74,413
78,000	United Technologies Corporation 3.950%, 8/16/2025	77,505		Federal National Mortgage Association - REMIC	
	<b>Total</b>	<b>3,229,437</b>		3.000%, 7/25/2027, Ser. 2012-74, Class AI <sup>n</sup>	102,953
<b>Collateralized Mortgage Obligations (2.8%)</b>			1,284,854	2012-73, Class DI <sup>n</sup>	142,134
265,999	AJAX Mortgage Loan Trust 3.470%, 4/25/2057, Ser. 2017-A, Class A <sup>*i</sup>	264,277	1,627,271	3.000%, 12/25/2027, Ser. 2012-139, Class DI <sup>n</sup>	149,975
190,153	Alternative Loan Trust 2007-6 5.750%, 4/25/2047, Ser. 2007-6, Class A4	163,933	1,815,085	3.000%, 1/25/2028, Ser. 2012-147, Class EI <sup>n</sup>	208,545
287,211	Banc of America Alternative Loan Trust 6.000%, 11/25/2035, Ser. 2005-10, Class 3CB1	257,412	2,482,473	GMAC Mortgage Corporation Loan Trust 3.802%, 5/25/2035, Ser. 2005-AR2, Class 4A <sup>b</sup>	133,379
76,851	Banc of America Mortgage Securities, Inc. 4.373%, 9/25/2035, Ser. 2005-H, Class 2A1 <sup>b</sup>	74,502	140,067	GMACM Mortgage Loan Trust 4.289%, 11/19/2035, Ser. 2005-AR6, Class 1A1 <sup>b</sup>	88,961
119,492	Bear Stearns ARM Trust 3.648%, 1/25/2034, Ser. 2003-8, Class 5A <sup>b</sup>	117,367	91,809	Impac Secured Assets Trust 2.456%, (LIBOR 1M + 0.240%), 9/25/2037, Ser. 2007-3, Class A1B <sup>b</sup>	397,501
416,560	CIM Trust 5.000%, 12/25/2057, Ser. 2018-R3, Class A1 <sup>*b</sup>	432,222	476,445	IndyMac INDA Mortgage Loan Trust 3.898%, 8/25/2036, Ser. 2006-AR1, Class A1 <sup>b</sup>	178,485
65,815	COLT Mortgage Loan Trust 2.750%, 9/25/2046, Ser. 2016-2, Class A1 <sup>*b</sup>	65,565	180,559	IndyMac INDX Mortgage Loan Trust 3.785%, 10/25/2035, Ser. 2005-AR19, Class A1 <sup>b</sup>	369,512
325,049	Countrywide Alternative Loan Trust 6.500%, 8/25/2036, Ser. 2006-23CB, Class 2A3	211,569	409,912	2.426%, (LIBOR 1M + 0.210%), 4/25/2046, Ser. 2006-AR2, Class 1A1B <sup>b</sup>	408,205
163,811	Countrywide Asset-Backed Certificates 2.716%, (LIBOR 1M + 0.500%), 7/25/2034, Ser. 2004-2, Class 3A4 <sup>b</sup>	154,078	435,507	J.P. Morgan Alternative Loan Trust 6.500%, 3/25/2036, Ser. 2006-S1, Class 1A19	387,686
198,681	Countrywide Home Loan Mortgage Pass Through Trust 3.628%, 11/25/2035, Ser. 2005-22, Class 2A1 <sup>b</sup>	176,988	442,421	Master Asset Securitization Trust 2.716%, (LIBOR 1M + 0.500%), 6/25/2036, Ser. 2006-2, Class 2A2 <sup>b</sup>	256,913
232,301	4.110%, 12/20/2035, Ser. 2005-HYB8, Class 3A1 <sup>b</sup>	221,832	539,602	Merrill Lynch Mortgage Investors Trust 6.250%, 8/25/2036, Ser. 2006-AF1, Class AF2A	242,488
533,040	Countrywide Home Loans, Inc. 6.000%, 11/25/2037, Ser. 2007-18, Class 1A2	454,574	334,287	MortgageIT Trust 2.416%, (LIBOR 1M + 0.200%), 4/25/2036, Ser. 2006-1, Class 1A2 <sup>b</sup>	415,122
158,215	Credit Suisse First Boston Mortgage Securities Corporation 5.250%, 10/25/2035, Ser. 2005-9, Class 1A3	156,340	467,623	Preston Ridge Partners Mortgage Trust, LLC 4.250%, 1/25/2022, Ser. 2017-1A, Class A1 <sup>*i</sup>	121,001
219,429	Deutsche Alt-A Securities, Inc., Mortgage Loan Trust 3.446%, 8/25/2035, Ser. 2005-AR1, Class 2A3 <sup>b</sup>	182,041	121,056	3.470%, 9/25/2022, Ser. 2017-2A, Class A1 <sup>*i</sup>	201,732
329,528	5.500%, 11/25/2035, Ser. 2005-5, Class 1A4 <sup>b</sup>	350,022	203,231	RCO 2017-INV1 Trust 3.197%, 11/25/2052, Ser. 2017-INV1, Class A <sup>*b</sup>	393,513

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# BALANCED INCOME PLUS PORTFOLIO

Schedule of Investments as of September 28, 2018

(unaudited)

Principal Amount	Long-Term Fixed Income (23.6%)	Value	Principal Amount	Long-Term Fixed Income (23.6%)	Value
<u>Collateralized Mortgage Obligations (2.8%) - continued</u>			<u>Communications Services (1.6%) - continued</u>		
	Residential Accredit Loans, Inc. Trust			America Movil SAB de CV	
	5.750%, 9/25/2035, Ser.		\$71,000	5.000%, 10/16/2019	\$72,403
\$225,479	2005-QS13, Class 2A3	\$218,708	65,000	American Tower Corporation	64,387
	2.766%, (LIBOR 1M +			2.800%, 6/1/2020	
323,516	0.550%), 1/25/2037, Ser.	256,649	86,000	AT&T, Inc.	88,441
	2007-QS1, Class 1A5 <sup>b</sup>		44,000	5.875%, 10/1/2019	45,283
	6.000%, 1/25/2037, Ser.			5.200%, 3/15/2020	
177,248	2007-QS1, Class 1A1	164,975	102,000	British Sky Broadcasting Group plc	101,508
	Residential Funding Mortgage			2.625%, 9/16/2019 <sup>i</sup>	
	Security I Trust		305,000	CCOH Safari, LLC	306,144
	6.000%, 7/25/2037, Ser.			5.750%, 2/15/2026 <sup>i</sup>	
363,667	2007-S7, Class A20	343,954	230,000	CenturyLink, Inc.	238,625
	Structured Adjustable Rate Mortgage			6.450%, 6/15/2021	
	Loan Trust			Charter Communications Operating,	
	4.200%, 7/25/2035, Ser.		78,000	LLC	
145,726	2005-15, Class 4A1 <sup>b</sup>	134,766	32,000	3.579%, 7/23/2020	78,047
	4.421%, 9/25/2035, Ser.		36,000	4.464%, 7/23/2022	32,530
233,377	2005-18, Class 1A1 <sup>b</sup>	187,431	36,000	4.500%, 2/1/2024	36,151
	Structured Asset Mortgage			Clear Channel Worldwide Holdings,	
	Investments, Inc.		290,000	Inc.	
	2.526%, (LIBOR 1M +			6.500%, 11/15/2022	295,907
	0.310%), 12/25/2035, Ser.		88,000	Comcast Corporation	82,844
558,153	2005-AR4, Class A1 <sup>b</sup>	533,611		1.625%, 1/15/2022	
	Toorak Mortgage Corporation, Ltd.			Crown Castle International	
	4.336%, 8/25/2021, Ser.		35,000	Corporation	
500,000	2018-1, Class A1 <sup>i,j</sup>	502,227	44,000	3.400%, 2/15/2021	34,909
	WaMu Mortgage Pass Through			3.150%, 7/15/2023	42,394
	Certificates		20,000	CSC Holdings, LLC	
	5.000%, 11/25/2018, Ser.			5.500%, 4/15/2027 <sup>i</sup>	19,458
37,871	2003-S12, Class 3A	37,810	257,936	Digicel, Ltd.	239,236
	2.901%, 1/25/2037, Ser.			6.000%, 4/15/2021 <sup>*,j</sup>	
116,993	2006-AR18, Class 1A1 <sup>b</sup>	110,195	43,000	Discovery Communications, LLC	42,664
	2.725%, (12 MTA + 0.880%),		85,000	2.200%, 9/20/2019	81,420
	10/25/2046, Ser. 2006-AR13,			2.950%, 3/20/2023	
385,360	Class 1A <sup>b</sup>	362,078		DISH Network Corporation,	
	2.585%, (12 MTA + 0.740%),		560,000	Convertible	
	1/25/2047, Ser. 2006-AR19,			3.375%, 8/15/2026	534,109
196,582	Class 1A <sup>b</sup>	184,080	291,000	GCI Liberty, Inc., Convertible	319,823
	Wells Fargo Mortgage Backed			1.750%, 9/30/2046 <sup>i</sup>	
	Securities Trust		319,000	IAC FinanceCo, Inc., Convertible	474,119
	3.964%, 3/25/2036, Ser.			0.875%, 10/1/2022 <sup>i</sup>	
157,243	2006-AR2, Class 2A1 <sup>b</sup>	159,848	100,000	Intelsat Jackson Holdings SA	100,875
	5.500%, 4/25/2036, Ser.			8.500%, 10/15/2024 <sup>j</sup>	
178,555	2006-4, Class 2A2	174,603	190,000	Level 3 Financing, Inc.	186,922
	4.302%, 7/25/2036, Ser.			5.250%, 3/15/2026	
253,166	2006-AR10, Class 2A1 <sup>b</sup>	252,217		Liberty Media Corporation,	
	6.000%, 7/25/2037, Ser.		399,000	Convertible	
141,837	2007-8, Class 1A16	141,358		1.000%, 1/30/2023	466,268
	6.000%, 7/25/2037, Ser.		90,000	Meredith Corporation	92,250
126,115	2007-10, Class 1A1	125,730		6.875%, 2/1/2026 <sup>i</sup>	
	<b>Total</b>	<b>11,797,678</b>	44,000	Moody's Corporation	43,032
				2.750%, 12/15/2021	
	<u>Commercial Mortgage-Backed Securities (0.1%)</u>		100,000	Neptune Finco Corporation	116,125
	Wells Fargo Commercial Mortgage			10.875%, 10/15/2025 <sup>j</sup>	
	Trust		200,000	Netflix, Inc.	188,000
	3.290%, 5/15/2048, Ser.			4.875%, 4/15/2028 <sup>i</sup>	
450,000	2015-C28, Class A3	442,282	154,000	Nexstar Escrow Corporation	150,727
	<b>Total</b>	<b>442,282</b>		5.625%, 8/1/2024 <sup>i</sup>	
			290,000	Sprint Corporation	307,545
	<u>Communications Services (1.6%)</u>			7.625%, 2/15/2025	
	Altice US Finance I Corporation		221,000	Twitter, Inc., Convertible	193,536
200,000	5.500%, 5/15/2026 <sup>i</sup>	199,400		0.250%, 6/15/2024 <sup>i</sup>	
	AMC Networks, Inc.		102,000	Verizon Communications, Inc.	100,369
300,000	5.000%, 4/1/2024	295,500		2.946%, 3/15/2022	

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Schedule of Investments as of September 28, 2018  
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Principal Amount	Long-Term Fixed Income (23.6%)	Value	Principal Amount	Long-Term Fixed Income (23.6%)	Value
<b>Communications Services (1.6%) - continued</b>			<b>Consumer Cyclical (1.2%) - continued</b>		
\$81,000	3.414%, (LIBOR 3M + 1.100%), 5/15/2025 <sup>b</sup> Viacom, Inc.	\$81,703	\$16,000	Macy's Retail Holdings, Inc. 3.875%, 1/15/2022	\$15,952
65,000	4.250%, 9/1/2023	65,481	25,000	2.875%, 2/15/2023	23,671
100,000	5.875%, 2/28/2057 <sup>b</sup>	97,846	86,000	McDonald's Corporation 2.625%, 1/15/2022	83,659
140,000	Windstream Services, LLC 8.625%, 10/31/2025 <sup>j</sup>	134,400	170,000	MGM Resorts International 6.000%, 3/15/2023	175,950
170,000	World Wrestling Entertainment, Inc., Convertible 3.375%, 12/15/2023 <sup>j</sup>	657,701	185,000	5.750%, 6/15/2025	185,370
	<b>Total</b>	<b>6,708,082</b>	185,000	Navistar International Corporation 6.625%, 11/1/2025 <sup>j</sup>	192,400
<b>Consumer Cyclical (1.2%)</b>			185,000	New Red Finance, Inc. 4.250%, 5/15/2024 <sup>j</sup>	175,589
305,000	Allison Transmission, Inc. 5.000%, 10/1/2024 <sup>j</sup>	303,475	66,000	Nissan Motor Acceptance Corporation 2.000%, 3/8/2019 <sup>j</sup>	65,792
66,000	American Honda Finance Corporation 2.000%, 2/14/2020	65,127	191,000	Prime Security Services Borrower, LLC 9.250%, 5/15/2023 <sup>j</sup>	204,275
80,000	BMW US Capital, LLC 1.500%, 4/11/2019 <sup>j</sup>	79,500	60,000	Ralph Lauren Corporation 2.625%, 8/18/2020	59,355
200,000	Brookfield Residential Properties, Inc. 6.125%, 7/1/2022 <sup>j</sup>	200,000	150,000	Six Flags Entertainment Corporation 4.875%, 7/31/2024 <sup>j</sup>	146,925
81,000	Caesars Entertainment Corporation, Convertible 5.000%, 10/1/2024	131,916	65,000	Visa, Inc. 2.200%, 12/14/2020	63,872
263,000	Cinemark USA, Inc. 4.875%, 6/1/2023	258,726	60,000	Volkswagen Group of America Finance, LLC 2.450%, 11/20/2019 <sup>j</sup>	59,439
60,000	D.R. Horton, Inc. 2.550%, 12/1/2020	58,769	195,000	Wabash National Corporation 5.500%, 10/1/2025 <sup>j</sup>	186,225
195,000	Delphi Jersey Holdings plc 5.000%, 10/1/2025 <sup>j</sup>	183,544	305,000	Yum! Brands, Inc. 5.000%, 6/1/2024 <sup>j</sup>	302,523
86,000	Ford Motor Credit Company, LLC 2.262%, 3/28/2019	85,702		<b>Total</b>	<b>5,240,479</b>
87,000	2.597%, 11/4/2019	86,304	<b>Consumer Non-Cyclical (1.1%)</b>		
64,000	3.336%, 3/18/2021	63,091	88,000	Abbott Laboratories 2.550%, 3/15/2022	85,421
64,000	General Motors Financial Company, Inc. 2.650%, 4/13/2020	63,332	66,000	3.400%, 11/30/2023	65,719
40,000	3.189%, (LIBOR 3M + 0.850%), 4/9/2021 <sup>b</sup>	40,153	88,000	AbbVie, Inc. 2.500%, 5/14/2020	87,002
64,000	4.375%, 9/25/2021	65,134	44,000	2.900%, 11/6/2022	42,737
43,000	3.150%, 6/30/2022	41,830	220,000	Albertsons Companies, LLC 6.625%, 6/15/2024	211,475
65,000	Home Depot, Inc. 2.625%, 6/1/2022	63,620	84,000	Amgen, Inc. 3.875%, 11/15/2021	85,201
43,000	Hyundai Capital America 2.550%, 4/3/2020 <sup>j</sup>	42,277	85,000	2.650%, 5/11/2022	82,541
43,000	2.750%, 9/18/2020 <sup>j</sup>	42,159	65,000	Anheuser-Busch InBev Finance, Inc. 3.603%, (LIBOR 3M + 1.260%), 2/1/2021 <sup>b</sup>	64,068
273,000	Jaguar Land Rover Automotive plc 5.625%, 2/1/2023 <sup>j</sup>	268,905	44,000	3.300%, 2/1/2023	43,439
189,000	KB Home 4.750%, 5/15/2019	190,181	82,000	Anheuser-Busch InBev Worldwide, Inc. 3.500%, 1/12/2024	81,126
245,000	L Brands, Inc. 6.694%, 1/15/2027 <sup>j</sup>	229,075	43,000	BAT Capital Corporation 2.297%, 8/14/2020 <sup>j</sup>	42,137
160,000	Landry's, Inc. 6.750%, 10/15/2024 <sup>j</sup>	162,301	44,000	2.764%, 8/15/2022 <sup>j</sup>	42,392
65,000	Lennar Corporation 2.950%, 11/29/2020	63,456	79,000	Bayer U.S. Finance II, LLC 3.500%, 6/25/2021 <sup>j</sup>	78,811
20,000	4.125%, 1/15/2022	19,876	86,000	Becton, Dickinson and Company 3.125%, 11/8/2021	84,627
19,000	4.875%, 12/15/2023	19,166	40,000	Boston Scientific Corporation 6.000%, 1/15/2020	41,395
265,000	4.500%, 4/30/2024	259,488	65,000	Bunge, Ltd. Finance Corporation 3.500%, 11/24/2020	64,794
110,000	Live Nation Entertainment, Inc. 5.375%, 6/15/2022 <sup>j</sup>	111,375			
100,000	5.625%, 3/15/2026 <sup>j</sup>	101,000			

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Schedule of Investments as of September 28, 2018  
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Principal Amount	Long-Term Fixed Income (23.6%)	Value
<b>Consumer Non-Cyclical (1.1%) - continued</b>		
	Cardinal Health, Inc.	
\$44,000	1.948%, 6/14/2019	\$43,754
44,000	2.616%, 6/15/2022	42,068
	CVS Health Corporation	
86,000	3.350%, 3/9/2021	85,836
44,000	2.750%, 12/1/2022	42,427
129,000	3.700%, 3/9/2023	128,423
	Energizer Gamma Acquisition, Inc.	
200,000	6.375%, 7/15/2026 <sup>l</sup>	206,750
	Envision Healthcare Corporation	
295,000	5.125%, 7/1/2022 <sup>l</sup>	302,228
	Express Scripts Holding Company	
44,000	4.750%, 11/15/2021	45,410
	Forest Laboratories, LLC	
21,000	4.875%, 2/15/2021 <sup>l</sup>	21,620
	Halfmoon Parent, Inc.	
75,000	4.125%, 11/15/2025 <sup>l</sup>	74,760
	HCA, Inc.	
227,936	4.750%, 5/1/2023	232,210
115,000	4.500%, 2/15/2027	112,988
	Iron Mountain, Inc.	
122,936	6.000%, 8/15/2023	126,087
	J.M. Smucker Company	
42,000	2.200%, 12/6/2019	41,566
	JBS USA, LLC	
290,000	5.750%, 6/15/2025 <sup>l</sup>	282,388
	Kellogg Company	
78,000	3.125%, 5/17/2022	76,842
	Kraft Heinz Foods Company	
85,000	5.375%, 2/10/2020	87,414
41,000	4.000%, 6/15/2023	41,071
	Kroger Company	
43,000	2.800%, 8/1/2022	41,569
	Maple Escrow Subsidiary, Inc.	
82,000	3.551%, 5/25/2021 <sup>l</sup>	81,851
	Mead Johnson Nutrition Company	
65,000	3.000%, 11/15/2020	64,770
	Medtronic Global Holdings SCA	
86,000	1.700%, 3/28/2019	85,602
	Mondelez International Holdings Netherlands BV	
65,000	2.000%, 10/28/2021 <sup>l</sup>	62,089
	Mylan NV	
41,000	3.150%, 6/15/2021	40,359
	Mylan, Inc.	
37,000	3.125%, 1/15/2023 <sup>l</sup>	35,298
	Newell Rubbermaid, Inc.	
55,000	3.150%, 4/1/2021	54,116
	Pernod Ricard SA	
35,000	5.750%, 4/7/2021 <sup>l</sup>	36,826
	Perrigo Finance Unlimited Company	
77,000	4.375%, 3/15/2026	75,410
	Pinnacle Foods, Inc.	
200,000	5.875%, 1/15/2024	210,000
	Reynolds American, Inc.	
35,000	3.250%, 6/12/2020	34,927
	Shire Acquisitions Investments Ireland Designated Activity Company	
86,000	2.400%, 9/23/2021	83,089
	Smithfield Foods, Inc.	
66,000	2.700%, 1/31/2020 <sup>l</sup>	64,981
	Teva Pharmaceutical Finance IV, LLC	
21,000	2.250%, 3/18/2020	20,377

Principal Amount	Long-Term Fixed Income (23.6%)	Value
<b>Consumer Non-Cyclical (1.1%) - continued</b>		
	Teva Pharmaceutical Finance Netherlands III BV	
\$65,000	2.200%, 7/21/2021	\$61,076
	TreeHouse Foods, Inc.	
200,000	4.875%, 3/15/2022	200,000
	Zimmer Biomet Holdings, Inc.	
63,000	3.089%, (LIBOR 3M + 0.750%), 3/19/2021 <sup>b</sup>	63,058
	Zoetis, Inc.	
65,000	3.450%, 11/13/2020	65,272
	<b>Total</b>	<b>4,669,768</b>

<b>Energy (1.4%)</b>		
	Alliance Resource Operating Partners, LP	
170,000	7.500%, 5/1/2025 <sup>l</sup>	181,050
	Anadarko Petroleum Corporation	
60,000	8.700%, 3/15/2019	61,508
17,000	4.850%, 3/15/2021	17,468
17,000	3.450%, 7/15/2024	16,361
	Antero Resources Corporation	
200,000	5.125%, 12/1/2022	202,500
	BP Capital Markets plc	
44,000	2.315%, 2/13/2020	43,593
172,000	2.520%, 9/19/2022	166,158
	Buckeye Partners, LP	
100,000	2.650%, 11/15/2018	99,983
	Canadian Natural Resources, Ltd.	
43,000	2.950%, 1/15/2023	41,454
	Canadian Oil Sands, Ltd.	
43,000	9.400%, 9/1/2021 <sup>l</sup>	48,569
	Cenovus Energy, Inc.	
43,000	3.800%, 9/15/2023	42,086
	Cheniere Corpus Christi Holdings, LLC	
170,000	7.000%, 6/30/2024	186,150
	Cheniere Energy Partners, LP	
235,000	5.625%, 10/1/2026 <sup>l</sup>	236,692
	Chesapeake Energy Corporation	
100,000	7.000%, 10/1/2024	100,000
	Continental Resources, Inc.	
34,000	5.000%, 9/15/2022	34,493
	Crestwood Midstream Partners, LP	
200,000	6.250%, 4/1/2023	206,500
	Diamondback Energy, Inc.	
220,000	4.750%, 11/1/2024	220,275
	Enbridge, Inc.	
42,000	2.900%, 7/15/2022	40,732
	Encana Corporation	
66,000	3.900%, 11/15/2021	66,279
	Energy Transfer Equity, LP	
290,000	5.500%, 6/1/2027	300,962
	Energy Transfer Partners, LP	
65,000	4.150%, 10/1/2020	65,843
41,000	4.200%, 9/15/2023	41,318
	Enterprise Products Operating, LLC	
200,000	5.250%, 8/16/2027 <sup>b</sup>	186,671
	EOG Resources, Inc.	
65,000	2.625%, 3/15/2023	62,623
	EQT Corporation	
88,000	8.125%, 6/1/2019	90,860
42,000	3.000%, 10/1/2022	40,699
	EQT Midstream Partners, LP	
56,000	4.750%, 7/15/2023	56,771

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**BALANCED INCOME PLUS PORTFOLIO**  
Schedule of Investments as of September 28, 2018  
(unaudited)

Principal Amount	Long-Term Fixed Income (23.6%)	Value	Principal Amount	Long-Term Fixed Income (23.6%)	Value
<u>Energy (1.4%) - continued</u>			<u>Financials (3.5%) - continued</u>		
\$80,000	Exxon Mobil Corporation 1.708%, 3/1/2019	\$79,748	\$86,000	AIG Global Funding 2.150%, 7/2/2020 <sup>l</sup>	\$84,333
41,000	Hess Corporation 3.500%, 7/15/2024	38,743	83,000	Air Lease Corporation 2.500%, 3/1/2021	81,072
43,000	Kinder Morgan Energy Partners, LP 9.000%, 2/1/2019	43,839	51,000	Aircastle, Ltd. 5.000%, 4/1/2023	52,366
88,000	Marathon Oil Corporation 3.450%, 2/15/2023	86,271	40,000	American Express Company 3.375%, 5/17/2021	40,019
44,000	Marathon Petroleum Corporation 2.700%, 6/1/2020	43,428		American Express Credit Corporation 2.678%, (LIBOR 3M +	
65,000	MEG Energy Corporation 3.400%, 12/15/2020	65,043	43,000	0.330%), 5/3/2019 <sup>b</sup>	43,058
163,000	MPLX, LP 6.375%, 1/30/2023 <sup>l</sup>	148,330	43,000	2.200%, 3/3/2020	42,517
66,000	Nabors Industries, Inc., Convertible 4.500%, 7/15/2023	67,656	65,000	3.382%, (LIBOR 3M +	
170,000	ONEOK Partners, LP 0.750%, 1/15/2024	132,244	65,000	1.050%), 9/14/2020 <sup>b</sup>	65,962
40,000	Parsley Energy, LLC 3.800%, 3/15/2020	40,161	86,000	Ares Capital Corporation 3.875%, 1/15/2020	86,338
80,000	PBF Holding Company, LLC 5.625%, 10/15/2027 <sup>l</sup>	80,200	60,000	Athene Global Funding 4.000%, 1/25/2022 <sup>l</sup>	60,119
145,000	Petrobras Global Finance BV 7.250%, 6/15/2025	152,250		Australia & New Zealand Banking Group, Ltd.	
22,000	Petroleos Mexicanos 8.375%, 5/23/2021	23,936	100,000	6.750%, 6/15/2026 <sup>b,j,m</sup>	103,500
42,000	Plains All American Pipeline, LP 6.375%, 2/4/2021	44,037	200,000	Banco Santander SA 6.375%, 5/19/2019 <sup>b,m</sup>	198,338
94,000	Sabine Pass Liquefaction, LLC 5.000%, 2/1/2021	96,119	43,000	Bank of America Corporation 2.369%, 7/21/2021 <sup>b</sup>	42,245
43,000	Schlumberger Holdings Corporation 6.250%, 3/15/2022	46,213	86,000	2.328%, 10/1/2021 <sup>b</sup>	84,130
43,000	Southwestern Energy Company 5.625%, 4/15/2023	45,704	84,000	2.738%, 1/23/2022 <sup>b</sup>	82,600
300,000	SRC Energy, Inc. 5.625%, 3/1/2025	319,840	82,000	3.499%, 5/17/2022 <sup>b</sup>	81,949
65,000	Sunoco Logistics Partners 3.000%, 12/21/2020 <sup>l</sup>	64,486	80,000	3.550%, 3/5/2024 <sup>b</sup>	79,062
185,000	Sunoco, LP 7.500%, 4/1/2026	193,788	38,000	3.864%, 7/23/2024 <sup>b</sup>	37,990
90,000	Tallgrass Energy Partners, LP 6.250%, 3/15/2022	84,600		Bank of Montreal 1.500%, 7/18/2019	54,426
65,000	Transocean Guardian, Ltd. 5.625%, 4/15/2023	66,116	55,000	2.100%, 6/15/2020	64,924
100,000	Weatherford International, Ltd. 5.875%, 3/15/2028 <sup>l</sup>	96,000	66,000	Bank of New York Mellon Corporation 2.600%, 2/7/2022	85,841
275,000	Whiting Petroleum Corporation, Convertible 5.500%, 1/15/2028 <sup>l</sup>	277,406	88,000	Bank of Nova Scotia 2.788%, (LIBOR 3M +	
200,000	Williams Partners, LP 5.875%, 1/15/2024 <sup>l</sup>	201,750	41,000	0.440%), 4/20/2021 <sup>b</sup>	41,130
50,000	WPX Energy, Inc. 4.500%, 4/15/2022	43,750	64,000	2.700%, 3/7/2022	62,434
75,000	Western Gas Partners, LP 8.250%, 6/15/2023 <sup>l</sup>	70,875		Barclays plc 7.750%, 9/15/2023 <sup>b,m</sup>	
44,000			200,000	4.338%, 5/16/2024 <sup>b</sup>	200,500
182,000			62,000	BB&T Corporation 2.150%, 2/1/2021	83,935
88,000			86,000	BNP Paribas SA 7.625%, 3/30/2021 <sup>b,j,m</sup>	315,000
130,000			300,000	Capital One Financial Corporation 2.500%, 5/12/2020	42,464
	<b>Total</b>	<b>5,948,905</b>	129,000	3.050%, 3/9/2022	126,106
			66,000	CBOE Holdings, Inc. 1.950%, 6/28/2019	65,595
				Central Fidelity Capital Trust I 3.339%, (LIBOR 3M +	
			135,000	1.000%), 4/15/2027 <sup>p</sup>	128,250
			185,000	CIT Group, Inc. 4.750%, 2/16/2024	185,370
			88,000	Citigroup, Inc. 2.450%, 1/10/2020	87,244
			88,000	2.650%, 10/26/2020	86,820
			104,000	2.350%, 8/2/2021	100,765
			43,000	2.750%, 4/25/2022	41,765
			43,000	3.027%, (LIBOR 3M +	
			83,000	0.690%), 10/27/2022 <sup>b</sup>	43,021
			295,000	3.142%, 1/24/2023 <sup>b</sup>	81,405
				5.950%, 1/30/2023 <sup>b,m</sup>	301,555
<u>Financials (3.5%)</u>					
65,000	ACE INA Holdings, Inc. 2.875%, 11/3/2022	63,613			

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**BALANCED INCOME PLUS PORTFOLIO**  
Schedule of Investments as of September 28, 2018  
(unaudited)

Principal Amount	Long-Term Fixed Income (23.6%)	Value	Principal Amount	Long-Term Fixed Income (23.6%)	Value
<b>Financials (3.5%) - continued</b>			<b>Financials (3.5%) - continued</b>		
\$75,000	CNA Financial Corporation 5.750%, 8/15/2021	\$79,362	\$88,000	International Lease Finance Corporation 4.625%, 4/15/2021	\$89,780
86,000	Commonwealth Bank of Australia 2.250%, 3/10/2020 <sup>i</sup>	84,899	88,000	5.875%, 8/15/2022	93,070
86,000	Cooperatieve Centrale Raiffeisen-Boerenleenbank BA 3.950%, 11/9/2022	85,442	65,000	J.P. Morgan Chase & Company 3.001%, (LIBOR 3M + 0.680%), 6/1/2021 <sup>b</sup>	65,362
43,000	Credit Agricole SA 3.375%, 1/10/2022 <sup>i</sup>	42,180	100,000	4.625%, 11/1/2022 <sup>b,m</sup>	94,875
95,000	8.125%, 12/23/2025 <sup>b,j,m</sup>	104,497	164,000	2.972%, 1/15/2023	159,697
56,000	Credit Suisse Group AG 7.500%, 7/17/2023 <sup>b,j,m</sup>	57,610	64,000	2.776%, 4/25/2023 <sup>b</sup>	62,156
255,000	7.500%, 12/11/2023 <sup>b,j,m</sup>	268,372	89,000	3.572%, (LIBOR 3M + 1.230%), 10/24/2023 <sup>b</sup>	90,773
132,000	Credit Suisse Group Funding Guernsey, Ltd. 3.800%, 9/15/2022	131,258	68,000	KeyCorp 2.300%, 12/13/2018	67,977
88,000	Credit Suisse Group Funding, Ltd. 3.125%, 12/10/2020	87,285	35,000	Liberty Mutual Group, Inc. 5.000%, 6/1/2021 <sup>i</sup>	36,023
61,000	DDR Corporation 4.625%, 7/15/2022	62,360	55,000	Lincoln National Corporation 6.250%, 2/15/2020	57,001
43,000	Deutsche Bank AG 2.700%, 7/13/2020	42,120	50,000	4.669%, (LIBOR 3M + 2.358%), 5/17/2066 <sup>p</sup>	46,844
129,000	4.250%, 10/14/2021	128,407	90,000	Lloyds Banking Group plc 6.657%, 5/21/2037 <sup>b,j,m</sup>	91,744
65,000	Digital Realty Trust, LP 2.750%, 2/1/2023	62,069	200,000	Macquarie Bank, Ltd. 6.125%, 3/8/2027 <sup>b,j,m</sup>	182,500
28,000	Discover Bank 8.700%, 11/18/2019	29,515	207,000	MGIC Investment Corporation, Convertible 9.000%, 4/1/2063 <sup>i</sup>	277,455
82,000	3.100%, 6/4/2020	81,481	44,000	Mitsubishi UFJ Financial Group, Inc. 2.998%, 2/22/2022	43,051
57,000	Fidelity National Financial, Inc. 5.500%, 9/1/2022	60,529	83,000	3.455%, 3/2/2023	81,909
65,000	Fifth Third Bancorp 2.600%, 6/15/2022	62,582	88,000	Morgan Stanley 2.800%, 6/16/2020	87,306
86,000	Goldman Sachs Group, Inc. 5.375%, 5/10/2020 <sup>b,m</sup>	87,720	86,000	5.500%, 7/28/2021	90,520
64,000	2.600%, 12/27/2020	62,970	89,000	3.528%, (LIBOR 3M + 1.180%), 1/20/2022 <sup>p</sup>	90,245
88,000	5.250%, 7/27/2021	92,126	43,000	2.750%, 5/19/2022	41,707
65,000	3.484%, (LIBOR 3M + 1.170%), 11/15/2021 <sup>b</sup>	65,743	10,000	4.875%, 11/1/2022	10,359
88,000	3.000%, 4/26/2022	86,231	84,000	3.125%, 1/23/2023	81,818
59,000	2.876%, 10/31/2022 <sup>b</sup>	57,564	200,000	MPT Operating Partnership, LP 5.500%, 5/1/2024	201,900
43,000	3.366%, (LIBOR 3M + 1.050%), 6/5/2023 <sup>p</sup>	43,514	56,000	National City Corporation 6.875%, 5/15/2019	57,443
891,000	GS Finance Corporation, Convertible 0.500%, 6/23/2025 <sup>c</sup>	911,297	56,000	Nomura Holdings, Inc. 2.750%, 3/19/2019	56,022
75,000	Hartford Financial Services Group, Inc. 4.439%, (LIBOR 3M + 2.125%), 2/12/2047 <sup>b,j</sup>	70,500	180,000	Park Aerospace Holdings, Ltd. 5.500%, 2/15/2024 <sup>i</sup>	184,275
88,000	HCP, Inc. 3.750%, 2/1/2019	88,046	86,000	PNC Bank NA 2.450%, 11/5/2020	84,570
60,000	Hospitality Properties Trust 4.250%, 2/15/2021	60,444	456,902	Preferred Term Securities XXIII, Ltd. 2.534%, (LIBOR 3M + 0.200%), 12/22/2036 <sup>a,b</sup>	431,477
128,000	HSBC Holdings plc 3.400%, 3/8/2021	127,685	295,000	Quicken Loans, Inc. 5.750%, 5/1/2025 <sup>i</sup>	294,631
88,000	6.875%, 6/1/2021 <sup>b,m</sup>	91,080	64,000	Realty Income Corporation 5.750%, 1/15/2021	66,914
125,000	6.375%, 9/17/2024 <sup>b,m</sup>	123,943	55,000	Regions Financial Corporation 3.200%, 2/8/2021	54,742
80,000	Huntington Bancshares, Inc. 3.150%, 3/14/2021	79,304	41,000	3.800%, 8/14/2023	40,778
75,000	Icahn Enterprises, LP 6.750%, 2/1/2024	76,781	64,000	Reinsurance Group of America, Inc. 4.700%, 9/15/2023	65,724
90,000	6.375%, 12/15/2025	90,338	87,000	Royal Bank of Canada 2.125%, 3/2/2020	86,086
445,000	ILFC E-Capital Trust II 5.030%, (H15T30Y + 1.800%), 12/21/2065 <sup>b,j</sup>	402,725	290,000	Royal Bank of Scotland Group plc 7.500%, 8/10/2020 <sup>b,m</sup>	296,888
			63,000	8.625%, 8/15/2021 <sup>b,m</sup>	67,489

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## BALANCED INCOME PLUS PORTFOLIO

Schedule of Investments as of September 28, 2018

(unaudited)

Principal Amount	Long-Term Fixed Income (23.6%)	Value	Principal Amount	Long-Term Fixed Income (23.6%)	Value
<b>Financials (3.5%) - continued</b>			<b>Mortgage-Backed Securities (5.8%) - continued</b>		
\$185,000	5.125%, 5/28/2024	\$185,098		Federal Home Loan Mortgage Corporation Gold 30-Yr. Pass Through	
320,000	7.348%, 9/30/2031 <sup>b,m</sup>	400,400			
	Santander UK Group Holdings plc		\$368	9.000%, 4/1/2025	\$399
86,000	2.875%, 8/5/2021	83,694	2,602	8.000%, 6/1/2027	2,897
	Simon Property Group, LP		1,239	8.000%, 8/1/2030	1,428
65,000	2.500%, 9/1/2020	64,146	3,180,000	4.000%, 10/1/2048 <sup>e</sup>	3,210,904
90,000	2.500%, 7/15/2021	88,092		Federal National Mortgage Association Conventional 15-Yr. Pass Through	
	Societe Generale SA		3,000,000	5.000%, 10/1/2048 <sup>e</sup>	3,149,297
300,000	8.000%, 9/29/2025 <sup>b,j,m</sup>	316,257		Federal National Mortgage Association Conventional 30-Yr. Pass Through	
	Standard Chartered plc		46	10.500%, 8/1/2020	46
13,000	2.100%, 8/19/2019 <sup>i</sup>	12,892	462	8.000%, 11/1/2026	500
	State Street Capital Trust IV		3,536	8.500%, 4/1/2030	4,113
516,000	3.334%, (LIBOR 3M + 1.000%), 6/15/2047 <sup>b</sup>	461,820	5,375,000	3.500%, 10/1/2048 <sup>e</sup>	5,289,392
	State Street Corporation		4,535,000	4.000%, 10/1/2048 <sup>e</sup>	4,579,171
65,000	3.222%, (LIBOR 3M + 0.900%), 8/18/2020 <sup>b</sup>	65,886	5,750,000	4.500%, 10/1/2048 <sup>e</sup>	5,931,709
	Sumitomo Mitsui Financial Group, Inc.			Government National Mortgage Association 30-Yr. Pass Through	
86,000	2.934%, 3/9/2021	84,837	743	9.000%, 12/15/2026	835
43,000	2.784%, 7/12/2022	41,616		GSA Home Equity Trust 2004-10, Class M2 <sup>i</sup>	76,830
	SunTrust Banks, Inc.			Merrill Lynch Alternative Note Asset Trust	
55,000	2.900%, 3/3/2021	54,368		2.366%, (LIBOR 1M + 0.150%), 1/25/2037, Ser. 2007-A1, Class A2B <sup>b</sup>	344,376
	Synchrony Financial		769,557	Radnor RE, Ltd.	
43,000	3.000%, 8/15/2019	42,913		4.916%, (LIBOR 1M + 2.700%), 3/25/2028, Ser. 2018-1, Class M2 <sup>a,b</sup>	530,861
30,000	3.578%, (LIBOR 3M + 1.230%), 2/3/2020 <sup>b</sup>	30,195		<b>Total</b>	<b>24,237,469</b>
	Toronto-Dominion Bank		<b>Technology (1.0%)</b>		
65,000	3.262%, (LIBOR 3M + 0.930%), 12/14/2020 <sup>p</sup>	65,979		Alliance Data Systems Corporation	
51,000	2.550%, 1/25/2021	50,235	195,000	5.375%, 8/1/2022 <sup>i</sup>	196,463
	UBS Group Funding Jersey, Ltd.		86,000	Apple, Inc.	
86,000	3.000%, 4/15/2021 <sup>i</sup>	84,718		2.850%, 5/6/2021	85,565
	UnitedHealth Group, Inc.		85,000	2.688%, (LIBOR 3M + 0.350%), 5/11/2022 <sup>b</sup>	85,897
65,000	3.350%, 7/15/2022	64,900	86,000	2.400%, 1/13/2023	82,991
	USB Realty Corporation			Baidu, Inc.	
256,000	3.486%, (LIBOR 3M + 1.147%), 1/15/2022 <sup>b,j,m</sup>	229,760	43,000	3.000%, 6/30/2020	42,607
	Vantiv, LLC		86,000	Broadcom Corporation	
200,000	4.375%, 11/15/2025 <sup>i</sup>	190,000		2.650%, 1/15/2023	81,181
	Ventas Realty, LP		85,000	3.625%, 1/15/2024	82,433
41,000	3.100%, 1/15/2023	39,805	162,000	Carbonite, Inc., Convertible	243,000
	Wachovia Capital Trust II			Citrix Systems, Inc., Convertible	
50,000	2.839%, (LIBOR 3M + 0.500%), 1/15/2027 <sup>b</sup>	46,125	195,000	0.500%, 4/15/2019	299,499
	Wells Fargo & Company			Cypress Semiconductor Corporation, Convertible	
50,000	2.100%, 7/26/2021	48,143	44,000	4.500%, 1/15/2022	55,294
43,000	2.625%, 7/22/2022	41,524		Diamond 1 Finance Corporation	
			55,000	3.480%, 6/1/2019 <sup>i</sup>	55,140
89,000	3.452%, (LIBOR 3M + 1.110%), 1/24/2023 <sup>b</sup>	90,111	88,000	5.450%, 6/15/2023 <sup>i</sup>	92,433
				Equinix, Inc.	
60,000	3.572%, (LIBOR 3M + 1.230%), 10/31/2023 <sup>p</sup>	61,188	200,000	5.750%, 1/1/2025	205,250
	Welltower, Inc.			Fidelity National Information Services, Inc.	
64,000	4.950%, 1/15/2021	65,635	37,000	3.625%, 10/15/2020	37,200
<b>Total</b>		<b>14,618,422</b>			
<b>Mortgage-Backed Securities (5.8%)</b>					
	Antler Mortgage Trust				
825,000	4.335%, 7/25/2022, Ser. 2018-RTL1, Class A1 <sup>r,c</sup>	824,835			
	Deutsche Alt-A Securities, Inc., Mortgage Loan Trust				
285,176	5.250%, 6/25/2035, Ser. 2005-3, Class 4A6	289,876			

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<u>Technology (1.0%) - continued</u>			<u>Utilities (0.5%)</u>		
\$175,000	Harland Clarke Holdings Corporation 8.375%, 8/15/2022 <sup>l</sup>	\$167,781	\$44,000	Alabama Power Company 2.450%, 3/30/2022	\$42,634
111,000	Hewlett Packard Enterprise Company 3.600%, 10/15/2020	111,524	65,000	Ameren Corporation 2.700%, 11/15/2020	64,126
65,000	Intel Corporation 3.100%, 7/29/2022	64,559	96,000	Berkshire Hathaway Energy Company 2.400%, 2/1/2020	95,204
209,000	Intel Corporation, Convertible 3.250%, 8/1/2039	479,655	95,000	Calpine Corporation 5.375%, 1/15/2023	89,300
41,000	Marvell Technology Group, Ltd. 4.200%, 6/22/2023	40,788	43,000	CenterPoint Energy, Inc. 2.500%, 9/1/2022	41,090
119,000	Microchip Technology, Inc., Convertible 1.625%, 2/15/2027	126,672	44,000	Consolidated Edison, Inc. 2.000%, 3/15/2020	43,262
195,000	Micron Technology, Inc., Convertible 3.000%, 11/15/2043	302,194	86,000	Dominion Energy, Inc. 2.579%, 7/1/2020	84,881
88,000	Microsoft Corporation 2.400%, 2/6/2022	85,946	96,000	DTE Energy Company 2.400%, 12/1/2019	95,106
65,000	NetApp, Inc. 2.000%, 9/27/2019	64,422	86,000	Duke Energy Corporation 2.400%, 8/15/2022	82,262
235,000	NXP BV 3.875%, 9/1/2022 <sup>l</sup>	232,650	160,000	Dynegy, Inc. 7.375%, 11/1/2022	166,429
91,000	ON Semiconductor Corporation, Convertible 1.625%, 10/15/2023	102,174	43,000	Edison International 2.125%, 4/15/2020	42,160
65,000	Oracle Corporation 2.500%, 5/15/2022	63,253	25,000	Emera U.S. Finance, LP 2.150%, 6/15/2019	24,839
40,000	Red Hat, Inc., Convertible 0.250%, 10/1/2019	73,894	43,000	Eversource Energy 2.500%, 3/15/2021	42,238
95,000	Seagate HDD Cayman 4.750%, 1/1/2025	91,050	52,000	Exelon Generation Company, LLC 5.200%, 10/1/2019	53,091
210,000	Splunk, Inc., Convertible 0.500%, 9/15/2023 <sup>l</sup>	216,771	65,000	FirstEnergy Corporation 2.950%, 1/15/2020	64,821
61,000	Verint Systems, Inc., Convertible 1.500%, 6/1/2021	62,826	66,000	Fortis, Inc. 2.850%, 7/15/2022	63,790
268,000	Vishay Intertechnology, Inc., Convertible 2.250%, 6/15/2025 <sup>l</sup>	249,159	60,000	NextEra Energy Capital Holdings, Inc. 2.100%, 10/4/2021	57,316
42,000	VMware, Inc. 2.300%, 8/21/2020	41,171	55,000	NiSource, Inc. 2.300%, 4/1/2019	54,894
	<b>Total</b>	<b>4,221,442</b>	56,000	NiSource, Inc. 3.650%, 6/15/2023 <sup>l</sup>	55,289
			250,000	5.650%, 6/15/2023 <sup>b,j,m</sup>	247,500
			42,000	Pinnacle West Capital Corporation 2.250%, 11/30/2020	40,934
			60,000	PPL Capital Funding, Inc. 3.500%, 12/1/2022	59,382
			55,000	PSEG Power, LLC 3.000%, 6/15/2021	54,144
			25,000	Sempra Energy 2.400%, 3/15/2020	24,660
			20,000	Southern California Edison Company 2.400%, 2/1/2022	19,275
			50,000	Southern Company 1.850%, 7/1/2019	49,624
			43,000	TerraForm Power Operating, LLC 2.350%, 7/1/2021	41,693
			190,000	TransCanada Trust 5.000%, 1/31/2028 <sup>l</sup>	176,700
			255,000	TransCanada Trust 5.875%, 8/15/2076 <sup>b</sup>	260,419
				<b>Total</b>	<b>2,237,063</b>
				<b>Total Long-Term Fixed Income</b> <b>(cost \$98,593,062)</b>	<b>99,171,889</b>
<u>Transportation (0.2%)</u>					
19,447	Air Canada Pass Through Trust 3.875%, 3/15/2023 <sup>l</sup>	19,058			
37,318	American Airlines Pass Through Trust 4.950%, 1/15/2023	38,238			
90,000	Avis Budget Car Rental, LLC 5.125%, 6/1/2022 <sup>l</sup>	92,374			
64,000	Delta Air Lines, Inc. 2.875%, 3/13/2020	63,478			
41,368	J.B. Hunt Transport Services, Inc. 4.950%, 11/23/2020	41,626			
65,000	Ryder System, Inc. 3.300%, 8/15/2022	63,742			
75,000	Union Pacific Corporation 3.500%, 6/1/2021	74,929			
62,000	United Airlines Pass Through Trust 3.750%, 7/15/2025	61,978			
65,000	United Continental Holdings, Inc. 3.700%, 12/1/2022	64,174			
185,000	XPO Logistics, Inc. 4.250%, 10/1/2022	183,150			
150,000	XPO Logistics, Inc. 6.500%, 6/15/2022 <sup>l</sup>	154,875			
	<b>Total</b>	<b>857,622</b>			

The accompanying Notes to Schedule of Investments are an integral part of this schedule.

**BALANCED INCOME PLUS PORTFOLIO**  
Schedule of Investments as of September 28, 2018  
(unaudited)

Shares	Registered Investment Companies (7.6%)	Value
<b>Affiliated Fixed Income Holdings (6.2%)</b>		
2,840,501	Thrivent Core Emerging Markets Debt Fund	\$26,246,231
	<b>Total</b>	<b>26,246,231</b>

<b>Equity Funds/Exchange Traded Funds (0.8%)</b>		
13,850	AllianzGI NFJ Dividend Interest & Premium Strategy Fund	181,435
3,498	Altaba, Inc. <sup>h</sup>	238,284
16,861	BlackRock Resources & Commodities Strategy Trust	152,929
45,133	Materials Select Sector SPDR Fund <sup>i</sup>	2,614,555
9,731	SPDR S&P Homebuilders ETF <sup>i</sup>	374,060
	<b>Total</b>	<b>3,561,263</b>

<b>Fixed Income Funds/Exchange Traded Funds (0.6%)</b>		
82,771	Aberdeen Asia-Pacific Income Fund, Inc.	342,672
31,438	Invesco Senior Loan ETF	728,418
79,271	MFS Intermediate Income Trust	298,059
63,832	Templeton Global Income Fund	390,652
32,560	Western Asset Emerging Markets Debt Fund, Inc.	436,955
50,785	Western Asset High Income Opportunity Fund, Inc.	241,737
	<b>Total</b>	<b>2,438,493</b>

**Total Registered Investment Companies (cost \$33,690,597) 32,245,987**

Shares	Preferred Stock (0.7%)	Value
<b>Consumer Staples (0.1%)</b>		
12,800	CHS, Inc., 7.100% <sup>b,m</sup>	345,344
	<b>Total</b>	<b>345,344</b>

<b>Energy (0.1%)</b>		
23,708	Crestwood Equity Partners, LP, 9.250% <sup>m</sup>	227,597
13,450	NuStar Logistics, LP, 9.073% <sup>b</sup>	339,612
	<b>Total</b>	<b>567,209</b>

<b>Financials (0.5%)</b>		
3,174	Agribank FCB, 6.875% <sup>b,m</sup>	326,922
2,485	CoBank ACB, 6.250% <sup>b,m</sup>	258,440
6,957	Federal National Mortgage Association, 0.000% <sup>h,m</sup>	38,333
380	First Tennessee Bank NA, 3.750% <sup>b,j,m</sup>	292,600
8,400	GMAC Capital Trust I, 8.099% <sup>b</sup>	220,920
5,800	Morgan Stanley, 7.125% <sup>b,m</sup>	162,922
420	Wells Fargo & Company, Convertible, 7.500% <sup>l,m</sup>	542,170
	<b>Total</b>	<b>1,842,307</b>

<b>Real Estate (&lt;0.1%)</b>		
2,906	Colony Capital, Inc., 8.75% <sup>m</sup>	74,452
	<b>Total</b>	<b>74,452</b>

**Total Preferred Stock (cost \$2,753,316) 2,829,312**

Shares	Collateral Held for Securities Loaned (0.9%)	Value
3,970,508	Thrivent Cash Management Trust	\$3,970,508
	<b>Total Collateral Held for Securities Loaned (cost \$3,970,508)</b>	<b>3,970,508</b>

Shares or Principal Amount	Short-Term Investments (9.3%)	Value
	Federal Home Loan Bank Discount Notes	
300,000	1.910%, 10/4/2018 <sup>o,p</sup>	299,947
600,000	1.983%, 10/24/2018 <sup>o,p</sup>	599,191
300,000	2.110%, 11/30/2018 <sup>o,p</sup>	298,925
	Thrivent Core Short-Term Reserve Fund	
3,804,025	2.340%	38,040,248
	<b>Total Short-Term Investments (cost \$39,238,252)</b>	<b>39,238,311</b>
	<b>Total Investments (cost \$416,703,750) 106.6%</b>	<b>\$449,751,415</b>
	<b>Other Assets and Liabilities, Net (6.6%)</b>	<b>(27,945,711)</b>
	<b>Total Net Assets 100.0%</b>	<b>\$421,805,704</b>

- a The stated interest rate represents the weighted average of all contracts within the bank loan facility.
- b Denotes variable rate securities. The rate shown is as of September 28, 2018. The rates of certain variable rate securities are based on a published reference rate and spread; these may vary by security and the reference rate and spread are indicated in their description. The rates of other variable rate securities are determined by the issuer or agent and are based on current market conditions. These securities do not indicate a reference rate and spread in their description.
- c Security is valued using significant unobservable inputs. Further information on valuation can be found in the Notes to Financial Statements.
- d All or a portion of the loan is unfunded.
- e Denotes investments purchased on a when-issued or delayed delivery basis.
- f Defaulted security. Interest is not being accrued.
- g In bankruptcy. Interest is not being accrued.
- h Non-income producing security.
- i All or a portion of the security is on loan.
- j Denotes securities sold under Rule 144A of the Securities Act of 1933, which exempts them from registration. These securities may be resold to other dealers in the program or to other qualified institutional buyers. As of September 28, 2018, the value of these investments was \$21,399,703 or 5.1% of total net assets.
- k All or a portion of the security is insured or guaranteed.
- l Denotes step coupon securities. Step coupon securities pay an initial coupon rate for the first period and then different coupon rates for following periods. The rate shown is as of September 28, 2018.
- m Denotes perpetual securities. Perpetual securities pay an indefinite stream of interest and have no contractual maturity date. Date shown, if applicable, is next call date.
- n Denotes interest only security. Interest only securities represent the right to receive monthly interest payments on an underlying pool of mortgages or assets. The principal shown is the outstanding par amount of the pool as of the end of the period. The actual effective yield of the security is different than the stated coupon rate.

## BALANCED INCOME PLUS PORTFOLIO

Schedule of Investments as of September 28, 2018

(unaudited)

- o The interest rate shown reflects the yield, coupon rate or the discount rate at the date of purchase.
- p All or a portion of the security is held on deposit with the counterparty and pledged as the initial margin deposit for open futures contracts.
- \* Denotes restricted securities. Restricted securities are investment securities which cannot be offered for public sale without first being registered under the Securities Act of 1933. The value of all restricted securities held in Balanced Income Plus Portfolio as of September 28, 2018 was \$12,122,398 or 2.9% of total net assets. The following table indicates the acquisition date and cost of restricted securities shown in the schedule as of September 28, 2018.

The following table presents the total amount of securities loaned with continuous maturity, by type, offset by the gross payable upon return of collateral for securities loaned by Thrivent Balanced Income Plus Portfolio as of September 28, 2018:

### Securities Lending Transactions

Common Stock	\$2,992,074
Taxable Debt Security	465,066
Preferred Stock	387,264
<b>Total lending</b>	<b>\$3,844,404</b>
Gross amount payable upon return of collateral for securities loaned	\$3,970,508
<b>Net amounts due to counterparty</b>	<b>\$126,104</b>

Security	Acquisition Date	Cost
AJAX Mortgage Loan Trust, 4/25/2057	5/19/2017	\$265,969
Antler Mortgage Trust, 7/25/2022	9/21/2018	824,990
Apidos CLO XVIII, 7/22/2026	4/4/2017	225,000
Babson CLO, Ltd., 7/20/2029	5/18/2018	475,000
BlueMountain CLO, Ltd., 10/15/2026	4/10/2017	525,120
CIM Trust, 12/25/2057	4/23/2018	432,210
CLUB Credit Trust, 4/17/2023	6/14/2017	5,541
College Ave Student Loans, LLC, 11/26/2046	7/11/2017	291,503
COLT Mortgage Loan Trust, 9/25/2046	9/9/2016	66,179
Digicel, Ltd., 4/15/2021	8/19/2013	254,333
Foundation Finance Trust, 7/15/2033	12/6/2017	313,757
Harley Marine Financing, LLC, 5/15/2043	5/9/2018	470,245
Madison Park Funding XIV, Ltd., 7/20/2026	4/13/2017	500,000
Oak Hill Advisors Residential Loan Trust, 6/25/2057	8/8/2017	342,533
Octagon Investment Partners XX, Ltd., 8/12/2026	4/21/2017	350,000
OHA Credit Funding 1, Ltd., 10/20/2030	8/24/2018	390,000
OZLM Funding II, Ltd., 7/30/2031	8/17/2018	785,000
Preferred Term Securities XXIII, Ltd., 12/22/2036	9/14/2006	456,902
Preston Ridge Partners Mortgage Trust, LLC, 1/25/2022	1/24/2017	121,056
Preston Ridge Partners Mortgage Trust, LLC, 9/25/2022	9/27/2017	203,211
Radnor RE, Ltd., 3/25/2028	3/13/2018	525,000
RCO 2017-INV1 Trust, 11/25/2052	11/6/2017	389,895
Sound Point CLO X, Ltd., 1/20/2028	6/5/2018	400,000
Sound Point CLO XXI, Ltd., 10/26/2031	8/29/2018	800,000
Spirit Master Funding, LLC, 12/20/2047	1/23/2018	699,182
THL Credit Wind River CLO, Ltd., 10/22/2031	9/21/2018	1,250,000
Toorak Mortgage Corporation, Ltd., 8/25/2021	8/3/2018	499,999
Wachovia Asset Securitization, Inc., 7/25/2037	3/16/2007	326,868

### Definitions:

- ADR - American Depositary Receipt, which are certificates for an underlying foreign security's shares held by an issuing U.S. depository bank.
- CLO - Collateralized Loan Obligation
- DRIP - Dividend Reinvestment Plan
- ETF - Exchange Traded Fund
- REMIC - Real Estate Mortgage Investment Conduit
- REIT - Real Estate Investment Trust is a company that buys, develops, manages and/or sells real estate assets.
- Ser. - Series
- SPDR - S&P Depository Receipts, which are exchange-traded funds traded in the U.S., Europe, and Asia-Pacific and managed by State Street Global Advisors.

### Reference Rate Index:

12 MTA	-	12 Month Treasury Average
H15T30Y	-	U. S. Treasury Yield Curve Rate Treasury Note Constant Maturity 30 Year
LIBOR 1W	-	ICE Libor USD Rate 1 Week
LIBOR 1M	-	ICE Libor USD Rate 1 Month
LIBOR 2M	-	ICE Libor USD Rate 2 Month
LIBOR 3M	-	ICE Libor USD Rate 3 Month
PRIME	-	Federal Reserve Prime Loan Rate

The accompanying Notes to Schedule of Investments are an integral part of this schedule.

**BALANCED INCOME PLUS PORTFOLIO**  
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**Fair Valuation Measurements**

The following table is a summary of the inputs used, as of September 28, 2018, in valuing Balanced Income Plus Portfolio's assets carried at fair value.

<b>Investments in Securities</b>	<b>Total</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>
<b>Bank Loans</b>				
Basic Materials	2,491,002	-	1,760,031	730,971
Capital Goods	3,095,562	-	3,095,562	-
Communications Services	16,894,075	-	16,894,075	-
Consumer Cyclical	9,141,838	-	9,141,838	-
Consumer Non-Cyclical	11,806,986	-	11,806,986	-
Energy	2,295,508	-	1,898,004	397,504
Financials	10,879,154	-	10,608,479	270,675
Technology	4,680,888	-	4,680,888	-
Transportation	1,314,753	-	1,314,753	-
Utilities	2,065,653	-	2,065,653	-
<b>Common Stock</b>				
Consumer Discretionary	31,859,383	22,812,739	9,046,644	-
Consumer Staples	11,512,631	5,129,144	6,383,487	-
Energy	9,788,035	7,181,574	2,606,112	349
Financials	22,252,733	14,631,284	7,621,449	-
Health Care	22,918,155	18,148,054	4,770,101	-
Industrials	22,009,842	13,476,163	8,533,679	-
Information Technology	44,471,835	38,416,984	6,054,851	-
Materials	10,725,504	2,822,962	7,902,542	-
Real Estate	24,673,154	23,669,986	1,003,168	-
Telecommunications Services	2,004,274	667,180	1,337,094	-
Utilities	5,414,443	4,036,089	1,378,354	-
<b>Long-Term Fixed Income</b>				
Asset-Backed Securities	12,871,391	-	10,431,391	2,440,000
Basic Materials	2,091,849	-	2,091,849	-
Capital Goods	3,229,437	-	3,229,437	-
Collateralized Mortgage Obligations	11,797,678	-	11,797,678	-
Commercial Mortgage-Backed Securities	442,282	-	442,282	-
Communications Services	6,708,082	-	6,708,082	-
Consumer Cyclical	5,240,479	-	5,240,479	-
Consumer Non-Cyclical	4,669,768	-	4,669,768	-
Energy	5,948,905	-	5,948,905	-
Financials	14,618,422	-	13,707,125	911,297
Mortgage-Backed Securities	24,237,469	-	23,412,634	824,835
Technology	4,221,442	-	4,221,442	-
Transportation	857,622	-	857,622	-
Utilities	2,237,063	-	2,237,063	-
<b>Registered Investment Companies</b>				
Equity Funds/Exchange Traded Funds	3,561,263	3,561,263	-	-
Fixed Income Funds/Exchange Traded Funds	2,438,493	2,438,493	-	-
<b>Preferred Stock</b>				
Consumer Staples	345,344	345,344	-	-
Energy	567,209	567,209	-	-
Financials	1,842,307	964,345	877,962	-
Real Estate	74,452	74,452	-	-
Short-Term Investments	1,198,063	-	1,198,063	-
<b>Subtotal Investments in Securities</b>	<b>\$381,494,428</b>	<b>\$158,943,265</b>	<b>\$216,975,532</b>	<b>\$5,575,631</b>
<b>Other Investments *</b>				
	<b>Total</b>			
Affiliated Registered Investment Companies	26,246,231			
Short-Term Investments	38,040,248			
Collateral Held for Securities Loaned	3,970,508			
<b>Subtotal Other Investments</b>	<b>\$68,256,987</b>			
<b>Total Investments at Value</b>	<b>\$449,751,415</b>			

\* Certain investments are measured at fair value using a net asset value per share that is not publicly available (practical expedient). According to disclosure requirements of Accounting Standards Codification (ASC) 820, Fair Value Measurement, securities valued using the practical expedient are not classified in the fair value hierarchy. The fair value amounts presented in this table are intended to permit reconciliation of the fair value hierarchy to the amounts presented in the Statement of Assets and Liabilities.

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Other Financial Instruments	Total	Level 1	Level 2	Level 3
Asset Derivatives				
Futures Contracts	49,379	49,379	-	-
<b>Total Asset Derivatives</b>	<b>\$49,379</b>	<b>\$49,379</b>	<b>\$-</b>	<b>\$-</b>
Liability Derivatives				
Futures Contracts	300,199	300,199	-	-
<b>Total Liability Derivatives</b>	<b>\$300,199</b>	<b>\$300,199</b>	<b>\$-</b>	<b>\$-</b>

There were no significant transfers between Levels during the period ended September 28, 2018. Transfers between Levels are identified as of the end of the period.

The following table presents Balanced Income Plus Portfolio's futures contracts held as of September 28, 2018. Investments and/or cash totaling \$1,198,063 were pledged as the initial margin deposit for these contracts.

Futures Contracts Description	Number of Contracts Long/(Short)	Expiration Date	Notional Principal Amount	Value and Unrealized
CBOT 10-Yr. U.S. Treasury Note	56	December 2018	\$6,745,992	(\$94,242)
CBOT 5-Yr. U.S. Treasury Note	29	December 2018	3,290,684	(28,863)
CBOT U.S. Long Bond	5	December 2018	704,079	(1,579)
CME E-mini S&P 500 Index	44	December 2018	6,403,911	17,888
CME Ultra Long Term U.S. Treasury Bond	10	December 2018	1,603,158	(60,346)
<b>Total Futures Long Contracts</b>			<b>\$18,747,824</b>	<b>(\$167,142)</b>
CBOT 2-Yr. U.S. Treasury Note	(44)	December 2018	(\$9,303,803)	\$31,491
CME E-mini S&P 500 Index	(90)	December 2018	(13,020,331)	(115,169)
<b>Total Futures Short Contracts</b>			<b>(\$22,324,134)</b>	<b>(\$83,678)</b>
<b>Total Futures Contracts</b>			<b>(\$3,576,310)</b>	<b>(\$250,820)</b>

**Reference Description:**

CBOT	-	Chicago Board of Trade
CME	-	Chicago Mercantile Exchange
S&P	-	Standard & Poor's

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**Investment in Affiliates**

Affiliated issuers, as defined under the Investment Company Act of 1940, include those in which the Portfolio's holdings of an issuer represent 5% or more of the outstanding voting securities of an issuer, any affiliated mutual fund, or a company which is under common ownership or control with the Portfolio. The Portfolio owns shares of Thrivent Cash Management Trust for the purpose of securities lending and Thrivent Core Short-Term Reserve Fund primarily to serve as a cash sweep vehicle for the Portfolio. Thrivent Cash Management Trust and Thrivent Core Funds are established solely for investment by Thrivent entities.

A summary of transactions (in thousands) for the fiscal year to date, in Balanced Income Plus Portfolio, is as follows:

Portfolio	Value 12/31/2017	Gross Purchases	Gross Sales	Shares Held at 9/28/2018	Value 9/28/2018	% of Net Assets 9/28/2018
<b>Affiliated Fixed Income Holdings</b>						
Core Emerging Markets Debt	\$11,054	\$16,444	\$-	2,841	\$26,246	6.2%
<b>Total Affiliated Fixed Income Holdings</b>	<b>11,054</b>				<b>26,246</b>	<b>6.2</b>
<b>Affiliated Short-Term Investments</b>						
Core Short-Term Reserve, 2.340%	34,181	86,227	82,368	3,804	38,040	9.0
<b>Total Affiliated Short-Term Investments</b>	<b>34,181</b>				<b>38,040</b>	<b>9.0</b>
<b>Collateral held for Securities Loaned</b>						
Cash Management Trust- Collateral Investment	5,088	52,938	54,055	3,971	3,971	0.9
<b>Total Collateral Held for Securities Loaned</b>	<b>5,088</b>				<b>3,971</b>	<b>0.9</b>
<b>Total Value</b>	<b>\$50,323</b>				<b>\$68,257</b>	

Portfolio	Net Realized Gain/(Loss)	Change in Unrealized Appreciation/ (Depreciation)	Distributions of Realized Capital Gains	Income Earned 1/1/2018 - 9/28/2018
<b>Affiliated Fixed Income Holdings</b>				
Core Emerging Markets Debt	\$-	\$(1,252)	-	\$747
<b>Affiliated Short-Term Investments</b>				
Core Short-Term Reserve, 2.340%	-	-	-	560
<b>Total Income from Affiliated Investments</b>				<b>\$1,307</b>
<b>Collateral Held for Securities Loaned</b>				
Cash Management Trust- Collateral Investment	-	-	-	30
<b>Total Affiliated Income from Securities Loaned, Net</b>				<b>\$30</b>
<b>Total Value</b>	<b>\$-</b>	<b>\$(1,252)</b>	<b>\$-</b>	

# NOTES TO SCHEDULE OF INVESTMENTS

as of September 28, 2018

(unaudited)

## SIGNIFICANT ACCOUNTING POLICIES

**Valuation of Investments** — Securities traded on U.S. or foreign securities exchanges or included in a national market system are valued at the last sale price on the principal exchange as of the close of regular trading on such exchange or the official closing price of the national market system. Over-the-counter securities and listed securities for which no price is readily available are valued at the current bid price considered best to represent the value at that time. Security prices are based on quotes that are obtained from an independent pricing service approved by the Fund's Board of Directors (the "Board"). The pricing service, in determining values of fixed-income securities, takes into consideration such factors as current quotations by broker/dealers, coupon, maturity, quality, type of issue, trading characteristics, and other yield and risk factors it deems relevant in determining valuations. Securities which cannot be valued by the approved pricing service are valued using valuations from dealers that make markets in the securities. Exchange-listed options and futures contracts are valued at the primary exchange settle price. Exchange cleared swap agreements are valued at the clearinghouse end of day price. Swap agreements not cleared on exchanges will be valued using the mid-price from the primary approved pricing service. Forward foreign currency exchange contracts are marked-to-market based upon foreign currency exchange rates provided by the pricing service. Investments in open-ended mutual funds are valued at their net asset value at the close of each business day.

Securities held by the Money Market Portfolio are valued on the basis of amortized cost (which approximates market value), whereby a portfolio security is valued at its cost initially and thereafter valued to reflect a constant amortization to maturity of any discount or premium. The Money Market Portfolio and the Adviser follow procedures designed to help maintain a constant net asset value of \$1.00 per share.

The Board has delegated responsibility for daily valuation of the Portfolios' securities to the Adviser. The Adviser has formed a Valuation Committee ("Committee") that is responsible for overseeing the Portfolios' valuation policies in accordance with Valuation Policies and Procedures. The Committee meets on a monthly and on an as-needed basis to review price challenges, price overrides, stale prices, shadow prices, manual prices, money market pricing, international fair valuation, and other securities requiring fair valuation.

The Committee monitors for significant events occurring prior to the close of trading on the New York Stock Exchange that could have a material impact on the value of any securities that are held by the Portfolios. Examples of such events include trading halts, national news/events, and issuer-specific developments. If the Committee decides that such

events warrant using fair value estimates, the Committee will take such events into consideration in determining the fair value of such securities. If market quotations or prices are not readily available or determined to be unreliable, the securities will be valued at fair value as determined in good faith pursuant to procedures adopted by the Board.

In accordance with U.S. Generally Accepted Accounting Principles ("GAAP"), the various inputs used to determine the fair value of the Portfolios' investments are summarized in three broad levels. Level 1 includes quoted prices in active markets for identical securities, typically included in this level are U.S. equity securities, futures, options and registered investment company funds. Level 2 includes other significant observable inputs such as quoted prices for similar securities, interest rates, prepayment speeds and credit risk, typically included in this level are fixed income securities, international securities, swaps and forward contracts. Level 3 includes significant unobservable inputs such as the Adviser's own assumptions and broker evaluations in determining the fair value of investments. Of the Level 3 securities, those for which market values were not readily available or were deemed unreliable were fair valued as determined in good faith pursuant to procedures established by the Board. The valuation levels are not necessarily an indication of the risk associated with investing in these securities or other investments. Investments measured using net asset value per share as a practical expedient for fair value and that are not publicly available-for-sale are not categorized within the fair value hierarchy.

**Valuation of International Securities** — The Portfolios value certain foreign securities traded on foreign exchanges that close prior to the close of the New York Stock Exchange using a fair value pricing service. The fair value pricing service uses a multi-factor model that may take into account the local close, relevant general and sector indices, currency fluctuation, prices of other securities (including ADRs, New York registered shares, and ETFs), and futures, as applicable, to determine price adjustments for each security in order to reflect the effects of post-closing events. The Board has authorized the Adviser to make fair valuation determinations pursuant to policies approved by the Board.

**(B) Foreign Currency Translation** — The accounting records of each Portfolio are maintained in U.S. dollars. Securities and other assets and liabilities that are denominated in foreign currencies are translated into U.S. dollars at the daily closing rates of exchange.

Foreign currency amounts related to the purchase or sale of securities and income and expenses are translated at the exchange rate on the transaction date. Net realized and unrealized currency gains and losses are recorded from closed currency contracts, disposition of foreign currencies, exchange gains or losses between the trade date

## NOTES TO SCHEDULE OF INVESTMENTS

as of September 28, 2018

(unaudited)

and settlement date on securities transactions, and other translation gains or losses on dividends, interest income and foreign withholding taxes. The Portfolios do not separately report the effect of changes in foreign exchange rates from changes in prices on securities held. Such changes are included in net realized and unrealized gain or loss from investments in the Statement of Operations.

For federal income tax purposes, the Portfolios treat the effect of changes in foreign exchange rates arising from actual foreign currency transactions and the changes in foreign exchange rates between the trade date and settlement date as ordinary income.

**Foreign Denominated Investments** — Foreign denominated assets and currency contracts may involve more risks than domestic transactions including currency risk, political and economic risk, regulatory risk, and market risk. Certain Portfolios may also invest in securities of companies located in emerging markets. Future economic or political developments could adversely affect the liquidity or value, or both, of such securities.

**(G) Derivative Financial Instruments** — Each of the Portfolios, with the exception of the Money Market Portfolio, may invest in derivatives. Derivatives, a category that includes options, futures, swaps, foreign currency forward contracts and hybrid instruments, are financial instruments whose value is derived from another security, an index or a currency. Each applicable Portfolio may use derivatives for hedging (attempting to offset a potential loss in one position by establishing an interest in an opposite position). This includes the use of currency-based derivatives to manage the risk of its positions in foreign securities. Each applicable Portfolio may also use derivatives for replication of a certain asset class or speculation (investing for potential income or capital gain). These contracts may be transacted on an exchange or over-the-counter (OTC).

A derivative may incur a mark to market loss if the value of the derivative decreases due to an unfavorable change in the market rates or values of the underlying derivative. Losses can also occur if the counterparty does not perform under the derivative. A Portfolio's risk of loss from the counterparty credit risk on OTC derivatives is generally limited to the aggregate unrealized gain netted against any collateral held by such Portfolio. With exchange traded futures and centrally cleared swaps, there is minimal counterparty credit risk to the Portfolios because the exchange's clearinghouse, as counterparty to such derivatives, guarantees against a possible default. The clearinghouse stands between the buyer and the seller of the derivative; thus, the credit risk is limited to the failure of the clearinghouse. However, credit risk still exists in exchange traded futures and centrally cleared swaps with respect to initial and variation margin that is held in a broker's customer accounts. While brokers are required to segregate customer margin from their own

assets, in the event that a broker becomes insolvent or goes into bankruptcy and at that time there is a shortfall in the aggregate amount of margin held by the broker for all its clients, U.S. bankruptcy laws will typically allocate that shortfall on a pro-rata basis across all of the broker's customers, potentially resulting in losses to the Portfolios. Using derivatives to hedge can guard against potential risks, but it also adds to the Portfolios' expenses and can eliminate some opportunities for gains. In addition, a derivative used for mitigating exposure or replication may not accurately track the value of the underlying asset. Another risk with derivatives is that some types can amplify a gain or loss, potentially earning or losing substantially more money than the actual cost of the derivative.

In order to define their contractual rights and to secure rights that will help the Portfolios mitigate their counterparty risk, the Portfolios may enter into an International Swaps and Derivatives Association, Inc. Master Agreement ("ISDA Master Agreement") or similar agreement with derivative contract counterparties. An ISDA Master Agreement is a bilateral agreement between a Portfolio and a counterparty that governs OTC derivatives and foreign exchange contracts and typically includes, among other things, collateral posting terms and netting provisions in the event of a default and/or termination event. Under an ISDA Master Agreement, each Portfolio may, under certain circumstances, offset with the counterparty certain derivatives' payables and/or receivables with collateral held and/or posted and create one single net payment. The provisions of the ISDA Master Agreement typically permit a single net payment in the event of a default (close-out netting) including the bankruptcy or insolvency of the counterparty. Note, however, that bankruptcy and insolvency laws of a particular jurisdiction may impose restrictions on or prohibitions against the right of offset in bankruptcy, insolvency or other events.

Collateral and margin requirements vary by type of derivative. Margin requirements are established by the broker or clearinghouse for exchange traded and centrally cleared derivatives (futures, options, and centrally cleared swaps). Brokers can ask for margining in excess of the minimum in certain situations. Collateral terms are contract specific for OTC derivatives (foreign currency exchange contracts, options, and swaps). For derivatives traded under an ISDA Master Agreement, the collateral requirements are typically calculated by netting the mark to market amount for each transaction under such agreement and comparing that amount to the value of any collateral currently pledged by the Portfolio and the counterparty. For financial reporting purposes, non-cash collateral that has been pledged to cover obligations of the Portfolio has been noted in the Schedule of Investments. To the extent amounts due to a Portfolio from its counterparties are not fully collateralized, contractually or otherwise, the Portfolio bears the risk of loss from counterparty nonperformance. The Portfolios attempt to

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mitigate counterparty risk by only entering into agreements with counterparties that they believe have the financial resources to honor their obligations and by monitoring the financial stability of those counterparties.

**Options** — All Portfolios, with the exception of the Money Market Portfolio, may buy put and call options and write put and covered call options. The Portfolios intend to use such derivative instruments as hedges to facilitate buying or selling securities or to provide protection against adverse movements in security prices or interest rates. The Portfolios may also enter into options contracts to protect against adverse foreign exchange rate fluctuations. Option contracts are valued daily and unrealized appreciation or depreciation is recorded. A Portfolio will realize a gain or loss upon expiration or closing of the option transaction. When an option is exercised, the proceeds upon sale for a written call option or the cost of a security for purchased put and call options is adjusted by the amount of premium received or paid.

Buying put options tends to decrease a Portfolio's exposure to the underlying security while buying call options tends to increase a Portfolio's exposure to the underlying security. The risk associated with purchasing put and call options is limited to the premium paid. There is no significant counterparty risk on exchange-traded options as the exchange guarantees the contract against default. Writing put options tends to increase a Portfolio's exposure to the underlying security while writing call options tends to decrease a Portfolio's exposure to the underlying security. The writer of an option has no control over whether the underlying security may be bought or sold, and therefore bears the market risk of an unfavorable change in the price of the underlying security. The counterparty risk for purchased options arises when the Portfolio has purchased an option, exercises that option, and the counterparty doesn't buy from the Portfolio or sell to the Portfolio the underlying asset as required. In the case where the Portfolio has written an option, the Portfolio doesn't have counterparty risk. Counterparty risk on purchased over-the-counter options is partially mitigated by the Portfolio's collateral posting requirements. As the option increases in value to the Portfolio, the Portfolio receives collateral from the counterparty. Risks of loss may exceed amounts recognized on the Statement of Assets and Liabilities.

During the period ended September 28, 2018, Balanced Income Plus Portfolio, Diversified Income Plus Portfolio, Moderate Allocation Portfolio, Moderately Aggressive Allocation Portfolio, Moderately Conservative Allocation Portfolio and Opportunity Income Plus Portfolio used treasury options to manage the duration of the Portfolio versus the benchmark. Options on mortgage backed securities were used to generate income.

**Futures Contracts** — All Portfolios, with the exception of the Money Market Portfolio, may use futures contracts

to manage the exposure to interest rate and market or currency fluctuations. Gains or losses on futures contracts can offset changes in the yield of securities. When a futures contract is opened, cash or other investments equal to the required "initial margin deposit" are held on deposit with and pledged to the broker. Additional securities held by the Portfolios may be earmarked to cover open futures contracts. A futures contract's daily change in value ("variation margin") is either paid to or received from the broker, and is recorded as an unrealized gain or loss. When the contract is closed, realized gain or loss is recorded equal to the difference between the value of the contract when opened and the value of the contract when closed. Futures contracts involve, to varying degrees, risk of loss in excess of the variation margin disclosed in the Statement of Assets and Liabilities. Exchange-traded futures have no significant counterparty risk as the exchange guarantees the contracts against default.

During the period ended September 28, 2018, Aggressive Allocation Portfolio, Balanced Income Plus Portfolio, Diversified Income Plus Portfolio, Government Bond Portfolio, Income Portfolio, Limited Maturity Bond Portfolio, Moderate Allocation Portfolio, Moderately Aggressive Allocation Portfolio, Moderately Conservative Allocation Portfolio, Multidimensional Income Portfolio, Opportunity Income Plus Portfolio, and Partner Worldwide Allocation Portfolio used treasury futures to manage the duration and yield curve exposure of the respective Portfolio versus its benchmark.

During the period ended September 28, 2018, Aggressive Allocation Portfolio, Balanced Income Plus Portfolio, Diversified Income Plus Portfolio, Large Cap Index Portfolio, Large Cap Stock, Low Volatility Equity Portfolio, Mid Cap Index Portfolio, Moderate Allocation Portfolio, Moderately Aggressive Allocation Portfolio, Moderately Conservative Allocation Portfolio, Opportunity Income Plus Portfolio, Partner Worldwide Allocation Portfolio, and Small Cap Index Portfolio used equity futures to manage exposure to the equities market.

**Foreign Currency Forward Contracts** — In connection with purchases and sales of securities denominated in foreign currencies all Portfolios, with the exception of the Money Market Portfolio, may enter into foreign currency forward contracts. Additionally, the Portfolios may enter into such contracts to mitigate currency and counterparty exposure to other foreign-currency-denominated investments. These contracts are recorded at value and the related realized and change in unrealized foreign exchange gains and losses are included in the Statement of Operations. In the event that counterparties fail to settle these forward contracts, the Portfolios could be exposed to foreign currency fluctuations. Foreign currency contracts are valued daily and unrealized appreciation or depreciation is recorded daily as the difference between the contract exchange rate

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and the closing forward rate applied to the face amount of the contract. A realized gain or loss is recorded at the time a forward contract is closed. These contracts are over-the-counter and a Portfolio is exposed to counterparty risk equal to the discounted net amount of payments to the Portfolio.

During the period ended September 28, 2018, Partner Healthcare Portfolio used foreign currency forward contracts in order to hedge unwanted currency exposure.

During the period ended September 28, 2018, Partner Worldwide Allocation Portfolio used foreign currency forward contracts in order to gain active currency exposure and to hedge unwanted currency exposure.

**Swap Agreements** — All Portfolios, with the exception of the Money Market Portfolio, may enter into swap transactions, which involve swapping one or more investment characteristics of a security or a basket of securities with another party. Such transactions include market risk, risk of default by the other party to the transaction, risk of imperfect correlation and manager risk and may involve commissions or other costs. Swap transactions generally do not involve delivery of securities, other underlying assets or principal. Accordingly, the risk of loss with respect to swap transactions is generally limited to the net amount of payments that the Portfolio is contractually obligated to make, or in the case of the counterparty defaulting, the net amount of payments that the Portfolio is contractually entitled to receive. Risks of loss may exceed amounts recognized on the Statement of Assets and Liabilities. If there is a default by the counterparty, the Portfolio may have contractual remedies pursuant to the agreements related to the transaction. The contracts are valued daily and unrealized appreciation or depreciation is recorded. Swap agreements are valued at the clearinghouse end of day prices as furnished by an independent pricing service. The pricing service takes into account such factors as swap curves, default probabilities, recent trades, recovery rates and other factors it deems relevant in determining valuations. Daily fluctuations in the value of the centrally cleared credit default contracts are recorded in variation margin in the Statement of Assets and Liabilities and recorded as unrealized gain or loss. The Portfolio accrues for the periodic payment and amortizes upfront payments, if any, on swap agreements on a daily basis with the net amount recorded as realized gains or losses in the Statement of Operations. Receipts and payments received or made as a result of a credit event or termination of the contract are also recognized as realized gains or losses in the Statement of Operations. Collateral, in the form of cash or securities, may be required to be held with the Portfolio's custodian, or a third party, in connection with these agreements. Certain swap agreements are over-the-counter and in these types of transactions, the Portfolio is exposed to counterparty risk, which is the discounted net amount

of payments owed to the Portfolio. This risk is partially mitigated by the Portfolio's collateral posting requirements. As the swap increases in value to the Portfolio, the Portfolio receives collateral from the counterparty. Certain interest rate and credit default index swaps must be cleared through a clearinghouse or central counterparty.

**Credit Default Swaps** — A credit default swap is a swap agreement between two parties to exchange the credit risk of a particular issuer, basket of securities or reference entity. In a credit default swap transaction, a buyer pays periodic fees in return for payment by the seller which is contingent upon an adverse credit event occurring in the underlying issuer or reference entity. The seller collects periodic fees from the buyer and profits if the credit of the underlying issuer or reference entity remains stable or improves while the swap is outstanding, but the seller in a credit default swap contract would be required to pay the amount of credit loss, determined as specified in the agreement, to the buyer in the event of an adverse credit event in the reference entity. A buyer of a credit default swap is said to buy protection whereas a seller of a credit default swap is said to sell protection. The Portfolios may be either the protection buyer or the protection seller.

Certain Portfolios enter into credit default derivative contracts directly through credit default swaps (CDS) or through credit default swap indices (CDX Indices). CDX Indices are static pools of equally weighted credit default swaps referencing corporate bonds and/or loans designed to provide diversified credit exposure to these asset classes. Portfolios sell default protection and assume long-risk positions in individual credits or indices. Index positions are entered into to gain exposure to the corporate bond and/or loan markets in a cost-efficient and diversified structure. In the event that a position defaults, by going into bankruptcy and failing to pay interest or principal on borrowed money, within any given CDX Index held, the maximum potential amount of future payments required would be equal to the pro-rata share of that position within the index based on the notional amount of the index. In the event of a default under a CDS contract, the maximum potential amount of future payments would be the notional amount. For CDS, the default events could be bankruptcy and failing to pay interest or principal on borrowed money or a restructuring. A restructuring is a change in the underlying obligations which would include reduction in interest or principal, maturity extension and subordination to other obligations.

For financial reporting purposes, the Portfolios do not offset derivative assets and derivative liabilities that are subject to netting arrangements in the Statement of Assets and Liabilities.

Additional information for the Portfolio's policy regarding valuation of investments and other significant accounting

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policies can be obtained by referring to the Portfolio's most recent annual or semiannual shareholder report.