

DIVERSIFIED INCOME PLUS PORTFOLIO
Schedule of Investments as of September 29, 2017
(unaudited)

Principal Amount	Bank Loans (13.3%) ^a	Value	Principal Amount	Bank Loans (13.3%) ^a	Value
Basic Materials (0.9%)			Communications Services (3.9%) - continued		
\$550,000	Arch Coal, Inc., Term Loan 0.000%, (LIBOR 3M + 3.250%), 3/7/2024 ^{b,c}	\$551,546	\$436,075	Beasley Broadcast Group, Inc., Term Loan 7.238%, (LIBOR 1M + 6.000%), 11/1/2023	\$440,436
565,000	Big River Steel, LLC, Term Loan 6.333%, (LIBOR 3M + 5.000%), 8/15/2023 ^d	570,650	618,502	Birch Communication Inc., Term Loan 8.550%, (LIBOR 3M + 7.250%), 7/18/2020	514,903
423,719	Chemours Company, Term Loan 3.740%, (LIBOR 1M + 2.500%), 5/12/2022	425,837	341,301	CBS Radio, Inc., Term Loan 4.737%, (LIBOR 1M + 3.500%), 10/17/2023	343,649
955,450	Contura Energy, Inc., Term Loan 6.280%, (LIBOR 2M + 5.000%), 3/17/2024	939,924	1,161,734	Cengage Learning Acquisitions, Term Loan 5.485%, (LIBOR 1M + 4.250%), 6/7/2023	1,068,586
1,259,642	Ineos Finance, LLC, Term Loan 3.985%, (LIBOR 1M + 2.750%), 3/31/2022	1,267,779	1,170,000	CenturyLink, Inc., Term Loan 2.750%, (LIBOR 1M + 2.750%), 1/31/2025 ^{b,c}	1,133,145
884,287	Peabody Energy Corporation, Term Loan 4.735%, (LIBOR 1M + 3.500%), 3/31/2022	888,161	49,611	Charter Communications Operating, LLC, Term Loan 3.240%, (LIBOR 1M + 2.000%), 7/1/2020	49,759
1,260,000	Tronox Finance, LLC, Term Loan 0.000%, (LIBOR 3M + 3.000%), 9/14/2024 ^{b,c}	1,264,460	49,611	3.240%, (LIBOR 1M + 2.000%), 1/3/2021	49,728
	Total	5,908,357		Cincinnati Bell, Inc., Term Loan 4.237%, (LIBOR 3M + 3.000%), 9/10/2020	402,944
Capital Goods (1.0%)				Coral-US Co-Borrower, LLC, Term Loan 4.735%, (LIBOR 1M + 3.500%), 11/19/2024	2,328,506
593,469	Advanced Disposal Services, Inc., Term Loan 3.947%, (LIBOR 1W + 2.750%), 11/10/2023	596,929	2,355,000	CSC Holdings, LLC, Term Loan 3.484%, (LIBOR 1M + 2.250%), 7/17/2025	817,646
980,392	Berry Plastics Corporation, Term Loan 3.485%, (LIBOR 1M + 2.250%), 2/8/2020	983,284	822,937	Frontier Communications Corporation, Term Loan 4.990%, (LIBOR 1M + 3.750%), 6/1/2024	988,319
410,000	3.485%, (LIBOR 1M + 2.250%), 1/6/2021	411,128	1,042,388	Gray Television, Inc., Term Loan 3.737%, (LIBOR 1M + 2.500%), 2/7/2024	498,111
468,822	3.485%, (LIBOR 1M + 2.250%), 1/19/2024	469,085	394,013	Hargray Merger Subsidiary Corporation, Term Loan 4.235%, (LIBOR 1M + 3.000%), 3/24/2024	395,163
1,850,000	Cortes NP Intermediate Holding II Corporation, Term Loan 5.239%, (LIBOR 1M + 4.000%), 11/30/2023	1,863,098	331,029	Intelsat Jackson Holdings SA, Term Loan 4.071%, (LIBOR 3M + 2.750%), 6/30/2019	329,820
445,509	Reynolds Group Holdings, Inc., Term Loan 3.985%, (LIBOR 1M + 2.750%), 2/5/2023	447,112	1,600,000	Level 3 Financing, Inc., Term Loan 3.486%, (LIBOR 1M + 2.250%), 2/22/2024	1,598,752
1,685,082	Sterigenics-Nordion Holdings, LLC, Term Loan 4.235%, (LIBOR 1M + 3.000%), 5/15/2022 ^d	1,685,082		Liberty Cablevision of Puerto Rico, LLC, Term Loan 4.804%, (LIBOR 3M + 3.500%), 1/7/2022 ^d	1,148,550
	Total	6,455,718		8.054%, (LIBOR 3M + 6.750%), 7/7/2023 ^d	240,712
Communications Services (3.9%)				LTS Buyer, LLC, Term Loan 4.485%, (LIBOR 1M + 3.250%), 4/13/2020	1,147,670
493,763	Altice Financing SA, Term Loan 4.054%, (LIBOR 3M + 2.750%), 7/15/2025	494,074	1,146,947	McGraw-Hill Global Education Holdings, LLC, Term Loan 5.235%, (LIBOR 1M + 4.000%), 5/4/2022	968,629
618,450	Altice US Finance I Corporation, Term Loan 3.485%, (LIBOR 1M + 2.250%), 7/14/2025	615,203	987,500		
103,507	Atlantic Broadband Penn, LLC, Term Loan 3.739%, (LIBOR 1M + 2.500%), 11/30/2019	102,775			

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

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(unaudited)

Principal Amount	Bank Loans (13.3%) ^a	Value	Principal Amount	Bank Loans (13.3%) ^a	Value
Communications Services (3.9%) - continued			Consumer Cyclical (1.7%) - continued		
	Mediacom Illinois, LLC, Term Loan			Golden Entertainment, Inc., Term Loan	
\$437,800	3.450%, (LIBOR 1W + 2.250%), 2/15/2024	\$438,163	\$1,425,000	0.000%, (LIBOR 3M + 3.000%), 8/15/2024 ^{b,c}	\$1,416,094
1,243,670	NEP/NCP Holdco, Inc., Term Loan		225,000	0.000%, (LIBOR 3M + 7.000%), 8/15/2025 ^{b,c,d}	225,000
	4.485%, (LIBOR 1M + 3.250%), 7/21/2022	1,240,038		Golden Nugget, Inc., Term Loan	
273,337	New LightSquared, Term Loan		1,145,000	0.000%, (LIBOR 3M + 3.250%), 10/4/2023 ^{b,c}	1,150,725
	20.134%, PIK 9.97%, (LIBOR 3M + 8.750%), 12/7/2020 ^e	255,707		IMG Worldwide, Inc., Term Loan	
785,000	Raycom TV Broadcasting, LLC, Term Loan		266,667	8.490%, (LIBOR 1M + 7.250%), 5/6/2022	269,333
	3.987%, (LIBOR 1M + 2.750%), 8/18/2024 ^d	788,925		KAR Auction Services, Inc., Term Loan	
459,562	SBA Senior Finance II, LLC, Term Loan		334,152	3.875%, (LIBOR 3M + 2.500%), 3/9/2023	335,823
	3.490%, (LIBOR 1M + 2.250%), 3/24/2021	460,597		Michaels Stores, Inc., Term Loan	
87,975	3.490%, (LIBOR 1M + 2.250%), 6/10/2022	88,096	548,353	3.985%, (LIBOR 1M + 2.750%), 1/28/2023	547,766
448,875	SFR Group SA, Term Loan			Mohegan Tribal Gaming Authority, Term Loan	
	4.061%, (LIBOR 3M + 2.750%), 6/22/2025	446,518	1,216,372	5.235%, (LIBOR 1M + 4.000%), 10/13/2023 ^{b,c}	1,227,234
1,810,900	Sprint Communications, Inc., Term Loan		2,250,000	Scientific Games International, Inc., Term Loan	
	3.750%, (LIBOR 1M + 2.500%), 2/2/2024	1,812,041		4.514%, (LIBOR 2M + 3.250%), 8/14/2024	2,252,115
1,124,708	TNS, Inc., Term Loan			Seminole Hard Rock Entertainment, Inc., Term Loan	
	5.240%, (LIBOR 1M + 4.000%), 2/15/2020 ^{b,c}	1,126,463	305,161	4.083%, (LIBOR 3M + 2.750%), 5/14/2020	305,542
868,281	Univision Communications, Inc., Term Loan			Total	11,413,907
	3.985%, (LIBOR 1M + 2.750%), 3/15/2024	860,145			
905,000	Virgin Media Bristol, LLC, Term Loan			Consumer Non-Cyclical (2.1%)	
	3.984%, (LIBOR 1M + 2.750%), 1/31/2025	908,059		Air Medical Group Holdings, Inc., Term Loan	
1,545,000	WideOpenWest Finance, LLC, Term Loan		2,107,775	5.237%, (LIBOR 1M + 4.000%), 4/28/2022	2,104,613
	4.484%, (LIBOR 1M + 3.250%), 8/6/2023	1,541,138	245,000	0.000%, (LIBOR 1M + 4.000%), 9/26/2024 ^{b,c}	244,694
	Total	25,642,970		Albertson's, LLC, Term Loan	
			709,988	4.330%, (LIBOR 3M + 3.000%), 12/21/2022	683,491
			962,071	4.317%, (LIBOR 3M + 3.000%), 6/22/2023	923,589
				CHS/Community Health Systems, Inc., Term Loan	
			404,720	4.067%, (LIBOR 3M + 2.750%), 12/31/2019	94,971
			506,238	4.317%, (LIBOR 3M + 3.000%), 1/27/2021	835,404
				Endo Luxembourg Finance Company I SARL., Term Loan	
			272,100	5.500%, (LIBOR 1M + 4.250%), 4/27/2024	684,235
				Grifols Worldwide Operations USA, Inc., Term Loan	
			290,198	3.447%, (LIBOR 1W + 2.250%), 1/23/2025	757,349
				Hanesbrands, Inc., Term Loan	
			895,489	3.735%, (LIBOR 1M + 2.500%), 4/29/2022	384,422
				JBS USA LUX SA, Term Loan	
			1,711,400	3.804%, (LIBOR 3M + 2.500%), 10/30/2022	1,690,008

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Consumer Non-Cyclical (2.1%) - continued		
\$273,046	Libbey Glass, Inc., Term Loan 4.235%, (LIBOR 1M + 3.000%), 4/9/2021	\$251,202
842,330	MPH Acquisition Holdings, LLC, Term Loan 4.333%, (LIBOR 3M + 3.000%), 6/7/2023	848,387
985,922	Ortho-Clinical Diagnostics, Inc., Term Loan 5.083%, (LIBOR 3M + 3.750%), 6/30/2021	988,288
706,432	Revlon Consumer Products Corporation, Term Loan 4.735%, (LIBOR 1M + 3.500%), 9/7/2023	631,819
2,407,074	Valeant Pharmaceuticals International, Inc., Term Loan 5.990%, (LIBOR 1M + 4.750%), 4/1/2022	2,449,438
	Total	13,571,910
Energy (0.3%)		
1,054,488	Houston Fuel Oil Terminal, LLC, Term Loan 4.830%, (LIBOR 3M + 3.500%), 8/19/2021	1,055,153
487,550	MEG Energy Corporation, Term Loan 4.833%, (LIBOR 3M + 3.500%), 12/31/2023	485,263
405,000	MRC Global US, Inc., Term Loan 0.000%, (LIBOR 1M + 3.500%), 9/15/2024 ^{b,c,d}	409,050
574,500	Pacific Drilling SA, Term Loan 4.875%, (LIBOR 3M + 3.500%), 6/3/2018	164,095
	Total	2,113,561
Financials (1.1%)		
1,450,574	ASP AMC Merger Sub, Inc., Term Loan 4.833%, (LIBOR 3M + 3.500%), 4/13/2024	1,430,019
1,047,375	Avolon TLB Borrower 1 (Luxembourg) SARL, Term Loan 3.986%, (LIBOR 1M + 2.750%), 3/20/2022	1,049,334
1,205,000	Avolon TLB Borrower 1 US, LLC, Term Loan 0.000%, (LIBOR 3M + 2.250%), 4/3/2022 ^{b,c}	1,207,253
219,450	Colorado Buyer, Inc., Term Loan 4.310%, (LIBOR 3M + 3.000%), 5/1/2024	220,181
135,000	Delos Finance SARL, Term Loan 8.570%, (LIBOR 3M + 7.250%), 5/1/2025	136,800
490,000	Delos Finance SARL, Term Loan 3.333%, (LIBOR 2M + 2.000%), 10/6/2023	492,832
440,000	Digicel International Finance, Ltd., Term Loan 5.070%, (LIBOR 3M + 3.750%), 5/10/2024	441,100
294,000	DJO Finance, LLC, Term Loan 4.486%, (LIBOR 1M + 3.250%), 6/7/2020	293,509

Principal Amount	Bank Loans (13.3%) ^a	Value
Financials (1.1%) - continued		
\$199,000	Gartner, Inc., Term Loan 3.235%, (LIBOR 1M + 2.000%), 4/5/2024 ^d	\$200,492
824,062	MoneyGram International, Inc., Term Loan 4.583%, (LIBOR 3M + 3.250%), 3/28/2020	822,521
850,000	Trans Union, LLC, Term Loan 3.235%, (LIBOR 1M + 2.000%), 4/9/2023	847,739
	Total	7,141,780
Technology (1.4%)		
292,530	Dell International, LLC, Term Loan 3.740%, (LIBOR 1M + 2.500%), 9/7/2023	293,443
1,971,826	First Data Corporation, Term Loan 3.737%, (LIBOR 1M + 2.500%), 4/26/2024	1,977,820
631,125	Harland Clarke Holdings Corporation, Term Loan 7.333%, (LIBOR 3M + 6.000%), 12/31/2021	634,281
545,515	Harland Clarke Holdings Corporation, Term Loan 6.833%, (LIBOR 3M + 5.500%), 2/9/2022 ^{b,c}	547,905
363,161	Micron Technologies, Inc., Term Loan 3.740%, (LIBOR 1M + 2.500%), 4/26/2022	365,460
256,237	ON Semiconductor Corporation, Term Loan 3.485%, (LIBOR 1M + 2.250%), 3/31/2023	257,011
977,550	Rackspace Hosting, Inc., Term Loan 4.311%, (LIBOR 3M + 3.000%), 11/3/2023	974,862
754,300	RP Crown Parent, LLC, Term Loan 4.735%, (LIBOR 1M + 3.500%), 10/12/2023	758,207
700,000	Syniverse Holdings, Inc., Term Loan 0.000%, (LIBOR 3M + 3.000%), 4/23/2019 ^{b,c}	676,375
1,607,850	Western Digital Corporation, Term Loan 3.985%, (LIBOR 1M + 2.750%), 4/29/2023	1,616,291
900,464	Xerox Business Services, LLC, Term Loan 5.235%, (LIBOR 1M + 4.000%), 12/7/2023	903,282
	Total	9,004,937
Transportation (0.5%)		
1,640,888	Arctic LNG Carriers, Ltd., Term Loan 5.735%, (LIBOR 1M + 4.500%), 5/18/2023	1,652,177
557,652	OSG Bulk Ships, Inc., Term Loan 5.570%, (LIBOR 3M + 4.250%), 8/5/2019 ^d	529,769
765,000	XPO Logistics, Inc., Term Loan 3.554%, (LIBOR 3M + 2.250%), 10/30/2021	766,339
	Total	2,948,285

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Principal Amount	Bank Loans (13.3%) ^a	Value
<u>Utilities (0.4%)</u>		
\$643,418	Calpine Corporation, Term Loan 4.090%, (LIBOR 3M + 2.750%), 1/15/2024	\$641,842
385,000	Energy Solutions, LLC, Term Loan 6.090%, (LIBOR 3M + 4.750%), 5/29/2020 ^d	390,775
645,000	HD Supply Waterworks, Term Loan 4.455%, (LIBOR 6M + 3.000%), 7/21/2024	645,806
446,505	Intergen NV, Term Loan 5.840%, (LIBOR 3M + 4.500%), 6/13/2020	445,947
532,051	Talen Energy Supply, LLC, Term Loan 5.235%, (LIBOR 1M + 4.000%), 7/6/2023	518,085
	Total	2,642,455
	Total Bank Loans (cost \$87,346,038)	86,843,880

Principal Amount	Long-Term Fixed Income (48.7%)	Value
<u>Asset-Backed Securities (4.2%)</u>		
1,100,000	ALM XI Ltd. 4.554%, (LIBOR 3M + 3.250%), 10/17/2026, Ser. 2014-11A, Class CR ^{*f}	1,105,214
650,000	Apidos CLO XVIII 4.563%, (LIBOR 3M + 3.250%), 7/22/2026, Ser. 2014-18A, Class CR ^{*f}	653,661
517,151	Asset Backed Securities Corporation Home Equity Loan Trust 1.377%, (LIBOR 1M + 0.140%), 7/25/2036, Ser. 2006-HE5, Class A4 ^f	506,471
468,549	1.397%, (LIBOR 1M + 0.160%), 11/25/2036, Ser. 2006-HE6, Class A4 ^f	460,212
1,400,000	BlueMountain CLO, Ltd. 4.504%, (LIBOR 3M + 3.200%), 10/15/2026, Ser. 2014-3A, Class CR ^{*f}	1,405,884
825,000	CLUB Credit Trust 3.170%, 4/17/2023, Ser. 2017-NP1, Class B [*]	825,842
1,060,174	GSAA Home Equity Trust 1.507%, (LIBOR 1M + 0.270%), 7/25/2037, Ser. 2007-7, Class A4 ^f	1,005,853
1,290,722	J.P. Morgan Mortgage Acquisition Trust 4.483%, 3/25/2047, Ser. 2007-HE1, Class AF4 ^g	951,584
946,537	Lehman XS Trust 5.440%, 8/25/2035, Ser. 2005-2, Class 2A3B ^g	820,790
1,600,000	Lendmark Funding Trust 2.830%, 1/22/2024, Ser. 2017-1A, Class A ^h	1,600,501
1,450,000	Madison Park Funding XIV, Ltd. 4.557%, (LIBOR 3M + 3.250%), 7/20/2026, Ser. 2014-14A, Class DR ^{*f}	1,455,645

Principal Amount	Long-Term Fixed Income (48.7%)	Value
<u>Asset-Backed Securities (4.2%) - continued</u>		
\$1,000,000	Mariner Finance Issuance Trust 3.620%, 2/20/2029, Ser. 2017-AA, Class A [*]	\$1,005,369
858,747	Marlette Funding Trust 2.827%, 3/15/2024, Ser. 2017-AA, Class A ^h	862,427
956,554	Merrill Lynch Mortgage Investors Trust 3.120%, 6/25/2035, Ser. 2005-A5, Class M1	685,101
93,161	Murray Hill Marketplace Trust 4.190%, 11/25/2022, Ser. 2016-LC1, Class A [*]	93,548
650,000	NRZ Advance Receivables Trust Advance Receivables Backed 2.751%, 6/15/2049, Ser. 2016-T1, Class AT1 [*]	644,802
1,195,635	Oak Hill Advisors Residential Loan Trust 3.125%, 6/25/2057, Ser. 2017-NPL1, Class A1 ^{*g}	1,196,210
975,000	Octagon Investment Partners XX, Ltd. 4.859%, (LIBOR 3M + 3.550%), 8/12/2026, Ser. 2014-1A, Class DR ^{*f}	980,263
714,171	Preston Ridge Partners Mortgage Trust, LLC 4.000%, 9/27/2021, Ser. 2016-1A, Class A1 ^{*g}	713,040
790,413	4.250%, 1/25/2022, Ser. 2017-1A, Class A1 ^{*g}	792,696
1,399,984	Pretium Mortgage Credit Partners, LLC 3.250%, 3/28/2057, Ser. 2017-NPL2, Class A1 ^{g,h}	1,400,348
315,735	Renaissance Home Equity Loan Trust 5.746%, 5/25/2036, Ser. 2006-1, Class AF6 ^g	223,530
879,429	5.797%, 8/25/2036, Ser. 2006-2, Class AF3 ^g	549,127
842,181	SoFi Consumer Loan Program, LLC 3.050%, 12/26/2025, Ser. 2016-3, Class A ^h	850,274
661,285	3.280%, 1/26/2026, Ser. 2017-1, Class A ^h	669,978
868,926	US Residential Opportunity Fund Trust 3.475%, 7/27/2036, Ser. 2016-1III, Class A ^{*g}	869,384
1,088,295	Vericrest Opportunity Loan Transferee 3.250%, 4/25/2059, Ser. 2017-NPL7, Class A1 ^{g,h}	1,092,430
553,744	3.500%, 6/26/2045, Ser. 2015-NPL8, Class A1 ^{g,h}	554,755
1,016,454	3.500%, 2/25/2047, Ser. 2017-NPL1, Class A1 ^{g,h}	1,022,605
974,649	3.375%, 4/25/2047, Ser. 2017-NPL4, Class A1 ^{g,h}	979,944
165,707	3.500%, 2/25/2055, Ser. 2015-NPL4, Class A1 ^{*g}	166,242

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Asset-Backed Securities (4.2%) - continued		
	Voya CLO 4, Ltd. 4.304%, (LIBOR 3M + 3.000%), 10/14/2026, Ser. 2014-4A, Class CR* ^f	\$1,225,985
\$1,225,000		\$1,225,985
	Total	27,369,715

Basic Materials (1.4%)

735,000	Alcoa Nederland Holding BV 6.750%, 9/30/2024 ^h	814,013
216,000	Anglo American Capital plc 4.125%, 9/27/2022 ^h	224,363
775,000	4.750%, 4/10/2027 ^h	808,576
730,000	ArcelorMittal SA 6.000%, 3/1/2021	801,175
760,000	BWAY Holding Company 5.500%, 4/15/2024 ^h	793,250
860,000	CF Industries, Inc. 3.450%, 6/1/2023	849,250
64,000	Dow Chemical Company 8.550%, 5/15/2019	70,676
216,000	El du Pont de Nemours & Company 2.200%, 5/1/2020	217,353
322,000	First Quantum Minerals, Ltd. 7.000%, 2/15/2021 ^h	331,257
795,000	FMG Resources Property, Ltd. 5.125%, 5/15/2024 ^h	806,925
108,000	Kinross Gold Corporation 5.125%, 9/1/2021	115,830
64,000	LyondellBasell Industries NV 5.000%, 4/15/2019	66,401
745,000	Peabody Securities Finance Corporation 6.375%, 3/31/2025 ^h	765,488
112,000	RPM International, Inc., Convertible 2.250%, 12/15/2020	129,080
216,000	Sherwin-Williams Company 2.250%, 5/15/2020	216,817
645,000	Steel Dynamics, Inc. 5.000%, 12/15/2026	688,538
820,000	Trinseo Materials Operating SCA 5.375%, 9/1/2025 ^h	843,575
188,000	Vale Overseas, Ltd. 5.875%, 6/10/2021	207,035
163,000	Xstrata Finance Canada, Ltd. 4.950%, 11/15/2021 ^h	176,025
	Total	8,925,627

Capital Goods (1.9%)

1,105,000	AECOM 5.875%, 10/15/2024	1,224,008
670,000	Ashtead Capital, Inc. 4.125%, 8/15/2025 ^h	690,100
725,000	Bombardier, Inc. 7.500%, 3/15/2025 ^h	723,187
785,000	Building Materials Corporation of America 6.000%, 10/15/2025 ^h	856,404
161,000	Caterpillar Financial Services Corporation 1.850%, 9/4/2020	160,494
775,000	Cemex SAB de CV 5.700%, 1/11/2025 ^h	826,150
162,000	Cintas Corporation No. 2 2.900%, 4/1/2022	164,987

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Capital Goods (1.9%) - continued		
\$965,000	CNH Industrial Capital, LLC 4.375%, 11/6/2020	\$1,013,250
730,000	Crown Americas Capital Corporation IV 4.500%, 1/15/2023	768,325
410,000	Crown Cork & Seal Company, Inc. 7.375%, 12/15/2026	481,750
120,000	General Electric Company 5.000%, 1/21/2021 ⁱ	126,924
190,000	Ingersoll-Rand Luxembourg Finance SA 2.625%, 5/1/2020	191,662
280,000	L3 Technologies, Inc. 4.950%, 2/15/2021	300,234
70,000	Lockheed Martin Corporation 2.500%, 11/23/2020	71,032
980,000	Owens-Brockway Glass Container, Inc. 5.000%, 1/15/2022 ^h	1,037,575
1,125,000	Reynolds Group Issuer, Inc. 5.125%, 7/15/2023 ⁿ	1,174,050
162,000	Rockwell Collins, Inc. 1.950%, 7/15/2019	161,982
270,000	Roper Technologies, Inc. 2.800%, 12/15/2021	272,203
185,000	Standard Industries, Inc. 5.500%, 2/15/2023 ^h	195,869
750,000	Textron Financial Corporation 3.050%, (LIBOR 3M + 1.735%), 2/15/2042 ^{f,h}	656,250
137,000	Textron, Inc. 7.250%, 10/1/2019	150,516
780,000	United Rentals North America, Inc. 5.500%, 7/15/2025	837,486
	Total	12,084,438

Collateralized Mortgage Obligations (8.8%)

766,200	Adjustable Rate Mortgage Trust 2.860%, 11/25/2035, Ser. 2005-9, Class 1A4	691,084
895,347	AJAX Mortgage Loan Trust 3.470%, 4/25/2057, Ser. 2017-A, Class A* ^e	901,218
738,737	Alternative Loan Trust 6.000%, 6/25/2036, Ser. 2006-24CB, Class A9	634,413
1,215,929	American Home Mortgage Assets Trust 1.427%, (LIBOR 1M + 0.190%), 12/25/2046, Ser. 2006-6, Class A1A ^f	1,010,591
1,197,199	1.427%, (LIBOR 1M + 0.190%), 6/25/2047, Ser. 2007-5, Class A1 ^f	963,288
1,339,338	American Home Mortgage Investment Trust 6.750%, 12/25/2036, Ser. 2006-3, Class 3A2	643,165
195,045	Angel Oak Mortgage Trust 4.500%, 11/25/2045, Ser. 2015-1, Class A* ^g	194,783

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(unaudited)

Principal Amount	Long-Term Fixed Income (48.7%)	Value	Principal Amount	Long-Term Fixed Income (48.7%)	Value
<u>Collateralized Mortgage Obligations (8.8%) - continued</u>			<u>Collateralized Mortgage Obligations (8.8%) - continued</u>		
	Banc of America Alternative Loan Trust			CSMC Mortgage-Backed Trust	
	1.737%, (LIBOR 1M + 0.500%), 4/25/2035, Ser. 2005-3, Class 1CB1 ^f	\$243,914	\$669,687	5.500%, 3/25/2037, Ser. 2007-2, Class 3A4	\$624,746
\$287,711	6.000%, 11/25/2035, Ser. 2005-10, Class 3CB1	621,533		Deutsche Alt-A Securities, Inc., Mortgage Loan Trust	
703,322			220,547	1.437%, (LIBOR 1M + 0.200%), 11/25/2035, Ser. 2005-5, Class 2A1 ^f	137,587
	Banc of America Funding Corporation		429,432	5.500%, 11/25/2035, Ser. 2005-5, Class 1A4	439,080
213,298	3.489%, 5/20/2036, Ser. 2006-D, Class 6A1	195,775		1.659%, (12 MTA + 0.770%), 4/25/2047, Ser. 2007-OA2, Class A1 ^f	625,628
	BCAP, LLC Trust		676,063	1.457%, (LIBOR 1M + 0.220%), 8/25/2047, Ser. 2007-OA5, Class A1B ^f	994,635
906,759	1.417%, (LIBOR 1M + 0.180%), 3/25/2037, Ser. 2007-AA1, Class 2A1 ^f	853,225	1,063,967	Federal Home Loan Mortgage Corporation	
	Bear Stearns Adjustable Rate Mortgage Trust			2.500%, 12/15/2022, Ser. 4155, Class AI ^f	180,735
	3.520%, (CMT 1Y + 2.300%), 10/25/2035, Ser. 2005-9, Class A1 ^f	146,248	3,733,115	2.500%, 5/15/2027, Ser. 4106, Class HI ^f	92,480
144,693				2.500%, 2/15/2028, Ser. 4162, Class AI ^f	127,704
182,124	3.459%, 2/25/2036, Ser. 2005-12, Class 11A1	171,127	1,326,032	2.500%, 3/15/2028, Ser. 4177, Class EI ^f	430,442
	Bear Stearns Alt-A Trust		1,636,724	3.000%, 4/15/2028, Ser. 4193, Class AI ^f	224,753
943,271	5.212%, 7/25/2035, Ser. 2005-5, Class 25A1	779,027		3.000%, 2/15/2033, Ser. 4170, Class IG ^f	275,197
	Citicorp Mortgage Securities Trust			Federal National Mortgage Association	
237,031	6.000%, 5/25/2037, Ser. 2007-4, Class 1A5	232,979		2.500%, 2/25/2028, Ser. 2013-46, Class CI ^f	184,309
	Citigroup Mortgage Loan Trust, Inc.		2,520,792	3.000%, 4/25/2028, Ser. 2013-30, Class DI ^f	163,794
249,954	5.500%, 11/25/2035, Ser. 2005-9, Class 21A2	247,395	2,366,025	3.500%, 1/25/2033, Ser. 2012-150, Class YI ^f	273,096
440,218	3.678%, 3/25/2037, Ser. 2007-AR4, Class 2A1A	368,053		First Horizon Alternative Mortgage Securities Trust	
	CitiMortgage Alternative Loan Trust			3.224%, 3/25/2035, Ser. 2005-AA2, Class 1A1	557,099
348,300	5.750%, 4/25/2037, Ser. 2007-A4, Class 1A5	307,297	2,234,595	3.222%, 7/25/2035, Ser. 2005-AA5, Class 2A1	609,345
	COLT Mortgage Loan Trust		1,792,393	6.000%, (LIBOR 1M + 1.000%), 8/25/2036, Ser. 2006-FA4, Class 1A4 ^f	513,797
514,997	2.750%, 9/25/2046, Ser. 2016-2, Class A1 [*]	522,381	2,100,277	First Horizon Mortgage Pass-Through Trust	
	Countrywide Alternative Loan Trust			3.328%, 8/25/2037, Ser. 2007-AR2, Class 1A2	494,219
173,552	1.637%, (LIBOR 1M + 0.400%), 2/25/2035, Ser. 2005-J1, Class 5A1 ^f	165,212		GCAT, LLC	
63,589	5.500%, 5/25/2035, Ser. 2005-J3, Class 2A13	63,452	575,384	3.375%, 3/25/2047, Ser. 2017-1, Class A1 ^{*s}	1,109,134
549,021	2.508%, 10/25/2035, Ser. 2005-43, Class 1A1	534,065	620,367	GMAC Mortgage Corporation Loan Trust	
384,339	3.399%, 10/25/2035, Ser. 2005-43, Class 4A1	340,142	611,856	3.744%, 5/25/2035, Ser. 2005-AR2, Class 4A	899,606
274,046	5.500%, 2/25/2036, Ser. 2005-85CB, Class 2A2	258,397		Government National Mortgage Association	
157,178	6.000%, 4/25/2036, Ser. 2006-4CB, Class 1A1	133,150	569,662	4.000%, 1/16/2027, Ser. 2012-3, Class IO ^f	175,848
413,597	6.500%, 8/25/2036, Ser. 2006-23CB, Class 2A3	283,426	1,113,715		
126,348	6.000%, 1/25/2037, Ser. 2006-39CB, Class 1A16	121,828			
574,655	5.500%, 5/25/2037, Ser. 2007-8CB, Class A1	499,165	948,120		
	Countrywide Home Loan Mortgage Pass Through Trust				
774,306	3.252%, 11/25/2035, Ser. 2005-22, Class 2A1	687,357	1,859,658		
278,606	3.178%, 2/20/2036, Ser. 2005-HY10, Class 5A1	241,693			

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DIVERSIFIED INCOME PLUS PORTFOLIO

Schedule of Investments as of September 29, 2017

(unaudited)

Principal Amount	Long-Term Fixed Income (48.7%)	Value	Principal Amount	Long-Term Fixed Income (48.7%)	Value
<u>Collateralized Mortgage Obligations (8.8%) - continued</u>			<u>Collateralized Mortgage Obligations (8.8%) - continued</u>		
	Greenpoint Mortgage Funding Trust 1.437%, (LIBOR 1M + 0.200%), 10/25/2045, Ser. 2005-AR4, Class G41B ^f	\$468,659		New Century Alternative Mortgage Loan Trust 6.167%, 7/25/2036, Ser. 2006-ALT1, Class AF6 ^g	\$516,489
\$536,720	HarborView Mortgage Loan Trust 3.573%, 7/19/2035, Ser. 2005-4, Class 3A1	927,201	\$872,436	New York Mortgage Trust, Inc. 3.616%, 5/25/2036, Ser. 2006-1, Class 2A4	17
1,049,312	IndyMac IMJA Mortgage Loan Trust 6.250%, 11/25/2037, Ser. 2007-A3, Class A1	498,807	1,429	Preston Ridge Partners Mortgage Trust, LLC 3.470%, 9/25/2022, Ser. 2017-2A, Class A1 ^{*c,d,g}	900,000
607,153	IndyMac INDX Mortgage Loan Trust 3.340%, 10/25/2035, Ser. 2005-AR19, Class A1	759,977	900,000	Pretium Mortgage Credit Partners, LLC 3.500%, 4/29/2032, Ser. 2017-NPL1, Class A1 ^{*g}	1,001,531
816,723	1.877%, (LIBOR 1M + 0.640%), 7/25/2045, Ser. 2005-16IP, Class A1 ^f	693,195	998,931	Residential Accredit Loans, Inc. Trust 4.220%, 9/25/2035, Ser. 2005-QA10, Class A31	981,537
719,863	J.P. Morgan Alternative Loan Trust 6.500%, 3/25/2036, Ser. 2006-S1, Class 1A19	737,890	1,164,194	5.750%, 9/25/2035, Ser. 2005-QS13, Class 2A3	461,193
821,455	J.P. Morgan Mortgage Trust 6.500%, 1/25/2035, Ser. 2005-S1, Class 1A2	166,130	472,349	6.000%, 4/25/2036, Ser. 2006-QS4, Class A2	639,427
160,327	3.583%, 8/25/2035, Ser. 2005-A5, Class 1A2	527,410	703,195	6.000%, 1/25/2037, Ser. 2007-QS1, Class 1A1	536,350
529,414	3.389%, 2/25/2036, Ser. 2006-A1, Class 2A2	780,340	577,013	5.750%, 4/25/2037, Ser. 2007-QS6, Class A28	915,825
829,894	3.558%, 10/25/2036, Ser. 2006-A6, Class 1A2	734,289	978,007	6.250%, 4/25/2037, Ser. 2007-QS6, Class A6	574,275
789,638	1.617%, (LIBOR 1M + 0.380%), 1/25/2037, Ser. 2006-S4, Class A8 ^f	356,543	599,296	6.000%, 6/25/2037, Ser. 2007-QS8, Class A10	228,080
582,665	3.393%, 1/25/2037, Ser. 2006-A7, Class 2A2	415,318	251,225	1.427%, (LIBOR 1M + 0.190%), 7/25/2037, Ser. 2007-QH6, Class A1 ^f	1,005,114
414,979	6.250%, 8/25/2037, Ser. 2007-S3, Class 1A10	250,431	1,070,964	Residential Asset Securitization Trust 6.234%, 8/25/2022, Ser. 2007-A8, Class 3A1	574,303
323,861	Lehman Mortgage Trust 1.987%, (LIBOR 1M + 0.750%), 12/25/2035, Ser. 2005-2, Class 3A1 ^f	254,586	664,529	5.500%, 4/25/2035, Ser. 2005-A1, Class A3	391,439
322,557	Master Asset Securitization Trust 1.737%, (LIBOR 1M + 0.500%), 6/25/2036, Ser. 2006-2, Class 2A2 ^f	238,460	381,066	1.617%, (LIBOR 1M + 0.380%), 8/25/2037, Ser. 2007-A8, Class 2A3 ^f	203,316
446,585	MASTR Alternative Loans Trust 6.500%, 7/25/2034, Ser. 2004-6, Class 6A1	160,590	741,670	Residential Funding Mortgage Security I Trust 5.750%, 2/25/2036, Ser. 2006-S2, Class A1	539,411
159,043	1.687%, (LIBOR 1M + 0.450%), 12/25/2035, Ser. 2005-6, Class 2A1 ^f	166,675	567,183	6.000%, 7/25/2037, Ser. 2007-S7, Class A20	650,797
335,606	Merrill Lynch Alternative Note Asset Trust 6.000%, 3/25/2037, Ser. 2007-F1, Class 2A1	416,569	689,910	Sequoia Mortgage Trust 3.559%, 9/20/2046, Ser. 2007-1, Class 4A1	1,130,327
489,796	Mill City Mortgage Loan Trust 2.750%, 11/25/2058, Ser. 2017-1, Class A1 ^h	1,119,368	1,357,253	Structured Adjustable Rate Mortgage Loan Trust 3.582%, 12/25/2034, Ser. 2004-18, Class 5A	142,284
1,113,273	Morgan Stanley Mortgage Loan Trust 3.275%, 11/25/2035, Ser. 2005-6AR, Class 5A1	295,834	144,489	3.565%, 7/25/2035, Ser. 2005-15, Class 4A1	425,484
358,080	MortgageIT Trust 1.497%, (LIBOR 1M + 0.260%), 12/25/2035, Ser. 2005-5, Class A1 ^f	593,399	489,047	3.679%, 9/25/2035, Ser. 2005-18, Class 1A1	219,803
594,154			269,689	Structured Asset Mortgage Investments, Inc. 1.547%, (LIBOR 1M + 0.310%), 12/25/2035, Ser. 2005-AR4, Class A1 ^f	1,055,252

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Principal Amount	Long-Term Fixed Income (48.7%)	Value
<u>Collateralized Mortgage Obligations (8.8%) -</u>		
<u>continued</u>		
	Sunset Mortgage Loan Company, LLC	
\$323,371	4.459%, 9/18/2045, Ser. 2015-NPL1, Class A* [§]	\$323,919
711,923	3.500%, 6/16/2047, Ser. 2017-NPL1, Class A* [§]	711,249
224,943	3.844%, 7/16/2047, Ser. 2016-NPL1, Class A* [§]	225,011
	Suntrust Alternative Loan Trust	
530,598	5.750%, 12/25/2035, Ser. 2005-1F, Class 2A5	518,636
	WaMu Mortgage Pass Through Certificates	
838,384	3.180%, 8/25/2036, Ser. 2006-AR8, Class 3A2	796,021
968,145	2.606%, 1/25/2037, Ser. 2006-AR18, Class 1A1	890,480
82,841	3.215%, 8/25/2046, Ser. 2006-AR8, Class 1A1	78,040
430,453	1.809%, (12 MTA + 0.920%), 9/25/2046, Ser. 2006-AR11, Class 3A1A ^f	396,018
1,233,253	1.849%, (12 MTA + 0.960%), 9/25/2046, Ser. 2006-AR11, Class 1A ^f	1,113,630
1,241,789	1.769%, (12 MTA + 0.880%), 10/25/2046, Ser. 2006-AR13, Class 1A ^f	1,112,242
1,138,375	1.650%, (12 MTA + 0.820%), 12/25/2046, Ser. 2006-AR17, Class 1A ^f	1,026,865
467,286	1.957%, (COF 11 + 1.250%), 3/25/2047, Ser. 2007-OA2, Class 2A ^f	405,996
	Washington Mutual Mortgage Pass Through Certificates	
357,450	1.837%, (LIBOR 1M + 0.600%), 6/25/2035, Ser. 2005-4, Class 5A5 ^f	306,025
605,522	6.000%, 11/25/2035, Ser. 2005-10, Class 2A9	569,412
872,561	7.000%, 4/25/2037, Ser. 2007-2, Class 1A1	524,031
	Washington Mutual Mortgage Pass Through Certificates Trust	
808,171	7.000%, 2/25/2036, Ser. 2006-1, Class 2CB1	654,694
884,385	1.639%, (12 MTA + 0.750%), 2/25/2047, Ser. 2007-OA3, Class 2A ^f	716,892
	Wells Fargo Mortgage Backed Securities Trust	
769,274	3.328%, 7/25/2036, Ser. 2006-AR10, Class 2A1	763,099
226,083	6.000%, 7/25/2037, Ser. 2007-8, Class 1A16	227,352
333,934	6.000%, 11/25/2037, Ser. 2007-15, Class A1	331,781
	Total	57,533,935

Communications Services (3.2%)

	Altice US Finance I Corporation	
725,000	5.500%, 5/15/2026 ^h	764,875

Principal Amount	Long-Term Fixed Income (48.7%)	Value
<u>Communications Services (3.2%) - continued</u>		
	AMC Networks, Inc.	
\$1,080,000	5.000%, 4/1/2024	\$1,115,100
	American Tower Corporation	
60,000	2.800%, 6/1/2020	60,899
98,000	3.450%, 9/15/2021	101,390
	AT&T, Inc.	
104,000	5.875%, 10/1/2019	111,726
108,000	5.200%, 3/15/2020	115,714
	2.263%, (LIBOR 3M + 0.930%), 6/30/2020 ^f	65,880
380,000	2.800%, 2/17/2021	384,444
324,000	2.850%, 2/14/2023	322,404
	British Sky Broadcasting Group plc	
110,000	3.125%, 11/26/2022 ^h	111,383
1,000,000	5.875%, 4/1/2024 ^h	1,061,250
	CCO Holdings, LLC	
400,000	6.450%, 6/15/2021	416,212
	CenturyLink, Inc.	
	Charter Communications Operating, LLC	
245,000	3.579%, 7/23/2020	251,467
35,000	4.464%, 7/23/2022	36,963
	Clear Channel Worldwide Holdings, Inc.	
1,070,000	6.500%, 11/15/2022	1,102,100
	Comcast Corporation	
216,000	1.625%, 1/15/2022	210,468
	Crown Castle International Corporation	
140,000	3.400%, 2/15/2021	144,108
800,000	5.250%, 1/15/2023	885,325
	CSC Holdings, LLC	
80,000	5.500%, 4/15/2027 ^h	83,200
	Digicel, Ltd.	
760,000	6.000%, 4/15/2021 [*]	741,866
	Discovery Communications, LLC	
108,000	2.200%, 9/20/2019	108,346
216,000	2.950%, 3/20/2023	216,169
	DISH Network Corporation	
929,000	3.375%, 8/15/2026	1,039,319
	IAC FinanceCo, Inc., Convertible	
158,000	0.875%, 10/1/2022 ^h	164,419
	Intelsat Jackson Holdings SA	
1,165,000	8.000%, 2/15/2024 ^h	1,252,375
	Level 3 Communications, Inc.	
475,000	5.375%, 1/15/2024	486,281
	Level 3 Escrow II, Inc.	
400,000	5.375%, 8/15/2022	411,924
	Level 3 Financing, Inc.	
280,000	5.375%, 5/1/2025	287,875
	Liberty Interactive, LLC, Convertible	
791,000	1.750%, 9/30/2046 ^h	937,335
	Liberty Media Corporation, Convertible	
736,000	1.000%, 1/30/2023 ^h	874,920
	Moody's Corporation	
108,000	2.750%, 12/15/2021	108,819
	Neptune Finco Corporation	
512,000	10.875%, 10/15/2025 ^h	632,960
	Nexstar Escrow Corporation	
1,210,000	5.625%, 8/1/2024 ^h	1,252,350
	Orange SA	
185,000	1.625%, 11/3/2019	183,711
	Quebecor Media, Inc.	
635,000	5.750%, 1/15/2023	690,562

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Principal Amount	Long-Term Fixed Income (48.7%)	Value
Communications Services (3.2%) - continued		
	SBA Tower Trust	
\$200,000	3.598%, 4/15/2043 ^h	\$199,841
	SFR Group SA	
770,000	6.000%, 5/15/2022 ^h	804,650
	Sprint Corporation	
760,000	7.625%, 2/15/2025	874,000
	Telefonica Emisiones SAU	
126,000	3.192%, 4/27/2018	127,020
	Time Warner, Inc.	
108,000	4.875%, 3/15/2020	114,942
	T-Mobile USA, Inc.	
770,000	6.125%, 1/15/2022	800,800
	Verizon Communications, Inc.	
98,000	4.500%, 9/15/2020	105,161
67,000	2.946%, 3/15/2022	68,119
	Viacom, Inc.	
216,000	4.250%, 9/1/2023	221,878
	Virgin Media Secured Finance plc	
755,000	5.250%, 1/15/2026 ^h	786,144
	Total	20,836,694

Consumer Cyclical (2.7%)

	Allison Transmission, Inc.	
1,115,000	5.000%, 10/1/2024 ^h	1,157,203
	American Honda Finance Corporation	
162,000	2.000%, 2/14/2020	162,245
	BMW US Capital, LLC	
145,000	1.500%, 4/11/2019 ^h	144,558
	Brookfield Residential Properties, Inc.	
730,000	6.125%, 7/1/2022 ^h	762,850
	CVS Health Corporation	
108,000	2.750%, 12/1/2022	108,215
	Ford Motor Credit Company, LLC	
216,000	2.262%, 3/28/2019	216,733
210,000	1.897%, 8/12/2019	208,950
95,000	2.597%, 11/4/2019	95,793
162,000	3.336%, 3/18/2021	165,643
	General Motors Financial Company, Inc.	
210,000	3.150%, 1/15/2020	213,639
162,000	2.650%, 4/13/2020	163,258
162,000	4.375%, 9/25/2021	171,698
108,000	3.150%, 6/30/2022	108,830
	Home Depot, Inc.	
110,000	2.000%, 4/1/2021	110,038
65,000	2.625%, 6/1/2022	66,014
	Hyundai Capital America	
108,000	2.550%, 4/3/2020 ^h	107,793
108,000	2.750%, 9/18/2020 ^h	107,892
	Jaguar Land Rover Automotive plc	
200,000	4.125%, 12/15/2018 ^h	203,250
383,000	5.625%, 2/1/2023 ^h	397,841
	L Brands, Inc.	
570,000	5.625%, 2/15/2022	608,418
	Landry's, Inc.	
740,000	6.750%, 10/15/2024 ^h	748,325
	Lennar Corporation	
1,180,000	4.500%, 4/30/2024	1,215,140
	Live Nation Entertainment, Inc.	
1,110,000	5.375%, 6/15/2022 ^h	1,154,400
	McDonald's Corporation	
216,000	2.625%, 1/15/2022	217,496

Principal Amount	Long-Term Fixed Income (48.7%)	Value
Consumer Cyclical (2.7%) - continued		
	MGM Resorts International	
\$775,000	6.000%, 3/15/2023	\$854,438
	New Red Finance, Inc.	
800,000	4.250%, 5/15/2024 ^h	803,000
	Newell Rubbermaid, Inc.	
95,000	3.150%, 4/1/2021	97,168
	Nissan Motor Acceptance Corporation	
162,000	2.000%, 3/8/2019 ^h	162,102
	Prime Security Services Borrower, LLC	
1,020,000	9.250%, 5/15/2023 ^h	1,125,631
	PulteGroup, Inc.	
1,105,000	4.250%, 3/1/2021	1,146,438
	Ralph Lauren Corporation	
70,000	2.625%, 8/18/2020	70,932
	Royal Caribbean Cruises, Ltd.	
750,000	5.250%, 11/15/2022	831,096
	Scientific Games International, Inc.	
705,000	7.000%, 1/1/2022 ^h	748,181
	Six Flags Entertainment Corporation	
770,000	4.875%, 7/31/2024 ^h	783,475
	Starbucks Corporation	
115,000	2.100%, 2/4/2021	115,455
	Toll Brothers Finance Corporation	
124,000	4.000%, 12/31/2018	126,015
	Visa, Inc.	
70,000	2.200%, 12/14/2020	70,663
	Volkswagen Group of America Finance, LLC	
150,000	2.450%, 11/20/2019 ^h	151,114
	West Corporation	
550,000	5.375%, 7/15/2022 ^h	555,500
	Yum! Brands, Inc.	
1,105,000	5.000%, 6/1/2024 ^h	1,164,394
	Total	17,421,824

Consumer Non-Cyclical (2.4%)

	Abbott Laboratories	
216,000	2.550%, 3/15/2022	216,059
162,000	3.400%, 11/30/2023	166,759
	AbbVie, Inc.	
216,000	2.500%, 5/14/2020	218,555
108,000	2.900%, 11/6/2022	109,500
	Albertsons Companies, LLC	
1,000,000	6.625%, 6/15/2024	931,250
	Amgen, Inc.	
216,000	2.650%, 5/11/2022	217,701
	Anheuser-Busch InBev Finance, Inc.	
	2.571%, (LIBOR 3M +	
120,000	1.260%), 2/1/2021 ^f	124,027
275,000	2.650%, 2/1/2021	279,398
108,000	3.300%, 2/1/2023	111,936
	Anheuser-Busch InBev Worldwide, Inc.	
48,000	6.500%, 7/15/2018	49,797
	BAT Capital Corporation	
109,000	2.297%, 8/14/2020 ^h	109,324
110,000	2.764%, 8/15/2022 ^h	110,585
	Bayer U.S. Finance, LLC	
220,000	2.375%, 10/8/2019 ^h	221,246
	Becton, Dickinson and Company	
216,000	3.125%, 11/8/2021	220,136
	Boston Scientific Corporation	
35,000	6.000%, 1/15/2020	37,988

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Principal Amount	Long-Term Fixed Income (48.7%)	Value	Principal Amount	Long-Term Fixed Income (48.7%)	Value
Consumer Non-Cyclical (2.4%) - continued			Consumer Non-Cyclical (2.4%) - continued		
\$70,000	Bunge Limited Finance Corporation 3.500%, 11/24/2020	\$72,035	\$1,005,000	Tenet Healthcare Corporation 8.125%, 4/1/2022	\$1,022,587
110,000	Cardinal Health, Inc. 1.948%, 6/14/2019	110,101		Teva Pharmaceutical Finance Company BV 2.950%, 12/18/2022	104,870
110,000	2.616%, 6/15/2022	109,878	108,000	Teva Pharmaceutical Finance IV, LLC 2.250%, 3/18/2020	54,260
70,000	Celgene Corporation 3.550%, 8/15/2022	73,384	55,000	Teva Pharmaceutical Finance Netherlands III BV 2.200%, 7/21/2021	192,340
770,000	Cott Beverages, Inc. 5.375%, 7/1/2022	802,725	200,000	TreeHouse Foods, Inc. 4.875%, 3/15/2022	527,212
64,000	CVS Health Corporation 2.250%, 12/5/2018	64,282	510,000	Tyson Foods, Inc. 4.500%, 6/15/2022	105,960
750,000	Envision Healthcare Corporation 5.125%, 7/1/2022 ^h	778,125	98,000	VPII Escrow Corporation 7.500%, 7/15/2021 ^h	408,975
108,000	Express Scripts Holding Company 4.750%, 11/15/2021	117,147	410,000	VRX Escrow Corporation 6.125%, 4/15/2025 ^h	702,000
95,000	3.000%, 7/15/2023	95,269	261,000	Wayfair, Inc., Convertible 0.375%, 9/1/2022 ^h	252,844
26,000	Forest Laboratories, LLC 4.375%, 2/1/2019 ^h	26,661	161,000	Zoetis, Inc. 3.450%, 11/13/2020	166,426
53,000	4.875%, 2/15/2021 ^h	56,903		Total	15,727,135
200,000	Gilead Sciences, Inc. 1.950%, 3/1/2022	197,057			
430,000	HCA, Inc. 5.250%, 6/15/2026	463,325		Energy (2.6%)	
575,000	4.500%, 2/15/2027	587,937		Alliance Resource Operating Partners, LP 7.500%, 5/1/2025 ^h	788,500
390,000	JBS USA, LLC 5.875%, 7/15/2024 ^h	390,975	760,000	Anadarko Petroleum Corporation 8.700%, 3/15/2019	84,030
780,000	5.750%, 6/15/2025 ^h	777,075	33,000	4.850%, 3/15/2021	34,989
210,000	Kraft Heinz Foods Company 5.375%, 2/10/2020	225,221	260,000	Antero Resources Corporation 5.125%, 12/1/2022	265,850
110,000	Kroger Company 2.800%, 8/1/2022	110,266	500,000	5.625%, 6/1/2023	521,250
25,000	Laboratory Corporation of America Holdings 2.625%, 2/1/2020	25,263	108,000	BP Capital Markets plc 2.315%, 2/13/2020	108,930
70,000	Mead Johnson Nutrition Company 3.000%, 11/15/2020	71,901	442,000	2.520%, 9/19/2022	442,315
216,000	Medtronic Global Holdings SCA 1.700%, 3/28/2019	215,866	98,000	Buckeye Partners, LP 2.650%, 11/15/2018	98,399
185,000	Molson Coors Brewing Company 1.450%, 7/15/2019	182,968	110,000	Canadian Natural Resources, Ltd. 2.950%, 1/15/2023	109,321
162,000	Mondelez International Holdings Netherlands BV 2.000%, 10/28/2021 ^h	158,954	108,000	Canadian Oil Sands, Ltd. 9.400%, 9/1/2021 ^h	131,878
216,000	Mylan NV 3.150%, 6/15/2021	219,734	108,000	Cenovus Energy, Inc. 3.800%, 9/15/2023	108,505
210,000	PepsiCo, Inc. 1.832%, (LIBOR 3M + 0.530%), 10/6/2021 ^f	212,853	840,000	Cheniere Energy Partners, LP 5.250%, 10/1/2025 ^h	858,900
190,000	Pernod Ricard SA 5.750%, 4/7/2021 ^h	210,655	320,000	Concho Resources, Inc. 4.375%, 1/15/2025	336,800
500,000	Pinnacle Foods, Inc. 5.875%, 1/15/2024	530,000	108,000	Continental Resources, Inc. 5.000%, 9/15/2022	109,755
760,000	Post Holdings, Inc. 5.500%, 3/1/2025 ^h	788,500	510,000	Crestwood Midstream Partners, LP 6.250%, 4/1/2023	525,937
35,000	Reynolds American, Inc. 3.250%, 6/12/2020	35,961	210,000	Devon Energy Corporation 3.250%, 5/15/2022	212,426
225,000	Shire Acquisitions Investments Ireland Designated Activity Company 1.900%, 9/23/2019	224,528	110,000	Enbridge, Inc. 2.900%, 7/15/2022	110,611
216,000	2.400%, 9/23/2021	215,190	190,000	Encana Corporation 3.900%, 11/15/2021	195,748
162,000	Smithfield Foods, Inc. 2.700%, 1/31/2020 ^h	162,474	780,000	Energy Transfer Equity, LP 5.500%, 6/1/2027	820,950
725,000	Teleflex, Inc. 4.875%, 6/1/2026	752,187	165,000	Energy Transfer Partners, LP 4.150%, 10/1/2020	172,293
			345,000	Enterprise Products Operating, LLC 5.250%, 8/16/2077	348,019

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Principal Amount	Long-Term Fixed Income (48.7%)	Value	Principal Amount	Long-Term Fixed Income (48.7%)	Value
<u>Energy (2.6%) - continued</u>			<u>Financials (7.2%)</u>		
\$180,000	EOG Resources, Inc. 2.625%, 3/15/2023	\$178,594	\$70,000	ACE INA Holdings, Inc. 2.875%, 11/3/2022	\$71,271
60,000	EQT Corporation 5.150%, 3/1/2018	60,710	720,000	Aegon NV 2.397%, (USISDA 10Y + 0.100%), 1/15/2018 ⁱⁱ	613,944
62,000	8.125%, 6/1/2019	68,027	220,000	AIG Global Funding 2.150%, 7/2/2020 ^h	219,650
110,000	3.000%, 10/1/2022 ^c	110,171	35,000	Air Lease Corporation 2.625%, 9/4/2018	35,277
140,000	Exxon Mobil Corporation 1.708%, 3/1/2019	140,107	600,000	Ally Financial, Inc. 3.750%, 11/18/2019	613,200
216,000	Kinder Morgan Energy Partners, LP 3.450%, 2/15/2023	218,343	350,000	American Express Credit Corporation 1.641%, (LIBOR 3M + 0.330%), 5/3/2019 ^f	360,500
108,000	Marathon Oil Corporation 2.700%, 6/1/2020	107,978	108,000	2.200%, 3/3/2020	108,604
200,000	Marathon Petroleum Corporation 3.400%, 12/15/2020	72,226	70,000	2.369%, (LIBOR 3M + 1.050%), 9/14/2020 ^f	71,206
70,000	MEG Energy Corporation 6.375%, 1/30/2023 ^h	357,725	1,000,000	Banco Santander SA 6.375%, 5/19/2019 ⁱ	1,018,828
162,000	MPLX, LP 4.500%, 7/15/2023	172,294	185,000	Bank of America Corporation 5.625%, 7/1/2020	201,456
1,010,000	Nabors Industries, Inc., Convertible 0.750%, 1/15/2024 ^h	292,725	108,000	2.369%, 7/21/2021	107,988
360,000	ONEOK, Inc. 7.500%, 9/1/2023	193,880	218,000	2.328%, 10/1/2021	217,726
162,000	PBF Holding Company, LLC 7.250%, 6/15/2025 ^h	639,062	216,000	5.700%, 1/24/2022	242,897
625,000	Petrobras Global Finance BV 8.375%, 5/23/2021	402,505	185,000	Bank of Montreal 1.500%, 7/18/2019	183,806
348,000	86,000	94,686	163,000	2.100%, 6/15/2020	163,347
86,000	Petroleos Mexicanos 6.375%, 2/4/2021	118,315	216,000	Bank of New York Mellon Corporation 2.600%, 2/7/2022	218,090
108,000	88,000	97,702	162,000	Bank of Nova Scotia 2.700%, 3/7/2022	163,567
88,000	Plains All American Pipeline, LP 5.000%, 2/1/2021	85,171	100,000	Barclays Bank plc 5.140%, 10/14/2020	106,937
81,000	Regency Energy Partners, LP 5.000%, 10/1/2022	788,247	210,000	Barclays plc 3.200%, 8/10/2021	213,226
730,000	Sabine Pass Liquefaction, LLC 6.250%, 3/15/2022	121,442	215,000	Berkshire Hathaway Finance Corporation 1.700%, 3/15/2019	215,397
108,000	108,000	119,666	705,000	Blackstone Mortgage Trust, Inc., Convertible 5.250%, 12/1/2018	805,022
108,000	775,000	854,657	350,000	BNP Paribas SA 7.625%, 3/30/2021 ^{hi}	384,562
775,000	Schlumberger Holdings Corporation 3.000%, 12/21/2020 ^h	71,676	250,000	BNZ International Funding, Ltd. 2.299%, (LIBOR 3M + 0.980%), 9/14/2021 th	252,595
70,000	Sinopec Group Overseas Development, Ltd. 1.750%, 9/29/2019 ^h	207,649	108,000	Capital One Financial Corporation 2.500%, 5/12/2020	108,485
210,000	840,000	872,550	324,000	3.050%, 3/9/2022	327,610
840,000	Sunoco Logistics Partners Operations, LP 4.400%, 4/1/2021	73,833	210,000	Capital One NA 2.400%, 9/5/2019	210,920
70,000	910,000	981,637	165,000	CBOE Holdings, Inc. 1.950%, 6/28/2019	164,822
910,000	Tesoro Corporation 4.750%, 12/15/2023 ⁿ	981,637	1,050,000	Centene Escrow Corporation 5.625%, 2/15/2021	1,092,210
910,000	735,000	757,050	790,000	Central Fidelity Capital Trust I 2.304%, (LIBOR 3M + 1.000%), 4/15/2027 ^f	756,425
735,000	Weatherford International, Ltd. 8.250%, 6/15/2023	757,050	925,000	CIT Group, Inc. 5.000%, 8/15/2022	1,001,035
110,000	110,000	113,776	200,000	Citigroup, Inc. 2.050%, 6/7/2019	200,134
110,000	Whiting Petroleum Corporation, Convertible 1.250%, 4/1/2020	539,206	216,000	2.450%, 1/10/2020	217,541
605,000	Williams Partners, LP 4.500%, 11/15/2023	228,765	216,000	2.650%, 10/26/2020	218,176
215,000	WPX Energy, Inc. 7.500%, 8/1/2020	364,312			
335,000	Total	17,172,881			

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Principal Amount	Long-Term Fixed Income (48.7%)	Value	Principal Amount	Long-Term Fixed Income (48.7%)	Value
Financials (7.2%) - continued			Financials (7.2%) - continued		
\$97,000	2.350%, 8/2/2021	\$96,471		Icahn Enterprises, LP	
108,000	2.750%, 4/25/2022	108,256	\$400,000	6.000%, 8/1/2020	\$412,780
	Citizens Bank NA		325,000	6.750%, 2/1/2024	342,875
250,000	2.200%, 5/26/2020	249,917		ILFC E-Capital Trust II	
250,000	5.750%, 8/15/2021	277,360	1,560,000	4.610%, (LIBOR 3M + 1.800%), 12/21/2025 ^h	1,485,900
216,000	2.250%, 3/10/2020 ^h	217,046		ING Capital Funding Trust III	
	Cooperatieve Centrale Raiffeisen-Boerenleenbank BA		89,000	4.896%, (LIBOR 3M + 3.600%), 9/30/2017 ^{fi}	89,000
216,000	3.950%, 11/9/2022	226,618		International Lease Finance Corporation	
108,000	3.375%, 1/10/2022 ^h	110,462	216,000	4.625%, 4/15/2021	229,452
270,000	8.125%, 12/23/2025 ^{h,i}	319,612	216,000	5.875%, 8/15/2022	241,791
600,000	7.500%, 12/11/2023 ^{h,i}	678,006	41,000	3.875%, 1/16/2018	41,226
	Credit Suisse Group Funding Guernsey, Ltd.		200,000	3.125%, 7/14/2022 ^h	200,434
325,000	3.800%, 9/15/2022	337,257		Iron Mountain, Inc.	
216,000	3.125%, 12/10/2020	220,288	665,000	4.875%, 9/15/2027 ^h	677,469
162,000	3.500%, 1/15/2021	164,370		J.P. Morgan Chase & Company	
108,000	2.700%, 7/13/2020	108,418	88,000	6.300%, 4/23/2019	93,894
324,000	4.250%, 10/14/2021	339,473	30,000	2.250%, 1/23/2020	30,155
165,000	2.750%, 2/1/2023	164,217	185,000	4.950%, 3/25/2020	197,840
43,000	8.700%, 11/18/2019	48,043		1.996%, (LIBOR 3M + 0.680%), 6/1/2021 ^f	161,816
164,000	2.600%, 6/15/2022	163,846	161,000	2.295%, 8/15/2021	209,789
	First Tennessee Bank NA		210,000	2.776%, 4/25/2023	162,832
635	3.750%, (LIBOR 3M + 0.850%), 10/30/2017 ^{h,i}	504,885	162,000	2.543%, (LIBOR 3M + 1.230%), 10/24/2023 ^f	219,730
307,000	7.500%, 2/15/2019	329,694		J.P. Morgan Chase Bank NA	
216,000	5.375%, 5/10/2020 ⁱ	223,798	250,000	1.918%, (LIBOR 3M + 0.590%), 9/23/2019 ^f	251,787
162,000	2.600%, 12/27/2020	163,205		KeyBank NA	
216,000	5.250%, 7/27/2021	237,288	250,000	1.600%, 8/22/2019	248,630
160,000	2.485%, (LIBOR 3M + 1.170%), 11/15/2021 ^f	162,195		Liberty Mutual Group, Inc.	
216,000	3.000%, 4/26/2022	218,384	525,000	10.750%, 6/15/2058 ^g	861,000
108,000	2.366%, (LIBOR 3M + 1.050%), 6/5/2023 ^f	108,622	25,000	5.000%, 6/1/2021 ^h	27,075
	Goldman Sachs Group, Inc., Convertible			Lincoln National Corporation	
2,450,000	0.500%, 9/24/2022 ^d	3,326,169	185,000	6.250%, 2/15/2020	201,881
200,000	2.000%, 4/26/2021 ^h	197,443		Lloyds Bank plc	
	Guardian Life Global Funding		1,140,000	1.552%, (LIBOR 6M + 0.100%), 2/28/2018 ^{ji}	984,545
106,000	6.000%, 1/15/2019	111,380		Lloyds Banking Group plc	
64,000	3.750%, 2/1/2019	65,164	215,000	3.000%, 1/11/2022	216,722
80,000	4.250%, 2/15/2021	83,323	800,000	6.413%, 10/1/2035 ^{h,i}	908,000
324,000	3.400%, 3/8/2021	334,015		Macquarie Bank, Ltd.	
216,000	6.875%, 6/1/2021 ⁱ	235,170	250,000	6.125%, 3/8/2027 ^{h,i}	258,675
210,000	2.801%, (LIBOR 3M + 1.500%), 1/5/2022 ^f	216,669		MetLife Capital Trust IV	
250,000	6.375%, 9/17/2024 ⁱ	265,328	823,000	7.875%, 12/15/2037 ^h	1,102,820
	Huntington Bancshares, Inc.		95,000	MetLife, Inc.	
140,000	3.150%, 3/14/2021	143,510		9.250%, 4/8/2038 ^h	141,075
				MGIC Investment Corporation, Convertible	
			505,000	9.000%, 4/1/2063 ^h	684,906
				Mitsubishi UFJ Financial Group, Inc.	
			250,000	2.377%, (LIBOR 3M + 1.060%), 9/13/2021 ^f	253,751
			108,000	2.998%, 2/22/2022	109,456
				Mizuho Financial Group, Inc.	
			250,000	2.457%, (LIBOR 3M + 1.140%), 9/13/2021 ^f	253,694
				Morgan Stanley	
			35,000	2.457%, (LIBOR 3M + 1.140%), 1/27/2020 ^f	35,540
			210,000	2.800%, 6/16/2020	213,465
			200,000	2.500%, 4/21/2021	200,602

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Principal Amount	Long-Term Fixed Income (48.7%)	Value	Principal Amount	Long-Term Fixed Income (48.7%)	Value
Financials (7.2%) - continued			Financials (7.2%) - continued		
\$216,000	5.500%, 7/28/2021	\$239,538		2.541%, (LIBOR 3M +	
	2.487%, (LIBOR 3M +		\$25,000	1.230%), 2/3/2020 ^f	\$25,250
216,000	1.180%), 1/20/2022 ^f	219,039	94,000	3.750%, 8/15/2021	96,940
108,000	2.750%, 5/19/2022	108,407		Toronto-Dominion Bank	
64,000	4.875%, 11/1/2022	69,340		2.153%, (LIBOR 3M +	
	MPT Operating Partnership, LP		80,000	0.840%), 1/22/2019 ^f	80,702
510,000	5.500%, 5/1/2024	534,862		2.249%, (LIBOR 3M +	
	National City Corporation		70,000	0.930%), 12/14/2020 ^f	71,239
86,000	6.875%, 5/15/2019	92,536		UBS Group Funding Jersey, Ltd.	
	New York Life Global Funding		216,000	3.000%, 4/15/2021 ^h	218,924
70,000	1.550%, 11/2/2018 ^h	69,929		UnitedHealth Group, Inc.	
	Nomura Holdings, Inc.		70,000	3.350%, 7/15/2022	73,082
85,000	2.750%, 3/19/2019	85,758		USB Realty Corporation	
	Park Aerospace Holdings, Ltd.		1,090,000	2.451%, (LIBOR 3M +	
1,125,000	5.500%, 2/15/2024 ^h	1,181,250		1.147%), 1/15/2022 ^{f,h,i}	955,112
	PNC Bank NA			Voya Financial, Inc.	
216,000	2.450%, 11/5/2020	218,042	59,000	2.900%, 2/15/2018	59,256
	Quicken Loans, Inc.			Wachovia Capital Trust II	
1,160,000	5.750%, 5/1/2025 ^h	1,218,000		1.804%, (LIBOR 3M +	
	Realty Income Corporation		220,000	0.500%), 1/15/2027 ^f	206,800
162,000	5.750%, 1/15/2021	177,555		Wells Fargo & Company	
	Regions Bank		210,000	2.150%, 1/30/2020	210,537
28,000	7.500%, 5/15/2018	28,968	205,000	2.100%, 7/26/2021	203,053
	Regions Financial Corporation		110,000	2.625%, 7/22/2022	110,181
90,000	3.200%, 2/8/2021	91,954		2.423%, (LIBOR 3M +	
	Reinsurance Group of America, Inc.		216,000	1.110%), 1/24/2023 ^f	219,727
162,000	4.700%, 9/15/2023	175,598		2.541%, (LIBOR 3M +	
	Royal Bank of Canada		250,000	1.230%), 10/31/2023 ^f	255,662
216,000	2.125%, 3/2/2020	216,908		Welltower, Inc.	
	Royal Bank of Scotland Group plc		162,000	4.950%, 1/15/2021	173,801
470,000	7.500%, 8/10/2020 ⁱ	492,207		Westpac Banking Corporation	
364,000	8.625%, 8/15/2021 ⁱ	403,585		2.166%, (LIBOR 3M +	
230,000	7.648%, 9/30/2031 ⁱ	292,215	275,000	0.850%), 8/19/2021 ^f	278,008
	Santander UK Group Holdings plc			XL Group plc	
210,000	2.875%, 8/5/2021	210,948		3.761%, (LIBOR 3M +	
	Santander UK plc		620,000	2.458%), 11/2/2017 ^{f,i}	558,775
64,000	3.050%, 8/23/2018	64,762		Total	47,091,607
	Simon Property Group, LP			Foreign Government (3.7%)	
70,000	2.500%, 9/1/2020	70,838		Argentina Government International	
120,000	2.500%, 7/15/2021	120,622		Bond	
	Societe Generale SA		457,000	6.875%, 4/22/2021	497,673
900,000	8.000%, 9/29/2025 ^{h,i}	1,030,500	292,000	5.625%, 1/26/2022	306,308
	Standard Chartered plc		568,000	7.500%, 4/22/2026	637,580
	2.446%, (LIBOR 3M +		233,000	6.875%, 1/26/2027	251,640
210,000	1.130%), 8/19/2019 ^{f,h}	212,447	525,482	8.280%, 12/31/2033	610,873
	2.821%, (LIBOR 3M +		174,000	7.125%, 7/6/2036	182,439
60,000	1.510%), 1/30/2027 ^{f,h,i}	51,300	436,680	2.500%, 12/31/2038 ^e	310,043
	State Street Capital Trust IV		203,000	7.625%, 4/22/2046	225,330
	2.320%, (LIBOR 3M +			Brazil Government International	
1,138,000	1.000%), 6/15/2047 ^f	1,038,197		Bond	
	State Street Corporation		409,000	4.875%, 1/22/2021	437,646
	2.217%, (LIBOR 3M +		610,000	2.625%, 1/5/2023	584,838
70,000	0.900%), 8/18/2020 ^f	71,425	233,000	6.000%, 4/7/2026	258,630
	Sumitomo Mitsui Financial Group,		300,000	7.125%, 1/20/2037	356,250
	Inc.		360,000	5.000%, 1/27/2045	335,052
216,000	2.934%, 3/9/2021	219,496	140,000	5.625%, 2/21/2047	141,400
	2.997%, (LIBOR 3M +			Colombia Government International	
215,000	1.680%), 3/9/2021 ^f	222,270		Bond	
108,000	2.784%, 7/12/2022	108,267	300,000	4.375%, 7/12/2021	320,100
	Sumitomo Mitsui Trust Bank, Ltd.		285,000	2.625%, 3/15/2023	279,656
250,000	2.050%, 3/6/2019 ^h	250,193	250,000	4.000%, 2/26/2024	260,500
	SunTrust Banks, Inc.		75,000	3.875%, 4/25/2027	76,200
95,000	2.900%, 3/3/2021	96,613	110,000	7.375%, 9/18/2037	145,090
	Synchrony Financial		334,000	5.625%, 2/26/2044	373,412
108,000	3.000%, 8/15/2019	109,753			

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Principal Amount	Long-Term Fixed Income (48.7%)	Value	Principal Amount	Long-Term Fixed Income (48.7%)	Value
Foreign Government (3.7%) - continued			Foreign Government (3.7%) - continued		
\$360,000	5.000%, 6/15/2045	\$370,350	\$247,000	5.875%, 5/30/2022	\$271,190
	Croatia Government International Bond		230,000	4.875%, 4/14/2026	231,943
60,000	6.750%, 11/5/2019 ^h	65,016	258,000	4.300%, 10/12/2028	243,042
354,000	6.625%, 7/14/2020 ^h	389,777		Turkey Government International Bond	
180,000	6.000%, 1/26/2024 ^h	205,558	224,000	7.000%, 6/5/2020	244,586
	Hungary Government International Bond		485,000	5.125%, 3/25/2022	507,833
496,000	5.750%, 11/22/2023	574,760	253,000	6.250%, 9/26/2022	277,498
492,000	5.375%, 3/25/2024	562,725	353,000	5.750%, 3/22/2024	375,000
	Indonesia Government International Bond		500,000	4.250%, 4/14/2026	480,330
376,000	4.875%, 5/5/2021 ^h	405,244	245,000	4.875%, 10/9/2026	243,368
83,000	3.750%, 4/25/2022 ^h	86,124	352,000	6.875%, 3/17/2036	397,144
293,000	3.375%, 4/15/2023 ^h	297,893	228,000	6.750%, 5/30/2040	253,265
377,000	5.875%, 1/15/2024 ^h	432,179	232,000	4.875%, 4/16/2043	206,015
74,000	4.125%, 1/15/2025 ^h	77,661	350,000	6.625%, 2/17/2045	386,260
252,000	4.750%, 1/8/2026 ^h	274,762		Total	24,375,266
294,000	8.500%, 10/12/2035 ^h	436,058	Mortgage-Backed Securities (7.5%)		
139,000	6.750%, 1/15/2044 ^h	185,695		Federal Home Loan Mortgage Corporation Gold 15-Yr. Pass Through	
588,000	5.125%, 1/15/2045 ^h	649,698	2,950,000	3.000%, 10/1/2032 ^c	3,030,994
	Mexico Government International Bond			Federal Home Loan Mortgage Corporation Gold 30-Yr. Pass Through	
138,000	5.750%, 10/12/2110	147,936	8,150,000	4.000%, 10/1/2047 ^c	8,578,511
416,000	4.000%, 10/2/2023	439,795		Federal National Mortgage Association Conventional 30-Yr. Pass Through	
410,000	3.600%, 1/30/2025	420,250	2,200,000	3.500%, 11/1/2046 ^c	2,263,035
382,000	4.125%, 1/21/2026	402,437	6,650,000	3.000%, 10/1/2047 ^c	6,668,184
180,000	4.150%, 3/28/2027	189,189	17,075,000	3.500%, 10/1/2047 ^c	17,595,921
120,000	6.750%, 9/27/2034	157,320	10,350,000	4.000%, 10/1/2047 ^c	10,893,375
136,000	6.050%, 1/11/2040	163,200		Total	49,030,020
400,000	4.750%, 3/8/2044	412,200	Technology (1.8%)		
236,000	5.550%, 1/21/2045	271,282		Alliance Data Systems Corporation	
196,000	4.600%, 1/23/2046	197,960	420,000	5.375%, 8/1/2022 ^h	432,600
200,000	4.350%, 1/15/2047	194,500		Apple, Inc.	
	Panama Government International Bond		217,000	2.850%, 5/6/2021	222,933
180,000	4.000%, 9/22/2024	192,150		1.659%, (LIBOR 3M + 0.350%), 5/11/2022 ^f	217,331
260,000	3.750%, 3/16/2025	271,700	216,000	Baidu, Inc.	110,489
82,000	9.375%, 4/1/2029	123,615	109,000	3.000%, 6/30/2020	110,489
242,000	6.700%, 1/26/2036	320,045		Broadcom Corporation	
	Peru Government International Bond		216,000	2.375%, 1/15/2020 ^h	217,160
100,000	5.625%, 11/18/2050	126,250		CommScope Technologies Finance, LLC	
358,000	8.750%, 11/21/2033	563,492	580,000	6.000%, 6/15/2025 ^h	619,875
	Philippines Government International Bond			Cypress Semiconductor Corporation Convertible	
219,000	4.000%, 1/15/2021	232,272	256,000	4.500%, 1/15/2022	334,240
257,000	7.750%, 1/14/2031	373,968		Diamond 1 Finance Corporation	
155,000	6.375%, 10/23/2034	208,548	95,000	3.480%, 6/1/2019 ^h	96,817
108,000	5.000%, 1/13/2037	127,522	216,000	5.450%, 6/15/2023 ^h	236,902
216,000	3.950%, 1/20/2040	223,699		Equinix, Inc.	
	Romania Government International Bond		675,000	5.750%, 1/1/2025	726,469
242,000	4.375%, 8/22/2023 ^h	259,445		Fidelity National Information Services, Inc.	
130,000	4.875%, 1/22/2024 ^h	143,351	40,000	3.625%, 10/15/2020	41,645
58,000	6.125%, 1/22/2044 ^h	73,671	275,000	2.250%, 8/15/2021	273,083
	Russia Government International Bond			First Data Corporation	
990,000	5.000%, 4/29/2020 ^h	1,049,400	510,000	5.375%, 8/15/2023 ^h	533,460
336,000	4.875%, 9/16/2023 ^h	365,891		Hewlett Packard Enterprise Company	
200,000	4.750%, 5/27/2026 ^h	212,000	268,000	3.600%, 10/15/2020	277,741
262,600	7.500%, 3/31/2030 ^h	309,041			
381,000	5.625%, 4/4/2042 ^h	423,009			
	South Africa Government International Bond				
55,000	5.500%, 3/9/2020	58,494			

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

DIVERSIFIED INCOME PLUS PORTFOLIO
Schedule of Investments as of September 29, 2017
(unaudited)

Principal Amount	Long-Term Fixed Income (48.7%)	Value
Technology (1.8%) - continued		
	Intel Corporation	
\$160,000	1.700%, 5/19/2021	\$158,436
70,000	3.100%, 7/29/2022	72,787
	Intel Corporation, Convertible	
520,000	3.493%, 12/15/2035 ^g	739,700
	Lumentum Holdings, Inc., Convertible	
174,000	0.250%, 3/15/2024 ^h	199,339
	Microchip Technology, Inc., Convertible	
520,000	1.625%, 2/15/2027 ^h	631,475
	Micron Technology, Inc., Convertible	
295,000	2.375%, 5/1/2032	1,208,394
450,000	3.000%, 11/15/2043	621,844
	Microsoft Corporation	
216,000	2.400%, 2/6/2022	218,548
	NetApp, Inc.	
164,000	2.000%, 9/27/2019	163,921
	NXP BV	
565,000	3.875%, 9/1/2022 ^h	589,013
	NXP Semiconductors NV, Convertible	
695,000	1.000%, 12/1/2019	840,081
	Oracle Corporation	
60,000	2.500%, 5/15/2022	60,778
	Plantronics, Inc.	
800,000	5.500%, 5/31/2023 ^h	830,000
	Sensata Technologies BV	
725,000	4.875%, 10/15/2023 ^h	762,156
	Texas Instruments, Inc.	
60,000	1.750%, 5/1/2020	59,788
	VMware, Inc.	
108,000	2.300%, 8/21/2020	108,296
	Total	11,605,301

Transportation (0.4%)		
	American Airlines Pass Through Trust	
62,735	4.950%, 1/15/2023	67,210
	Avis Budget Car Rental, LLC	
395,000	5.125%, 6/1/2022 ^h	400,431
	Delta Air Lines, Inc.	
37,907	4.950%, 5/23/2019	39,135
162,000	2.875%, 3/13/2020	163,798
	J.B. Hunt Transport Services, Inc.	
70,000	3.300%, 8/15/2022	71,720
	Trinity Industries, Inc., Convertible	
266,000	3.875%, 6/1/2036	356,606
	United Airlines Pass Through Trust	
70,000	3.700%, 12/1/2022	72,275
	United Continental Holdings, Inc.	
845,000	4.250%, 10/1/2022	851,337
	XPO Logistics, Inc.	
705,000	6.500%, 6/15/2022 ^h	740,250
	Total	2,762,762

Utilities (0.9%)		
	Alabama Power Company	
108,000	2.450%, 3/30/2022	108,023
	Ameren Corporation	
70,000	2.700%, 11/15/2020	70,908
	Calpine Corporation	
560,000	6.000%, 1/15/2022 ^h	579,600
420,000	5.375%, 1/15/2023	409,038
	CenterPoint Energy, Inc.	
110,000	2.500%, 9/1/2022	109,887

Principal Amount	Long-Term Fixed Income (48.7%)	Value
Utilities (0.9%) - continued		
	Consolidated Edison, Inc.	
\$108,000	2.000%, 3/15/2020	\$108,036
	Dominion Energy, Inc.	
200,000	1.600%, 8/15/2019	198,689
216,000	2.579%, 7/1/2020	217,489
	Duke Energy Corporation	
216,000	2.400%, 8/15/2022	214,399
	Dynegy, Inc.	
700,000	7.375%, 11/1/2022	731,500
	Edison International	
108,000	2.125%, 4/15/2020	107,982
	Emera U.S. Finance, LP	
116,000	2.150%, 6/15/2019	116,034
	Exelon Generation Company, LLC	
88,000	5.200%, 10/1/2019	93,321
162,000	2.950%, 1/15/2020	164,844
	FirstEnergy Corporation	
163,000	2.850%, 7/15/2022	163,323
	Fortis, Inc.	
180,000	2.100%, 10/4/2021	176,686
	NextEra Energy Capital Holdings, Inc.	
95,000	2.300%, 4/1/2019	95,476
	NiSource Finance Corporation	
216,000	5.450%, 9/15/2020	235,151
	NRG Energy, Inc.	
390,000	6.625%, 3/15/2023	403,163
	PPL Capital Funding, Inc.	
260,000	3.500%, 12/1/2022	269,832
	PSEG Power, LLC	
100,000	3.000%, 6/15/2021	101,805
	Southern Company	
200,000	1.850%, 7/1/2019	199,877
108,000	2.350%, 7/1/2021	107,373
	TransCanada Trust	
545,000	5.875%, 8/15/2076	591,325
	Total	5,573,761

Total Long-Term Fixed Income (cost \$305,820,057) 317,510,966

Shares	Common Stock (27.4%)	Value
Consumer Discretionary (3.8%)		
4,159	Amazon.com, Inc. ^k	3,998,255
38,006	American Axle & Manufacturing Holdings, Inc. ^k	668,146
1,700	AOKI Holdings, Inc.	22,314
5,900	Bandai Namco Holdings, Inc.	202,693
6,544	Barratt Developments plc	53,911
8,558	Berkeley Group Holdings plc	426,502
2,176	Breville Group, Ltd.	19,353
13,900	Bridgestone Corporation	631,112
4,678	Burlington Stores, Inc. ^k	446,562
411	Charter Communications, Inc. ^k	149,366
748	Cie Generale des Etablissements Michelin	109,134
66,331	Comcast Corporation	2,552,417
12,000	Denso Corporation	607,325
7,899	Dollar Tree, Inc. ^k	685,791
15,514	Eutelsat Communications	459,254
9,100	General Motors Company	367,458
4,800	Heiwa Corporation	95,117
37,800	Honda Motor Company, Ltd.	1,116,632
4,237	Hugo Boss AG	373,859
508	i-CABLE Communications, Ltd. ^{g,k}	17
17,000	Inchcape plc	196,628

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

DIVERSIFIED INCOME PLUS PORTFOLIO
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Shares	Common Stock (27.4%)	Value
Consumer Discretionary (3.8%) - continued		
1,330	Ipsos SA	\$46,034
3,112	JM AB	97,905
413	Linamar Corporation	25,202
15,795	Marks and Spencer Group plc	74,784
4,555	Netflix, Inc. ^k	826,049
10,430	Newell Brands, Inc.	445,048
1,403	Nexity SA	85,734
2,358	Next plc	166,221
19,338	NIKE, Inc.	1,002,675
106,000	Nissan Motor Company, Ltd.	1,050,102
6,900	Nutrisystem, Inc.	385,710
13,961	Peugeot SA	332,342
872	Priceline Group, Inc. ^k	1,596,475
10,690	Restaurant Brands International, Inc.	682,877
1,700	Sangetsu Company, Ltd.	29,224
9,144	Six Flags Entertainment Corporation	557,235
208	SSP Group plc	1,499
19,785	Starbucks Corporation	1,062,652
10,500	Sumitomo Rubber Industries, Ltd.	192,719
29,862	Time, Inc.	403,137
14,440	Toll Brothers, Inc.	598,827
2,500	Toyoda Gosei Company, Ltd.	59,081
7,400	TV Asahi Holdings Corporation	147,759
16,153	Walt Disney Company	1,592,201
3,188	Wolters Kluwer NV	147,333
4,300	Yokohama Rubber Company, Ltd.	88,679
	Total	24,879,350

Consumer Staples (1.4%)		
21,965	Altria Group, Inc.	1,393,020
2,400	Arcs Company, Ltd.	54,127
3,064	Coca-Cola Amatil, Ltd.	18,599
41,504	Cott Corporation	622,975
368	Ebro Foods SA	8,720
3,236	ForFarmers BV	42,071
5,750	Grieg Seafood ASA	56,624
1,348	Henkel AG & Company KGaA	164,146
1,000	Kesko Oyj	53,647
3,000	Kewpie Corporation	72,379
2,700	Lawson, Inc.	178,793
7	Lindt & Spruengli AG	39,939
800	Ministop Company, Ltd.	15,538
25,419	Philip Morris International, Inc.	2,821,763
1,700	Seven & I Holdings Company, Ltd.	65,679
31,696	Unilever NV	1,873,570
28,616	Unilever plc	1,656,273
36,000	Want Want China Holdings, Ltd.	25,364
	Total	9,163,227

Energy (1.5%)		
2,438	Arch Coal, Inc.	174,902
240,748	BP plc	1,542,229
3,232	Centura Energy, Inc.	191,593
53,468	Halliburton Company	2,461,132
9,901	OMV AG	577,227
13,709	Parsley Energy, Inc. ^k	361,095
15,120	Pioneer Natural Resources Company	2,230,805
14,543	Repsol SA	268,381
9,027	Royal Dutch Shell plc	273,404
3,220	Royal Dutch Shell plc, Class A	97,314
20,777	Royal Dutch Shell plc, Class B	639,642
5,881	Statoil ASA	118,235
3,845	TGS Nopec Geophysical Company ASA	91,678
9,102	Total SA	488,724
9,102	Total SA Rights ^{d,k}	699

Shares	Common Stock (27.4%)	Value
Energy (1.5%) - continued		
39,064	WPX Energy, Inc. ^k	\$449,236
	Total	9,966,296

Financials (4.6%)		
2,801	Aareal Bank AG	118,738
8,745	ABN AMRO Group NV ⁿ	261,861
16,040	Aegon NV	93,497
2,058	Affiliated Managers Group, Inc.	390,670
204,638	Apollo Investment Corporation	1,250,338
118,052	Ares Capital Corporation	1,934,872
2,244	ASX, Ltd.	92,489
20,376	Australia & New Zealand Banking Group, Ltd.	474,630
64,670	Aviva plc	446,348
57,626	Banco Bilbao Vizcaya Argentaria SA	515,196
16,569	Bank of America Corporation	419,858
11,249	Bank of Nova Scotia	723,037
11,946	Bank of the Ozarks, Inc.	574,005
4,956	CI Financial Corporation	108,395
26,638	Citigroup, Inc.	1,937,648
3,601	Close Brothers Group plc	71,209
17,315	CNP Assurances	405,917
5,600	Concordia Financial Group, Ltd.	27,697
6,434	Danske Bank AS	257,833
64,238	Direct Line Insurance Group plc	313,166
38,650	E*TRADE Financial Corporation ^k	1,685,527
16,044	Encore Capital Group, Inc. ^k	710,749
1,406	Euronext NV ⁿ	85,595
62,505	FlexiGroup, Ltd.	76,403
3,622	FNF Group	171,900
6,489	Genworth MI Canada, Inc. ^l	192,577
7,400	Goldman Sachs Group, Inc.	1,755,206
122,109	Golub Capital BDC, Inc.	2,298,091
4,367	Hannover Rueckversicherung SE	526,691
3,948	Hargreaves Lansdown plc	78,341
2,600	Hokuhoku Financial Group, Inc.	41,850
200,713	HSBC Holdings plc	1,984,212
6,959	ING Groep NV	128,270
2,321	Intact Financial Corporation	191,725
3,659	Interactive Brokers Group, Inc.	164,801
16,960	Intercontinental Exchange, Inc.	1,165,152
31,797	KeyCorp	598,420
2,686	Macquarie Group, Ltd.	192,307
6,800	Meta Financial Group, Inc.	533,120
17,752	MetLife, Inc.	922,216
13,000	Mitsubishi UFJ Financial Group, Inc.	84,524
146,300	Mizuho Financial Group, Inc.	256,470
452	Muenchener Rueckversicherungs- Gesellschaft AG	96,739
7,429	National Bank of Canada	357,533
17,003	Nordea Bank AB	230,854
56,195	Old Mutual plc	146,387
3,136	Pargesa Holding SA	260,938
4,257	Plus500, Ltd.	51,168
7,328	Power Corporation of Canada	186,232
43,570	Santander Consumer USA Holdings Inc. ^k	669,671
4,593	Schroders plc	206,624
7,913	SCOR SE	331,861
28,400	Senshu Ikeda Holdings, Inc.	109,406
7,875	Societe Generale	461,483
48,070	Synchrony Financial	1,492,574
2,308	Talanx AG	93,380
3,820	TD Ameritrade Holding Corporation	186,416
275	TMX Group, Ltd.	15,538

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DIVERSIFIED INCOME PLUS PORTFOLIO
Schedule of Investments as of September 29, 2017
(unaudited)

Shares	Common Stock (27.4%)	Value
Financials (4.6%) - continued		
387	Vienna Insurance Group AG Wiener Versicherung Gruppe	\$11,434
11,491	Zions Bancorporation	542,145
55	Zurich Insurance Group AG	16,807
	Total	29,728,741

Health Care (3.0%)

13,290	Acadia Healthcare Company, Inc. ^k	634,730
999	Ansell, Ltd.	17,506
5,378	Anthem, Inc.	1,021,175
49,100	Astellas Pharmaceutical, Inc.	624,922
14,267	Celgene Corporation ^k	2,080,414
6,220	CIGNA Corporation	1,162,767
1,993	Danaher Corporation	170,959
20,486	GlaxoSmithKline plc ADR	831,732
13,972	Hologic, Inc. ^k	512,633
346	Le Noble Age SA	23,068
24,154	Medtronic plc	1,878,456
6,645	Merck KGaA	740,071
17,873	Novartis AG	1,533,056
37,632	Novo Nordisk AS	1,809,299
2,887	Teleflex, Inc.	698,567
19,902	UnitedHealth Group, Inc.	3,897,807
3,802	Waters Corporation ^k	682,535
10,030	Zimmer Biomet Holdings, Inc.	1,174,413
	Total	19,494,110

Industrials (2.7%)

8,308	Adecco SA	647,231
2,200	Asahi Glass Company, Ltd.	81,715
8,556	Atlas Copco AB	332,381
31,000	CK Hutchison Holdings, Ltd.	397,057
21,760	CSX Corporation	1,180,698
10,470	Cummins, Inc.	1,759,274
2,500	Dai Nippon Printing Company, Ltd.	59,953
17,780	Delta Air Lines, Inc.	857,352
3,803	Deutsche Lufthansa AG	105,757
21,910	Eaton Corporation plc	1,682,469
2,561	Ferguson plc	168,025
1,692	Finning International, Inc.	38,688
30,000	GWA Group, Ltd.	61,642
2,200	Hitachi Transport System, Ltd.	50,984
9,834	Illinois Tool Works, Inc.	1,455,039
3,600	Inaba Denki Sangyo Company, Ltd.	149,423
49,000	ITOCHU Corporation	802,854
1,500	KITZ Corporation	12,238
1,635	Loomis AB	64,979
8,200	Marubeni Corporation	56,057
8,536	Masonite International Corporation ^k	590,691
20,025	Meggitt plc	139,869
4,213	Middleby Corporation ^k	539,980
5,000	Mitsuboshi Belting, Ltd.	60,350
18,992	Monadelphous Group, Ltd.	234,587
11,657	National Express Group plc	55,280
9,700	Nitto Kogyo Corporation	171,592
3,555	Northgate plc	20,663
7,050	Oshkosh Corporation	581,907
19,082	PageGroup plc	127,436
11,450	RELX NV	243,580
664	Rockwool International AS	180,290
11,810	Saia, Inc. ^k	739,896
1,042	Schindler Holding AG, Participation Certificate	230,278
4,813	Siemens AG	679,156
25,596	SKF AB	558,825
8,394	Smiths Group plc	177,529

Shares	Common Stock (27.4%)	Value
Industrials (2.7%) - continued		
39,200	Sojitz Corporation	\$108,468
1,540	Spirax-Sarco Engineering plc	114,095
1,135	Sulzer, Ltd.	134,088
1,400	Taikisha, Ltd.	38,615
15,783	Team, Inc. ^k	210,703
8,100	Teijin, Ltd.	159,804
3,800	Toppan Forms Company, Ltd.	40,333
2,589	Transcontinental, Inc.	53,513
4,000	Tsubakimoto Chain Company	31,969
6,580	Vinci SA	625,183
3,570	WABCO Holdings, Inc. ^k	528,360
2,048	WSP Global, Inc.	85,203
8,185	YIT Oyj	66,976
1,600	Yuasa Trading Company, Ltd.	56,558
	Total	17,549,593

Information Technology (4.5%)

2,526	Alliance Data Systems Corporation	559,635
1,780	Alphabet, Inc., Class A ^k	1,733,222
1,554	Alphabet, Inc., Class C ^k	1,490,457
3,988	Altaba, Inc. ^k	264,165
4	Alten SA	362
30,660	Apple, Inc.	4,725,319
672	BKW FMB Energie	40,371
5,100	Canon, Inc.	174,527
7,209	Capgemini SA	845,068
2,996	Capital Power Corporation	59,236
26,604	Ciena Corporation ^k	584,490
44,541	Cisco Systems, Inc.	1,497,914
8,810	Dolby Laboratories, Inc.	506,751
4,811	F5 Networks, Inc. ^k	580,014
12,290	Facebook, Inc. ^k	2,099,992
21,334	Finisar Corporation ^k	472,975
11,200	FUJIFILM Holdings NPV	435,135
18,999	Juniper Networks, Inc.	528,742
19,900	Konica Minolta Holdings, Inc.	163,502
1,120	Kulicke and Soffa Industries, Inc. ^k	24,158
3,010	Lam Research Corporation	556,970
21,970	Microsoft Corporation	1,636,545
4,800	NEC Networks & System Integration Corporation	114,677
13,613	New Relic, Inc. ^k	677,927
5,447	NVIDIA Corporation	973,760
7,473	NXP Semiconductors NV ^k	845,122
35,250	PayPal Holdings, Inc. ^k	2,257,058
7,820	Red Hat, Inc. ^k	866,925
9,510	Salesforce.com, Inc. ^k	888,424
1,504	SMA Solar Technology AG ^l	59,008
19,560	Twitter, Inc. ^k	329,977
25,590	Visa, Inc.	2,693,092
12,902	Xilinx, Inc.	913,849
	Total	29,599,369

Materials (1.0%)

2,700	Adeka Corporation	49,270
3,756	APERAM	196,833
1,460	Ashland Global Holdings, Inc.	95,469
4,586	BHP Billiton plc	80,924
15,818	BHP Billiton, Ltd.	320,786
3,700	Crown Holdings, Inc. ^k	220,964
21,700	Daicel Corporation	261,653
1,403	Eagle Materials, Inc.	149,700
13,347	Evonik Industries AG	477,187
2,690	FMC Corporation	240,244
9,808	Granges AB	112,417
4,200	JSR Corporation	79,858

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

DIVERSIFIED INCOME PLUS PORTFOLIO

Schedule of Investments as of September 29, 2017

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Shares	Common Stock (27.4%)	Value	Shares	Common Stock (27.4%)	Value
Materials (1.0%) - continued			Real Estate (4.0%) - continued		
5,000	Kaneka Corporation	\$38,850	254	EastGroup Properties, Inc.	\$22,382
19,500	Kuraray Company, Ltd.	364,841	1,400	Education Realty Trust, Inc.	50,302
11,000	Kyoei Steel, Ltd.	171,657	1,856	Empire State Realty Trust, Inc.	38,122
2,379	Mondi plc	63,960	1,566	EPR Properties	109,213
3,324	Neenah Paper, Inc.	284,368	2,362	Equinix, Inc.	1,054,161
500	Nippon Shokubai Company, Ltd.	35,342	2,800	Equity Commonwealth ^k	85,120
60,505	Norsk Hydro ASA	441,492	2,000	Equity Lifestyle Properties, Inc.	170,160
13,000	Oji Holdings Corporation	70,195	10,890	Equity Residential	717,978
3,080	Packaging Corporation of America	353,214	1,630	Essex Property Trust, Inc.	414,069
2,300	Rengo Company, Ltd.	13,691	3,100	Extra Space Storage, Inc.	247,752
1,726	Rio Tinto, Ltd.	90,468	1,700	Federal Realty Investment Trust	211,157
3,770	Sensient Technologies Corporation	289,988	3,400	First Industrial Realty Trust, Inc.	102,306
4,405	Solvay SA	658,538	5,442	Forest City Realty Trust, Inc.	138,825
100	Sumitomo Seika Chemicals Company, Ltd.	4,783	2,200	Franklin Street Properties Corporation	23,364
6,300	Toagosei Company, Ltd.	84,455	4,200	Gaming and Leisure Properties, Inc.	154,938
25,873	UPM-Kymmene Oyj	701,959	40,227	General Growth Properties, Inc.	835,515
5,527	Valvoline, Inc.	129,608	2,850	GEO Group, Inc.	76,665
18,185	Verso Corporation ^k	92,562	4,280	Gramercy Property Trust	129,470
1,600	Yamato Kogyo Company, Ltd.	43,369	4,289	H&R Real Estate Investment Trust	74,041
	Total	6,218,645	33,000	Hang Lung Properties, Ltd.	78,567
Real Estate (4.0%)			9,900	HCP, Inc.	275,517
2,300	Acadia Realty Trust	65,826	3,750	Healthcare Realty Trust, Inc.	121,275
1,150	Agree Realty Corporation	56,442	5,000	Healthcare Trust of America, Inc.	149,000
8,355	Alexandria Real Estate Equities, Inc.	993,994	3,400	Highwoods Properties, Inc.	177,106
6,743	Alstria Office REIT AG	96,391	3,700	Hospitality Properties Trust	105,413
1,000	American Assets Trust, Inc.	39,770	17,411	Host Hotels & Resorts, Inc.	321,929
3,000	American Campus Communities, Inc.	132,450	3,850	Hudson Pacific Properties, Inc.	129,091
6,550	American Homes 4 Rent	142,201	54,000	Hysan Development Company, Ltd.	254,775
4,547	American Tower Corporation	621,484	3,300	Invitation Homes, Inc.	74,745
4,300	Apartment Investment & Management Company	188,598	5,300	Iron Mountain, Inc.	206,170
5,100	Apple Hospitality REIT, Inc.	96,441	3,020	JBG SMITH Properties ^k	103,314
700	Armada Hoffler Properties, Inc.	9,667	2,300	Kilroy Realty Corporation	163,576
2,577	Artis Real Estate Investment Trust	27,304	8,944	Kimco Realty Corporation	174,855
3,000	AvalonBay Communities, Inc.	535,260	1,400	Kite Realty Group Trust	28,350
1,880	Bluerock Residential Growth REIT, Inc.	20,793	1,569	Lamar Advertising Company	107,524
5,127	Boston Properties, Inc.	630,006	2,400	LaSalle Hotel Properties	69,648
4,100	Brandywine Realty Trust	71,709	3,400	Liberty Property Trust	139,604
23,751	British Land Company plc	191,758	1,091	Life Storage, Inc.	89,255
8,287	Brixmor Property Group, Inc.	155,796	3,250	Macerich Company	178,652
9,171	Camden Property Trust	838,688	2,000	Mack-Cali Realty Corporation	47,420
1,201	Chesapeake Lodging Trust	32,391	7,300	Medical Properties Trust, Inc.	95,849
700	City Office REIT, Inc.	9,639	250	MGM Growth Properties, LLC	7,553
11,795	Colony NorthStar, Inc.	148,145	2,599	Mid-America Apartment Communities, Inc.	277,781
1,900	Colony Starwood Homes	69,103	1,500	National Health Investors, Inc.	115,935
1,100	Columbia Property Trust, Inc.	23,947	4,500	National Retail Properties, Inc.	187,470
2,500	CoreCivic, Inc.	66,925	653	National Storage Affiliates Trust	15,829
750	CoreSite Realty Corporation	83,925	320	NexPoint Residential Trust, Inc.	7,594
2,300	Corporate Office Properties Trust	75,509	3,450	Omega Healthcare Investors, Inc.	110,090
8,290	Cousins Properties, Inc.	77,429	2,800	Outfront Media, Inc.	70,504
3,727	Crown Castle International Corporation	372,625	1,218	Paramount Group, Inc.	19,488
5,100	CubeSmart	132,396	2,540	Park Hotels & Resorts, Inc.	70,002
1,950	CyrusOne, Inc.	114,914	1,400	Pebblebrook Hotel Trust	50,596
200	Daito Trust Construction Company, Ltd.	36,437	7,250	Physicians Realty Trust	128,543
2,500	DCT Industrial Trust, Inc.	144,800	900	Piedmont Office Realty Trust, Inc.	18,144
7,400	DDR Corporation	67,784	17,453	Prologis, Inc.	1,107,567
48,100	DEXUS Property Group	358,942	4,382	Public Storage, Inc.	937,704
4,218	DiamondRock Hospitality Company	46,187	1,123	QTS Realty Trust, Inc.	58,800
4,762	Digital Realty Trust, Inc.	563,487	2,060	Quality Care Properties, Inc. ^k	31,930
3,000	Douglas Emmett, Inc.	118,260	1,700	Ramco-Gershenson Properties Trust	22,117
30,960	Duke Realty Corporation	892,267	5,443	Realty Income Corporation	311,285
			4,060	Regency Centers Corporation	251,882
			2,500	Retail Opportunity Investments Corporation	47,525
			4,100	Retail Properties of America, Inc.	53,833

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

DIVERSIFIED INCOME PLUS PORTFOLIO
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(unaudited)

Shares	Common Stock (27.4%)	Value
Real Estate (4.0%) - continued		
4,882	RLJ Lodging Trust	\$107,404
17,000	Road King Infrastructure, Ltd.	27,465
1,000	Ryman Hospitality Properties	62,490
4,780	Sabra Health Care REIT, Inc.	104,873
3,675	Senior Housing Property Trust	71,846
9,572	Simon Property Group, Inc.	1,541,188
2,300	SL Green Realty Corporation	233,036
9,800	Spirit Realty Capital, Inc.	83,986
700	STAG Industrial, Inc.	19,229
85,004	Stockland	287,067
4,956	Store Capital Corporation	123,256
4,298	Summit Hotel Properties, Inc.	68,725
1,950	Sun Communities, Inc.	167,076
14,000	Sun Hung Kai Properties, Ltd.	228,063
4,955	Sunstone Hotel Investors, Inc.	79,627
5,500	Swire Pacific, Ltd.	53,545
3,529	TAG Immobilien AG	59,366
1,879	Tanger Factory Outlet Centers, Inc.	45,885
1,500	Taubman Centers, Inc.	74,550
5,900	UDR, Inc.	224,377
2,000	Urban Edge Properties	48,240
500	Urstadt Biddle Properties, Inc.	10,850
8,050	Ventas, Inc.	524,296
22,209	VEREIT, Inc.	184,113
6,040	Vornado Realty Trust	464,355
2,400	Washington Prime Group, Inc.	19,992
500	Washington REIT	16,380
2,700	Weingarten Realty Investors	85,698
8,089	Welltower, Inc.	568,495
40,700	Wing Tai Holdings, Ltd.	64,879
1,500	WP Carey, Inc.	101,085
2,500	Xenia Hotels & Resorts, Inc.	52,625
	Total	25,803,099
Telecommunications Services (0.5%)		
4,397	Freenet AG	147,152
120,060	KCOM Group plc	159,271
12,000	Nippon Telegraph & Telephone Corporation	549,849
58,100	NTT DOCOMO, Inc.	1,327,979
4,592	Proximus SA	158,303
15,582	TDC AS	91,382
12,200	Telefonica Deutschland Holding AG	68,559
39,387	Telenor ASA	834,397
	Total	3,336,892
Utilities (0.4%)		
2,677	Canadian Utilities, Ltd.	83,137
17,000	Chubu Electric Power Company, Inc.	211,273
700	Electric Power Development Company, Ltd.	17,584
42,723	Electricidade de Portugal SA	161,095
416	Elia System Operator SA	24,098
24,475	MDU Resources Group, Inc.	635,126
13,815	New Jersey Resources Corporation	582,302
27,900	Osaka Gas Company, Ltd.	518,562
29,034	Redes Energeticas Nacionais SGPS SA	94,620
2,148	Verbund AG	50,661
	Total	2,378,458
	Total Common Stock	
	(cost \$156,845,936)	178,117,780

Registered Investment Companies		Value
Shares	(3.4%)	
Affiliated Fixed Income Holdings (1.5%)		
990,431	Thrivent Core Emerging Market Debt Fund	\$9,795,361
	Total	9,795,361
Equity Funds/Exchange Traded Funds (1.7%)		
256,500	Alerian MLP ETF	2,877,930
5,190	iShares MSCI EAFE Index Fund	355,411
56,722	Materials Select Sector SPDR Fund	3,221,810
4,828	Powershares S&P SmallCap Information Technology Portfolio	381,895
41,449	Utilities Select Sector SPDR Fund	2,198,869
25,000	Vanguard High Dividend Yield ETF	2,026,750
	Total	11,062,665
Fixed Income Funds/Exchange Traded Funds (0.2%)		
500	iShares J.P. Morgan USD Emerging Markets Bond ETF	58,210
14,825	Vanguard Short-Term Corporate Bond ETF	1,187,927
	Total	1,246,137
	Total Registered Investment Companies (cost \$22,224,116)	22,104,163
Shares	Preferred Stock (2.3%)	Value
Consumer Non-Cyclical (0.1%)		
31,200	CHS, Inc., 7.100% ^l	905,112
	Total	905,112
Consumer Staples (0.3%)		
6,085	Bunge, Ltd., Convertible, 4.875% ^j	632,927
26,000	CHS, Inc., 6.750% ⁱ	716,300
6,299	Henkel AG & Company KGaA, 1.620%	858,187
	Total	2,207,414
Energy (0.1%)		
2,401	Alpha Natural Resources, Inc., 0.000% ^k	55,223
2,401	ANR Holdings, Inc., 0.000% ^k	14,886
8,500	NuStar Logistics, LP, 7.625%	215,560
	Total	285,669
Financials (1.5%)		
6,475	Agribank FCB, 6.875% ^l	715,487
39,710	Annaly Capital Management, Inc., 7.500% ^l	1,007,443
37,225	Citigroup, Inc., 6.875% ^l	1,079,153
26,020	Citigroup, Inc., 7.681% ^f	722,835
8,650	Cobank ACB, 6.250% ^{z,i}	927,443
9,874	Federal National Mortgage Association, 0.000% ^{l,k}	68,822
46,050	GMAC Capital Trust I, 7.100% ^f	1,215,720
30,800	Goldman Sachs Group, Inc., 5.500% ⁱ	839,300
22,200	Morgan Stanley, 7.125% ^l	651,348
5,825	PNC Financial Services Group, Inc., 6.125% ^l	167,236
28,000	U.S. Bancorp, 6.500% ⁱ	816,200
1,254	Wells Fargo & Company, Convertible, 7.500% ^l	1,649,010
	Total	9,859,997
Health Care (0.2%)		
975	Allergan plc, Convertible, 5.500%	714,797

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

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Shares	Preferred Stock (2.3%)	Value
Health Care (0.2%) - continued		
8,355	Becton Dickinson and Company, Convertible, 6.125%	\$461,697
	Total	1,176,494
Industrials (0.1%)		
4,060	Stanley Black & Decker, Inc., Convertible, 5.375%	465,479
	Total	465,479
Total Preferred Stock (cost \$14,049,220)		
14,900,165		
Collateral Held for Securities Loaned (<0.1%)		
Shares		Value
182,365	Thrivent Cash Management Trust	182,365
	Total Collateral Held for Securities Loaned	182,365
	(cost \$182,365)	182,365
Shares or Principal Amount	Short-Term Investments (14.9%) ^m	Value
	Federal Home Loan Bank Discount Notes	
200,000	1.020%, 10/6/2017 ⁿ	199,978
100,000	1.030%, 11/7/2017 ⁿ	99,900
100,000	1.035%, 11/17/2017 ⁿ	99,872
1,300,000	1.040%, 12/22/2017 ⁿ	1,296,958
	Thrivent Core Short-Term Reserve Fund	
9,517,305	1.340%	95,173,047
	Total Short-Term Investments (cost \$96,869,649)	96,869,755
	Total Investments (cost \$683,337,381) 110.0%	\$716,529,074
	Other Assets and Liabilities, Net (10.0%)	(65,135,295)
	Total Net Assets 100.0%	\$651,393,779

- a The stated interest rate represents the weighted average of all contracts within the bank loan facility.
- b All or a portion of the loan is unfunded.
- c Denotes investments purchased on a when-issued or delayed delivery basis.
- d Security is valued using significant unobservable inputs. Market quotations or prices were not readily available or were determined to be unreliable. Value was determined in good faith pursuant to procedures adopted by the Board. Further information on valuation can be found in the Notes to Financial Statements.
- e Denotes payment-in-kind security. The security paid an interest or dividend payment with additional fixed income or equity securities in lieu of, or in addition to a cash payment. The cash rate and/or payment-in-kind rate shown are as of 9/29/2017.
- f Denotes variable rate securities. Variable rate securities are securities whose yields vary with a designated market index or market rate. The rate shown is as of September 29, 2017.
- g 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 29, 2017.
- h 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 29, 2017, the value of these investments was \$77,777,925 or 11.9% of total net assets.
- i 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.
- j 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.
- k Non-income producing security.
- l All or a portion of the security is on loan.
- m The interest rate shown reflects the yield, coupon rate or the discount rate at the date of purchase.
- n 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 Diversified Income Plus Portfolio as of September 29, 2017 was \$21,553,320 or 3.3% of total net assets. The following table indicates the acquisition date and cost of restricted securities shown in the schedule as of September 29, 2017.

Security	Acquisition Date	Cost
AJAX Mortgage Loan Trust, 4/25/2057	5/19/2017	\$895,248
ALM XI Ltd., 10/17/2026	4/28/2017	1,100,000
Angel Oak Mortgage Trust, 11/25/2045	12/10/2015	194,634
Apidos CLO XVIII, 7/22/2026	4/4/2017	650,000
BlueMountain CLO, Ltd., 10/15/2026	4/10/2017	1,400,339
CLUB Credit Trust, 4/17/2023	6/14/2017	824,996
Cobank ACB, 6.250%, 10/1/2022	10/1/2012	870,375
COLT Mortgage Loan Trust, 9/25/2046	9/9/2016	517,914
Digicel, Ltd., 4/15/2021	6/9/2014	774,131
GCAT, LLC, 3/25/2047	3/22/2017	1,111,630

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

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Security	Acquisition Date	Cost	Reference Rate Index:	
Liberty Mutual Group, Inc., 6/15/2058	1/12/2009	\$538,852	12 MTA	- 12 Month Treasury Average
Madison Park Funding XIV, Ltd., 7/20/2026	4/13/2017	1,450,000	CMT 1Y	- Constant Maturity Treasury Yield 1 Year
Mariner Finance Issuance Trust, 2/20/2029	2/16/2017	999,803	COF 11	- 11th District Cost of Funds
Murray Hill Marketplace Trust, 11/25/2022	10/6/2016	93,158	LIBOR 1W	- ICE Libor USD Rate 1 Week
NRZ Advance Receivables Trust Advance Receivables Backed, 6/15/2049	6/23/2016	649,999	LIBOR 1M	- ICE Libor USD Rate 1 Month
Oak Hill Advisors Residential Loan Trust, 6/25/2057	8/8/2017	1,195,635	LIBOR 2M	- ICE Libor USD Rate 2 Month
Octagon Investment Partners XX, Ltd., 8/12/2026	4/21/2017	975,000	LIBOR 3M	- ICE Libor USD Rate 3 Month
Preston Ridge Partners Mortgage Trust, LLC, 9/27/2021	9/23/2016	714,171	LIBOR 6M	- ICE Libor USD Rate 6 Month
Preston Ridge Partners Mortgage Trust, LLC, 1/25/2022	1/24/2017	790,413	USISDA 10Y	- ICE Swap USD Rate 10 Year
Preston Ridge Partners Mortgage Trust, LLC, 9/25/2022	9/27/2017	899,913		
Pretium Mortgage Credit Partners, LLC, 4/29/2032	3/31/2017	998,931		
Sunset Mortgage Loan Company, LLC, 6/15/2047	6/15/2017	711,923		
Sunset Mortgage Loan Company, LLC, 7/16/2047	7/27/2016	224,943		
Sunset Mortgage Loan Company, LLC, 9/18/2045	10/2/2015	323,371		
US Residential Opportunity Fund Trust, 7/27/2036	7/20/2016	868,925		
Vericrest Opportunity Loan Transferee, 2/25/2055	2/25/2015	165,532		
Voya CLO 4, Ltd., 10/14/2026	6/16/2017	1,225,000		

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 Diversified Income Plus Portfolio as of September 29, 2017:

Securities Lending Transactions

Common Stock	\$172,681
Total lending	\$172,681
Gross amount payable upon return of collateral for securities loaned	\$182,365
Net amounts due to counterparty	\$9,684

Definitions:

- ADR - American Depositary Receipt, which are certificates for an underlying foreign security's shares held by an issuing U.S. depository bank.
- ETF - Exchange Traded Fund
- FNMA - Federal National Mortgage Association
- PIK - Payment-In-Kind
- 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.

DIVERSIFIED INCOME PLUS PORTFOLIO
Schedule of Investments as of September 29, 2017
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Fair Valuation Measurements

The following table is a summary of the inputs used, as of September 29, 2017, in valuing Diversified Income Plus Portfolio's assets carried at fair value.

Investments in Securities	Total	Level 1	Level 2	Level 3
Bank Loans				
Basic Materials	5,908,357	-	5,337,707	570,650
Capital Goods	6,455,718	-	4,770,636	1,685,082
Communications Services	25,642,970	-	23,464,783	2,178,187
Consumer Cyclical	11,413,907	-	11,188,907	225,000
Consumer Non-Cyclical	13,571,910	-	13,571,910	-
Energy	2,113,561	-	1,704,511	409,050
Financials	7,141,780	-	6,941,288	200,492
Technology	9,004,937	-	9,004,937	-
Transportation	2,948,285	-	2,418,516	529,769
Utilities	2,642,455	-	2,251,680	390,775
Long-Term Fixed Income				
Asset-Backed Securities	27,369,715	-	27,369,715	-
Basic Materials	8,925,627	-	8,925,627	-
Capital Goods	12,084,438	-	12,084,438	-
Collateralized Mortgage Obligations	57,533,935	-	56,633,935	900,000
Communications Services	20,836,694	-	20,836,694	-
Consumer Cyclical	17,421,824	-	17,421,824	-
Consumer Non-Cyclical	15,727,135	-	15,727,135	-
Energy	17,172,881	-	17,172,881	-
Financials	47,091,607	-	43,765,438	3,326,169
Foreign Government	24,375,266	-	24,375,266	-
Mortgage-Backed Securities	49,030,020	-	49,030,020	-
Technology	11,605,301	-	11,605,301	-
Transportation	2,762,762	-	2,762,762	-
Utilities	5,573,761	-	5,573,761	-
Common Stock				
Consumer Discretionary	24,879,350	18,020,881	6,858,469	-
Consumer Staples	9,163,227	4,837,758	4,325,469	-
Energy	9,966,296	5,868,763	4,096,834	699
Financials	29,728,741	19,403,379	10,325,362	-
Health Care	19,494,110	14,746,188	4,747,922	-
Industrials	17,549,593	10,126,369	7,423,224	-
Information Technology	29,599,369	27,707,483	1,891,886	-
Materials	6,218,645	1,856,117	4,362,528	-
Real Estate	25,803,099	23,964,499	1,838,600	-
Telecommunications Services	3,336,892	-	3,336,892	-
Utilities	2,378,458	1,217,428	1,161,030	-
Registered Investment Companies				
Affiliated Fixed Income Holdings	9,795,361	9,795,361	-	-
Equity Funds/Exchange Traded Funds	11,062,665	11,062,665	-	-
Fixed Income Funds/Exchange Traded Funds	1,246,137	1,246,137	-	-
Preferred Stock				
Consumer Non-Cyclical	905,112	905,112	-	-
Consumer Staples	2,207,414	1,349,227	858,187	-
Energy	285,669	215,560	70,109	-
Financials	9,859,997	8,217,067	1,642,930	-
Health Care	1,176,494	1,176,494	-	-
Industrials	465,479	465,479	-	-
Short-Term Investments	1,696,708	-	1,696,708	-
Subtotal Investments in Securities	\$621,173,662	\$162,181,967	\$448,575,822	\$10,415,873
Other Investments *				
Short-Term Investments	95,173,047			
Collateral Held for Securities Loaned	182,365			
Subtotal Other Investments	\$95,355,412			
Total Investments at Value	\$716,529,074			

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

DIVERSIFIED INCOME PLUS PORTFOLIO
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* 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.

Other Financial Instruments	Total	Level 1	Level 2	Level 3
Asset Derivatives				
Futures Contracts	341,846	341,846	-	-
Total Asset Derivatives	\$341,846	\$341,846	\$-	\$-
Liability Derivatives				
Futures Contracts	831,372	831,372	-	-
Total Liability Derivatives	\$831,372	\$831,372	\$-	\$-

There were no significant transfers between Levels during the period ended September 29, 2017. Transfers between Levels are identified as of the end of the period.

The following table presents Diversified Income Plus Portfolio's futures contracts held as of September 29, 2017. Investments and/or cash totaling \$1,696,708 were pledged as the initial margin deposit for these contracts.

Futures Contracts Description	Number of Contracts Long/(Short)	Expiration Date	Notional Principal		Unrealized Gain/(Loss)
			Amount	Value	
CBOT 5-Yr. U.S. Treasury Bond Future	176	December 2017	\$20,879,920	\$20,680,000	(\$199,920)
CBOT U.S. Long Bond	39	December 2017	6,064,931	5,959,687	(105,244)
CME Ultra Long Term U.S. Treasury Bond	1	December 2017	168,167	165,125	(3,042)
S&P 500 Index Mini-Futures	105	December 2017	12,941,222	13,209,525	268,303
Total Futures Long Contracts					(\$39,903)
CBOT 10-Yr. U.S. Treasury Bond Future	(40)	December 2017	(\$5,069,872)	(\$5,012,500)	\$57,372
CBOT 2-Yr. U.S. Treasury Note	(26)	December 2017	(5,624,452)	(5,608,281)	16,171
S&P 500 Index Futures	(40)	December 2017	(24,637,834)	(25,161,000)	(523,166)
Total Futures Short Contracts					(\$449,623)
Total Futures Contracts					(\$489,526)

Reference Description:

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

The following table presents Diversified Income Plus Portfolio's options contracts held as of September 29, 2017.

Option Description (Underlying Security Description)	Counter- party	Number of Contracts	Exercise Price	Expiration Date	Notional Principal		Unrealized Gain/(Loss)
					Amount	Value	
FNMA Conventional 30-Yr. Pass Through Call Option ^(*) (Federal National Mortgage Association Conventional 30-Yr. Pass Through)	JPM	(7)	\$10108	October 2017	(6,668,184)	(\$665)	\$24,792
Total Options Written Contracts						(\$665)	\$24,792

(*) Security is valued using significant unobservable inputs. Market quotations or prices were not readily available or were determined to be unreliable. Value was determined in good faith pursuant to procedures adopted by the Board. Further information on valuation can be found in the Notes to Financial Statements.

Counterparty

JPM - J.P. Morgan

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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 Short-Term Reserve Fund are established for the sole use of affiliated portfolios.

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

Portfolio	Value 12/31/2016	Gross Purchases	Gross Sales	Gain/ (Loss)	Unrealized		Value 9/29/2017	Income Earned 1/1/2017 - 9/29/2017
					Appreciation/ (Depreciation)	Shares Held at 9/29/2017		
Cash Management Trust- Collateral Investment	\$172	\$11,316	\$11,306	\$-	\$-	182	\$182	\$22
Core Short-Term Reserve Fund	64,990	235,963	205,780	-	-	9,517	95,173	619
Core Emerging Market Debt	-	9,796	-	-	-	990	9,795	-
Total Value and Income Earned	\$65,162			\$-	\$-		\$105,150	\$641

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

NOTES TO SCHEDULE OF INVESTMENTS

as of September 29, 2017

(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 official closing price at the close of each business day unless otherwise stated below. 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 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 last quoted sales price. Swap agreements are valued at the clearinghouse end of day prices as furnished by an independent 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 under 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 — Because many foreign markets close before the U.S. markets, events may occur between the close of the foreign market and the close of the U.S. markets that could have a material impact on the valuation of foreign securities. The Portfolios, under the supervision of the Board, evaluate the impacts of these events and may adjust the valuation of foreign securities to reflect the fair value as of the close of the U.S. markets. The Board has authorized the Adviser to make fair valuation determinations pursuant to policies approved by the Board.

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 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

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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.

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 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 its 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 the 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 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.

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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 three months ended September 29, 2017, Opportunity Income Plus Portfolio, Diversified Income Plus Portfolio and Balanced Income Plus Portfolio used treasury options to manage the duration of the Fund 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. The 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 three months ended September 29, 2017, Aggressive Allocation Portfolio, Moderately Aggressive Allocation Portfolio, Moderate Allocation Portfolio, Moderately Conservative Allocation Portfolio, Growth and Income Plus Portfolio, Balanced Income Plus Portfolio, Diversified Income Plus Portfolio, Opportunity Income Plus Portfolio, Partner Worldwide Allocation Portfolio, Multidimensional Income Portfolio, Income Portfolio and Limited Maturity Bond Portfolio used treasury futures to manage the duration and yield curve exposure of the Portfolio versus the benchmark.

During the three months ended September 29, 2017, Aggressive Allocation Portfolio, Moderately Aggressive Allocation Portfolio, Moderate Allocation Portfolio, Moderately Conservative Allocation Portfolio, Growth and Income Plus Portfolio, Balanced Income Plus Portfolio, Diversified Income Plus Portfolio, Opportunity Income Plus Portfolio, Small Cap Index Portfolio, Mid Cap Index Portfolio, Partner Worldwide Allocation Portfolio, Large Cap Stock Portfolio, Large Cap Growth Portfolio, Large Cap Index Portfolio and Low Volatility Equity 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 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-

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counter and the Portfolio is exposed to counterparty risk equal to the discounted net amount of payments to the Portfolio.

During the three months ended September 29, 2017, 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 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 policies can be obtained by referring to the Portfolio's most recent annual or semiannual shareholder report.