

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

Principal Amount	Bank Loans (12.6%) <sup>a</sup>	Value	Principal Amount	Bank Loans (12.6%) <sup>a</sup>	Value
<b>Basic Materials (0.6%)</b>			<b>Communications Services (3.4%) - continued</b>		
\$559,350	Big River Steel, LLC, Term Loan 7.386%, (LIBOR 3M + 5.000%), 8/23/2023 <sup>b</sup>	\$567,041	\$1,667,400	CenturyLink, Inc., Term Loan 4.992%, (LIBOR 1M + 2.750%), 1/31/2025 <sup>b</sup>	\$1,655,311
442,775	Chemours Company, Term Loan 4.000%, (LIBOR 1M + 1.750%), 4/3/2025 <sup>b</sup>	443,054	1,007,387	Charter Communications Operating, LLC, Term Loan 4.250%, (LIBOR 1M + 2.000%), 4/30/2025 <sup>b</sup>	1,008,647
545,875	CONSOL Mining Corporation, Term Loan 8.250%, (LIBOR 1M + 6.000%), 11/28/2022 <sup>b</sup>	556,792	814,687	CSC Holdings, LLC, Term Loan 4.408%, (LIBOR 1M + 2.250%), 7/17/2025 <sup>b</sup>	814,345
937,417	Contura Energy, Inc., Term Loan 7.300%, (LIBOR 2M + 5.000%), 3/17/2024 <sup>b,c</sup>	935,074	1,031,938	Frontier Communications Corporation, Term Loan 6.000%, (LIBOR 1M + 3.750%), 6/15/2024 <sup>b</sup>	1,009,844
115,260	Coronado Australian Holdings Property, Ltd., Term Loan 8.886%, (LIBOR 3M + 6.500%), 3/29/2025 <sup>b</sup>	116,268	463,668	Gray Television, Inc., Term Loan 4.354%, (LIBOR 1M + 2.250%), 2/7/2024 <sup>b</sup>	464,498
421,562	8.886%, (LIBOR 3M + 6.500%), 3/29/2025 <sup>b</sup>	425,251	851,260	HCP Acquisition, LLC, Term Loan 5.242%, (LIBOR 1M + 3.000%), 5/16/2024 <sup>b,d,e</sup>	852,324
626,850	Peabody Energy Corporation, Term Loan 4.992%, (LIBOR 1M + 2.750%), 3/31/2025 <sup>b</sup>	627,634	810,000	Intelsat Jackson Holdings SA, Term Loan 5.980%, (LIBOR 1M + 3.750%), 11/27/2023 <sup>b</sup>	812,811
470,000	Starfruit US Holdco, LLC, Term Loan 0.000%, (LIBOR 3M + 3.250%), 10/1/2025 <sup>b,d,e</sup>	471,795	1,600,000	Level 3 Financing, Inc., Term Loan 4.432%, (LIBOR 1M + 2.250%), 2/22/2024 <sup>b</sup>	1,604,224
378,073	Tronox Finance, LLC, Term Loan 5.242%, (LIBOR 1M + 3.000%), 9/22/2024 <sup>b</sup>	379,412	1,235,000	Liberty Cablevision of Puerto Rico, LLC, Term Loan 5.839%, (LIBOR 3M + 3.500%), 1/7/2022 <sup>b</sup>	1,212,622
	<b>Total</b>	<b>4,522,321</b>	245,000	9.089%, (LIBOR 3M + 6.750%), 7/7/2023 <sup>b</sup>	227,850
<b>Capital Goods (0.6%)</b>			462,675	Mediacom Illinois, LLC, Term Loan 3.920%, (LIBOR 1W + 1.750%), 2/15/2024 <sup>b</sup>	461,134
501,349	Advanced Disposal Services, Inc., Term Loan 4.413%, (LIBOR 1W + 2.250%), 11/10/2023 <sup>b</sup>	502,979	1,280,950	NEP/NCP Holdco, Inc., Term Loan 5.492%, (LIBOR 1M + 3.250%), 7/21/2022 <sup>b</sup>	1,280,412
139,650	Ball Metalpack, LLC, Term Loan 6.742%, (LIBOR 1M + 4.500%), 7/31/2025 <sup>b</sup>	140,872	2,103,980	Radiate Holdco, LLC, Term Loan 5.242%, (LIBOR 1M + 3.000%), 2/1/2024 <sup>b</sup>	2,099,814
38,122	GFL Environmental, Inc., Term Loan 0.000%, (LIBOR 3M + 2.750%), 5/31/2025 <sup>b,d,e</sup>	38,137	663,338	SBA Senior Finance II, LLC, Term Loan 4.250%, (LIBOR 1M + 2.000%), 4/11/2025 <sup>b</sup>	663,868
306,111	5.136%, (LIBOR 3M + 2.750%), 5/31/2025 <sup>b</sup>	306,240	1,792,700	Sprint Communications, Inc., Term Loan 4.750%, (LIBOR 1M + 2.500%), 2/2/2024 <sup>b</sup>	1,797,182
1,019,875	Navistar, Inc., Term Loan 5.640%, (LIBOR 1M + 3.500%), 11/6/2024 <sup>b</sup>	1,024,974	278,600	Syniverse Holdings, Inc., Term Loan 7.148%, (LIBOR 1M + 5.000%), 3/9/2023 <sup>b</sup>	279,411
846,233	Sotera Health Holdings, LLC, Term Loan 5.242%, (LIBOR 1M + 3.000%), 5/15/2022 <sup>b</sup>	846,935	767,703	TNS, Inc., Term Loan 6.320%, (LIBOR 3M + 4.000%), 8/14/2022 <sup>b</sup>	769,146
1,437,973	Vertiv Group Corporation, Term Loan 6.313%, (LIBOR 3M + 4.000%), 11/15/2023 <sup>b</sup>	1,442,762	960,000	Unitymedia Finance, LLC, Term Loan 4.408%, (LIBOR 1M + 2.250%), 1/15/2026 <sup>b</sup>	960,662
	<b>Total</b>	<b>4,302,899</b>	1,402,406	Univision Communications, Inc., Term Loan 4.992%, (LIBOR 1M + 2.750%), 3/15/2024 <sup>b</sup>	1,362,788
<b>Communications Services (3.4%)</b>					
612,250	Altice Financing SA, Term Loan 4.492%, (LIBOR 1M + 2.750%), 7/15/2025 <sup>b</sup>	611,485			
1,720,000	6.158%, (LIBOR 1M + 4.000%), 1/31/2026 <sup>b</sup>	1,704,950			
444,375	Altice France SA, Term Loan 4.992%, (LIBOR 1M + 2.750%), 7/31/2025 <sup>b</sup>	433,266			

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<b>Communications Services (3.4%) - continued</b>		
	Virgin Media Bristol, LLC, Term Loan 4.658%, (LIBOR 1M + 2.500%), 1/15/2026 <sup>b</sup>	\$1,276,887
\$1,275,000		
	WideOpenWest Finance, LLC, Term Loan 5.408%, (LIBOR 1M + 3.250%), 8/19/2023 <sup>b</sup>	748,686
765,270		
	Windstream Services, LLC, Term Loan 6.160%, (LIBOR 1M + 4.000%), 3/30/2021 <sup>b</sup>	271,029
283,553		
	<b>Total</b>	<b>24,383,196</b>

**Consumer Cyclical (1.9%)**

	Boyd Gaming Corporation, Term Loan 4.417%, (LIBOR 1W + 2.250%), 9/15/2023 <sup>b</sup>	380,064
378,301		
	Burlington Coat Factory Warehouse Corporation, Term Loan 4.720%, (LIBOR 1M + 2.500%), 11/17/2024 <sup>b</sup>	853,100
847,801		
	Cengage Learning Acquisitions, Term Loan 6.415%, (LIBOR 1M + 4.250%), 6/7/2023 <sup>b</sup>	1,081,865
1,161,734		
	Eldorado Resorts, Inc., Term Loan 4.408%, (LIBOR 2M + 2.250%), 4/17/2024 <sup>b</sup>	278,283
277,128		
	Four Seasons Hotels, Ltd., Term Loan 4.242%, (LIBOR 1M + 2.000%), 11/30/2023 <sup>b</sup>	779,178
779,053		
	Golden Entertainment, Inc., Term Loan 5.250%, (LIBOR 1M + 3.000%), 10/20/2024 <sup>b</sup>	1,417,848
1,414,313		
	Golden Nugget, Inc., Term Loan 4.952%, (LIBOR 1M + 2.750%), 10/4/2023 <sup>b</sup>	1,120,592
225,000		
	KAR Auction Services, Inc., Term Loan 4.938%, (LIBOR 3M + 2.500%), 3/9/2023 <sup>b</sup>	332,353
1,116,784		
	Men's Warehouse, Inc., Term Loan 5.604%, (LIBOR 1M + 3.500%), 4/9/2025 <sup>b</sup>	428,654
330,973		
	Mohegan Gaming and Entertainment, Term Loan 6.242%, (LIBOR 1M + 4.000%), 10/13/2023 <sup>b</sup>	1,105,255
427,850		
	Neiman Marcus Group, LLC, Term Loan 5.370%, (LIBOR 1M + 3.250%), 10/25/2020 <sup>b</sup>	406,075
1,173,132		
	Scientific Games International, Inc., Term Loan 5.034%, (LIBOR 2M + 2.750%), 8/14/2024 <sup>b</sup>	2,184,907
437,708		
	Seminole Hard Rock Entertainment, Inc., Term Loan 5.087%, (LIBOR 3M + 2.750%), 5/14/2020 <sup>b</sup>	303,528
2,189,000		

Principal Amount	Bank Loans (12.6%) <sup>a</sup>	Value
<b>Consumer Cyclical (1.9%) - continued</b>		
	Stars Group Holdings BV, Term Loan 5.886%, (LIBOR 3M + 3.500%), 7/10/2025 <sup>b</sup>	\$1,454,072
\$1,441,388		
	Tenneco, Inc., Term Loan 0.000%, (LIBOR 3M + 2.750%), 10/1/2025 <sup>b,d,e</sup>	460,290
460,000		
	Wyndham Hotels & Resorts, Inc., Term Loan 3.992%, (LIBOR 1M + 1.750%), 5/30/2025 <sup>b</sup>	536,450
535,000		
	<b>Total</b>	<b>13,350,045</b>

**Consumer Non-Cyclical (2.2%)**

	Air Medical Group Holdings, Inc., Term Loan 5.383%, (LIBOR 1M + 3.250%), 4/28/2022 <sup>b</sup>	2,187,073
2,223,200		
	Albertson's, LLC, Term Loan 6.415%, (LIBOR 1M + 4.250%), 3/14/2025 <sup>b</sup>	242,049
243,162		
	Albertson's, LLC, Term Loan 4.992%, (LIBOR 1M + 2.750%), 8/25/2021 <sup>b</sup>	798,811
798,149		
	Alberkorn's, LLC, Term Loan 5.381%, (LIBOR 3M + 3.000%), 12/21/2022 <sup>b</sup>	703,003
702,869		
	Alberkorn's, LLC, Term Loan 5.311%, (LIBOR 3M + 3.000%), 6/22/2023 <sup>b</sup>	952,131
952,427		
	Anmeal Pharmaceuticals LLC, Term Loan 5.750%, (LIBOR 1M + 3.500%), 5/4/2025 <sup>b</sup>	885,004
877,597		
	Bausch Health Companies, Inc., Term Loan 5.104%, (LIBOR 1M + 3.000%), 6/1/2025 <sup>b</sup>	1,709,422
1,701,375		
	CHS/Community Health Systems, Inc., Term Loan 5.563%, (LIBOR 3M + 3.250%), 1/27/2021 <sup>b</sup>	736,190
746,378		
	Endo Luxembourg Finance Company I SARL., Term Loan 6.500%, (LIBOR 1M + 4.250%), 4/27/2024 <sup>b</sup>	1,357,936
1,349,783		
	Grifols Worldwide Operations USA, Inc., Term Loan 4.417%, (LIBOR 1W + 2.250%), 1/31/2025 <sup>b</sup>	752,388
748,600		
	JBS USA LUX SA, Term Loan 4.837%, (LIBOR 3M + 2.500%), 10/30/2022 <sup>b</sup>	1,697,487
1,694,200		
	Libbey Glass, Inc., Term Loan 5.133%, (LIBOR 1M + 3.000%), 4/9/2021 <sup>b</sup>	265,645
266,477		
	McGraw-Hill Global Education Holdings, LLC, Term Loan 6.242%, (LIBOR 1M + 4.000%), 5/4/2022 <sup>b</sup>	1,022,154
1,054,224		
	MPH Acquisition Holdings, LLC, Term Loan 5.136%, (LIBOR 3M + 2.750%), 6/7/2023 <sup>b</sup>	751,587
750,221		
	Ortho-Clinical Diagnostics, Term Loan 5.492%, (LIBOR 1M + 3.250%), 6/1/2025 <sup>b</sup>	973,353
970,200		

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<b>Consumer Non-Cyclical (2.2%) - continued</b>		
	Revlon Consumer Products Corporation, Term Loan	
	5.813%, (LIBOR 3M + 3.500%), 9/7/2023 <sup>b</sup>	\$532,165
\$699,296	<b>Total</b>	<b>15,566,398</b>
<b>Energy (0.6%)</b>		
	Calpine Corporation, Term Loan	
	4.890%, (LIBOR 3M + 2.500%), 1/15/2024 <sup>b</sup>	796,597
796,765		
	Consolidated Energy Finance SA, Term Loan	
	4.633%, (LIBOR 1M + 2.500%), 5/7/2025 <sup>b,c</sup>	467,067
468,825		
	Houston Fuel Oil Terminal Company, LLC, Term Loan	
	5.000%, (LIBOR 1M + 2.750%), 6/26/2025 <sup>b</sup>	1,376,977
1,376,550		
	McDermott Technology (Americas), Inc., Term Loan	
	7.242%, (LIBOR 1M + 5.000%), 5/10/2025 <sup>b</sup>	1,300,929
1,283,550		
	MEG Energy Corporation, Term Loan	
	5.750%, (LIBOR 1M + 3.500%), 12/31/2023 <sup>b</sup>	90,786
90,650		
	Pacific Drilling SA, Term Loan	
	0.000%, (PRIME + 4.500%), 6/3/2018 <sup>b,f,g</sup>	251,344
574,500	<b>Total</b>	<b>4,283,700</b>
<b>Financials (2.0%)</b>		
	Air Methods Corporation, Term Loan	
	5.886%, (LIBOR 3M + 3.500%), 4/21/2024 <sup>b</sup>	1,318,891
1,450,574		
	Avolon TLB Borrower 1 US, LLC, Term Loan	
	4.165%, (LIBOR 1M + 2.000%), 1/15/2025 <sup>b</sup>	1,460,617
1,456,350		
	Cytera DC Holdings, Inc., Term Loan	
	5.110%, (LIBOR 1M + 3.000%), 5/1/2024 <sup>b</sup>	217,522
217,250		
	Digicel International Finance, Ltd., Term Loan	
	5.570%, (LIBOR 3M + 3.250%), 5/10/2024 <sup>b</sup>	1,249,052
1,320,002		
	DJO Finance, LLC, Term Loan	
	5.540%, (LIBOR 3M + 3.250%), 6/7/2020 <sup>b</sup>	181,170
181,283		
	Genworth Holdings, Inc., Term Loan	
	6.648%, (LIBOR 1M + 4.500%), 3/7/2023 <sup>b</sup>	244,638
239,400		
	GGP Nimbus LP, Term Loan	
	4.742%, (LIBOR 1M + 2.500%), 8/24/2025 <sup>b</sup>	1,313,677
1,320,000		
	Grizzly Acquisitions, Inc., Term Loan	
	0.000%, (LIBOR 3M + 3.250%), 10/1/2025 <sup>b,c,d,e</sup>	751,875
750,000		
	Harland Clarke Holdings Corporation, Term Loan	
	7.136%, (LIBOR 3M + 4.750%), 11/3/2023 <sup>b</sup>	1,148,013
1,197,406		

Principal Amount	Bank Loans (12.6%) <sup>a</sup>	Value
<b>Financials (2.0%) - continued</b>		
	Ineos US Finance, LLC, Term Loan	
	4.242%, (LIBOR 1M + 2.000%), 3/31/2024 <sup>b</sup>	\$1,744,502
\$1,741,837		
	MoneyGram International, Inc., Term Loan	
	5.636%, (LIBOR 3M + 3.250%), 3/28/2020 <sup>b</sup>	794,183
815,240		
	Sable International Finance, Ltd., Term Loan	
	5.492%, (LIBOR 1M + 3.250%), 1/31/2026 <sup>b</sup>	2,354,122
2,345,000		
	TransUnion, LLC, Term Loan	
	4.242%, (LIBOR 1M + 2.000%), 4/9/2023 <sup>b</sup>	842,872
841,500		
	Tronex Finance, LLC, Term Loan	
	5.242%, (LIBOR 1M + 3.000%), 9/22/2024 <sup>b</sup>	875,565
872,477	<b>Total</b>	<b>14,631,587</b>
<b>Technology (0.8%)</b>		
	First Data Corporation, Term Loan	
	4.212%, (LIBOR 1M + 2.000%), 4/26/2024 <sup>b</sup>	2,151,526
2,150,000		
	Micron Technology Inc., Term Loan	
	4.000%, (LIBOR 1M + 1.750%), 4/26/2022 <sup>b</sup>	543,696
542,227		
	Plantronics, Inc., Term Loan	
	4.742%, (LIBOR 1M + 2.500%), 7/2/2025 <sup>b</sup>	451,409
450,000		
	Rackspace Hosting, Inc., Term Loan	
	5.348%, (LIBOR 3M + 3.000%), 11/3/2023 <sup>b</sup>	1,159,115
1,175,645		
	SS&C Technologies Holdings Europe SARL, Term Loan	
	4.492%, (LIBOR 1M + 2.250%), 4/16/2025 <sup>b</sup>	325,057
324,852		
	SS&C Technologies, Inc., Term Loan	
	4.492%, (LIBOR 1M + 2.250%), 4/16/2025 <sup>b</sup>	837,417
836,889	<b>Total</b>	<b>5,468,220</b>
<b>Transportation (0.2%)</b>		
	Arctic LNG Carriers, Ltd., Term Loan	
	6.742%, (LIBOR 1M + 4.500%), 5/18/2023 <sup>b</sup>	1,628,499
1,624,438		
	OSG Bulk Ships, Inc., Term Loan	
	6.770%, (LIBOR 3M + 4.250%), 8/5/2019 <sup>b</sup>	188,049
190,068	<b>Total</b>	<b>1,816,548</b>
<b>Utilities (0.3%)</b>		
	Core and Main, LP, Term Loan	
	5.317%, (LIBOR 3M + 3.000%), 8/1/2024 <sup>b</sup>	642,032
640,163		
	EnergySolutions, LLC, Term Loan	
	6.136%, (LIBOR 3M + 3.750%), 5/11/2025 <sup>b</sup>	436,624
433,912		
	GIP III Stetson I, LP, Term Loan	
	6.583%, (LIBOR 3M + 4.250%), 7/18/2025 <sup>b</sup>	321,501
320,000		
	Talen Energy Supply, LLC, Term Loan	
	6.242%, (LIBOR 1M + 4.000%), 7/6/2023 <sup>b</sup>	528,827
526,704		

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<u>Utilities (0.3%) - continued</u>		
	TerraForm Power Operating, LLC, Term Loan 4.242%, (LIBOR 1M + 2.000%), 11/8/2022 <sup>b</sup>	\$398,990
\$397,995		\$398,990
	<b>Total</b>	<b>2,327,974</b>
	<b>Total Bank Loans (cost \$91,192,554)</b>	<b>90,652,888</b>

Principal Amount	Long-Term Fixed Income (45.4%)	Value
<u>Asset-Backed Securities (6.2%)</u>		
	Apidos CLO XVIII 5.597%, (LIBOR 3M + 3.250%), 7/22/2026, Ser. 2014-18A, Class CR <sup>*.b</sup>	649,988
650,000		649,988
	Apidos CLO XXIV 3.603%, (LIBOR 3M + 1.450%), 10/20/2030, Ser. 2016-24A, Class A1BR <sup>*,b,c</sup>	1,570,000
1,570,000		1,570,000
	Babson CLO, Ltd. 4.970%, (LIBOR 3M + 2.900%), 7/20/2029, Ser. 2018-3A, Class D <sup>*,b</sup>	1,391,404
1,400,000		1,391,404
	Bellemeade Re, Ltd. 3.816%, (LIBOR 1M + 1.600%), 4/25/2028, Ser. 2018-1A, Class M1B <sup>b,h</sup>	1,206,016
1,200,000		1,206,016
	3.566%, (LIBOR 1M + 1.350%), 8/25/2028, Ser. 2018-2A, Class M1B <sup>b,h</sup>	2,011,940
2,000,000		2,011,940
	BlueMountain CLO, Ltd. 5.539%, (LIBOR 3M + 3.200%), 10/15/2026, Ser. 2014-3A, Class CR <sup>*.b</sup>	1,400,158
1,400,000		1,400,158
	Business Jet Securities, LLC 4.447%, 6/15/2033, Ser. 2018-2, Class A <sup>i</sup>	1,749,931
1,747,226		1,749,931
	CLUB Credit Trust 3.170%, 4/17/2023, Ser. 2017-NP1, Class B <sup>*</sup>	15,235
15,236		15,235
	Foundation Finance Trust 3.300%, 7/15/2033, Ser. 2017-1A, Class A <sup>*</sup>	846,969
854,241		846,969
	GSAA Home Equity Trust 2.486%, (LIBOR 1M + 0.270%), 7/25/2037, Ser. 2007-7, Class A4 <sup>b</sup>	759,401
794,824		759,401
	Harley Marine Financing, LLC 5.682%, 5/15/2043, Ser. 2018-1A, Class A2 <sup>*</sup>	1,319,780
1,336,500		1,319,780
	J.P. Morgan Mortgage Acquisition Trust 4.262%, 3/25/2047, Ser. 2007-HE1, Class AF4 <sup>i</sup>	805,220
1,124,001		805,220
	Lehman XS Trust 5.440%, 8/25/2035, Ser. 2005-2, Class 2A3B <sup>i</sup>	728,713
796,630		728,713
	Lendmark Funding Trust 2.830%, 12/22/2025, Ser. 2017-1A, Class A <sup>i</sup>	1,590,918
1,600,000		1,590,918
	Madison Park Funding XIV, Ltd. 5.598%, (LIBOR 3M + 3.250%), 7/20/2026, Ser. 2014-14A, Class DR <sup>*,b</sup>	1,451,380
1,450,000		1,451,380

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<u>Asset-Backed Securities (6.2%) - continued</u>		
	Merrill Lynch Mortgage Investors Trust 3.982%, 6/25/2035, Ser. 2005-A5, Class M1 <sup>b</sup>	\$905,147
\$914,362		\$905,147
	Myers Park CLO, Ltd. 3.819%, (LIBOR 3M + 1.400%), 10/20/2030, Ser. 2018-1A, Class A2 <sup>*,b,c</sup>	1,423,219
1,425,000		1,423,219
	Neuberger Berman CLO XIV, Ltd. 5.989%, (LIBOR 3M + 3.650%), 1/28/2030, Ser. 2013-14A, Class DR <sup>*,b</sup>	439,125
437,500		439,125
	Neuberger Berman CLO, Ltd. 5.997%, (LIBOR 3M + 3.650%), 4/22/2029, Ser. 2014-17A, Class DR <sup>*,b</sup>	476,709
475,000		476,709
	Oak Hill Advisors Residential Loan Trust 3.000%, 6/25/2057, Ser. 2017-NPL1, Class A1 <sup>*,j</sup>	1,012,106
1,027,600		1,012,106
	Octagon Investment Partners XX, Ltd. 5.888%, (LIBOR 3M + 3.550%), 8/12/2026, Ser. 2014-1A, Class DR <sup>*,b</sup>	975,319
975,000		975,319
	OHA Credit Funding 1, Ltd. 4.089%, (LIBOR 3M + 1.450%), 10/20/2030, Ser. 2018-1A, Class A2 <sup>*,b,c,e</sup>	1,215,000
1,215,000		1,215,000
	OZLM Funding II, Ltd. 3.700%, (LIBOR 3M + 1.500%), 7/15/2031, Ser. 2012-2A, Class A1BR <sup>*,b</sup>	2,434,973
2,435,000		2,434,973
	Preston Ridge Partners Mortgage Trust, LLC 3.750%, 4/25/2023, Ser. 2018-1A, Class A1 <sup>*,b</sup>	1,375,814
1,386,713		1,375,814
	Pretium Mortgage Credit Partners, LLC 3.250%, 3/28/2057, Ser. 2017-NPL2, Class A1 <sup>h,i</sup>	777,517
781,390		777,517
	3.700%, 3/27/2033, Ser. 2018-NPL2, Class A1 <sup>h,i</sup>	1,424,677
1,434,636		1,424,677
	Renaissance Home Equity Loan Trust 5.746%, 5/25/2036, Ser. 2006-1, Class AF6 <sup>i</sup>	216,281
305,760		216,281
	5.797%, 8/25/2036, Ser. 2006-2, Class AF3 <sup>i</sup>	530,116
860,309		530,116
	Sound Point CLO X, Ltd. 5.048%, (LIBOR 3M + 2.700%), 1/20/2028, Ser. 2015-3A, Class DR <sup>*,b</sup>	1,149,961
1,150,000		1,149,961
	Sound Point CLO XXI, Ltd. 3.848%, (LIBOR 3M + 1.450%), 10/26/2031, Ser. 2018-3A, Class A1B <sup>*,b,c,e</sup>	2,400,000
2,400,000		2,400,000
	Spirit Master Funding, LLC 4.360%, 12/20/2047, Ser. 2017-1A, Class A <sup>*</sup>	1,878,035
1,888,660		1,878,035
	THL Credit Wind River CLO, Ltd. 5.198%, (LIBOR 3M + 2.850%), 7/15/2028, Ser. 2016-1A, Class DR <sup>b</sup>	1,249,969
1,250,000		1,249,969
	3.848%, (LIBOR 3M + 1.450%), 10/22/2031, Ser. 2014-3A, Class A2R2 <sup>*,b,c,e</sup>	3,750,000
3,750,000		3,750,000

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

Principal Amount	Long-Term Fixed Income (45.4%)	Value
<b>Asset-Backed Securities (6.2%) - continued</b>		
	Vericrest Opportunity Loan	
	Transferee	
\$581,206	3.250%, 6/25/2047, Ser. 2017-NPL7, Class A1 <sup>h,i</sup>	\$577,344
1,400,000	4.704%, 8/25/2048, Ser. 2018-NPL5, Class A1B <sup>h,i</sup>	1,392,374
	Vericrest Opportunity Loan Trust LXV, LLC	
1,456,094	3.750%, 4/25/2048, Ser. 2018-NPL1, Class A1 <sup>h,i</sup>	1,451,657
	<b>Total</b>	<b>44,552,396</b>

**Basic Materials (1.4%)**

735,000	Alcoa Nederland Holding BV 6.750%, 9/30/2024 <sup>h</sup>	777,263
216,000	Anglo American Capital plc 4.125%, 9/27/2022 <sup>h</sup>	215,895
775,000	4.750%, 4/10/2027 <sup>h</sup>	755,197
509,000	ArcelorMittal SA 6.125%, 6/1/2025 <sup>j</sup>	553,017
760,000	BWAY Holding Company 5.500%, 4/15/2024 <sup>h</sup>	747,148
860,000	CF Industries, Inc. 3.450%, 6/1/2023 <sup>j</sup>	828,825
64,000	Dow Chemical Company 8.550%, 5/15/2019	66,173
216,000	E.I. du Pont de Nemours and Company 2.200%, 5/1/2020	213,208
322,000	First Quantum Minerals, Ltd. 7.000%, 2/15/2021 <sup>h</sup>	318,378
795,000	FMG Resources Property, Ltd. 5.125%, 5/15/2024 <sup>h,j</sup>	771,746
108,000	Kinross Gold Corporation 5.125%, 9/1/2021	110,970
64,000	LyondellBasell Industries NV 5.000%, 4/15/2019	64,321
164,000	Packaging Corporation of America 2.450%, 12/15/2020	160,804
745,000	Peabody Securities Finance Corporation 6.375%, 3/31/2025 <sup>h</sup>	757,106
545,000	Platform Specialty Products Corporation 5.875%, 12/1/2025 <sup>h</sup>	537,790
216,000	Sherwin-Williams Company 2.250%, 5/15/2020	212,827
645,000	Steel Dynamics, Inc. 5.000%, 12/15/2026	641,775
200,000	Syngenta Finance NV 3.933%, 4/23/2021 <sup>h</sup>	199,438
820,000	Trinseo Materials Operating SCA 5.375%, 9/1/2025 <sup>h</sup>	790,521
1,100,000	United States Steel Corporation 6.250%, 3/15/2026	1,090,375
163,000	Xstrata Finance Canada, Ltd. 4.950%, 11/15/2021 <sup>h</sup>	167,989
	<b>Total</b>	<b>9,980,766</b>

**Capital Goods (1.9%)**

1,105,000	AECOM 5.875%, 10/15/2024	1,170,350
670,000	Ashtead Capital, Inc. 4.125%, 8/15/2025 <sup>h</sup>	636,500

Principal Amount	Long-Term Fixed Income (45.4%)	Value
<b>Capital Goods (1.9%) - continued</b>		
\$725,000	Bombardier, Inc. 7.500%, 3/15/2025 <sup>h</sup>	\$747,656
785,000	Building Materials Corporation of America 6.000%, 10/15/2025 <sup>h</sup>	802,662
161,000	Caterpillar Financial Services Corporation 1.850%, 9/4/2020	157,093
775,000	Cemex SAB de CV 5.700%, 1/11/2025 <sup>h</sup>	788,562
162,000	Cintas Corporation No. 2 2.900%, 4/1/2022	158,009
165,000	CNH Industrial Capital, LLC 4.875%, 4/1/2021	169,096
730,000	Crown Americas Capital Corporation IV 4.500%, 1/15/2023	732,920
410,000	Crown Cork & Seal Company, Inc. 7.375%, 12/15/2026	445,875
875,000	Flex Acquisition Company, Inc. 7.875%, 7/15/2026 <sup>h</sup>	864,063
620,000	General Electric Company 5.000%, 1/21/2021 <sup>b,k</sup>	604,423
860,000	H&E Equipment Services, Inc. 5.625%, 9/1/2025	857,850
280,000	L3 Technologies, Inc. 4.950%, 2/15/2021	287,974
70,000	Lockheed Martin Corporation 2.500%, 11/23/2020	69,022
1,070,000	Owens-Brockway Glass Container, Inc. 5.000%, 1/15/2022 <sup>h</sup>	1,079,363
1,125,000	Reynolds Group Issuer, Inc. 5.125%, 7/15/2023 <sup>h</sup>	1,118,813
112,000	Rockwell Collins, Inc. 2.800%, 3/15/2022	108,979
270,000	Roper Technologies, Inc. 2.800%, 12/15/2021	263,835
185,000	Standard Industries, Inc. 5.500%, 2/15/2023 <sup>h</sup>	187,081
1,350,000	Textron Financial Corporation 4.049%, (LIBOR 3M + 1.735%), 2/15/2042 <sup>b,h</sup>	1,177,875
137,000	Textron, Inc. 7.250%, 10/1/2019	142,172
780,000	United Rentals North America, Inc. 5.500%, 7/15/2025	795,600
237,000	United Technologies Corporation 3.950%, 8/16/2025	235,496
	<b>Total</b>	<b>13,601,269</b>

**Collateralized Mortgage Obligations (7.0%)**

632,856	Adjustable Rate Mortgage Trust 4.464%, 11/25/2035, Ser. 2005-9, Class 1A4 <sup>b</sup>	607,816
721,997	AJAX Mortgage Loan Trust 3.470%, 4/25/2057, Ser. 2017-A, Class A <sup>-1</sup>	717,324
636,104	Alternative Loan Trust 6.000%, 6/25/2036, Ser. 2006-24CB, Class A9	545,109
1,311,393	American Home Mortgage Investment Trust 6.750%, 12/25/2036, Ser. 2006-3, Class 3A2	595,771

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

Principal Amount	Long-Term Fixed Income (45.4%)	Value	Principal Amount	Long-Term Fixed Income (45.4%)	Value
<u>Collateralized Mortgage Obligations (7.0%) - continued</u>			<u>Collateralized Mortgage Obligations (7.0%) - continued</u>		
	Banc of America Alternative Loan Trust			2.615%, (12 MTA + 0.770%), 4/25/2047, Ser. 2007-OA2, Class A1 <sup>b</sup>	\$561,043
\$234,398	2.716%, (LIBOR 1M + 0.500%), 4/25/2035, Ser. 2005-3, Class 1CB1 <sup>b</sup>	\$210,165	\$582,938	Federal Home Loan Mortgage Corporation	
567,369	6.000%, 11/25/2035, Ser. 2005-10, Class 3CB1	508,501	2,608,276	2.500%, 12/15/2022, Ser. 4155, Class AI <sup>l</sup>	103,007
	Bear Stearns Adjustable Rate Mortgage Trust		1,088,027	2.500%, 5/15/2027, Ser. 4106, Class HI <sup>l</sup>	67,915
101,132	4.730%, (CMT 1Y + 2.300%), 10/25/2035, Ser. 2005-9, Class A1 <sup>b</sup>	102,290	1,376,798	2.500%, 2/15/2028, Ser. 4162, Class AI <sup>l</sup>	104,657
	CIM Trust		4,158,492	2.500%, 3/15/2028, Ser. 4177, Class EI <sup>l</sup>	321,818
1,157,112	5.000%, 12/25/2057, Ser. 2018-R3, Class A1 <sup>a,b</sup>	1,200,615	2,065,901	3.000%, 4/15/2028, Ser. 4193, Class AI <sup>l</sup>	171,090
	Citicorp Mortgage Securities Trust		1,997,629	3.000%, 2/15/2033, Ser. 4170, Class IG <sup>l</sup>	222,124
191,241	6.000%, 5/25/2037, Ser. 2007-4, Class 1A5	184,098		Federal Home Loan Mortgage Corporation - REMIC	
	Citigroup Mortgage Loan Trust, Inc.		4,016,331	3.000%, 5/15/2027, Ser. 4046, Class GI <sup>l</sup>	314,254
213,845	5.500%, 11/25/2035, Ser. 2005-9, Class 21A2	214,530	4,568,740	3.000%, 7/15/2027, Ser. 4074, Class IO <sup>l</sup>	380,657
425,436	3.898%, 3/25/2037, Ser. 2007-AR4, Class 2A1A <sup>b</sup>	358,469	3,045,398	2.500%, 2/15/2028, Ser. 4161, Class UI <sup>l</sup>	215,192
	COLT Mortgage Loan Trust		2,494,266	3.000%, 4/15/2033, Ser. 4203, Class DI <sup>l</sup>	213,830
230,351	2.750%, 9/25/2046, Ser. 2016-2, Class A1 <sup>a,b</sup>	229,476		Federal National Mortgage Association	
	Countrywide Alternative Loan Trust		1,852,876	2.500%, 2/25/2028, Ser. 2013-46, Class CI <sup>l</sup>	120,780
147,237	2.616%, (LIBOR 1M + 0.400%), 2/25/2035, Ser. 2005-J1, Class 5A1 <sup>b</sup>	141,618	1,443,912	3.000%, 4/25/2028, Ser. 2013-30, Class DI <sup>l</sup>	140,369
425,942	3.776%, 10/25/2035, Ser. 2005-43, Class 1A1 <sup>b</sup>	417,162	1,743,207	3.500%, 1/25/2033, Ser. 2012-150, Class YI <sup>l</sup>	222,757
306,470	4.026%, 10/25/2035, Ser. 2005-43, Class 4A1 <sup>b</sup>	269,068		Federal National Mortgage Association - REMIC	
231,267	5.500%, 2/25/2036, Ser. 2005-85CB, Class 2A2	221,322	4,175,775	3.000%, 7/25/2027, Ser. 2012-74, Class AI <sup>l</sup>	334,597
142,259	6.000%, 4/25/2036, Ser. 2006-4CB, Class 1A1	118,224	6,702,135	3.000%, 7/25/2027, Ser. 2012-73, Class DI <sup>l</sup>	585,398
361,165	6.500%, 8/25/2036, Ser. 2006-23CB, Class 2A3	235,077	4,303,315	3.500%, 9/25/2027, Ser. 2012-98, Class YI <sup>l</sup>	425,727
106,073	6.000%, 1/25/2037, Ser. 2006-39CB, Class 1A16	101,492	5,445,254	3.000%, 12/25/2027, Ser. 2012-139, Class DI <sup>l</sup>	449,924
496,771	5.500%, 5/25/2037, Ser. 2007-8CB, Class A1	417,364	7,624,738	3.000%, 1/25/2028, Ser. 2012-147, Class EI <sup>l</sup>	640,530
	Countrywide Home Loan Mortgage Pass Through Trust			First Horizon Alternative Mortgage Securities Trust	
582,798	3.628%, 11/25/2035, Ser. 2005-22, Class 2A1 <sup>b</sup>	519,164	420,112	3.976%, 3/25/2035, Ser. 2005-AA2, Class 1A1 <sup>b</sup>	400,997
655,604	4.110%, 12/20/2035, Ser. 2005-HYB8, Class 3A1 <sup>b</sup>	626,060	452,015	4.144%, 7/25/2035, Ser. 2005-AA5, Class 2A1 <sup>b</sup>	443,087
	Countrywide Home Loans, Inc.		542,344	6.000%, (LIBOR 1M + 1.000%), 8/25/2036, Ser. 2006-FA4, Class 1A4 <sup>b</sup>	440,574
1,665,748	6.000%, 11/25/2037, Ser. 2007-18, Class 1A2	1,420,543		First Horizon Mortgage Pass-Through Trust	
	CSMC Mortgage-Backed Trust		408,239	4.330%, 8/25/2037, Ser. 2007-AR2, Class 1A2 <sup>b</sup>	337,121
545,549	5.500%, 3/25/2037, Ser. 2007-2, Class 3A4	465,081		GMAC Mortgage Corporation Loan Trust	
	Deutsche Alt-A Securities, Inc., Mortgage Loan Trust		747,025	3.802%, 5/25/2035, Ser. 2005-AR2, Class 4A <sup>b</sup>	711,355
173,046	2.416%, (LIBOR 1M + 0.200%), 11/25/2035, Ser. 2005-5, Class 2A1 <sup>b</sup>	116,360			
355,100	5.500%, 11/25/2035, Ser. 2005-5, Class 1A4 <sup>b</sup>	377,184			

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# DIVERSIFIED INCOME PLUS PORTFOLIO

Schedule of Investments as of September 28, 2018

(unaudited)

Principal Amount	Long-Term Fixed Income (45.4%)	Value	Principal Amount	Long-Term Fixed Income (45.4%)	Value
<u>Collateralized Mortgage Obligations (7.0%) - continued</u>			<u>Collateralized Mortgage Obligations (7.0%) - continued</u>		
	Government National Mortgage Association 4.000%, 1/16/2027, Ser. 2012-3, Class IO <sup>1</sup>	\$123,939		Oaktown Re II, Ltd. 3.766%, (LIBOR 1M + 1.550%), 7/25/2028, Ser. 2018-1A, Class M1 <sup>*,b</sup>	\$2,002,504
\$1,419,035	Greenpoint Mortgage Funding Trust 2.416%, (LIBOR 1M + 0.200%), 10/25/2045, Ser. 2005-AR4, Class G41B <sup>b</sup>	426,698	\$2,000,000	Preston Ridge Partners Mortgage Trust, LLC 4.250%, 1/25/2022, Ser. 2017-1A, Class A1 <sup>*,i</sup>	380,290
478,387	Homeward Opportunities Fund Trust 3.766%, 6/25/2048, Ser. 2018-1, Class A1 <sup>*,b</sup>	950,363	380,462	2017-2A, Class A1 <sup>*,i</sup>	605,195
950,351	Impac Secured Assets Trust 2.456%, (LIBOR 1M + 0.240%), 9/25/2037, Ser. 2007-3, Class A1B <sup>b</sup>	1,140,653	609,693	Radnor RE, Ltd. 3.616%, (LIBOR 1M + 1.400%), 3/25/2028, Ser. 2018-1, Class M1 <sup>*,b</sup>	1,252,081
1,367,190	IndyMac IMJA Mortgage Loan Trust 6.250%, 11/25/2037, Ser. 2007-A3, Class A1	420,860	1,250,000	RCO 2017-INV1 Trust 3.197%, 11/25/2052, Ser. 2017-INV1, Class A <sup>*,b</sup>	1,311,708
540,047	IndyMac INDX Mortgage Loan Trust 3.785%, 10/25/2035, Ser. 2005-AR19, Class A1 <sup>b</sup>	1,478,049	1,299,670	Residential Accredit Loans, Inc. Trust 5.750%, 9/25/2035, Ser. 2005-QS13, Class 2A3	378,532
1,639,647	2.426%, (LIBOR 1M + 0.210%), 4/25/2046, Ser. 2006-AR2, Class 1A1B <sup>b</sup>	1,179,259	390,252	6.000%, 4/25/2036, Ser. 2006-QS4, Class A2	535,565
1,258,131	J.P. Morgan Alternative Loan Trust 6.500%, 3/25/2036, Ser. 2006-S1, Class 1A19	631,066	577,758	2.766%, (LIBOR 1M + 0.550%), 1/25/2037, Ser. 2007-QS1, Class 1A5 <sup>b</sup>	873,699
720,162	J.P. Morgan Mortgage Trust 6.500%, 1/25/2035, Ser. 2005-S1, Class 1A2	156,206	1,101,333	6.000%, 1/25/2037, Ser. 2007-QS1, Class 1A1	439,933
144,179	3.835%, 2/25/2036, Ser. 2006-A1, Class 2A2 <sup>b</sup>	551,527	472,663	5.750%, 4/25/2037, Ser. 2007-QS6, Class A28	751,400
607,932	4.249%, 10/25/2036, Ser. 2006-A6, Class 1A2 <sup>b</sup>	526,306	821,903	6.250%, 4/25/2037, Ser. 2007-QS6, Class A6	472,997
601,839	2.596%, (LIBOR 1M + 0.380%), 1/25/2037, Ser. 2006-S4, Class A8 <sup>b</sup>	286,222	503,640	6.000%, 6/25/2037, Ser. 2007-QS8, Class A10	193,624
520,734	6.250%, 8/25/2037, Ser. 2007-S3, Class 1A10	165,112	212,824	Residential Asset Securitization Trust 6.200%, 8/25/2022, Ser. 2007-A8, Class 3A1 <sup>b</sup>	493,373
280,256	Lehman Mortgage Trust 2.966%, (LIBOR 1M + 0.750%), 12/25/2035, Ser. 2005-2, Class 3A1 <sup>b</sup>	211,270	590,685	5.500%, 4/25/2035, Ser. 2005-A1, Class A3	342,882
269,589	Master Asset Securitization Trust 2.716%, (LIBOR 1M + 0.500%), 6/25/2036, Ser. 2006-2, Class 2A2 <sup>b</sup>	411,061	333,948	2.596%, (LIBOR 1M + 0.380%), 8/25/2037, Ser. 2007-A8, Class 2A3 <sup>b</sup>	164,104
863,363	MASTR Alternative Loans Trust 6.500%, 7/25/2034, Ser. 2004-6, Class 6A1	134,951	723,201	Residential Funding Mortgage Security I Trust 6.000%, 7/25/2037, Ser. 2007-S7, Class A20	536,999
133,705	2.666%, (LIBOR 1M + 0.450%), 12/25/2035, Ser. 2005-6, Class 2A1 <sup>b</sup>	140,747	567,775	Sequoia Mortgage Trust 4.012%, 9/20/2046, Ser. 2007-1, Class 4A1 <sup>b</sup>	931,453
300,810	Merrill Lynch Alternative Note Asset Trust 6.000%, 3/25/2037, Ser. 2007-F1, Class 2A1	321,421	1,122,859	Structured Adjustable Rate Mortgage Loan Trust 4.163%, 12/25/2034, Ser. 2004-18, Class 5A <sup>b</sup>	20,868
406,019	MortgageIT Trust 2.416%, (LIBOR 1M + 0.200%), 4/25/2036, Ser. 2006-1, Class 1A2 <sup>b</sup>	1,195,551	21,119	4.200%, 7/25/2035, Ser. 2005-15, Class 4A1 <sup>b</sup>	371,768
1,346,754			402,002	4.421%, 9/25/2035, Ser. 2005-18, Class 1A1 <sup>b</sup>	176,888
			220,249	Structured Asset Mortgage Investments, Inc. 2.526%, (LIBOR 1M + 0.310%), 12/25/2035, Ser. 2005-AR4, Class A1 <sup>b</sup>	901,146
			942,591	Toorak Mortgage Corporation, Ltd. 4.336%, 8/25/2021, Ser. 2018-1, Class A1 <sup>*,i</sup>	1,757,796
			1,750,000		

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# DIVERSIFIED INCOME PLUS PORTFOLIO

Schedule of Investments as of September 28, 2018

(unaudited)

Principal Amount	Long-Term Fixed Income (45.4%)	Value
<b>Communications Services (3.0%) - continued</b>		
	World Wrestling Entertainment, Inc., Convertible	
\$396,000	3.375%, 12/15/2023 <sup>h</sup>	\$1,532,056
	<b>Total</b>	<b>21,810,353</b>
<b>Consumer Cyclical (2.7%)</b>		
1,115,000	Allison Transmission, Inc. 5.000%, 10/1/2024 <sup>h</sup>	1,109,425
162,000	American Honda Finance Corporation 2.000%, 2/14/2020	159,857
145,000	BMW US Capital, LLC 1.500%, 4/11/2019 <sup>h</sup>	144,093
730,000	Brookfield Residential Properties, Inc. 6.125%, 7/1/2022 <sup>h</sup>	730,000
142,000	Caesars Entertainment Corporation, Convertible 5.000%, 10/1/2024	231,259
160,000	D.R. Horton, Inc. 2.550%, 12/1/2020	156,718
150,000	Daimler Finance North America, LLC 2.891%, (LIBOR 3M + 0.550%), 5/4/2021 <sup>b,h</sup>	150,514
925,000	Delphi Jersey Holdings plc 5.000%, 10/1/2025 <sup>h</sup>	870,656
216,000	Ford Motor Credit Company, LLC 2.262%, 3/28/2019	215,252
210,000	1.897%, 8/12/2019	207,743
95,000	2.597%, 11/4/2019	94,240
162,000	3.336%, 3/18/2021	159,699
162,000	General Motors Financial Company, Inc. 2.650%, 4/13/2020	160,310
110,000	3.189%, (LIBOR 3M + 0.850%), 4/9/2021 <sup>b</sup>	110,420
162,000	4.375%, 9/25/2021	164,870
108,000	3.150%, 6/30/2022	105,062
110,000	Home Depot, Inc. 2.000%, 4/1/2021	107,230
65,000	2.625%, 6/1/2022	63,620
108,000	Hyundai Capital America 2.550%, 4/3/2020 <sup>h</sup>	106,185
108,000	2.750%, 9/18/2020 <sup>h</sup>	105,888
200,000	Jaguar Land Rover Automotive plc 4.125%, 12/15/2018 <sup>h</sup>	200,260
383,000	5.625%, 2/1/2023 <sup>h</sup>	377,255
570,000	L Brands, Inc. 5.625%, 2/15/2022	575,871
740,000	Landry's, Inc. 6.750%, 10/15/2024 <sup>h</sup>	750,641
161,000	Lennar Corporation 2.950%, 11/29/2020	157,176
65,000	4.125%, 1/15/2022	64,596
59,000	4.875%, 12/15/2023	59,516
1,180,000	4.500%, 4/30/2024	1,155,456
520,000	Live Nation Entertainment, Inc. 5.375%, 6/15/2022 <sup>h</sup>	526,500
470,000	5.625%, 3/15/2026 <sup>h</sup>	474,700
45,000	Macy's Retail Holdings, Inc. 3.875%, 1/15/2022	44,865
67,000	2.875%, 2/15/2023	63,440
216,000	McDonald's Corporation 2.625%, 1/15/2022	210,120

Principal Amount	Long-Term Fixed Income (45.4%)	Value
<b>Consumer Cyclical (2.7%) - continued</b>		
\$775,000	MGM Resorts International 6.000%, 3/15/2023	\$802,125
875,000	5.750%, 6/15/2025	876,750
855,000	Navistar International Corporation 6.625%, 11/1/2025 <sup>h</sup>	889,200
800,000	New Red Finance, Inc. 4.250%, 5/15/2024 <sup>h</sup>	759,304
162,000	Nissan Motor Acceptance Corporation 2.000%, 3/8/2019 <sup>h</sup>	161,488
827,000	Prime Security Services Borrower, LLC 9.250%, 5/15/2023 <sup>h</sup>	884,477
1,105,000	PulteGroup, Inc. 4.250%, 3/1/2021	1,107,763
70,000	Ralph Lauren Corporation 2.625%, 8/18/2020	69,248
750,000	Royal Caribbean Cruises, Ltd. 5.250%, 11/15/2022	789,231
770,000	Six Flags Entertainment Corporation 4.875%, 7/31/2024 <sup>h</sup>	754,215
115,000	Starbucks Corporation 2.100%, 2/4/2021	112,242
124,000	Toll Brothers Finance Corporation 4.000%, 12/31/2018	123,901
70,000	Visa, Inc. 2.200%, 12/14/2020	68,786
150,000	Volkswagen Group of America Finance, LLC 2.450%, 11/20/2019 <sup>h</sup>	148,596
920,000	Wabash National Corporation 5.500%, 10/1/2025 <sup>h</sup>	878,600
1,105,000	Yum! Brands, Inc. 5.000%, 6/1/2024 <sup>h</sup>	1,096,027
	<b>Total</b>	<b>19,335,390</b>
<b>Consumer Non-Cyclical (2.6%)</b>		
216,000	Abbott Laboratories 2.550%, 3/15/2022	209,670
162,000	3.400%, 11/30/2023	161,311
216,000	AbbVie, Inc. 2.500%, 5/14/2020	213,551
108,000	2.900%, 11/6/2022	104,900
1,000,000	Albertsons Companies, LLC 6.625%, 6/15/2024	961,250
225,000	Amgen, Inc. 3.875%, 11/15/2021	228,217
216,000	2.650%, 5/11/2022	209,751
410,000	Anheuser-Busch InBev Finance, Inc. 2.650%, 2/1/2021	404,121
120,000	3.603%, (LIBOR 3M + 1.260%), 2/1/2021 <sup>b</sup>	123,161
108,000	3.300%, 2/1/2023	106,622
224,000	Anheuser-Busch InBev Worldwide, Inc. 3.500%, 1/12/2024	221,614
109,000	BAT Capital Corporation 2.297%, 8/14/2020 <sup>h</sup>	106,813
110,000	2.764%, 8/15/2022 <sup>h</sup>	105,980
235,000	Bayer U.S. Finance II, LLC 3.500%, 6/25/2021 <sup>h</sup>	234,438
220,000	Bayer U.S. Finance, LLC 2.375%, 10/8/2019 <sup>h</sup>	218,546
216,000	Becton, Dickinson and Company 3.125%, 11/8/2021	212,552

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

Principal Amount	Long-Term Fixed Income (45.4%)	Value	Principal Amount	Long-Term Fixed Income (45.4%)	Value
<b>Consumer Non-Cyclical (2.6%) - continued</b>			<b>Consumer Non-Cyclical (2.6%) - continued</b>		
\$35,000	Boston Scientific Corporation 6.000%, 1/15/2020	\$36,221	\$500,000	Pinnacle Foods, Inc. 5.875%, 1/15/2024	\$525,000
70,000	Bunge, Ltd. Finance Corporation 3.500%, 11/24/2020	69,778	760,000	Post Holdings, Inc. 5.500%, 3/1/2025 <sup>h</sup>	753,920
110,000	Cardinal Health, Inc. 1.948%, 6/14/2019	109,384	35,000	Reynolds American, Inc. 3.250%, 6/12/2020	34,927
110,000	CVS Health Corporation 2.616%, 6/15/2022	105,170		Shire Acquisitions Investments Ireland Designated Activity Company	
218,000	CVS Health Corporation 3.350%, 3/9/2021	217,585	225,000	1.900%, 9/23/2019	222,599
108,000	Energizer Gamma Acquisition, Inc. 6.375%, 7/15/2026 <sup>h</sup>	982,063	216,000	2.400%, 9/23/2021	208,688
327,000	Envision Healthcare Corporation 5.125%, 7/1/2022 <sup>h</sup>	768,375	840,000	Simmons Foods, Inc. 5.750%, 11/1/2024 <sup>h</sup>	643,650
108,000	Express Scripts Holding Company 4.750%, 11/15/2021	111,461	162,000	Smithfield Foods, Inc. 2.700%, 1/31/2020 <sup>h</sup>	159,498
53,000	Forest Laboratories, LLC 4.875%, 2/15/2021 <sup>h</sup>	54,564	725,000	Teleflex, Inc. 4.875%, 6/1/2026	717,750
235,000	Halfmoon Parent, Inc. 4.125%, 11/15/2025 <sup>h</sup>	234,248	1,005,000	Tenet Healthcare Corporation 8.125%, 4/1/2022	1,059,069
430,000	HCA, Inc. 5.250%, 6/15/2026	442,363	55,000	Teva Pharmaceutical Finance IV, LLC 2.250%, 3/18/2020	53,369
575,000	Iron Mountain, Inc. 4.500%, 2/15/2027	564,938	200,000	Teva Pharmaceutical Finance Netherlands III BV 2.200%, 7/21/2021	187,926
665,000	J.M. Smucker Company 2.200%, 12/6/2019	108,863	510,000	TreeHouse Foods, Inc. 4.875%, 3/15/2022	510,000
110,000	JBS USA, LLC 5.875%, 7/15/2024 <sup>h</sup>	384,150	98,000	Tyson Foods, Inc. 4.500%, 6/15/2022	100,904
390,000	Kellogg Company 3.125%, 5/17/2022	216,733	410,000	VPII Escrow Corporation 7.500%, 7/15/2021 <sup>h</sup>	417,688
780,000	Kraft Heinz Foods Company 5.375%, 2/10/2020	215,963	800,000	VRX Escrow Corporation 6.125%, 4/15/2025 <sup>h</sup>	760,840
112,000	Kroger Company 2.800%, 8/1/2022	106,338	167,000	Zimmer Biomet Holdings, Inc. 3.089%, (LIBOR 3M + 0.750%), 3/19/2021 <sup>b</sup>	167,155
	Laboratory Corporation of America Holdings 2.625%, 2/1/2020	4,968	161,000	Zoetis, Inc. 3.450%, 11/13/2020	161,675
224,000	Maple Escrow Subsidiary, Inc. 3.551%, 5/25/2021 <sup>h</sup>	223,594	<b>Total</b>		<b>18,967,992</b>
70,000	Mead Johnson Nutrition Company 3.000%, 11/15/2020	69,752	<b>Energy (2.9%)</b>		
216,000	Medtronic Global Holdings SCA 1.700%, 3/28/2019	215,001	760,000	Alliance Resource Operating Partners, LP 7.500%, 5/1/2025 <sup>h</sup>	809,400
185,000	Molson Coors Brewing Company 1.450%, 7/15/2019	182,832	77,000	Anadarko Petroleum Corporation 8.700%, 3/15/2019	78,936
162,000	Mondelez International Holdings Netherlands BV 2.000%, 10/28/2021 <sup>h</sup>	154,745	60,000	4.850%, 3/15/2021	61,652
112,000	Mylan NV 3.150%, 6/15/2021	110,249	60,000	3.450%, 7/15/2024	57,744
111,000	Mylan, Inc. 3.125%, 1/15/2023 <sup>h</sup>	105,895	260,000	Antero Resources Corporation 5.125%, 12/1/2022	263,250
95,000	Newell Rubbermaid, Inc. 3.150%, 4/1/2021	93,474	500,000	5.625%, 6/1/2023	511,875
210,000	PepsiCo, Inc. 2.867%, (LIBOR 3M + 0.530%), 10/6/2021 <sup>b</sup>	212,760	108,000	BP Capital Markets plc 2.315%, 2/13/2020	107,001
190,000	Pernod Ricard SA 5.750%, 4/7/2021 <sup>h</sup>	199,913	442,000	2.520%, 9/19/2022	426,989
254,000	Perrigo Finance Unlimited Company 4.375%, 3/15/2026	248,756	98,000	Buckeye Partners, LP 2.650%, 11/15/2018	97,983
			110,000	Canadian Natural Resources, Ltd. 2.950%, 1/15/2023	106,044
			108,000	Canadian Oil Sands, Ltd. 9.400%, 9/1/2021 <sup>h</sup>	121,988
			108,000	Cenovus Energy, Inc. 3.800%, 9/15/2023	105,705
			800,000	Cheniere Corpus Christi Holdings, LLC 7.000%, 6/30/2024	876,000

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Schedule of Investments as of September 28, 2018  
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Principal Amount	Long-Term Fixed Income (45.4%)	Value	Principal Amount	Long-Term Fixed Income (45.4%)	Value
<b>Financials (6.7%) - continued</b>			<b>Financials (6.7%) - continued</b>		
\$200,000	Banco Bilbao Vizcaya Argentaria SA 6.125%, 11/16/2027 <sup>b,k</sup>	\$179,750		Cooperatieve Centrale Raiffeisen- Boerenleenbank BA	
1,000,000	Banco Santander SA 6.375%, 5/19/2019 <sup>b,k</sup>	991,690	\$216,000	3.950%, 11/9/2022	\$214,597
108,000	Bank of America Corporation 2.369%, 7/21/2021 <sup>b</sup>	106,103	108,000	Credit Agricole SA 3.375%, 1/10/2022 <sup>h</sup>	105,941
218,000	2.328%, 10/1/2021 <sup>b</sup>	213,261	270,000	8.125%, 12/23/2025 <sup>b,h,k</sup>	296,992
218,000	2.738%, 1/23/2022 <sup>b</sup>	214,368	575,000	Credit Suisse Group AG 7.500%, 7/17/2023 <sup>b,h,k</sup>	591,531
224,000	3.499%, 5/17/2022 <sup>b</sup>	223,861	600,000	7.500%, 12/11/2023 <sup>b,h,k</sup>	631,464
200,000	3.004%, 12/20/2023 <sup>b</sup>	194,041		Credit Suisse Group Funding Guernsey, Ltd.	
218,000	3.550%, 3/5/2024 <sup>b</sup>	215,444	325,000	3.800%, 9/15/2022	323,172
118,000	3.864%, 7/23/2024 <sup>b</sup>	117,968		Credit Suisse Group Funding, Ltd.	
	Bank of Montreal		216,000	3.125%, 12/10/2020	214,245
185,000	1.500%, 7/18/2019	183,068		DDR Corporation	
163,000	2.100%, 6/15/2020	160,342	165,000	4.625%, 7/15/2022	168,679
	Bank of New York Mellon Corporation			Deutsche Bank AG	
216,000	2.600%, 2/7/2022	210,702	108,000	2.700%, 7/13/2020	105,789
	Bank of Nova Scotia		324,000	4.250%, 10/14/2021	322,510
112,000	2.788%, (LIBOR 3M + 0.440%), 4/20/2021 <sup>b</sup>	112,356	100,000	Deutsche Bank AG of New York 3.950%, 2/27/2023	97,083
162,000	2.700%, 3/7/2022	158,035	165,000	Digital Realty Trust, LP 2.750%, 2/1/2023	157,560
	Barclays Bank plc		43,000	Discover Bank 8.700%, 11/18/2019	45,327
100,000	5.140%, 10/14/2020	102,466	218,000	3.100%, 6/4/2020	216,620
450,000	Barclays plc 7.750%, 9/15/2023 <sup>b,k</sup>	451,125		Fidelity National Financial, Inc. 5.500%, 9/1/2022	191,144
200,000	4.338%, 5/16/2024 <sup>b</sup>	197,529	180,000	Fifth Third Bancorp 2.600%, 6/15/2022	157,899
	BB&T Corporation		164,000	Five Corners Funding Trust 4.419%, 11/15/2023 <sup>h</sup>	282,162
220,000	2.150%, 2/1/2021	214,717	275,000	Goldman Sachs Group, Inc. 5.375%, 5/10/2020 <sup>b,k</sup>	220,320
	BNP Paribas SA		162,000	2.600%, 12/27/2020	159,392
350,000	7.625%, 3/30/2021 <sup>b,h,k</sup>	367,500	216,000	5.250%, 7/27/2021	226,127
	BNZ International Funding, Ltd.		160,000	3.484%, (LIBOR 3M + 1.170%), 11/15/2021 <sup>b</sup>	161,828
250,000	3.312%, (LIBOR 3M + 0.980%), 9/14/2021 <sup>b,h</sup>	253,428	216,000	3.000%, 4/26/2022	211,658
	Capital One Financial Corporation		164,000	2.876%, 10/31/2022 <sup>b</sup>	160,008
108,000	2.500%, 5/12/2020	106,653	108,000	3.366%, (LIBOR 3M + 1.050%), 6/5/2023 <sup>b</sup>	109,291
324,000	3.050%, 3/9/2022	316,731		GS Finance Corporation, Convertible 0.500%, 6/23/2025 <sup>c</sup>	2,019,990
	Capital One NA		1,975,000	Guardian Life Global Funding 2.000%, 4/26/2021 <sup>h</sup>	
210,000	2.400%, 9/5/2019	208,866	200,000	HCP, Inc. 3.750%, 2/1/2019	193,592
	CBOE Holdings, Inc.		64,000	Hospitality Properties Trust 4.250%, 2/15/2021	80,593
165,000	1.950%, 6/28/2019	163,988	80,000	HSBC Holdings plc 3.400%, 3/8/2021	323,203
	Central Fidelity Capital Trust I		324,000	6.875%, 6/1/2021 <sup>b,k</sup>	223,560
445,000	3.339%, (LIBOR 3M + 1.000%), 4/15/2027 <sup>b</sup>	422,750	216,000	3.837%, (LIBOR 3M + 1.500%), 1/5/2022 <sup>b</sup>	215,500
	CIT Group, Inc.		210,000	6.375%, 9/17/2024 <sup>b,k</sup>	247,885
925,000	5.000%, 8/15/2022	945,350	250,000	Huntington Bancshares, Inc. 3.150%, 3/14/2021	138,783
	Citigroup, Inc.		140,000	Icahn Enterprises, LP 6.750%, 2/1/2024	332,719
200,000	2.050%, 6/7/2019	199,018	325,000	6.375%, 12/15/2025	431,613
216,000	2.450%, 1/10/2020	214,144	430,000	ILFC E-Capital Trust II 5.030%, (H15T30Y + 1.800%), 12/21/2065 <sup>b,h</sup>	1,411,800
216,000	2.650%, 10/26/2020	213,103			
97,000	2.350%, 8/2/2021	93,982			
108,000	2.750%, 4/25/2022	104,899			
	3.027%, (LIBOR 3M + 0.690%), 10/27/2022 <sup>b</sup>	108,053			
108,000	3.142%, 1/24/2023 <sup>b</sup>	213,810			
218,000	3.142%, 1/24/2023 <sup>b</sup>	213,810			
945,000	5.950%, 1/30/2023 <sup>b,k</sup>	965,998			
	Citizens Bank NA				
250,000	2.200%, 5/26/2020	245,157			
	CNA Financial Corporation				
250,000	5.750%, 8/15/2021	264,541			
	Commonwealth Bank of Australia				
216,000	2.250%, 3/10/2020 <sup>b</sup>	213,236			
	Compass Bank				
250,000	3.500%, 6/11/2021	248,719			

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Schedule of Investments as of September 28, 2018  
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Principal Amount	Long-Term Fixed Income (45.4%)	Value	Principal Amount	Long-Term Fixed Income (45.4%)	Value
<b>Financials (6.7%) - continued</b>			<b>Financials (6.7%) - continued</b>		
\$225,000	ING Groep NV 4.100%, 10/2/2023 <sup>e</sup>	\$224,814	\$216,000	PNC Bank NA 2.450%, 11/5/2020	\$212,409
216,000	International Lease Finance Corporation 4.625%, 4/15/2021	220,369	1,160,000	Quicken Loans, Inc. 5.750%, 5/1/2025 <sup>h</sup>	1,158,550
216,000	5.875%, 8/15/2022	228,445	162,000	Realty Income Corporation 5.750%, 1/15/2021	169,376
161,000	J.P. Morgan Chase & Company 3.001%, (LIBOR 3M + 0.680%), 6/1/2021 <sup>b</sup>	161,896	90,000	Regions Financial Corporation 3.200%, 2/8/2021	89,578
210,000	2.295%, 8/15/2021	204,149	112,000	3.800%, 8/14/2023	111,394
605,000	4.625%, 11/1/2022 <sup>b,k</sup>	573,994	162,000	Reinsurance Group of America, Inc. 4.700%, 9/15/2023	166,364
440,000	2.972%, 1/15/2023	428,456	216,000	Royal Bank of Canada 2.125%, 3/2/2020	213,730
162,000	2.776%, 4/25/2023 <sup>b</sup>	157,333	470,000	Royal Bank of Scotland Group plc 7.500%, 8/10/2020 <sup>b,k</sup>	481,163
215,000	3.572%, (LIBOR 3M + 1.230%), 10/24/2023 <sup>b</sup>	219,284	364,000	8.625%, 8/15/2021 <sup>b,k</sup>	389,935
250,000	KeyBank NA 1.600%, 8/22/2019	247,398	880,000	5.125%, 5/28/2024	880,465
25,000	Liberty Mutual Group, Inc. 5.000%, 6/1/2021 <sup>h</sup>	25,731	230,000	7.348%, 9/30/2031 <sup>b,k</sup>	287,788
525,000	10.750%, 6/15/2058 <sup>+,b</sup>	790,125	210,000	Santander UK Group Holdings plc 2.875%, 8/5/2021	204,369
185,000	Lincoln National Corporation 6.250%, 2/15/2020	191,729	285,000	Simon Property Group, LP 2.500%, 9/1/2020	281,256
235,000	4.669%, (LIBOR 3M + 2.358%), 5/17/2066 <sup>b</sup>	220,167	120,000	2.500%, 7/15/2021	117,457
750,000	Lloyds Bank plc 12.000%, 12/16/2024 <sup>b,h,k</sup>	916,906	900,000	Societe Generale SA 8.000%, 9/29/2025 <sup>b,h,k</sup>	948,771
215,000	Lloyds Banking Group plc 3.000%, 1/11/2022	209,298	210,000	Standard Chartered plc 3.452%, (LIBOR 3M + 1.130%), 8/19/2019 <sup>b,h</sup>	211,504
800,000	6.413%, 10/1/2035 <sup>b,h,k</sup>	809,000	1,138,000	State Street Capital Trust IV 3.334%, (LIBOR 3M + 1.000%), 6/15/2047 <sup>b</sup>	1,018,510
710,000	6.657%, 5/21/2037 <sup>b,h,k</sup>	723,760	250,000	State Street Corporation 3.222%, (LIBOR 3M + 0.900%), 8/18/2020 <sup>b</sup>	70,954
250,000	Macquarie Bank, Ltd. 6.125%, 3/8/2027 <sup>b,h,k</sup>	228,125	216,000	Sumitomo Mitsui Financial Group, Inc. 2.934%, 3/9/2021	213,079
823,000	MetLife Capital Trust IV 7.875%, 12/15/2037 <sup>h</sup>	1,008,175	215,000	4.007%, (LIBOR 3M + 1.680%), 3/9/2021 <sup>b</sup>	221,292
95,000	MetLife, Inc. 9.250%, 4/8/2038 <sup>h</sup>	127,775	108,000	2.784%, 7/12/2022	104,524
505,000	MGIC Investment Corporation, Convertible 9.000%, 4/1/2063 <sup>h</sup>	676,883	250,000	Sumitomo Mitsui Trust Bank, Ltd. 2.050%, 3/6/2019 <sup>n</sup>	249,303
250,000	Mitsubishi UFJ Financial Group, Inc. 3.394%, (LIBOR 3M + 1.060%), 9/13/2021 <sup>b</sup>	253,989	95,000	SunTrust Banks, Inc. 2.900%, 3/3/2021	93,909
108,000	2.998%, 2/22/2022	105,670	108,000	Synchrony Financial 3.000%, 8/15/2019	107,782
220,000	3.455%, 3/2/2023	217,107	25,000	3.578%, (LIBOR 3M + 1.230%), 2/3/2020 <sup>b</sup>	25,162
250,000	Mizuho Financial Group, Inc. 3.474%, (LIBOR 3M + 1.140%), 9/13/2021 <sup>b</sup>	254,141	94,000	3.750%, 8/15/2021	93,356
210,000	Morgan Stanley 2.800%, 6/16/2020	208,343	70,000	Toronto-Dominion Bank 3.262%, (LIBOR 3M + 0.930%), 12/14/2020 <sup>b</sup>	71,054
200,000	2.500%, 4/21/2021	195,391	295,000	2.550%, 1/25/2021	290,576
216,000	5.500%, 7/28/2021	227,353	216,000	UBS Group Funding Jersey, Ltd. 3.000%, 4/15/2021 <sup>h</sup>	212,781
216,000	3.528%, (LIBOR 3M + 1.180%), 1/20/2022 <sup>b</sup>	219,021	70,000	UnitedHealth Group, Inc. 3.350%, 7/15/2022	69,892
108,000	2.750%, 5/19/2022	104,753	1,495,000	USB Realty Corporation 3.486%, (LIBOR 3M + 1.147%), 1/15/2022 <sup>b,h,k</sup>	1,341,763
64,000	4.875%, 11/1/2022	66,295	112,000	Ventas Realty, LP 3.100%, 1/15/2023	108,736
218,000	3.125%, 1/23/2023	212,337	220,000	Wachovia Capital Trust II 2.839%, (LIBOR 3M + 0.500%), 1/15/2027 <sup>b</sup>	202,950
510,000	MPT Operating Partnership, LP 5.500%, 5/1/2024	514,845			
86,000	National City Corporation 6.875%, 5/15/2019	88,216			
85,000	Nomura Holdings, Inc. 2.750%, 3/19/2019	85,033			
860,000	Park Aerospace Holdings, Ltd. 5.500%, 2/15/2024 <sup>h</sup>	880,425			

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<b>Financials (6.7%) - continued</b>		
	Wells Fargo & Company	
\$205,000	2.100%, 7/26/2021	\$197,385
110,000	2.625%, 7/22/2022	106,224
216,000	3.452%, (LIBOR 3M + 1.110%), 1/24/2023 <sup>b</sup>	218,696
250,000	3.572%, (LIBOR 3M + 1.230%), 10/31/2023 <sup>b</sup>	254,950
162,000	Welltower, Inc. 4.950%, 1/15/2021	166,138
275,000	Westpac Banking Corporation 3.172%, (LIBOR 3M + 0.850%), 8/19/2021 <sup>b</sup>	278,897
	<b>Total</b>	<b>48,409,084</b>

<b>Mortgage-Backed Securities (7.7%)</b>		
	Antler Mortgage Trust	
2,400,000	4.335%, 7/25/2022, Ser. 2018-RTL1, Class A1 <sup>*,c</sup>	2,399,520
1,188,234	Deutsche Alt-A Securities, Inc., Mortgage Loan Trust 5.250%, 6/25/2035, Ser. 2005-3, Class 4A6	1,207,817
9,650,000	Federal Home Loan Mortgage Corporation Gold 30-Yr. Pass Through 4.000%, 10/1/2048 <sup>e</sup>	9,743,782
7,800,000	Federal National Mortgage Association Conventional 15-Yr. Pass Through 5.000%, 10/1/2048 <sup>e</sup>	8,188,172
3,925,000	Federal National Mortgage Association Conventional 30-Yr. Pass Through 3.500%, 10/1/2048 <sup>e</sup>	3,862,486
8,050,000	4.000%, 10/1/2048 <sup>e</sup>	8,128,407
18,475,000	4.500%, 10/1/2048 <sup>e</sup>	19,058,839
2,415,441	Merrill Lynch Alternative Note Asset Trust 2.366%, (LIBOR 1M + 0.150%), 1/25/2037, Ser. 2007-A1, Class A2B <sup>b</sup>	1,080,907
1,700,000	Radnor RE, Ltd. 4.916%, (LIBOR 1M + 2.700%), 3/25/2028, Ser. 2018-1, Class M2 <sup>*,b</sup>	1,718,979
	<b>Total</b>	<b>55,388,909</b>

<b>Technology (1.7%)</b>		
420,000	Alliance Data Systems Corporation 5.375%, 8/1/2022 <sup>n</sup>	423,150
217,000	Apple, Inc. 2.850%, 5/6/2021 2.688%, (LIBOR 3M + 0.350%), 5/11/2022 <sup>b</sup>	215,902
216,000	2.400%, 1/13/2023	218,279
217,000	Baidu, Inc. 3.000%, 6/30/2020	209,408
109,000	Broadcom Corporation 2.650%, 1/15/2023	108,003
222,000	3.625%, 1/15/2024	209,559
222,000	Carbonite, Inc., Convertible 2.500%, 4/1/2022	215,294
284,000	Citrix Systems, Inc., Convertible 0.500%, 4/15/2019	426,000
340,000		522,204

Principal Amount	Long-Term Fixed Income (45.4%)	Value
<b>Technology (1.7%) - continued</b>		
\$780,000	CommScope Technologies Finance, LLC 6.000%, 6/15/2025 <sup>b</sup>	\$804,960
446,000	Cypress Semiconductor Corporation, Convertible 4.500%, 1/15/2022	560,477
205,000	Diamond 1 Finance Corporation 3.480%, 6/1/2019 <sup>n</sup>	205,521
216,000	5.450%, 6/15/2023 <sup>b</sup>	226,881
675,000	Equinix, Inc. 5.750%, 1/1/2025	692,719
40,000	Fidelity National Information Services, Inc. 3.625%, 10/15/2020	40,216
275,000	2.250%, 8/15/2021	265,535
800,000	Harland Clarke Holdings Corporation 8.375%, 8/15/2022 <sup>n</sup>	767,000
268,000	Hewlett Packard Enterprise Company 3.600%, 10/15/2020	269,265
160,000	Intel Corporation 1.700%, 5/19/2021	154,554
70,000	3.100%, 7/29/2022	69,525
491,000	Intel Corporation, Convertible 3.250%, 8/1/2039	1,126,845
112,000	Marvell Technology Group, Ltd. 4.200%, 6/22/2023	111,422
181,000	Microchip Technology, Inc., Convertible 1.625%, 2/15/2027	192,670
450,000	Micron Technology, Inc., Convertible 3.000%, 11/15/2043	697,372
216,000	Microsoft Corporation 2.400%, 2/6/2022	210,958
164,000	NetApp, Inc. 2.000%, 9/27/2019	162,541
565,000	NXP BV 3.875%, 9/1/2022 <sup>n</sup>	559,350
227,000	ON Semiconductor Corporation, Convertible 1.625%, 10/15/2023	254,873
60,000	Oracle Corporation 2.500%, 5/15/2022	58,388
800,000	Plantronics, Inc. 5.500%, 5/31/2023 <sup>b</sup>	796,000
99,000	Red Hat, Inc., Convertible 0.250%, 10/1/2019	182,888
435,000	Seagate HDD Cayman 4.750%, 1/1/2025	416,915
450,000	Splunk, Inc., Convertible 0.500%, 9/15/2023 <sup>b</sup>	464,510
60,000	Texas Instruments, Inc. 1.750%, 5/1/2020	58,925
136,000	Verint Systems, Inc., Convertible 1.500%, 6/1/2021	140,070
479,000	Vishay Intertechnology, Inc., Convertible 2.250%, 6/15/2025 <sup>b</sup>	445,325
108,000	VMware, Inc. 2.300%, 8/21/2020	105,869
	<b>Total</b>	<b>12,589,373</b>

<b>Transportation (0.4%)</b>		
57,311	American Airlines Pass Through Trust 4.950%, 1/15/2023	58,722

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

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

Principal Amount	Long-Term Fixed Income (45.4%)	Value
<b>Transportation (0.4%) - continued</b>		
\$395,000	Avis Budget Car Rental, LLC 5.125%, 6/1/2022 <sup>h</sup>	\$405,418
162,000	Delta Air Lines, Inc. 2.875%, 3/13/2020	160,680
29,145	4.950%, 11/23/2020	29,327
70,000	J.B. Hunt Transport Services, Inc. 3.300%, 8/15/2022	68,645
238,000	Ryder System, Inc. 3.500%, 6/1/2021	237,774
168,000	Union Pacific Corporation 3.750%, 7/15/2025	167,940
70,000	United Airlines Pass Through Trust 3.700%, 12/1/2022	69,111
845,000	United Continental Holdings, Inc. 4.250%, 10/1/2022	836,550
529,000	XPO Logistics, Inc. 6.500%, 6/15/2022 <sup>h</sup>	546,193
	<b>Total</b>	<b>2,580,360</b>

**Utilities (1.0%)**

108,000	Alabama Power Company 2.450%, 3/30/2022	104,648
70,000	Ameren Corporation 2.700%, 11/15/2020	69,058
320,000	Berkshire Hathaway Energy Company 2.400%, 2/1/2020	317,347
560,000	Calpine Corporation 6.000%, 1/15/2022 <sup>h</sup>	566,020
420,000	CenterPoint Energy, Inc. 5.375%, 1/15/2023	394,800
110,000	Consolidated Edison, Inc. 2.500%, 9/1/2022	105,114
108,000	Dominion Energy, Inc. 2.000%, 3/15/2020	106,189
216,000	Duke Energy Corporation 2.579%, 7/1/2020	213,190
216,000	Dynegy, Inc. 2.400%, 8/15/2022	206,612
700,000	Edison International 7.375%, 11/1/2022	728,126
108,000	Emera U.S. Finance, LP 2.125%, 4/15/2020	105,890
116,000	Eversource Energy 2.150%, 6/15/2019	115,251
109,000	Exelon Generation Company, LLC 2.500%, 3/15/2021	107,068
88,000	5.200%, 10/1/2019	89,847
162,000	FirstEnergy Corporation 2.950%, 1/15/2020	161,554
163,000	Fortis, Inc. 2.850%, 7/15/2022	157,543
180,000	NextEra Energy Capital Holdings, Inc. 2.100%, 10/4/2021	171,949
95,000	NiSource, Inc. 2.300%, 4/1/2019	94,817
178,000	3.650%, 6/15/2023 <sup>h</sup>	175,741
1,170,000	5.650%, 6/15/2023 <sup>h,k</sup>	1,158,300
110,000	Pinnacle West Capital Corporation 2.250%, 11/30/2020	107,207
260,000	PPL Capital Funding, Inc. 3.500%, 12/1/2022	257,322
100,000	PSEG Power, LLC 3.000%, 6/15/2021	98,443
200,000	Southern Company 1.850%, 7/1/2019	198,495

Principal Amount	Long-Term Fixed Income (45.4%)	Value
<b>Utilities (1.0%) - continued</b>		
\$108,000	2.350%, 7/1/2021	\$104,717
895,000	TerraForm Power Operating, LLC 5.000%, 1/31/2028 <sup>h</sup>	832,350
545,000	TransCanada Trust 5.875%, 8/15/2076 <sup>b</sup>	556,581
	<b>Total</b>	<b>7,304,179</b>
	<b>Total Long-Term Fixed Income (cost \$325,057,280)</b>	<b>327,109,829</b>

Shares	Common Stock (29.5%)	Value
<b>Consumer Discretionary (4.3%)</b>		
3,055	Amazon.com, Inc. <sup>m</sup>	6,119,165
36,606	American Axle & Manufacturing Holdings, Inc. <sup>m</sup>	638,409
1,700	AOKI Holdings, Inc.	23,244
1,500	Aoyama Trading Company, Ltd.	46,068
2,700	Autobacs Seven Company, Ltd.	46,330
2,149	Berkeley Group Holdings plc	102,952
1,155	Booking Holdings, Inc. <sup>m</sup>	2,291,520
24,800	Bridgestone Corporation	937,279
23,615	Bunzl plc	742,416
3,590	Burlington Stores, Inc. <sup>m</sup>	584,883
62,485	Caesars Entertainment Corporation <sup>m</sup>	640,471
51,457	Carnival Corporation	3,281,413
1,006	Charter Communications, Inc. <sup>m</sup>	327,835
2,200	Chiyoda Company, Ltd.	43,359
909	Cie Generale des Etablissements Michelin	108,494
3,500	DCM Holdings Company, Ltd.	31,802
3,963	DISH Network Corporation <sup>m</sup>	141,717
6,774	Dollar Tree, Inc. <sup>m</sup>	552,420
21,408	General Motors Company	720,807
31,500	Honda Motor Company, Ltd.	948,662
10,893	Inchcape plc	94,850
1,330	Ipsos SA	40,723
232,309	ITV plc	476,786
60	Kering SA	32,181
20,300	Las Vegas Sands Corporation	1,204,399
28	Lear Corporation	4,060
12,462	Magna International, Inc.	654,629
10,770	Mediaset Espana Comunicacion SA	78,408
3,207	Netflix, Inc. <sup>m</sup>	1,199,835
2,358	Next plc	168,754
11,900	NHK Spring Company, Ltd.	123,752
18,709	NIKE, Inc.	1,585,026
104,700	Nissan Motor Company, Ltd.	979,734
11,002	Nutrisystem, Inc.	407,624
13,544	Peugeot SA	365,359
1,500	Plenus Company, Ltd. <sup>l</sup>	24,444
5,700	ProSiebenSat.1 Media AG	147,676
195	RTL Group SA	13,909
4,200	Sangatsu Company, Ltd.	82,414
6,200	Sankyo Company, Ltd.	242,540
65,500	Sekisui House, Ltd.	998,826
17,752	Seven West Media, Ltd. <sup>m</sup>	12,810
2,800	SHIMAMURA Company, Ltd.	265,604
7,229	Six Flags Entertainment Corporation	504,729
8,700	Sumitomo Rubber Industries, Ltd.	130,642
6,867	Super Retail Group, Ltd.	44,008
800	Takara Standard Company, Ltd.	14,006
16,813	Toll Brothers, Inc.	555,333
16,400	Toyoda Gosei Company, Ltd.	405,019
13,500	TV Asahi Holdings Corporation	259,458
6,534	Walt Disney Company	764,086

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

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

Shares	Common Stock (29.5%)	Value
<b>Consumer Discretionary (4.3%) - continued</b>		
26,370	Wendy's Company	\$451,982
700	Whirlpool Corporation	83,125
3,188	Wolters Kluwer NV	198,740
	<b>Total</b>	<b>30,944,717</b>

Shares	Common Stock (29.5%)	Value
<b>Consumer Staples (1.5%)</b>		
24,709	Altria Group, Inc.	1,490,200
2,500	Arcs Company, Ltd.	67,782
3,719	Bunge, Ltd.	255,533
34,928	Cott Corporation	564,087
19,378	Empire Company, Ltd.	353,159
3,236	ForFarmers BV	36,611
17,047	Imperial Brands plc	593,204
51,700	Japan Tobacco, Inc.	1,350,058
19,793	Koninklijke Ahold Delhaize NV	454,101
31,800	Kroger Company	925,698
869	Loblaw Companies, Ltd.	44,646
800	Ministop Company, Ltd.	15,364
800	NH Foods, Ltd.	29,554
16,574	Philip Morris International, Inc.	1,351,444
7,381	Swedish Match AB	377,282
10,820	Turning Point Brands, Inc.	448,597
14,279	Unilever NV	794,266
21,013	Unilever plc	1,154,337
14,472	Wesfarmers, Ltd.	521,127
	<b>Total</b>	<b>10,827,050</b>

Shares	Common Stock (29.5%)	Value
<b>Energy (1.8%)</b>		
3,775	BP plc	28,935
3,232	Contura Energy, Inc. <sup>j,m</sup>	256,136
33,500	Enbridge, Inc.	1,081,715
1,732	Eni SPA	32,647
53,700	Enterprise Products Partners, LP	1,542,801
520	Gaztransport Et Technigaz SA	39,425
15,598	Halliburton Company	632,187
23,700	Marathon Petroleum Corporation	1,895,289
7,816	OMV AG	438,470
14,527	Parsley Energy, Inc. <sup>m</sup>	424,915
6,305	Petrofac, Ltd.	53,018
14,960	Pioneer Natural Resources Company	2,605,882
1,562	Royal Dutch Shell plc, Class A	53,559
35,529	Royal Dutch Shell plc, Class B	1,243,755
14,900	TechnipFMC plc	465,625
7,415	Total SA	482,128
7,415	Total SA, DRIP <sup>c,m</sup>	318
1,410	Whiting Petroleum Corporation <sup>m</sup>	74,786
46,700	Williams Companies, Inc.	1,269,773
24,404	WPX Energy, Inc. <sup>m</sup>	491,008
	<b>Total</b>	<b>13,112,372</b>

Shares	Common Stock (29.5%)	Value
<b>Financials (3.7%)</b>		
2,211	Aareal Bank AG	92,191
236	Allianz SE	52,526
3,559	Anima Holding SPA <sup>h</sup>	17,439
226,730	Apollo Investment Corporation	1,233,411
12,212	Arch Capital Group, Ltd. <sup>m</sup>	364,040
132,494	Ares Capital Corporation	2,277,572
4,830	Arthur J. Gallagher & Company	359,545
13,300	Assured Guaranty, Ltd.	561,659
2,244	ASX, Ltd.	103,217
28,082	Australia & New Zealand Banking Group, Ltd.	571,657
26,766	Banca Monte dei Paschi di Siena SPA <sup>i,m</sup>	69,495
8,158	Banco de Sabadell SA	12,611
27,380	Bank of America Corporation	806,615

Shares	Common Stock (29.5%)	Value
<b>Financials (3.7%) - continued</b>		
11,180	Bankinter SA	\$102,698
13,955	Barclays plc	30,953
4,480	BOK Financial Corporation	435,814
116,109	CaixaBank SA	528,054
25,585	CI Financial Corporation	406,262
30,617	Citigroup, Inc.	2,196,464
14,993	CNP Assurances	361,416
3,781	Direct Line Insurance Group plc	15,959
34,892	DnB ASA	734,285
26,025	E*TRADE Financial Corporation <sup>m</sup>	1,363,450
13,000	Essent Group, Ltd. <sup>m</sup>	575,250
6,766	Euronext NV <sup>n</sup>	444,562
21,367	Finecobank Banca Fineco SPA	284,927
62,505	FlexiGroup, Ltd.	86,493
6,489	Genworth MI Canada, Inc.	213,964
6,959	Goldman Sachs Group, Inc.	1,560,486
131,929	Golub Capital BDC, Inc.	2,473,669
4,367	Hannover Rueckversicherung SE	616,394
40,165	HSBC Holdings plc	350,457
6,556	IBERIABANK Corporation	533,331
24,897	KeyCorp	495,201
270	Markel Corporation <sup>m</sup>	320,892
4,700	Matsui Securities Company, Ltd.	49,391
369,826	Medibank Private, Ltd.	777,642
152,500	Mizuho Financial Group, Inc.	265,777
7,573	National Bank of Canada	378,225
2,046	Paragon Banking Group plc	12,761
3,136	Pargesa Holding SA	251,958
14,684	Santander Consumer USA Holdings Inc.	294,267
2,300	Senshu Ikeda Holdings, Inc.	7,713
17,379	State Street Corporation	1,456,013
2,345	Sun Life Financial, Inc.	93,226
35,462	Synchrony Financial	1,102,159
321	Topdanmark AS	14,671
18,200	United Community Banks, Inc.	507,598
5,888	Wells Fargo & Company	309,473
9,191	Zions Bancorporation	460,929
	<b>Total</b>	<b>26,634,762</b>

Shares	Common Stock (29.5%)	Value
<b>Health Care (3.3%)</b>		
14,360	Acadia Healthcare Company, Inc. <sup>m</sup>	505,472
2,682	Amplifon SPA	59,462
5,463	Anthem, Inc.	1,497,135
23,880	BioMarin Pharmaceutical, Inc. <sup>m</sup>	2,315,644
14,597	Celgene Corporation <sup>m</sup>	1,306,285
4,235	Danaher Corporation	460,175
260	Gerresheimer AG	21,950
22,130	Gilead Sciences, Inc.	1,708,657
9,882	GlaxoSmithKline plc	198,182
37,736	GlaxoSmithKline plc ADR	1,515,855
2,109	Illumina, Inc. <sup>m</sup>	774,130
4,400	Jazz Pharmaceuticals, Inc. <sup>m</sup>	739,772
3,300	KYORIN Holdings, Inc.	68,199
346	LNA Sante	21,460
27,754	Medtronic plc	2,730,161
2,000	Miraca Holdings, Inc.	52,028
14,255	Novartis AG	1,227,048
31,674	Novo Nordisk AS	1,490,739
4,951	Roche Holding AG	1,197,228
2,917	Teleflex, Inc.	776,185
26,030	Teva Pharmaceutical Industries, Ltd. ADR	560,686
13,947	UnitedHealth Group, Inc.	3,710,460

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

Shares	Common Stock (29.5%)	Value
<b>Health Care (3.3%) - continued</b>		
3,332	Waters Corporation <sup>m</sup>	\$648,674
	<b>Total</b>	<b>23,585,587</b>

**Industrials (2.9%)**

13,793	ACS Actividades de Construccion y Servicios, SA <sup>m</sup>	585,827
907	Atlantia SPA	18,817
22,900	Atlas Copco AB, Class A	658,563
20,331	Atlas Copco AB, Class B	541,683
4,200	Boeing Company	1,561,980
7,466	Brink's Company	520,753
9,466	Caterpillar, Inc.	1,443,470
1,402	CIA De Distribucion Integral	36,019
34,140	CSX Corporation	2,528,067
8,990	Dycom Industries, Inc. <sup>m</sup>	760,554
2,443	Ferguson plc	207,221
30,000	GWA Group, Ltd.	67,648
10,400	Hino Motors, Ltd.	113,878
729	Hochtief AG	120,850
12,476	Honeywell International, Inc.	2,076,006
2,200	Huntington Ingalls Industries, Inc.	563,376
3,600	Inaba Denki Sangyo Company, Ltd.	158,957
16,000	Jacobs Engineering Group, Inc.	1,224,000
7,611	Kirby Corporation <sup>m</sup>	626,005
7,697	Masonite International Corporation <sup>m</sup>	493,378
2,500	Mitsuboshi Belting, Ltd.	66,004
2,481	Monadelphous Group, Ltd.	28,821
11,657	National Express Group plc	59,285
9,700	Nitto Kogyo Corporation	179,380
5,012	Nobina AB <sup>n</sup>	35,807
3,555	Northgate plc	19,267
7,460	Oshkosh Corporation	531,450
27,536	PageGroup plc	205,192
869	Rockwool International AS	371,831
5,847	Sandvik AB	103,517
2,653	Schindler Holding AG, Participation Certificate	662,074
4,034	Schneider Electric SE	323,918
35	SGS SA	92,153
4,100	ShinMaywa Industries, Ltd.	55,572
25,596	SKF AB	503,652
7,268	Smiths Group plc	141,510
1,540	Spirax-Sarco Engineering plc	146,304
51,900	Sumitomo Electric Industries, Ltd.	814,398
1,400	Taikisha, Ltd.	45,721
3,800	Toppan Forms Company, Ltd.	36,535
18,000	Toppan Printing Company, Ltd.	288,989
400	Toshiba Machine Company, Ltd.	8,944
8,478	Transcontinental, Inc.	150,309
3,000	Tsubakimoto Chain Company	138,889
7,589	Vinci SA	722,016
4,875	WABCO Holdings, Inc. <sup>m</sup>	574,957
1,600	Yuasa Trading Company, Ltd.	57,449
	<b>Total</b>	<b>20,670,996</b>

**Information Technology (6.3%)**

20,570	Advanced Micro Devices, Inc. <sup>m</sup>	635,407
6,800	Akamai Technologies, Inc. <sup>m</sup>	497,420
1,370	Alphabet, Inc., Class A <sup>m</sup>	1,653,700
1,569	Alphabet, Inc., Class C <sup>m</sup>	1,872,554
8,194	Amadeus IT Holding SA	759,492
21,400	Apple, Inc.	4,830,836
8,900	Autodesk, Inc. <sup>m</sup>	1,389,379
6,846	Belden, Inc.	488,873
11,000	Blackline, Inc. <sup>m</sup>	621,170
8,900	Canon, Inc.	282,215

Shares	Common Stock (29.5%)	Value
<b>Information Technology (6.3%) - continued</b>		
7,015	Capgemini SA	\$883,173
8,870	Carsales.com, Ltd.	92,699
17,090	CGI Group, Inc. <sup>m</sup>	1,101,889
14,364	Ciena Corporation <sup>m</sup>	448,731
70,721	Cisco Systems, Inc.	3,440,577
10,840	Dolby Laboratories, Inc.	758,475
3,041	F5 Networks, Inc. <sup>m</sup>	606,436
11,710	Facebook, Inc. <sup>m</sup>	1,925,827
4,789	Halma plc	90,162
100	Hirose Electric Company, Ltd.	10,923
2,897	Intel Corporation	136,999
17,802	Juniper Networks, Inc.	533,526
52,200	Konica Minolta Holdings, Inc.	555,510
1,120	Kulicke and Soffa Industries, Inc.	26,701
1,430	Lam Research Corporation	216,931
38,220	Lattice Semiconductor Corporation <sup>m</sup>	305,760
7,100	MasterCard, Inc.	1,580,531
31,400	Micron Technology, Inc. <sup>m</sup>	1,420,222
29,770	Microsoft Corporation	3,404,795
4,800	NEC Networks & System Integration Corporation	111,316
4,713	New Relic, Inc. <sup>m</sup>	444,106
3,696	NVIDIA Corporation	1,038,650
5,113	NXP Semiconductors NV	437,161
31,000	PayPal Holdings, Inc. <sup>m</sup>	2,723,040
2,938	Red Hat, Inc. <sup>m</sup>	400,391
29,038	RELX plc	610,065
32,986	RELX plc	693,918
1,900	Ryoyo Electro Corporation	29,374
8,990	Salesforce.com, Inc. <sup>m</sup>	1,429,680
3,563	Seagate Technology plc	168,708
28,100	Shinko Electric Industries Company, Ltd.	236,496
164	Siltronic AG	20,056
2,700	TE Connectivity, Ltd.	237,411
900	Tokyo Seimitsu Company, Ltd.	23,460
17,704	Twitter, Inc. <sup>m</sup>	503,856
21,920	Visa, Inc.	3,289,973
25,933	Xilinx, Inc.	2,079,049
	<b>Total</b>	<b>45,047,623</b>

**Materials (1.3%)**

1,460	Ashland Global Holdings, Inc.	122,436
13,787	BASF SE	1,223,364
39,093	BHP Billiton plc	853,076
22,340	BHP Billiton, Ltd.	556,511
3,685	Canfor Corporation <sup>m</sup>	68,699
4,919	Crown Holdings, Inc. <sup>m</sup>	236,112
22,000	Daicel Corporation	255,553
1,403	Eagle Materials, Inc.	119,592
15,965	Evonik Industries AG	570,986
2,440	FMC Corporation	212,719
757	Fuchs Petrolub SE	42,243
9,808	Granges AB	116,801
1,337	Hexpol AB	14,713
2,000	Hitachi Chemical Company, Ltd.	40,699
2,400	Hokuetsu Corporation	13,070
4,200	JSR Corporation	78,409
22,900	Kuraray Company, Ltd.	344,268
9,700	Kyoei Steel, Ltd.	189,169
8,032	Methanex Corporation	635,331
15,060	Mondi plc	412,341
4,548	Navigator Company SA	22,283
3,324	Neenah, Inc.	286,861
10,200	Nippon Kayaku Company, Ltd.	121,305

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

Shares	Common Stock (29.5%)	Value
<b>Materials (1.3%) - continued</b>		
7,100	Nippon Light Metal Holdings Company, Ltd.	\$15,866
34,600	Nippon Steel & Sumitomo Metal Corporation	731,882
3,080	Packaging Corporation of America	337,845
67	Rio Tinto, Ltd.	3,810
26,786	Sandfire Resources NL	143,694
500	Sanyo Special Steel Company, Ltd.	12,198
3,770	Sensient Technologies Corporation	288,443
6,984	SSAB AB, Class A	35,055
2,800	Taiheiyu Cement Corporation	87,816
1,400	Taiyo Holdings Company, Ltd.	54,029
6,300	Toagosei Company, Ltd.	72,690
1,000	Ube Industries, Ltd.	27,207
27,152	UPM-Kymmene Oyj	1,064,872
9,002	Verso Corporation <sup>m</sup>	303,097
1,200	Yamato Kogyo Company, Ltd.	37,213
	<b>Total</b>	<b>9,752,258</b>

**Real Estate (3.5%)**

1,900	Acadia Realty Trust	53,257
746	Agree Realty Corporation	39,628
1,600	Alexander & Baldwin, Inc.	36,304
7,275	Alexandria Real Estate Equities, Inc.	915,122
1,000	American Assets Trust, Inc.	37,290
3,200	American Campus Communities, Inc.	131,712
10,430	American Tower Corporation	1,515,479
3,700	Apartment Investment & Management Company	163,281
1,100	Armada Hoffer Properties, Inc.	16,621
2,577	Artis Real Estate Investment Trust	23,443
4,000	AvalonBay Communities, Inc.	724,600
5,027	Boston Properties, Inc.	618,773
9,030	Camden Property Trust	844,937
1,900	CareTrust REIT, Inc.	33,649
1,800	Cedar Realty Trust, Inc.	8,388
1,000	Chatham Lodging Trust	20,890
1,401	Chesapeake Lodging Trust	44,930
400	Community Healthcare Trust, Inc.	12,392
2,800	CoreCivic, Inc.	68,124
850	CoreSite Realty Corporation	94,469
2,400	Corporate Office Properties Trust	71,592
9,890	Cousins Properties, Inc.	87,922
13,437	Crown Castle International Corporation	1,495,941
3,750	CyrusOne, Inc.	237,750
2,600	Daito Trust Construction Company, Ltd.	335,052
4,718	DiamondRock Hospitality Company	55,059
8,100	Digital Realty Trust, Inc.	911,088
3,700	Douglas Emmett, Inc.	139,564
29,711	Duke Realty Corporation	842,901
1,400	Easterly Government Properties, Inc.	27,118
754	EastGroup Properties, Inc.	72,097
1,466	EPR Properties	100,289
2,492	Equinix, Inc.	1,078,762
8,700	Equity Residential	576,462
1,515	Essex Property Trust, Inc.	373,766
2,900	Extra Space Storage, Inc.	251,256
1,700	Federal Realty Investment Trust	214,999
2,900	First Industrial Realty Trust, Inc.	91,060
1,550	Four Corners Property Trust, Inc.	39,819
2,850	GEO Group, Inc.	71,706
700	Getty Realty Corporation	19,992
1,750	Global Net Lease, Inc.	36,487
2,300	Government Properties Income Trust	25,967

Shares	Common Stock (29.5%)	Value
<b>Real Estate (3.5%) - continued</b>		
23,000	Hang Lung Properties, Ltd.	\$44,868
11,100	HCP, Inc.	292,152
2,950	Healthcare Realty Trust, Inc.	86,317
800	Hersha Hospitality Trust	18,136
2,400	Highwoods Properties, Inc.	113,424
1,300	Hitachi High-Technologies Corporation	44,887
3,800	Hospitality Properties Trust	109,592
32,791	Host Hotels & Resorts, Inc.	691,890
55,000	Hysan Development Company, Ltd.	277,754
2,000	Independence Realty Trust, Inc.	21,060
6,650	Iron Mountain, Inc.	229,558
1,600	iSTAR Financial, Inc.	17,872
2,190	JBG SMITH Properties	80,658
2,400	Kilroy Realty Corporation	172,056
10,044	Kimco Realty Corporation	168,137
1,900	Kite Realty Group Trust	31,635
1,969	Lamar Advertising Company	153,188
2,600	LaSalle Hotel Properties	89,934
4,300	Liberty Property Trust	181,675
1,091	Life Storage, Inc.	103,820
900	LTC Properties, Inc.	39,699
2,550	Macerich Company	140,989
2,100	Mack-Cali Realty Corporation	44,646
8,600	Medical Properties Trust, Inc.	128,226
2,649	Mid-America Apartment Communities, Inc.	265,377
3,600	National Retail Properties, Inc.	161,352
1,303	National Storage Affiliates Trust	33,148
4,650	Omega Healthcare Investors, Inc.	152,381
1,600	Pennsylvania REIT	15,136
1,370	PotlatchDeltic Corporation	56,102
19,047	Prologis, Inc.	1,291,196
425	PS Business Parks, Inc.	54,013
4,542	Public Storage, Inc.	915,803
1,656	Quebecor, Inc.	33,206
1,800	Ramco-Gershenson Properties Trust	24,480
3,000	Rayonier, Inc. REIT	101,430
6,643	Realty Income Corporation	377,920
10,490	Regency Centers Corporation	678,388
2,600	Retail Opportunity Investments Corporation	48,542
17,000	Road King Infrastructure, Ltd.	29,113
4,180	Sabra Health Care REIT, Inc.	96,642
200	Saul Centers, Inc.	11,200
2,750	SBA Communications Corporation <sup>m</sup>	441,733
5,575	Senior Housing Property Trust	97,897
8,752	Simon Property Group, Inc.	1,546,916
2,100	SL Green Realty Corporation	204,813
2,398	Summit Hotel Properties, Inc.	32,445
5,500	Swire Pacific, Ltd.	60,233
2,179	Tanger Factory Outlet Centers, Inc.	49,856
1,380	Taubman Centers, Inc.	82,565
6,300	UDR, Inc.	254,709
3,900	Uniti Group, Inc.	78,585
200	Universal Health Realty Income Trust	14,882
2,500	Urban Edge Properties	55,200
700	Urstadt Biddle Properties, Inc.	14,903
8,350	Ventas, Inc.	454,073
5,740	Vornado Realty Trust	419,020
4,400	Washington Prime Group, Inc.	32,120
2,800	Weingarten Realty Investors	83,328
8,724	Welltower, Inc.	561,128
17,600	Weyerhaeuser Company	567,952

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

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Shares	Common Stock (29.5%)	Value
<b>Real Estate (3.5%) - continued</b>		
40,700	Wing Tai Holdings, Ltd.	\$58,063
	<b>Total</b>	<b>25,297,961</b>

<b>Telecommunications Services (0.2%)</b>		
1,690	Freenet AG <sup>j</sup>	40,573
120,060	KCOM Group plc	146,785
10,000	NTT DOCOMO, Inc.	268,776
38,557	Telenor ASA	754,006
17,284	Zayo Group Holdings, Inc. <sup>m</sup>	600,100
	<b>Total</b>	<b>1,810,240</b>

<b>Utilities (0.7%)</b>		
825	Alpha Natural Resources Holdings, Inc. <sup>m</sup>	30,731
3,106	ANR, Inc. <sup>m</sup>	116,475
25,443	Enagas SA	685,770
12,821	MDU Resources Group, Inc.	329,372
29,000	Osaka Gas Company, Ltd.	566,271
54,700	PG&E Corporation <sup>m</sup>	2,516,747
9,834	PNM Resources, Inc.	387,951
16,490	Vistra Energy Corporation <sup>m</sup>	410,271
	<b>Total</b>	<b>5,043,588</b>

**Total Common Stock (cost \$183,244,746) 212,727,154**

<b>Registered Investment Companies (6.3%)</b>		
Shares		Value
<b>Affiliated Fixed Income Holdings (4.8%)</b>		
3,764,621	Thrivent Core Emerging Markets Debt Fund	34,785,099
	<b>Total</b>	<b>34,785,099</b>

<b>Equity Funds/Exchange Traded Funds (0.8%)</b>		
9,211	Altaba, Inc. <sup>m</sup>	627,453
43,737	Materials Select Sector SPDR Fund <sup>d</sup>	2,533,684
9,429	SPDR S&P Homebuilders ETF <sup>f</sup>	362,451
25,000	Vanguard High Dividend Yield ETF	2,177,250
	<b>Total</b>	<b>5,700,838</b>

<b>Fixed Income Funds/Exchange Traded Funds (0.7%)</b>		
69,000	Invesco Senior Loan ETF	1,598,730
39,325	Vanguard Short-Term Corporate Bond ETF	3,073,642
	<b>Total</b>	<b>4,672,372</b>

**Total Registered Investment Companies (cost \$45,718,801) 45,158,309**

Shares	Preferred Stock (1.4%)	Value
<b>Consumer Staples (0.2%)</b>		
26,000	CHS, Inc., 6.750% <sup>b,k</sup>	681,980
31,200	CHS, Inc., 7.100% <sup>b,k</sup>	841,776
	<b>Total</b>	<b>1,523,756</b>

<b>Energy (0.3%)</b>		
118,336	Crestwood Equity Partners, LP, 9.250% <sup>k</sup>	1,136,025
36,975	NuStar Logistics, LP, 9.073% <sup>b</sup>	933,619
	<b>Total</b>	<b>2,069,644</b>

<b>Financials (0.8%)</b>		
6,475	Agribank FCB, 6.875% <sup>b,k</sup>	666,925
8,650	CoBank ACB, 6.250% <sup>b,k</sup>	899,600
16,623	Federal National Mortgage Association, 0.000% <sup>k,m</sup>	91,593

Shares	Preferred Stock (1.4%)	Value
<b>Financials (0.8%) - continued</b>		
635	First Tennessee Bank NA, 3.750% <sup>b,h,k</sup>	\$488,950
29,050	GMAC Capital Trust I, 8.099% <sup>b</sup>	764,015
22,200	Morgan Stanley, 7.125% <sup>b,k</sup>	623,598
1,699	Wells Fargo & Company, Convertible, 7.500% <sup>j,k</sup>	2,193,205
	<b>Total</b>	<b>5,727,886</b>

<b>Real Estate (0.1%)</b>		
25,525	Colony Capital, Inc., 8.75% <sup>k</sup>	653,951
	<b>Total</b>	<b>653,951</b>

**Total Preferred Stock (cost \$9,792,351) 9,975,237**

<b>Collateral Held for Securities Loaned (1.1%)</b>		
Shares		Value
8,253,510	Thrivent Cash Management Trust	8,253,510
	<b>Total Collateral Held for Securities Loaned (cost \$8,253,510) 8,253,510</b>	

Shares or Principal Amount	Short-Term Investments (12.7%)	Value
	Federal Home Loan Bank Discount Notes	
600,000	1.990%, 10/30/2018 <sup>n,o</sup>	598,980
1,200,000	2.020%, 11/6/2018 <sup>n,o</sup>	1,197,420
1,000,000	2.100%, 11/28/2018 <sup>n,o</sup>	996,536
200,000	2.110%, 11/30/2018 <sup>n,o</sup>	199,283
	Thrivent Core Short-Term Reserve Fund	
8,830,540	2.340%	88,305,404
	<b>Total Short-Term Investments (cost \$91,297,590) 91,297,623</b>	
	<b>Total Investments (cost \$754,556,832) 109.0% \$785,174,550</b>	
	<b>Other Assets and Liabilities, Net (9.0%) (65,014,580)</b>	
	<b>Total Net Assets 100.0% \$720,159,970</b>	

- a The stated interest rate represents the weighted average of all contracts within the bank loan facility.
- b Denotes variable rate securities. The rate shown is as of September 28, 2018. The rates of certain variable rate securities are based on a published reference rate and spread; these may vary by security and the reference rate and spread are indicated in their description. The rates of other variable rate securities are determined by the issuer or agent and are based on current market conditions. These securities do not indicate a reference rate and spread in their description.
- c Security is valued using significant unobservable inputs. Further information on valuation can be found in the Notes to Financial Statements.
- d All or a portion of the loan is unfunded.
- e Denotes investments purchased on a when-issued or delayed delivery basis.
- f Defaulted security. Interest is not being accrued.
- g In bankruptcy. Interest is not being accrued.
- h Denotes securities sold under Rule 144A of the Securities Act of 1933, which exempts them from registration. These securities may be resold to other dealers in the program or to other qualified institutional buyers. As of September 28, 2018, the value of these investments was \$85,319,263 or 11.8% of total net assets.

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i	Denotes step coupon securities. Step coupon securities pay an initial coupon rate for the first period and then different coupon rates for following periods. The rate shown is as of September 28, 2018.	Security	Acquisition Date	Cost
		Preston Ridge Partners Mortgage Trust, LLC, 1/25/2022	1/24/2017	\$380,462
j	All or a portion of the security is on loan.	Preston Ridge Partners Mortgage Trust, LLC, 4/25/2023	4/26/2018	1,380,419
k	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.	Preston Ridge Partners Mortgage Trust, LLC, 9/25/2022	9/27/2017	609,634
l	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.	Radnor RE, Ltd., 3/25/2028	6/25/2018	1,250,764
		Radnor RE, Ltd., 3/25/2028	3/13/2018	1,700,000
		RCO 2017-INV1 Trust, 11/25/2052	11/6/2017	1,299,649
		Sound Point CLO X, Ltd., 1/20/2028	6/5/2018	1,150,000
m	Non-income producing security.	Sound Point CLO XXI, Ltd., 10/26/2031	8/29/2018	2,400,000
n	The interest rate shown reflects the yield, coupon rate or the discount rate at the date of purchase.	Spirit Master Funding, LLC, 12/20/2047	1/23/2018	1,897,780
o	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.	THL Credit Wind River CLO, Ltd., 10/22/2031	9/21/2018	3,750,000
*	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 28, 2018 was \$44,616,017 or 6.2% of total net assets. The following table indicates the acquisition date and cost of restricted securities shown in the schedule as of September 28, 2018.	Toorak Mortgage Corporation, Ltd., 8/25/2021	8/3/2018	1,749,998

Security	Acquisition Date	Cost
AJAX Mortgage Loan Trust, 4/25/2057	5/19/2017	\$721,917
Antler Mortgage Trust, 7/25/2022	9/21/2018	2,399,971
Apidos CLO XVIII, 7/22/2026	4/4/2017	650,000
Apidos CLO XXIV, 10/20/2030	8/23/2018	1,570,000
Babson CLO, Ltd., 7/20/2029	5/18/2018	1,400,000
BlueMountain CLO, Ltd., 10/15/2026	4/10/2017	1,400,308
Cascade Funding Mortgage Trust, 6/25/2048	6/29/2018	1,419,963
CIM Trust, 12/25/2057	4/23/2018	1,200,582
CLUB Credit Trust, 4/17/2023	6/14/2017	15,236
COLT Mortgage Loan Trust, 9/25/2046	9/9/2016	231,626
Digicel, Ltd., 4/15/2021	6/9/2014	771,164
Foundation Finance Trust, 7/15/2033	12/6/2017	854,118
Harley Marine Financing, LLC, 5/15/2043	5/9/2018	1,336,486
Homeward Opportunities Fund Trust, 6/25/2048	7/31/2018	950,347
Liberty Mutual Group, Inc., 6/15/2058	1/12/2009	538,592
Madison Park Funding XIV, Ltd., 7/20/2026	4/13/2017	1,450,000
Myers Park CLO, Ltd., 10/20/2030	8/16/2018	1,425,000
Neuberger Berman CLO XIV, Ltd., 1/28/2030	5/21/2018	441,783
Neuberger Berman CLO, Ltd., 4/22/2029	5/24/2018	480,110
Oak Hill Advisors Residential Loan Trust, 6/25/2057	8/8/2017	1,027,600
Oaktown Re II, Ltd., 7/25/2028	7/19/2018	2,000,000
Octagon Investment Partners XX, Ltd., 8/12/2026	4/21/2017	975,000
OHA Credit Funding 1, Ltd., 10/20/2030	8/24/2018	1,215,000
OZLM Funding II, Ltd., 7/30/2031	8/17/2018	2,435,000

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

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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 28, 2018:

**Securities Lending Transactions**

Common Stock	\$2,001,128
Taxable Debt Security	3,930,278
Preferred Stock	2,065,408
<b>Total lending</b>	<b>\$7,996,814</b>
Gross amount payable upon return of collateral for securities loaned	\$8,253,510
<b>Net amounts due to counterparty</b>	<b>\$256,696</b>

**Definitions:**

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

**Reference Rate Index:**

- 12 MTA - 12 Month Treasury Average
- CMT 1Y - Constant Maturity Treasury Yield 1 Year
- COF 11 - 11th District Cost of Funds
- H15T30Y - U. S. Treasury Yield Curve Rate Treasury Note Constant Maturity 30 Year
- LIBOR 1W - ICE Libor USD Rate 1 Week
- LIBOR 1M - ICE Libor USD Rate 1 Month
- LIBOR 2M - ICE Libor USD Rate 2 Month
- LIBOR 3M - ICE Libor USD Rate 3 Month
- PRIME - Federal Reserve Prime Loan Rate
- USISDA 10Y - ICE Swap USD Rate 10 Year

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**Fair Valuation Measurements**

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

Investments in Securities	Total	Level 1	Level 2	Level 3
<b>Bank Loans</b>				
Basic Materials	4,522,321	-	3,587,247	935,074
Capital Goods	4,302,899	-	4,302,899	-
Communications Services	24,383,196	-	24,383,196	-
Consumer Cyclical	13,350,045	-	13,350,045	-
Consumer Non-Cyclical	15,566,398	-	15,566,398	-
Energy	4,283,700	-	3,816,633	467,067
Financials	14,631,587	-	13,879,712	751,875
Technology	5,468,220	-	5,468,220	-
Transportation	1,816,548	-	1,816,548	-
Utilities	2,327,974	-	2,327,974	-
<b>Long-Term Fixed Income</b>				
Asset-Backed Securities	44,552,396	-	34,194,177	10,358,219
Basic Materials	9,980,766	-	9,980,766	-
Capital Goods	13,601,269	-	13,601,269	-
Collateralized Mortgage Obligations	50,524,953	-	50,524,953	-
Commercial Mortgage-Backed Securities	1,419,966	-	-	1,419,966
Communications Services	21,810,353	-	21,810,353	-
Consumer Cyclical	19,335,390	-	19,335,390	-
Consumer Non-Cyclical	18,967,992	-	18,967,992	-
Energy	20,644,839	-	20,644,839	-
Financials	48,409,084	-	46,389,094	2,019,990
Mortgage-Backed Securities	55,388,909	-	52,989,389	2,399,520
Technology	12,589,373	-	12,589,373	-
Transportation	2,580,360	-	2,580,360	-
Utilities	7,304,179	-	7,304,179	-
<b>Common Stock</b>				
Consumer Discretionary	30,944,717	22,713,468	8,231,249	-
Consumer Staples	10,827,050	5,035,559	5,791,491	-
Energy	13,112,372	10,740,117	2,371,937	318
Financials	26,634,762	19,687,838	6,946,924	-
Health Care	23,585,587	19,249,291	4,336,296	-
Industrials	20,670,996	12,903,996	7,767,000	-
Information Technology	45,047,623	39,546,875	5,500,748	-
Materials	9,752,258	2,542,436	7,209,822	-
Real Estate	25,297,961	24,391,342	906,619	-
Telecommunications Services	1,810,240	600,100	1,210,140	-
Utilities	5,043,588	3,791,547	1,252,041	-
<b>Registered Investment Companies</b>				
Fixed Income Funds/Exchange Traded Funds	4,672,372	4,672,372	-	-
Equity Funds/Exchange Traded Funds	5,700,838	5,700,838	-	-
<b>Preferred Stock</b>				
Consumer Staples	1,523,756	1,523,756	-	-
Energy	2,069,644	2,069,644	-	-
Financials	5,727,886	3,672,411	2,055,475	-
Real Estate	653,951	653,951	-	-
Short-Term Investments	2,992,219	-	2,992,219	-
<b>Subtotal Investments in Securities</b>	<b>\$653,830,537</b>	<b>\$179,495,541</b>	<b>\$455,982,967</b>	<b>\$18,352,029</b>
<b>Other Investments *</b>				
	<b>Total</b>			
Affiliated Registered Investment Companies	34,785,099			
Short-Term Investments	88,305,404			
Collateral Held for Securities Loaned	8,253,510			
<b>Subtotal Other Investments</b>	<b>\$131,344,013</b>			
<b>Total Investments at Value</b>	<b>\$785,174,550</b>			

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

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Other Financial Instruments	Total	Level 1	Level 2	Level 3
Asset Derivatives				
Futures Contracts	58,378	58,378	-	-
<b>Total Asset Derivatives</b>	<b>\$58,378</b>	<b>\$58,378</b>	<b>\$-</b>	<b>\$-</b>
Liability Derivatives				
Futures Contracts	808,694	808,694	-	-
<b>Total Liability Derivatives</b>	<b>\$808,694</b>	<b>\$808,694</b>	<b>\$-</b>	<b>\$-</b>

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

The following table presents Diversified Income Plus Portfolio's futures contracts held as of September 28, 2018. Investments and/or cash totaling \$2,992,219 were pledged as the initial margin deposit for these contracts.

Futures Contracts Description	Number of Contracts Long/(Short)	Expiration Date	Notional Principal Amount	Value and Unrealized
CBOT 10-Yr. U.S. Treasury Note	222	December 2018	\$26,642,539	(\$273,102)
CBOT 5-Yr. U.S. Treasury Note	65	December 2018	7,375,671	(64,694)
CBOT U.S. Long Bond	56	December 2018	8,076,932	(208,932)
CME E-mini S&P 500 Index	77	December 2018	11,198,380	39,770
CME Ultra Long Term U.S. Treasury Bond	1	December 2018	160,316	(6,034)
<b>Total Futures Long Contracts</b>			<b>\$53,453,838</b>	<b>(\$512,992)</b>
CBOT 2-Yr. U.S. Treasury Note	(26)	December 2018	(\$5,497,702)	\$18,608
CME E-mini S&P 500 Index	(200)	December 2018	(28,934,068)	(255,932)
<b>Total Futures Short Contracts</b>			<b>(\$34,431,770)</b>	<b>(\$237,324)</b>
<b>Total Futures Contracts</b>			<b>\$19,022,068</b>	<b>(\$750,316)</b>

**Reference Description:**

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

**Investment in Affiliates**

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

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

Portfolio	Value 12/31/2017	Gross Purchases	Gross Sales	Shares Held at 9/28/2018	Value 9/28/2018	% of Net Assets 9/28/2018
<b>Affiliated Fixed Income Holdings</b>						
Core Emerging Markets Debt	\$20,769	\$15,857	\$-	3,765	\$34,785	4.8%
<b>Total Affiliated Fixed Income Holdings</b>	<b>20,769</b>				<b>34,785</b>	<b>4.8</b>
<b>Affiliated Short-Term Investments</b>						
Core Short-Term Reserve, 2.340%	90,958	190,046	192,699	8,831	88,305	12.3
<b>Total Affiliated Short-Term Investments</b>	<b>90,958</b>				<b>88,305</b>	<b>12.3</b>
<b>Collateral held for Securities Loaned</b>						
Cash Management Trust- Collateral Investment	2,212	88,410	82,368	8,254	8,254	1.1
<b>Total Collateral Held for Securities Loaned</b>	<b>2,212</b>				<b>8,254</b>	<b>1.1</b>
<b>Total Value</b>	<b>\$113,939</b>				<b>\$131,344</b>	

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

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Portfolio	Net Realized Gain/(Loss)	Change in Unrealized Appreciation/ (Depreciation)	Distributions of Realized Capital Gains	Income Earned 1/1/2018 - 9/28/2018
<b>Affiliated Fixed Income Holdings</b>				
Core Emerging Markets Debt	\$-	\$(1,841)	-	\$1,018
<b>Affiliated Short-Term Investments</b>				
Core Short-Term Reserve, 2.340%	-	-	-	1,450
<b>Total Income from Affiliated Investments</b>				<b>\$2,468</b>
<b>Collateral Held for Securities Loaned</b>				
Cash Management Trust- Collateral Investment	-	-	-	36
<b>Total Affiliated Income from Securities Loaned, Net</b>				<b>\$36</b>
<b>Total Value</b>	<b>\$-</b>	<b>\$(1,841)</b>	<b>\$-</b>	

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



# NOTES TO SCHEDULE OF INVESTMENTS

as of September 28, 2018

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## SIGNIFICANT ACCOUNTING POLICIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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