

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

Principal Amount	Bank Loans (8.2%) ^a	Value
Basic Materials (0.6%)		
	Arch Coal, Inc., Term Loan 0.000%, (LIBOR 3M + 3.250%), 3/7/2024 ^{b,c}	\$60,169
\$60,000		
	Big River Steel, LLC, Term Loan 6.333%, (LIBOR 3M + 5.000%), 8/15/2023 ^d	60,600
60,000		
	Contura Energy, Inc., Term Loan 6.280%, (LIBOR 2M + 5.000%), 3/17/2024	128,822
130,950		
	Ineos Finance, LLC, Term Loan 3.985%, (LIBOR 1M + 2.750%), 3/31/2022	74,543
74,064		
	Peabody Energy Corporation, Term Loan 4.735%, (LIBOR 1M + 3.500%), 3/31/2022	97,694
97,269		
	Tronox Finance, LLC, Term Loan 0.000%, (LIBOR 3M + 3.000%), 9/14/2024 ^{b,c}	135,478
135,000		
	Total	557,306
Capital Goods (0.3%)		
	Advanced Disposal Services, Inc., Term Loan 3.947%, (LIBOR 1W + 2.750%), 11/10/2023	59,168
58,825		
	Berry Plastics Corporation, Term Loan 3.485%, (LIBOR 1M + 2.250%), 2/8/2020	34,961
34,858		
	Berry Plastics Corporation, Term Loan 3.485%, (LIBOR 1M + 2.250%), 1/6/2021	70,193
70,000		
	Cortes NP Intermediate Holding II Corporation, Term Loan 5.239%, (LIBOR 1M + 4.000%), 11/30/2023	130,920
130,000		
	Total	295,242
Communications Services (2.5%)		
	Altice Financing SA, Term Loan 4.054%, (LIBOR 3M + 2.750%), 7/15/2025	69,869
69,825		
	Altice US Finance I Corporation, Term Loan 3.485%, (LIBOR 1M + 2.250%), 7/14/2025	84,342
84,788		
	Atlantic Broadband Penn, LLC, Term Loan 3.739%, (LIBOR 1M + 2.500%), 11/30/2019	46,716
47,049		
	Beasley Broadcast Group, Inc., Term Loan 7.238%, (LIBOR 1M + 6.000%), 11/1/2023	61,743
61,132		
	Birch Communication Inc., Term Loan 8.550%, (LIBOR 3M + 7.250%), 7/18/2020	80,913
97,193		
	CBS Radio, Inc., Term Loan 0.000%, (LIBOR 3M + 2.750%), 10/17/2023 ^{b,c}	30,038
30,000		
	CBS Radio, Inc., Term Loan 4.737%, (LIBOR 1M + 3.500%), 10/17/2023	45,217
44,908		

Principal Amount	Bank Loans (8.2%) ^a	Value
Communications Services (2.5%) - continued		
	Cengage Learning Acquisitions, Term Loan 5.485%, (LIBOR 1M + 4.250%), 6/7/2023	\$148,165
\$161,081		
	Charter Communications Operating, LLC, Term Loan 3.240%, (LIBOR 1M + 2.000%), 1/3/2021	69,620
69,456		
	Cincinnati Bell, Inc., Term Loan 4.237%, (LIBOR 3M + 3.000%), 9/10/2020	54,209
54,186		
	Coral-US Co-Borrower, LLC, Term Loan 4.735%, (LIBOR 1M + 3.500%), 11/19/2024	242,244
245,000		
	CSC Holdings, LLC, Term Loan 3.484%, (LIBOR 1M + 2.250%), 7/17/2025	89,198
89,775		
	Frontier Communications Corporation, Term Loan 4.990%, (LIBOR 1M + 3.750%), 6/1/2024	104,034
109,725		
	Gray Television, Inc., Term Loan 3.737%, (LIBOR 1M + 2.500%), 2/7/2024	69,736
69,475		
	Intelsat Jackson Holdings SA, Term Loan 4.071%, (LIBOR 3M + 2.750%), 6/30/2019	42,019
42,173		
	Level 3 Financing, Inc., Term Loan 3.486%, (LIBOR 1M + 2.250%), 2/22/2024	114,910
115,000		
	Liberty Cablevision of Puerto Rico, LLC, Term Loan 4.804%, (LIBOR 3M + 3.500%), 1/7/2022 ^d	134,850
145,000		
	LTS Buyer, LLC, Term Loan 4.485%, (LIBOR 1M + 3.250%), 4/13/2020	156,642
156,544		
	McGraw-Hill Global Education Holdings, LLC, Term Loan 5.235%, (LIBOR 1M + 4.000%), 5/4/2022	130,765
133,312		
	Mediacom Illinois, LLC, Term Loan 3.450%, (LIBOR 1W + 2.250%), 2/15/2024	64,729
64,675		
	NEP/NCP Holdco, Inc., Term Loan 4.485%, (LIBOR 1M + 3.250%), 7/21/2022	94,243
94,519		
	SBA Senior Finance II, LLC, Term Loan 3.490%, (LIBOR 1M + 2.250%), 3/24/2021	47,113
47,007		
	Sprint Communications, Inc., Term Loan 3.750%, (LIBOR 1M + 2.500%), 2/2/2024	119,475
119,400		
	TNS, Inc., Term Loan 5.240%, (LIBOR 1M + 4.000%), 2/15/2020 ^{b,c}	172,285
172,017		

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

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(unaudited)

Principal Amount	Bank Loans (8.2%) ^a	Value
Communications Services (2.5%) - continued		
	Univision Communications, Inc., Term Loan	
	3.985%, (LIBOR 1M + 2.750%), 3/15/2024	\$102,338
\$103,306	Total	2,375,413

Consumer Cyclical (1.1%)		
	Amaya Holdings BV, Term Loan	
	4.833%, (LIBOR 3M + 3.500%), 8/1/2021	83,849
83,640		
	Boyd Gaming Corporation, Term Loan	
	3.694%, (LIBOR 1W + 2.500%), 9/15/2023	58,675
58,514		
	Burlington Coat Factory Warehouse Corporation, Term Loan	
	3.990%, (LIBOR 1M + 2.750%), 7/29/2021	86,197
86,035		
	Ceridian HCM Holding, Inc., Term Loan	
	4.737%, (LIBOR 1M + 3.500%), 9/15/2020	48,917
48,978		
	Eldorado Resorts, Inc., Term Loan	
	3.563%, (LIBOR 1M + 2.250%), 4/17/2024	41,405
41,457		
	Golden Nugget, Inc., Term Loan	
	0.000%, (LIBOR 3M + 3.250%), 10/4/2023 ^{b,c}	125,625
125,000		
	IMG Worldwide, Inc., Term Loan	
	8.490%, (LIBOR 1M + 7.250%), 5/6/2022	40,400
40,000		
	Michaels Stores, Inc., Term Loan	
	3.985%, (LIBOR 1M + 2.750%), 1/28/2023	71,448
71,524		
	Mohegan Tribal Gaming Authority, Term Loan	
	5.235%, (LIBOR 1M + 4.000%), 10/13/2023	150,204
148,875		
	Scientific Games International, Inc., Term Loan	
	4.514%, (LIBOR 2M + 3.250%), 8/14/2024	230,216
230,000		
	Seminole Hard Rock Entertainment, Inc., Term Loan	
	4.083%, (LIBOR 3M + 2.750%), 5/14/2020	48,419
48,359		
	Total	985,355

Consumer Non-Cyclical (1.1%)		
	Air Medical Group Holdings, Inc., Term Loan	
	5.237%, (LIBOR 1M + 4.000%), 4/28/2022	199,670
199,970		
	0.000%, (LIBOR 1M + 4.000%), 9/26/2024 ^{b,c}	54,931
55,000		
	CHS/Community Health Systems, Inc., Term Loan	
	4.067%, (LIBOR 3M + 2.750%), 12/31/2019	29,247
29,434		
	4.317%, (LIBOR 3M + 3.000%), 1/27/2021	100,149
100,876		
	Endo Luxembourg Finance Company I SARL., Term Loan	
	5.500%, (LIBOR 1M + 4.250%), 4/27/2024	95,591
94,762		

Principal Amount	Bank Loans (8.2%) ^a	Value
Consumer Non-Cyclical (1.1%) - continued		
	Grifols Worldwide Operations USA, Inc., Term Loan	
	3.447%, (LIBOR 1W + 2.250%), 1/23/2025	\$104,634
\$104,475		
	JBS USA LUX SA, Term Loan	
	3.804%, (LIBOR 3M + 2.500%), 10/30/2022	108,082
109,450		
	Libbey Glass, Inc., Term Loan	
	4.235%, (LIBOR 1M + 3.000%), 4/9/2021	61,269
66,597		
	Ortho-Clinical Diagnostics, Inc., Term Loan	
	5.083%, (LIBOR 3M + 3.750%), 6/30/2021	135,996
135,670		
	Valeant Pharmaceuticals International, Inc., Term Loan	
	5.990%, (LIBOR 1M + 4.750%), 4/1/2022	172,311
169,331		
	Total	1,061,880

Energy (0.2%)		
	Houston Fuel Oil Terminal, LLC, Term Loan	
	4.830%, (LIBOR 3M + 3.500%), 8/19/2021	68,978
68,934		
	MEG Energy Corporation, Term Loan	
	4.833%, (LIBOR 3M + 3.500%), 12/31/2023	69,323
69,650		
	MRC Global US, Inc., Term Loan	
	0.000%, (LIBOR 1M + 3.500%), 9/15/2024 ^{b,c,d}	45,450
45,000		
	Pacific Drilling SA, Term Loan	
	4.875%, (LIBOR 3M + 3.500%), 6/3/2018	22,153
77,558		
	Total	205,904

Financials (0.8%)		
	ASP AMC Merger Sub, Inc., Term Loan	
	4.833%, (LIBOR 3M + 3.500%), 4/13/2024	193,901
196,688		
	Avolon TLB Borrower 1 (Luxembourg) SARL, Term Loan	
	3.986%, (LIBOR 1M + 2.750%), 3/20/2022	49,968
49,875		
	Avolon TLB Borrower 1 US, LLC, Term Loan	
	0.000%, (LIBOR 3M + 2.250%), 4/3/2022 ^{b,c}	130,243
130,000		
	Colorado Buyer, Inc., Term Loan	
	4.310%, (LIBOR 3M + 3.000%), 5/1/2024	115,094
114,712		
	8.570%, (LIBOR 3M + 7.250%), 5/1/2025	70,933
70,000		
	DJO Finance, LLC, Term Loan	
	4.486%, (LIBOR 1M + 3.250%), 6/7/2020	39,135
39,200		
	Gartner, Inc., Term Loan	
	3.235%, (LIBOR 1M + 2.000%), 4/5/2024 ^d	30,074
29,850		

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Principal Amount	Bank Loans (8.2%) ^a	Value
Financials (0.8%) - continued		
	MoneyGram International, Inc., Term Loan	
	4.583%, (LIBOR 3M + 3.250%), 3/28/2020	
\$115,920		\$115,703
	Total	745,051

Technology (0.9%)

	First Data Corporation, Term Loan	
	3.737%, (LIBOR 1M + 2.500%), 4/26/2024	
133,360		133,766
	Harland Clarke Holdings Corporation, Term Loan	
	7.333%, (LIBOR 3M + 6.000%), 12/31/2021	
76,243		76,624
	6.833%, (LIBOR 3M + 5.500%), 2/9/2022	
73,621		73,943
	Micron Technologies, Inc., Term Loan	
	3.740%, (LIBOR 1M + 2.500%), 4/26/2022	
49,748		50,063
	ON Semiconductor Corporation, Term Loan	
	3.485%, (LIBOR 1M + 2.250%), 3/31/2023	
37,087		37,199
	Rackspace Hosting, Inc., Term Loan	
	4.311%, (LIBOR 3M + 3.000%), 11/3/2023	
54,863		54,712
	RP Crown Parent, LLC, Term Loan	
	4.735%, (LIBOR 1M + 3.500%), 10/12/2023	
104,213		104,752
	Western Digital Corporation, Term Loan	
	3.985%, (LIBOR 1M + 2.750%), 4/29/2023	
118,851		119,475
	Xerox Business Services, LLC, Term Loan	
	5.235%, (LIBOR 1M + 4.000%), 12/7/2023	
124,373		124,763
	Zayo Group, LLC, Term Loan	
	3.237%, (LIBOR 1M + 2.000%), 1/19/2021	
84,575		84,561
	Total	859,858

Transportation (0.4%)

	Arctic LNG Carriers, Ltd., Term Loan	
	5.735%, (LIBOR 1M + 4.500%), 5/18/2023	
219,450		220,960
	OSG Bulk Ships, Inc., Term Loan	
	5.570%, (LIBOR 3M + 4.250%), 8/5/2019 ^d	
83,055		78,902
	XPO Logistics, Inc., Term Loan	
	3.554%, (LIBOR 3M + 2.250%), 10/30/2021	
60,000		60,105
	Total	359,967

Utilities (0.3%)

	Calpine Corporation, Term Loan	
	4.090%, (LIBOR 3M + 2.750%), 1/15/2024	
34,394		34,309
	HD Supply Waterworks, Term Loan	
	4.455%, (LIBOR 6M + 3.000%), 7/21/2024	
75,000		75,094
	Intergen NV, Term Loan	
	5.840%, (LIBOR 3M + 4.500%), 6/13/2020	
64,027		63,947

Principal Amount	Bank Loans (8.2%) ^a	Value
Utilities (0.3%) - continued		
	Talen Energy Supply, LLC, Term Loan	
	5.235%, (LIBOR 1M + 4.000%), 7/6/2023	
\$74,587		\$72,630
	Total	245,980
Total Bank Loans (cost \$7,759,667) 7,691,956		

Shares	Common Stock (65.0%)	Value
Consumer Discretionary (9.6%)		
1,530	Amazon.com, Inc. ^e	1,470,866
14,582	American Axle & Manufacturing Holdings, Inc. ^e	256,352
600	AOKI Holdings, Inc.	7,876
2,200	Bandai Namco Holdings, Inc.	75,581
2,352	Barratt Developments plc	19,376
3,138	Berkeley Group Holdings plc	156,387
782	Breville Group, Ltd.	6,955
5,000	Bridgestone Corporation	227,019
1,792	Burlington Stores, Inc. ^e	171,064
269	Cie Generale des Etablissements Michelin	39,247
24,392	Comcast Corporation	938,604
4,300	Denso Corporation	217,625
3,026	Dollar Tree, Inc. ^e	262,717
5,575	Eutelsat Communications	165,034
3,390	General Motors Company	136,888
1,700	Heiwa Corporation	33,687
13,600	Honda Motor Company, Ltd.	401,751
1,522	Hugo Boss AG	134,296
254	i-CABLE Communications, Ltd. ^{e,e}	8
6,300	Inchcape plc	72,868
478	Ipsos SA	16,544
1,118	JM AB	35,173
148	Linamar Corporation	9,031
5,676	Marks and Spencer Group plc	26,874
1,675	Netflix, Inc. ^e	303,761
3,996	Newell Brands, Inc.	170,509
505	Nexity SA	30,860
848	Next plc	59,778
7,070	NIKE, Inc.	366,580
38,100	Nissan Motor Company, Ltd.	377,442
2,643	Nutrisystem, Inc.	147,744
5,017	Peugeot SA	119,430
250	Priceline Group, Inc. ^e	457,705
3,790	Restaurant Brands International, Inc.	242,105
600	Sangatsu Company, Ltd.	10,315
3,503	Six Flags Entertainment Corporation	213,473
75	SSP Group plc	540
7,277	Starbucks Corporation	390,848
3,800	Sumitomo Rubber Industries, Ltd.	69,746
11,440	Time, Inc.	154,440
5,532	Toll Brothers, Inc.	229,412
900	Toyoda Gosei Company, Ltd.	21,269
2,600	TV Asahi Holdings Corporation	51,915
5,940	Walt Disney Company	585,506
1,146	Wolters Kluwer NV	52,962
1,600	Yokohama Rubber Company, Ltd.	32,997
	Total	8,971,160

Consumer Staples (3.6%)

8,078	Altria Group, Inc.	512,307
800	Arcs Company, Ltd.	18,042
1,101	Coca-Cola Amatil, Ltd.	6,683
15,900	Cott Corporation	238,659

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Shares	Common Stock (65.0%)	Value
Consumer Staples (3.6%) - continued		
133	Ebro Foods SA	\$3,152
1,163	ForFarmers BV	15,120
2,067	Grieg Seafood ASA	20,355
485	Henkel AG & Company KGaA	59,059
400	Kesko Oyj	21,459
1,100	Kewpie Corporation	26,539
900	Lawson, Inc.	59,598
3	Lindt & Spruengli AG	17,117
200	Ministop Company, Ltd.	3,884
9,349	Philip Morris International, Inc.	1,037,832
600	Seven & I Holdings Company, Ltd.	23,181
11,391	Unilever NV	673,329
10,284	Unilever plc	595,230
13,000	Want Want China Holdings, Ltd.	9,159
	Total	3,340,705

Energy (3.8%)

481	Arch Coal, Inc.	34,507
86,522	BP plc	554,259
478	Contura Energy, Inc.	28,336
19,630	Halliburton Company	903,569
3,558	OMV AG	207,431
5,252	Parsley Energy, Inc. ^e	138,338
5,560	Pioneer Natural Resources Company	820,322
5,226	Repsol SA	96,442
3,279	Royal Dutch Shell plc	99,312
1,157	Royal Dutch Shell plc, Class A	34,967
7,467	Royal Dutch Shell plc, Class B	229,880
2,112	Statoil ASA	42,461
1,382	TGS Nopec Geophysical Company ASA	32,951
3,271	Total SA	175,633
3,271	Total SA Rights ^{d,e}	251
14,966	WPX Energy, Inc. ^e	172,109
	Total	3,570,768

Financials (9.4%)

1,007	Aareal Bank AG	42,688
3,143	ABN AMRO Group NV ^f	94,114
5,765	Aegon NV	33,604
789	Affiliated Managers Group, Inc.	149,776
8,799	Apollo Investment Corporation	53,762
4,040	Ares Capital Corporation	66,216
807	ASX, Ltd.	33,262
7,315	Australia & New Zealand Banking Group, Ltd.	170,393
23,237	Aviva plc	160,380
20,706	Banco Bilbao Vizcaya Argentaria SA	185,119
4,043	Bank of Nova Scotia	259,867
4,576	Bank of the Ozarks, Inc.	219,877
1,772	CI Financial Corporation	38,756
9,796	Citigroup, Inc.	712,561
1,294	Close Brothers Group plc	25,588
6,222	CNP Assurances	145,863
2,000	Concordia Financial Group, Ltd.	9,892
2,313	Danske Bank AS	92,690
23,092	Direct Line Insurance Group plc	112,575
14,210	E*TRADE Financial Corporation ^e	619,698
6,154	Encore Capital Group, Inc. ^e	272,622
505	Euronext NV ^f	30,743
23,182	FlexiGroup, Ltd.	28,337
2,332	Genworth MI Canada, Inc.	69,208
2,720	Goldman Sachs Group, Inc.	645,157
1,569	Hannover Rueckversicherung SE	189,232
1,419	Hargreaves Lansdown plc	28,158
900	Hokuhoku Financial Group, Inc.	14,487

Shares	Common Stock (65.0%)	Value
Financials (9.4%) - continued		
72,134	HSBC Holdings plc	\$713,104
2,501	ING Groep NV	46,099
863	Intact Financial Corporation	71,288
1,404	Interactive Brokers Group, Inc.	63,236
6,230	Intercontinental Exchange, Inc.	428,001
12,182	KeyCorp	229,265
965	Macquarie Group, Ltd.	69,090
2,630	Meta Financial Group, Inc.	206,192
6,528	MetLife, Inc.	339,130
4,600	Mitsubishi UFJ Financial Group, Inc.	29,908
54,600	Mizuho Financial Group, Inc.	95,716
162	Muenchener Rueckversicherungs- Gesellschaft AG	34,672
2,671	National Bank of Canada	128,546
6,104	Nordea Bank AB	82,875
20,192	Old Mutual plc	52,600
1,127	Pargesa Holding SA	93,774
1,530	Plus500, Ltd.	18,390
2,634	Power Corporation of Canada	66,940
16,710	Santander Consumer USA Holdings Inc. ^e	256,833
1,650	Schroders plc	74,228
2,843	SCOR SE	119,232
10,200	Senshu Ikeda Holdings, Inc.	39,294
2,829	Societe Generale	165,782
17,890	Synchrony Financial	555,484
830	Talanx AG	33,581
1,463	TD Ameritrade Holding Corporation	71,394
99	TMX Group, Ltd.	5,594
139	Vienna Insurance Group AG Wiener Versicherung Gruppe	4,107
4,402	Zions Bancorporation	207,686
20	Zurich Insurance Group AG	6,112
	Total	8,812,778

Health Care (7.2%)

5,061	Acadia Healthcare Company, Inc. ^e	241,713
359	Ansell, Ltd.	6,291
200	Anthem, Inc.	37,976
17,400	Astellas Pharmaceutical, Inc.	221,459
5,246	Celgene Corporation ^e	764,972
2,310	CIGNA Corporation	431,832
49	Danaher Corporation	4,203
7,520	GlaxoSmithKline plc ADR	305,312
5,352	Hologic, Inc. ^e	196,365
124	Le Noble Age SA	8,267
8,883	Medtronic plc	690,831
2,388	Merck KGaA	265,958
6,424	Novartis AG	551,018
13,524	Novo Nordisk AS	650,217
1,110	Teleflex, Inc.	268,587
7,319	UnitedHealth Group, Inc.	1,433,426
1,456	Waters Corporation ^e	261,381
3,689	Zimmer Biomet Holdings, Inc.	431,945
	Total	6,771,753

Industrials (6.9%)

2,937	Adecco SA	228,806
800	Asahi Glass Company, Ltd.	29,714
3,075	Atlas Copco AB	119,457
11,500	CK Hutchison Holdings, Ltd.	147,295
8,190	CSX Corporation	444,389
3,850	Cummins, Inc.	646,915
1,000	Dai Nippon Printing Company, Ltd.	23,981
6,530	Delta Air Lines, Inc.	314,877
1,367	Deutsche Lufthansa AG	38,014

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Industrials (6.9%) - continued		
8,060	Eaton Corporation plc	\$618,927
921	Ferguson plc	60,426
608	Finning International, Inc.	13,902
10,783	GWA Group, Ltd.	22,156
800	Hitachi Transport System, Ltd.	18,540
3,617	Illinois Tool Works, Inc.	535,171
1,300	Inaba Denki Sangyo Company, Ltd.	53,958
17,700	ITOCHU Corporation	290,011
600	KITZ Corporation	4,895
588	Loomis AB	23,369
2,900	Marubeni Corporation	19,825
3,275	Masonite International Corporation ^e	226,630
7,328	Meggitt plc	51,184
1,616	Middleby Corporation ^e	207,123
2,000	Mitsuboshi Belting, Ltd.	24,140
6,825	Monadelphous Group, Ltd.	84,302
4,190	National Express Group plc	19,870
3,400	Nitto Kogyo Corporation	60,146
1,277	Northgate plc	7,422
2,740	Oshkosh Corporation	226,160
6,858	PageGroup plc	45,800
4,114	RELX NV	87,519
238	Rockwool International AS	64,622
4,524	Saia, Inc. ^e	283,429
374	Schindler Holding AG, Participation Certificate	82,653
1,726	Siemens AG	243,553
9,198	SKF AB	200,816
3,000	Smiths Group plc	63,449
14,100	Sojitz Corporation	39,015
553	Spirax-Sarco Engineering plc	40,970
408	Sulzer, Ltd.	48,201
500	Taikisha, Ltd.	13,791
6,055	Team, Inc. ^e	80,834
2,900	Teijin, Ltd.	57,214
1,300	Toppa Forms Company, Ltd.	13,798
930	Transcontinental, Inc.	19,222
1,000	Tsubakimoto Chain Company	7,992
2,361	Vinci SA	224,325
1,370	WABCO Holdings, Inc. ^e	202,760
764	WSP Global, Inc.	31,785
2,942	YIT Oyj	24,074
600	Yuasa Trading Company, Ltd.	21,209
	Total	6,458,636

Shares	Common Stock (65.0%)	Value
Information Technology (10.7%)		
967	Alliance Data Systems Corporation	214,239
660	Alphabet, Inc., Class A ^e	642,655
571	Alphabet, Inc., Class C ^e	547,652
2	Alten SA	181
11,276	Apple, Inc.	1,737,857
241	BKW FMB Energie	14,478
1,800	Canon, Inc.	61,598
2,591	Capgemini SA	303,727
1,132	Capital Power Corporation	22,381
10,192	Ciena Corporation ^e	223,918
16,381	Cisco Systems, Inc.	550,893
3,380	Dolby Laboratories, Inc.	194,418
1,843	F5 Networks, Inc. ^e	222,192
4,520	Facebook, Inc. ^e	772,332
8,173	Finisar Corporation ^e	181,195
4,000	FUJIFILM Holdings NPV	155,405
7,278	Juniper Networks, Inc.	202,547
7,100	Konica Minolta Holdings, Inc.	58,335
400	Kulicke and Soffa Industries, Inc. ^e	8,628
8,080	Microsoft Corporation	601,879

Shares	Common Stock (65.0%)	Value
Information Technology (10.7%) - continued		
1,800	NEC Networks & System Integration Corporation	\$43,004
5,216	New Relic, Inc. ^e	259,757
63	NVIDIA Corporation	11,263
13,130	PayPal Holdings, Inc. ^e	840,714
2,870	Red Hat, Inc. ^e	318,168
3,500	Salesforce.com, Inc. ^e	326,970
541	SMA Solar Technology AG	21,226
7,431	Twitter, Inc. ^e	125,361
9,520	Visa, Inc.	1,001,885
4,749	Xilinx, Inc.	336,372
	Total	10,001,230

Shares	Common Stock (65.0%)	Value
Materials (2.4%)		
900	Adeka Corporation	16,423
1,350	APERAM	70,747
570	Ashland Global Holdings, Inc.	37,272
1,648	BHP Billiton plc	29,080
5,684	BHP Billiton, Ltd.	115,270
1,440	Crown Holdings, Inc. ^e	85,997
7,800	Daicel Corporation	94,050
520	Eagle Materials, Inc.	55,484
4,796	Evonik Industries AG	171,468
1,031	FMC Corporation	92,079
3,526	Granges AB	40,414
1,500	JSR Corporation	28,521
1,000	Kaneka Corporation	7,770
7,000	Kuraray Company, Ltd.	130,969
3,900	Kyoei Steel, Ltd.	60,860
854	Mondi plc	22,960
1,273	Neenah Paper, Inc.	108,905
200	Nippon Shokubai Company, Ltd.	14,137
22,628	Norsk Hydro ASA	165,112
5,000	Oji Holdings Corporation	26,998
1,200	Packaging Corporation of America	137,616
800	Rengo Company, Ltd.	4,762
618	Rio Tinto, Ltd.	32,392
1,460	Sensient Technologies Corporation	112,303
1,583	Solvay SA	236,655
100	Sumitomo Seika Chemicals Company, Ltd.	4,783
2,300	Toagosei Company, Ltd.	30,833
9,298	UPM-Kymmene Oyj	252,264
2,117	Valvoline, Inc.	49,644
2,518	Verso Corporation ^e	12,817
600	Yamato Kogyo Company, Ltd.	16,263
	Total	2,264,848

Shares	Common Stock (65.0%)	Value
Real Estate (9.2%)		
650	Acadia Realty Trust	18,603
350	Agree Realty Corporation	17,178
2,991	Alexandria Real Estate Equities, Inc.	355,839
2,423	Alstria Office REIT AG	34,637
300	American Assets Trust, Inc.	11,931
900	American Campus Communities, Inc.	39,735
2,100	American Homes 4 Rent	45,591
427	American Tower Corporation	58,362
1,400	Apartment Investment & Management Company	61,404
1,700	Apple Hospitality REIT, Inc.	32,147
250	Armada Hoffer Properties, Inc.	3,452
926	Artis Real Estate Investment Trust	9,811
1,000	AvalonBay Communities, Inc.	178,420
492	Bluerock Residential Growth REIT, Inc.	5,442
1,741	Boston Properties, Inc.	213,934

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GROWTH AND INCOME PLUS PORTFOLIO
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(unaudited)

Shares	Common Stock (65.0%)	Value	Shares	Common Stock (65.0%)	Value
Real Estate (9.2%) - continued			Real Estate (9.2%) - continued		
1,300	Brandywine Realty Trust	\$22,737	600	Mack-Cali Realty Corporation	\$14,226
8,534	British Land Company plc	68,901	2,500	Medical Properties Trust, Inc.	32,825
2,702	Brixmor Property Group, Inc.	50,798	100	MGM Growth Properties, LLC	3,021
3,347	Camden Property Trust	306,083	834	Mid-America Apartment Communities, Inc.	89,138
356	Chesapeake Lodging Trust	9,601	400	National Health Investors, Inc.	30,916
200	City Office REIT, Inc.	2,754	1,600	National Retail Properties, Inc.	66,656
3,798	Colony NorthStar, Inc.	47,703	201	National Storage Affiliates Trust	4,872
600	Colony Starwood Homes	21,822	92	NexPoint Residential Trust, Inc.	2,183
300	Columbia Property Trust, Inc.	6,531	1,100	Omega Healthcare Investors, Inc.	35,101
700	CoreCivic, Inc.	18,739	800	Outfront Media, Inc.	20,144
250	CoreSite Realty Corporation	27,975	353	Paramount Group, Inc.	5,648
700	Corporate Office Properties Trust	22,981	847	Park Hotels & Resorts, Inc.	23,343
2,656	Cousins Properties, Inc.	24,807	400	Pebblebrook Hotel Trust	14,456
1,371	Crown Castle International Corporation	137,073	2,500	Physicians Realty Trust	44,325
1,700	CubeSmart	44,132	300	Piedmont Office Realty Trust, Inc.	6,048
650	CyrusOne, Inc.	38,304	6,245	Prologis, Inc.	396,308
100	Daito Trust Construction Company, Ltd.	18,218	1,468	Public Storage, Inc.	314,137
700	DCT Industrial Trust, Inc.	40,544	338	QTS Realty Trust, Inc.	17,698
2,400	DDR Corporation	21,984	630	Quality Care Properties, Inc. ^e	9,765
17,701	DEXUS Property Group	132,092	500	Ramco-Gershenson Properties Trust	6,505
1,372	DiamondRock Hospitality Company	15,023	1,927	Realty Income Corporation	110,205
1,617	Digital Realty Trust, Inc.	191,340	1,420	Regency Centers Corporation	88,097
900	Douglas Emmett, Inc.	35,478	650	Retail Opportunity Investments Corporation	12,356
11,246	Duke Realty Corporation	324,110	1,300	Retail Properties of America, Inc.	17,069
121	EastGroup Properties, Inc.	10,663	1,538	RLJ Lodging Trust	33,836
400	Education Realty Trust, Inc.	14,372	6,000	Road King Infrastructure, Ltd.	9,694
553	Empire State Realty Trust, Inc.	11,359	300	Ryman Hospitality Properties	18,747
456	EPR Properties	31,801	1,529	Sabra Health Care REIT, Inc.	33,546
810	Equinix, Inc.	361,503	1,323	Senior Housing Property Trust	25,865
800	Equity Commonwealth ^e	24,320	3,375	Simon Property Group, Inc.	543,409
600	Equity Lifestyle Properties, Inc.	51,048	800	SL Green Realty Corporation	81,056
3,670	Equity Residential	241,963	3,100	Spirit Realty Capital, Inc.	26,567
480	Essex Property Trust, Inc.	121,934	300	STAG Industrial, Inc.	8,241
950	Extra Space Storage, Inc.	75,924	30,399	Stockland	102,660
500	Federal Realty Investment Trust	62,105	1,596	Store Capital Corporation	39,693
1,100	First Industrial Realty Trust, Inc.	33,099	1,435	Summit Hotel Properties, Inc.	22,946
1,777	Forest City Realty Trust, Inc.	45,331	600	Sun Communities, Inc.	51,408
700	Franklin Street Properties Corporation	7,434	5,000	Sun Hung Kai Properties, Ltd.	81,451
1,400	Gaming and Leisure Properties, Inc.	51,646	1,621	Sunstone Hotel Investors, Inc.	26,049
14,884	General Growth Properties, Inc.	309,141	2,000	Swire Pacific, Ltd.	19,471
900	GEO Group, Inc.	24,210	1,268	TAG Immobilien AG	21,331
1,360	Gramercy Property Trust	41,140	638	Tanger Factory Outlet Centers, Inc.	15,580
1,542	H&R Real Estate Investment Trust	26,620	450	Taubman Centers, Inc.	22,365
12,000	Hang Lung Properties, Ltd.	28,570	2,050	UDR, Inc.	77,961
3,450	HCP, Inc.	96,013	600	Urban Edge Properties	14,472
1,200	Healthcare Realty Trust, Inc.	38,808	200	Urstadt Biddle Properties, Inc.	4,340
1,650	Healthcare Trust of America, Inc.	49,170	2,600	Ventas, Inc.	169,338
1,100	Highwoods Properties, Inc.	57,299	7,242	VEREIT, Inc.	60,036
1,300	Hospitality Properties Trust	37,037	2,060	Vornado Realty Trust	158,373
5,671	Host Hotels & Resorts, Inc.	104,857	700	Washington Prime Group, Inc.	5,831
1,350	Hudson Pacific Properties, Inc.	45,265	200	Washington REIT	6,552
20,000	Hysan Development Company, Ltd.	94,361	800	Weingarten Realty Investors	25,392
950	Invitation Homes, Inc.	21,518	2,799	Welltower, Inc.	196,714
1,700	Iron Mountain, Inc.	66,130	14,700	Wing Tai Holdings, Ltd.	23,433
1,030	JBG SMITH Properties ^e	35,236	500	WP Carey, Inc.	33,695
800	Kilroy Realty Corporation	56,896	700	Xenia Hotels & Resorts, Inc.	14,735
3,000	Kimco Realty Corporation	58,650		Total	8,576,255
400	Kite Realty Group Trust	8,100	Telecommunications Services (1.3%)		
467	Lamar Advertising Company	32,004	1,580	Freenet AG	52,877
700	LaSalle Hotel Properties	20,314	46,042	KCOM Group plc	61,079
1,100	Liberty Property Trust	45,166	4,300	Nippon Telegraph & Telephone Corporation	197,029
313	Life Storage, Inc.	25,607	20,800	NTT DOCOMO, Inc.	475,421
975	Macerich Company	53,596			

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GROWTH AND INCOME PLUS PORTFOLIO
Schedule of Investments as of September 29, 2017
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Shares	Common Stock (65.0%)	Value
Telecommunications Services (1.3%) - continued		
1,650	Proximus SA	\$56,882
5,601	TDC AS	32,847
4,600	Telefonica Deutschland Holding AG	25,850
14,155	Telenor ASA	299,868
	Total	1,201,853

Utilities (0.9%)

962	Canadian Utilities, Ltd.	29,876
6,200	Chubu Electric Power Company, Inc.	77,053
300	Electric Power Development Company, Ltd.	7,536
15,351	Electricidade de Portugal SA	57,884
149	Elia System Operator SA	8,631
9,376	MDU Resources Group, Inc.	243,307
5,292	New Jersey Resources Corporation	223,058
10,000	Osaka Gas Company, Ltd.	185,864
10,435	Redes Energeticas Nacionais SGPSSA	34,007
772	Verbund AG	18,208
	Total	885,424

**Total Common Stock
(cost \$53,368,767) 60,855,410**

Principal Amount	Long-Term Fixed Income (17.1%)	Value
Asset-Backed Securities (0.1%)		
94,626	Earnest Student Loan Program, LLC 2.680%, 7/25/2035, Ser. 2016-C, Class A2 ^f	94,458
36,738	SoFi Consumer Loan Program, LLC 3.280%, 1/26/2026, Ser. 2017-1, Class A ^f	37,221
	Total	131,679

Basic Materials (0.4%)

15,000	Alcoa Nederland Holding BV 6.750%, 9/30/2024 ^f	16,612
13,000	Anglo American Capital plc 4.125%, 9/27/2022 ^f	13,503
50,000	ArcelorMittal SA 6.000%, 3/1/2021	54,875
30,000	BWAY Holding Company 5.500%, 4/15/2024 ^f	31,313
10,000	Dow Chemical Company 8.550%, 5/15/2019	11,043
14,000	El du Pont de Nemours & Company 2.200%, 5/1/2020	14,088
55,000	First Quantum Minerals, Ltd. 7.000%, 2/15/2021 ^f	56,581
30,000	FMG Resources Property, Ltd. 5.125%, 5/15/2024 ^f	30,450
7,000	Kinross Gold Corporation 5.125%, 9/1/2021	7,508
10,000	LyondellBasell Industries NV 5.000%, 4/15/2019	10,375
30,000	Peabody Securities Finance Corporation 6.375%, 3/31/2025 ^f	30,825
8,000	RPM International, Inc., Convertible 2.250%, 12/15/2020	9,220
13,000	Sherwin-Williams Company 2.250%, 5/15/2020	13,049
30,000	Steel Dynamics, Inc. 5.000%, 12/15/2026	32,025

Principal Amount	Long-Term Fixed Income (17.1%)	Value
Basic Materials (0.4%) - continued		
\$7,000	Vale Overseas, Ltd. 5.875%, 6/10/2021	\$7,709
10,000	Xstrata Finance Canada, Ltd. 4.950%, 11/15/2021 ^f	10,799
	Total	349,975

Capital Goods (0.4%)

50,000	AECOM 5.875%, 10/15/2024	55,385
20,000	Ashtead Capital, Inc. 4.125%, 8/15/2025 ^f	20,600
30,000	Bombardier, Inc. 7.500%, 3/15/2025 ^f	29,925
50,000	Building Materials Corporation of America 6.000%, 10/15/2025 ^f	54,548
55,000	Cemex SAB de CV 5.700%, 1/11/2025 ^f	58,630
10,000	Cintas Corporation No. 2 2.900%, 4/1/2022	10,184
50,000	Crown Americas Capital Corporation IV 4.500%, 1/15/2023	52,625
16,000	General Electric Company 5.000%, 1/21/2021 ^g	16,923
10,000	Lockheed Martin Corporation 2.500%, 11/23/2020	10,147
10,000	Rockwell Collins, Inc. 1.950%, 7/15/2019	9,999
11,000	Roper Industries, Inc. 2.050%, 10/1/2018	11,026
55,000	United Rentals North America, Inc. 5.500%, 7/15/2025	59,054
	Total	389,046

Collateralized Mortgage Obligations (1.6%)

111,374	Alternative Loan Trust 5.500%, 10/25/2035, Ser. 2005-47CB, Class A7	95,338
8,480	Angel Oak Mortgage Trust 4.500%, 11/25/2045, Ser. 2015-1, Class A ^h	8,469
38,017	Banc of America Alternative Loan Trust 6.000%, 11/25/2035, Ser. 2005-10, Class 3CB1	33,596
62,292	CHL Mortgage Pass-Through Trust 3.364%, 1/25/2036, Ser. 2005-31, Class 4A2	56,532
16,008	Citigroup Mortgage Loan Trust, Inc. 3.678%, 3/25/2037, Ser. 2007-AR4, Class 2A1A	13,384
65,306	CitiMortgage Alternative Loan Trust 5.750%, 4/25/2037, Ser. 2007-A4, Class 1A5	57,618
62,039	Countrywide Alternative Loan Trust 6.500%, 8/25/2036, Ser. 2006-23CB, Class 2A3	42,514
197,160	6.000%, 4/25/2037, Ser. 2007-7T2, Class A9	139,373
34,216	Credit Suisse First Boston Mortgage Securities Corporation 5.250%, 10/25/2035, Ser. 2005-9, Class 1A3	33,286

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GROWTH AND INCOME PLUS PORTFOLIO
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Principal Amount	Long-Term Fixed Income (17.1%) Collateralized Mortgage Obligations (1.6%) - continued	Value
\$39,851	Deutsche Alt-A Securities, Inc., Mortgage Loan Trust 5.500%, 11/25/2035, Ser. 2005-5, Class 1A4	\$40,746
111,068	J.P. Morgan Alternative Loan Trust 6.500%, 3/25/2036, Ser. 2006-S1, Class 1A19	99,769
59,393	J.P. Morgan Mortgage Trust 3.224%, 6/25/2035, Ser. 2005-A3, Class 3A4	59,510
42,877	3.337%, 6/25/2035, Ser. 2005-A3, Class 4A1	43,295
39,817	3.583%, 8/25/2035, Ser. 2005-A5, Class 1A2	39,667
56,846	3.393%, 1/25/2037, Ser. 2006-A7, Class 2A2	56,893
89,062	Mill City Mortgage Loan Trust 2.750%, 11/25/2058, Ser. 2017-1, Class A1 ¹	89,549
47,487	MortgageIT Trust 1.497%, (LIBOR 1M + 0.260%), 12/25/2035, Ser. 2005-5, Class A1 ¹	47,426
54,733	New York Mortgage Trust 3.616%, 5/25/2036, Ser. 2006-1, Class 2A3	53,472
51,014	Residential Accredit Loans, Inc. Trust 5.750%, 9/25/2035, Ser. 2005-QS13, Class 2A3	49,809
55,237	Residential Funding Mortgage Security I Trust 6.000%, 7/25/2037, Ser. 2007-S7, Class A20	52,105
65,190	Structured Adjustable Rate Mortgage Loan Trust 3.679%, 9/25/2035, Ser. 2005-18, Class 1A1	53,131
108,365	Structured Asset Mortgage Investments, Inc. 1.547%, (LIBOR 1M + 0.310%), 12/25/2035, Ser. 2005-AR4, Class A1 ¹	96,133
50,021	WaMu Mortgage Pass Through Certificates 3.039%, 10/25/2036, Ser. 2006-AR12, Class 1A1	48,630
94,674	1.629%, (12 MTA + 0.740%), 1/25/2047, Ser. 2006-AR19, Class 1A ¹	80,667
38,752	Wells Fargo Mortgage Backed Securities Trust 3.177%, 3/25/2036, Ser. 2006-AR2, Class 2A1	39,163
36,521	3.328%, 7/25/2036, Ser. 2006-AR10, Class 2A1	36,228
28,260	6.000%, 7/25/2037, Ser. 2007-8, Class 1A16	28,419
	Total	1,494,722

Communications Services (0.6%)

10,000	America Movil SAB de CV 5.000%, 10/16/2019	10,589
10,000	American Tower Corporation 2.800%, 6/1/2020	10,150

Principal Amount	Long-Term Fixed Income (17.1%) Communications Services (0.6%) - continued	Value
\$10,000	AT&T, Inc. 5.875%, 10/1/2019	\$10,743
7,000	5.200%, 3/15/2020	7,500
10,000	2.263%, (LIBOR 3M + 0.930%), 6/30/2020 ¹	10,135
15,000	2.800%, 2/17/2021	15,175
18,000	2.850%, 2/14/2023	17,911
14,000	British Sky Broadcasting Group plc 2.625%, 9/16/2019 ^f	14,094
30,000	CCOH Safari, LLC 5.750%, 2/15/2026 ^f	31,500
35,000	CenturyLink, Inc. 6.450%, 6/15/2021	36,419
10,000	Charter Communications Operating, LLC 3.579%, 7/23/2020	10,264
5,000	4.464%, 7/23/2022	5,280
40,000	Clear Channel Worldwide Holdings, Inc. 6.500%, 11/15/2022	41,200
14,000	Comcast Corporation 1.625%, 1/15/2022	13,641
5,000	Crown Castle International Corporation 3.400%, 2/15/2021	5,147
5,000	CSC Holdings, LLC 5.500%, 4/15/2027 ^f	5,200
56,748	Digicel, Ltd. 6.000%, 4/15/2021*	55,394
8,000	DISH Network Corporation 3.375%, 8/15/2026	8,950
7,000	Moody's Corporation 2.750%, 12/15/2021	7,053
30,000	Neptune Finco Corporation 10.875%, 10/15/2025 ^f	37,088
50,000	SFR Group SA 6.000%, 5/15/2022 ^f	52,250
55,000	Sprint Corporation 7.625%, 2/15/2025	63,250
12,000	Telefonica Emisiones SAU 3.192%, 4/27/2018	12,097
5,000	Time Warner, Inc. 4.875%, 3/15/2020	5,321
16,000	Verizon Communications, Inc. 4.500%, 9/15/2020	17,169
17,000	2.946%, 3/15/2022	17,284
14,000	Viacom, Inc. 4.250%, 9/1/2023	14,381
30,000	Virgin Media Secured Finance plc 5.250%, 1/15/2026 ^f	31,238
	Total	566,423

Consumer Cyclical (0.9%)

45,000	Allison Transmission, Inc. 5.000%, 10/1/2024 ^f	46,703
10,000	American Honda Finance Corporation 2.000%, 2/14/2020	10,015
15,000	BMW US Capital, LLC 1.500%, 4/11/2019 ^f	14,954
60,000	Brookfield Residential Properties, Inc. 6.125%, 7/1/2022 ^f	62,700
31,000	Cinemark USA, Inc. 4.875%, 6/1/2023	31,310

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Principal Amount	Long-Term Fixed Income (17.1%)	Value
Consumer Cyclical (0.9%) - continued		
	CVS Health Corporation	
\$7,000	2.750%, 12/1/2022	\$7,014
	Ford Motor Credit Company, LLC	
14,000	2.262%, 3/28/2019	14,048
14,000	2.597%, 11/4/2019	14,117
10,000	3.336%, 3/18/2021	10,225
	General Motors Financial Company, Inc.	
5,000	3.150%, 1/15/2020	5,087
10,000	2.650%, 4/13/2020	10,078
10,000	4.375%, 9/25/2021	10,599
6,000	3.150%, 6/30/2022	6,046
	Home Depot, Inc.	
10,000	2.625%, 6/1/2022	10,156
	Hyundai Capital America	
7,000	2.550%, 4/3/2020 ^f	6,987
6,000	2.750%, 9/18/2020 ^f	5,994
	KB Home	
29,000	4.750%, 5/15/2019	29,834
	L Brands, Inc.	
33,000	6.625%, 4/1/2021	36,300
	Lennar Corporation	
50,000	4.750%, 11/15/2022	52,875
	McDonald's Corporation	
14,000	2.625%, 1/15/2022	14,097
	MGM Resorts International	
55,000	6.000%, 3/15/2023	60,637
	New Red Finance, Inc.	
35,000	4.250%, 5/15/2024 ^f	35,131
	Newell Rubbermaid, Inc.	
10,000	3.150%, 4/1/2021	10,228
	Nissan Motor Acceptance Corporation	
11,000	2.000%, 3/8/2019 ^f	11,007
	Prime Security Services Borrower, LLC	
45,000	9.250%, 5/15/2023 ^f	49,660
	PulteGroup, Inc.	
30,000	4.250%, 3/1/2021	31,125
	Ralph Lauren Corporation	
10,000	2.625%, 8/18/2020	10,133
	Royal Caribbean Cruises, Ltd.	
51,748	5.250%, 11/15/2022	57,343
	Scientific Games International, Inc.	
30,000	7.000%, 1/1/2022 ^f	31,837
	Toll Brothers Finance Corporation	
20,000	4.000%, 12/31/2018	20,325
	Visa, Inc.	
10,000	2.200%, 12/14/2020	10,095
	Volkswagen Group of America Finance, LLC	
9,000	2.450%, 11/20/2019 ^f	9,067
	West Corporation	
25,000	5.375%, 7/15/2022 ^f	25,250
	Yum! Brands, Inc.	
55,000	5.000%, 6/1/2024 ^f	57,956
	Total	818,933

Consumer Non-Cyclical (0.8%)

	Abbott Laboratories	
14,000	2.550%, 3/15/2022	14,004
11,000	3.400%, 11/30/2023	11,323
	AbbVie, Inc.	
14,000	2.500%, 5/14/2020	14,166
7,000	2.900%, 11/6/2022	7,097

Principal Amount	Long-Term Fixed Income (17.1%)	Value
Consumer Non-Cyclical (0.8%) - continued		
	Albertsons Companies, LLC	
\$40,000	6.625%, 6/15/2024	\$37,250
	Amgen, Inc.	
13,000	2.650%, 5/11/2022	13,102
	Anheuser-Busch InBev Finance, Inc.	
15,000	2.571%, (LIBOR 3M + 1.260%), 2/1/2021 ⁱ	15,503
10,000	2.650%, 2/1/2021	10,160
7,000	3.300%, 2/1/2023	7,255
	Anheuser-Busch InBev Worldwide, Inc.	
12,000	6.500%, 7/15/2018	12,449
	Becton, Dickinson and Company	
14,000	3.125%, 11/8/2021	14,268
	Boston Scientific Corporation	
5,000	6.000%, 1/15/2020	5,427
	Bunge Limited Finance Corporation	
10,000	3.500%, 11/24/2020	10,291
	Celgene Corporation	
10,000	3.550%, 8/15/2022	10,483
	Cott Beverages, Inc.	
55,000	5.375%, 7/1/2022	57,338
	CVS Health Corporation	
10,000	2.250%, 12/5/2018	10,044
	Envision Healthcare Corporation	
50,000	5.125%, 7/1/2022 ^f	51,875
	Express Scripts Holding Company	
7,000	4.750%, 11/15/2021	7,593
	Forest Laboratories, LLC	
4,000	4.375%, 2/1/2019 ^f	4,102
4,000	4.875%, 2/15/2021 ^f	4,295
	HCA, Inc.	
26,748	4.750%, 5/1/2023	28,319
	JBS USA, LLC	
55,000	5.750%, 6/15/2025 ^f	54,794
	Laboratory Corporation of America Holdings	
5,000	2.625%, 2/1/2020	5,053
	Mead Johnson Nutrition Company	
10,000	3.000%, 11/15/2020	10,272
	Medtronic Global Holdings SCA	
14,000	1.700%, 3/28/2019	13,991
	Molson Coors Brewing Company	
14,000	2.250%, 3/15/2020 ^f	13,989
	Mondelez International Holdings Netherlands BV	
5,000	2.000%, 10/28/2021 ^f	4,906
	Mylan NV	
14,000	3.150%, 6/15/2021	14,242
	Pernod Ricard SA	
5,000	5.750%, 4/7/2021 ^f	5,544
	Pinnacle Foods, Inc.	
50,000	5.875%, 1/15/2024	53,000
	Reynolds American, Inc.	
6,000	3.250%, 6/12/2020	6,165
	Shire Acquisitions Investments Ireland Designated Activity Company	
12,000	2.400%, 9/23/2021	11,955
	Smithfield Foods, Inc.	
11,000	2.700%, 1/31/2020 ^f	11,032
	Tenet Healthcare Corporation	
50,000	8.125%, 4/1/2022	50,875

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

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

Principal Amount	Long-Term Fixed Income (17.1%)	Value
Consumer Non-Cyclical (0.8%) - continued		
	Teva Pharmaceutical Finance Netherlands III BV	
\$10,000	2.200%, 7/21/2021	\$9,617
40,000	TreeHouse Foods, Inc. 4.875%, 3/15/2022	41,350
	Valeant Pharmaceuticals International	
26,748	7.250%, 7/15/2022 ^f	26,079
25,000	VPII Escrow Corporation 7.500%, 7/15/2021 ^f	24,937
9,000	Zoetis, Inc. 3.450%, 11/13/2020	9,303
	Total	713,448

Energy (0.8%)

	Alliance Resource Operating Partners, LP	
35,000	7.500%, 5/1/2025 ^f	36,313
10,000	Anadarko Petroleum Corporation 8.700%, 3/15/2019	10,913
35,000	Antero Resources Corporation 5.125%, 12/1/2022	35,787
7,000	BP Capital Markets plc 2.315%, 2/13/2020	7,060
17,000	Buckeye Partners, LP 2.650%, 11/15/2018	17,069
7,000	Cenovus Energy, Inc. 3.800%, 9/15/2023	7,033
15,000	Concho Resources, Inc. 4.375%, 1/15/2025	15,788
7,000	Continental Resources, Inc. 5.000%, 9/15/2022	7,114
40,000	Crestwood Midstream Partners, LP 6.250%, 4/1/2023	41,250
9,000	Encana Corporation 3.900%, 11/15/2021	9,272
55,000	Energy Transfer Equity, LP 5.500%, 6/1/2027	57,887
10,000	EQT Corporation 8.125%, 6/1/2019	10,972
10,000	Exxon Mobil Corporation 1.708%, 3/1/2019	10,008
14,000	Kinder Morgan Energy Partners, LP 3.450%, 2/15/2023	14,152
6,000	Marathon Oil Corporation 2.700%, 6/1/2020	5,999
10,000	Marathon Petroleum Corporation 3.400%, 12/15/2020	10,318
33,000	MEG Energy Corporation 6.375%, 1/30/2023 ^f	28,792
10,000	MPLX, LP 4.500%, 7/15/2023	10,635
55,000	4.875%, 12/1/2024	59,270
10,000	ONEOK, Inc. 7.500%, 9/1/2023	11,968
30,000	PBF Holding Company, LLC 7.250%, 6/15/2025 ^f	30,675
32,000	Petrobras Global Finance BV 8.375%, 5/23/2021	37,012
13,000	7.375%, 1/17/2027	14,313
10,000	Petroleos Mexicanos 6.375%, 2/4/2021	10,955
13,000	6.500%, 3/13/2027 ^f	14,433
50,000	Regency Energy Partners, LP 5.000%, 10/1/2022	53,990

Principal Amount	Long-Term Fixed Income (17.1%)	Value
Energy (0.8%) - continued		
	Rowan Companies, Inc.	
\$5,000	7.375%, 6/15/2025	\$4,887
6,000	Sabine Pass Liquefaction, LLC 6.250%, 3/15/2022	6,747
6,000	5.625%, 4/15/2023	6,648
55,000	5.625%, 3/1/2025	60,653
	Schlumberger Holdings Corporation	
10,000	3.000%, 12/21/2020 ^f	10,239
	Sunoco Logistics Partners Operations, LP	
10,000	4.400%, 4/1/2021	10,548
	Tesoro Corporation	
40,000	4.750%, 12/15/2023 ^f	43,149
	Whiting Petroleum Corporation, Convertible	
20,000	1.250%, 4/1/2020	17,825
	Williams Partners, LP	
14,000	4.000%, 11/15/2021	14,614
	Total	744,288

Financials (1.9%)

	ACE INA Holdings, Inc.	
10,000	2.875%, 11/3/2022	10,182
	Air Lease Corporation	
5,000	2.625%, 9/4/2018	5,040
	Ally Financial, Inc.	
40,000	4.750%, 9/10/2018	40,884
	American Express Credit Corporation	
7,000	1.641%, (LIBOR 3M + 0.330%), 5/3/2019 ⁱ	7,018
7,000	2.200%, 3/3/2020	7,039
	2.369%, (LIBOR 3M + 1.050%), 9/14/2020 ⁱ	
10,000		10,172
	Bank of America Corporation	
6,000	2.369%, 7/21/2021	5,999
14,000	5.700%, 1/24/2022	15,743
	Bank of Montreal	
8,000	1.500%, 7/18/2019	7,948
	Bank of New York Mellon Corporation	
14,000	2.600%, 2/7/2022	14,135
	Bank of Nova Scotia	
10,000	2.700%, 3/7/2022	10,097
	Barclays plc	
14,000	3.200%, 8/10/2021	14,215
	BB&T Corporation	
16,000	2.050%, 6/19/2018	16,045
	Bear Stearns Companies, LLC	
20,000	6.400%, 10/2/2017	20,000
	Blackstone Mortgage Trust, Inc., Convertible	
50,000	5.250%, 12/1/2018	57,094
	Capital One Financial Corporation	
6,000	2.500%, 5/12/2020	6,027
18,000	3.050%, 3/9/2022	18,201
	Citigroup, Inc.	
14,000	2.450%, 1/10/2020	14,100
14,000	2.650%, 10/26/2020	14,141
21,000	2.350%, 8/2/2021	20,885
7,000	2.750%, 4/25/2022	7,017
	CNA Financial Corporation	
10,000	5.750%, 8/15/2021	11,094
	Commonwealth Bank of Australia	
14,000	2.250%, 3/10/2020 ^f	14,068

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

Principal Amount	Long-Term Fixed Income (17.1%)	Value	Principal Amount	Long-Term Fixed Income (17.1%)	Value
Financials (1.9%) - continued			Financials (1.9%) - continued		
	Cooperatieve Centrale Raiffeisen-Boerenleenbank BA			Liberty Mutual Group, Inc.	
\$12,000	3.950%, 11/9/2022	\$12,590	\$4,000	5.000%, 6/1/2021 ^f	\$4,332
7,000	Credit Agricole SA	7,160	8,000	Lincoln National Corporation	8,730
	3.375%, 1/10/2022 ^f		14,000	6.250%, 2/15/2020	14,012
21,000	Credit Suisse Group Funding Guernsey, Ltd.	21,792	7,000	MetLife, Inc.	7,094
14,000	3.800%, 9/15/2022	14,278		1.903%, 12/15/2017	
10,000	Credit Suisse Group Funding, Ltd.	10,146		Mitsubishi UFJ Financial Group, Inc.	
	3.125%, 12/10/2020			2.998%, 2/22/2022	
21,000	DDR Corporation	22,003		Morgan Stanley	
4,000	3.500%, 1/15/2021	4,469	10,000	2.457%, (LIBOR 3M + 1.140%), 1/27/2020 ^g	10,154
6,000	Deutsche Bank AG	5,994	14,000	2.800%, 6/16/2020	14,231
	4.250%, 10/14/2021		10,000	2.500%, 4/21/2021	10,030
12,000	Discover Bank	12,887	12,000	5.500%, 7/28/2021	13,308
12,000	8.700%, 11/18/2019	12,433	14,000	2.487%, (LIBOR 3M + 1.180%), 1/20/2022 ^h	14,197
10,000	Fifth Third Bancorp	10,074	6,000	2.750%, 5/19/2022	6,023
14,000	2.600%, 6/15/2022	15,380	10,000	4.875%, 11/1/2022	10,834
10,000	Goldman Sachs Group, Inc.	10,137		MPT Operating Partnership, LP	
14,000	7.500%, 2/15/2019	14,154	40,000	5.500%, 5/1/2024	41,950
	5.375%, 5/10/2020 ^g			National City Corporation	
	2.600%, 12/27/2020		8,000	6.875%, 5/15/2019	8,608
	5.250%, 7/27/2021		10,000	New York Life Global Funding	
	2.485%, (LIBOR 3M + 1.170%), 11/15/2021 ⁱ			1.550%, 11/2/2018 ^f	
	3.000%, 4/26/2022		8,000	Nomura Holdings, Inc.	8,071
375,000	Goldman Sachs Group, Inc., Convertible	509,107	50,000	2.750%, 3/19/2019	52,500
	0.500%, 9/24/2022 ^d			Park Aerospace Holdings, Ltd.	
10,000	Guardian Life Global Funding	9,872	11,000	5.500%, 2/15/2024 ^f	11,104
	2.000%, 4/26/2021 ^f			PNC Bank NA	
17,000	Hartford Financial Services Group, Inc.	17,863	11,000	2.450%, 11/5/2020	11,104
	6.000%, 1/15/2019		55,000	Quicken Loans, Inc.	57,750
10,000	HCP, Inc.	10,182	10,000	5.750%, 5/1/2025 ^f	10,960
	3.750%, 2/1/2019			Realty Income Corporation	
10,000	Hospitality Properties Trust	10,415	7,000	5.750%, 1/15/2021	7,242
	4.250%, 2/15/2021			Regions Bank	
20,000	HSBC Holdings plc	20,618	10,000	7.500%, 5/15/2018	10,217
14,000	3.400%, 3/8/2021	15,243	10,000	Regions Financial Corporation	10,217
	6.875%, 6/1/2021 ^g			3.200%, 2/8/2021	
10,000	Huntington Bancshares, Inc.	10,251	10,000	Reinsurance Group of America, Inc.	10,839
	3.150%, 3/14/2021		14,000	4.700%, 9/15/2023	10,839
25,000	Icahn Enterprises, LP	25,799		Royal Bank of Canada	
15,000	6.000%, 8/1/2020	15,825	9,000	2.125%, 3/2/2020	14,059
	6.750%, 2/1/2024			Royal Bank of Scotland Group plc	
10,000	ING Capital Funding Trust III	10,000	10,000	8.625%, 8/15/2021 ^g	9,979
	4.896%, (LIBOR 3M + 3.600%), 9/30/2017 ^{g,i}			Simon Property Group, LP	
			10,000	2.500%, 9/1/2020	10,120
14,000	International Lease Finance Corporation	14,872	15,000	2.500%, 7/15/2021	15,078
14,000	4.625%, 4/15/2021	15,672		Standard Chartered plc	
4,000	5.875%, 8/15/2022	4,022	2,000	2.100%, 8/19/2019 ^f	1,997
8,000	Intesa Sanpaolo SPA	8,536		State Street Corporation	
5,000	3.875%, 1/16/2018	5,026	10,000	2.217%, (LIBOR 3M + 0.900%), 8/18/2020 ^h	10,204
9,000	J.P. Morgan Chase & Company	9,046		Sumitomo Mitsui Financial Group, Inc.	
10,000	6.300%, 4/23/2019	10,051	12,000	2.934%, 3/9/2021	12,194
	2.250%, 1/23/2020		6,000	2.784%, 7/12/2022	6,015
	1.996%, (LIBOR 3M + 0.680%), 6/1/2021 ^l		10,000	SunTrust Banks, Inc.	10,170
	2.776%, 4/25/2023			2.900%, 3/3/2021	
	2.543%, (LIBOR 3M + 1.230%), 10/24/2023 ^l			Synchrony Financial	
			5,000	2.541%, (LIBOR 3M + 1.230%), 2/3/2020 ^h	5,050
14,000	KeyCorp	14,308		Toronto-Dominion Bank	
12,000	2.300%, 12/13/2018	12,063	10,000	2.153%, (LIBOR 3M + 0.840%), 1/22/2019 ^h	10,088

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GROWTH AND INCOME PLUS PORTFOLIO
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Principal Amount	Long-Term Fixed Income (17.1%)	Value
Financials (1.9%) - continued		
\$10,000	2.249%, (LIBOR 3M + 0.930%), 12/14/2020 ⁱ UBS Group Funding Jersey, Ltd.	\$10,177
12,000	3.000%, 4/15/2021 ^f UnitedHealth Group, Inc.	12,162
10,000	3.350%, 7/15/2022 Voya Financial, Inc.	10,440
5,000	2.900%, 2/15/2018 Wells Fargo & Company	5,022
8,000	2.100%, 7/26/2021	7,924
14,000	2.423%, (LIBOR 3M + 1.110%), 1/24/2023 ⁱ	14,242
10,000	2.541%, (LIBOR 3M + 1.230%), 10/31/2023 ⁱ Welltower, Inc.	10,227
10,000	4.950%, 1/15/2021	10,728
Total		1,797,464

Foreign Government (4.0%)

Argentina Government International Bond		
71,000	6.875%, 4/22/2021	77,319
45,000	5.625%, 1/26/2022	47,205
87,000	7.500%, 4/22/2026	97,657
37,000	6.875%, 1/26/2027	39,960
82,150	8.280%, 12/31/2033	95,499
27,000	7.125%, 7/6/2036	28,310
68,266	2.500%, 12/31/2038 ^h	48,469
32,000	7.625%, 4/22/2046	35,520
Brazil Government International Bond		
68,000	4.875%, 1/22/2021	72,763
98,000	2.625%, 1/5/2023	93,957
35,000	6.000%, 4/7/2026	38,850
46,000	7.125%, 1/20/2037	54,625
54,000	5.000%, 1/27/2045	50,258
23,000	5.625%, 2/21/2047	23,230
Colombia Government International Bond		
45,000	4.375%, 7/12/2021	48,015
43,000	2.625%, 3/15/2023	42,194
40,000	4.000%, 2/26/2024	41,680
25,000	7.375%, 9/18/2037	32,975
52,000	5.625%, 2/26/2044	58,136
54,000	5.000%, 6/15/2045	55,552
Croatia Government International Bond		
9,000	6.750%, 11/5/2019 ^f	9,752
55,000	6.625%, 7/14/2020 ^f	60,559
28,000	6.000%, 1/26/2024 ^f	31,976
Hungary Government International Bond		
76,000	5.750%, 11/22/2023	88,068
76,000	5.375%, 3/25/2024	86,925
Indonesia Government International Bond		
60,000	4.875%, 5/5/2021 ^f	64,667
45,000	3.375%, 4/15/2023 ^f	45,751
59,000	5.875%, 1/15/2024 ^f	67,635
16,000	4.125%, 1/15/2025 ^f	16,792
30,000	4.750%, 1/8/2026 ^f	32,710
45,000	8.500%, 10/12/2035 ^f	66,744
17,000	6.750%, 1/15/2044 ^f	22,711
92,000	5.125%, 1/15/2045 ^f	101,653

Principal Amount	Long-Term Fixed Income (17.1%)	Value
Foreign Government (4.0%) - continued		
Mexico Government International Bond		
\$10,000	5.750%, 10/12/2110	\$10,720
64,000	4.000%, 10/2/2023	67,661
64,000	3.600%, 1/30/2025	65,600
60,000	4.125%, 1/21/2026	63,210
28,000	4.150%, 3/28/2027	29,429
18,000	6.750%, 9/27/2034	23,598
26,000	6.050%, 1/11/2040	31,200
56,000	4.750%, 3/8/2044	57,708
36,000	5.550%, 1/21/2045	41,382
31,000	4.600%, 1/23/2046	31,310
29,000	4.350%, 1/15/2047	28,202
Panama Government International Bond		
27,000	4.000%, 9/22/2024	28,822
42,000	3.750%, 3/16/2025	43,890
40,000	6.700%, 1/26/2036	52,900
Peru Government International Bond		
21,000	5.625%, 11/18/2050	26,512
47,000	8.750%, 11/21/2033	73,978
Philippines Government International Bond		
35,000	4.000%, 1/15/2021	37,121
40,000	7.750%, 1/14/2031	58,205
23,000	6.375%, 10/23/2034	30,946
18,000	5.000%, 1/13/2037	21,254
37,000	3.950%, 1/20/2040	38,319
Romania Government International Bond		
42,000	4.375%, 8/22/2023 ^f	45,028
20,000	4.875%, 1/22/2024 ^f	22,054
10,000	6.125%, 1/22/2044 ^f	12,702
Russia Government International Bond		
158,000	5.000%, 4/29/2020 ^f	167,480
54,000	4.875%, 9/16/2023 ^f	58,804
48,985	7.500%, 3/31/2030 ^f	57,648
60,000	5.625%, 4/4/2042 ^f	66,616
South Africa Government International Bond		
50,000	5.500%, 3/9/2020	53,176
75,000	4.875%, 4/14/2026	75,634
Turkey Government International Bond		
34,000	7.000%, 6/5/2020	37,125
75,000	5.125%, 3/25/2022	78,531
44,000	6.250%, 9/26/2022	48,261
56,000	5.750%, 3/22/2024	59,490
79,000	4.250%, 4/14/2026	75,892
25,000	4.875%, 10/9/2026	24,833
56,000	6.875%, 3/17/2036	63,182
36,000	6.750%, 5/30/2040	39,989
36,000	4.875%, 4/16/2043	31,968
55,000	6.625%, 2/17/2045	60,698
Total		3,719,195

Mortgage-Backed Securities (4.4%)

Federal Home Loan Mortgage Corporation Gold 15-Yr. Pass Through		
150,000	3.000%, 10/1/2032 ^c	154,118

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GROWTH AND INCOME PLUS PORTFOLIO
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Principal Amount	Long-Term Fixed Income (17.1%)	Value
Mortgage-Backed Securities (4.4%) - continued		
	Federal Home Loan Mortgage Corporation Gold 30-Yr. Pass Through	
\$400,000	4.000%, 10/1/2047 ^c	\$421,031
	Federal National Mortgage Association Conventional 30-Yr. Pass Through	
250,000	3.000%, 10/1/2047 ^c	250,684
1,650,000	3.500%, 10/1/2047 ^c	1,700,338
1,300,000	4.000%, 10/1/2047 ^c	1,368,250
200,000	4.500%, 10/1/2047 ^c	214,602
Total		4,109,023

Technology (0.8%)

30,000	Alliance Data Systems Corporation 5.375%, 8/1/2022 ^f	30,900
14,000	Apple, Inc. 2.850%, 5/6/2021	14,383
13,000	1.659%, (LIBOR 3M + 0.350%), 5/11/2022 ⁱ	13,080
14,000	Broadcom Corporation 2.375%, 1/15/2020 ^f	14,075
10,000	Diamond 1 Finance Corporation 3.480%, 6/1/2019 ^f	10,191
14,000	5.450%, 6/15/2023 ^f	15,355
40,000	Equinix, Inc. 5.750%, 1/1/2025	43,050
6,000	Fidelity National Information Services, Inc. 3.625%, 10/15/2020	6,247
40,000	First Data Corporation 5.375%, 8/15/2023 ^f	41,840
17,000	Hewlett Packard Enterprise Company 3.600%, 10/15/2020	17,618
15,000	Intel Corporation 1.700%, 5/19/2021	14,853
10,000	3.100%, 7/29/2022	10,398
30,000	Intel Corporation, Convertible 3.493%, 12/15/2035 ⁿ	42,675
21,748	Iron Mountain, Inc. 6.000%, 8/15/2023	23,026
80,000	Microchip Technology, Inc., Convertible 1.625%, 2/15/2027 ^f	97,150
30,000	Micron Technology, Inc., Convertible 2.375%, 5/1/2032	122,887
38,000	3.000%, 11/15/2043	52,511
14,000	Microsoft Corporation 2.400%, 2/6/2022	14,165
35,000	NXP BV 3.875%, 9/1/2022 ^f	36,488
60,000	NXP Semiconductors NV, Convertible 1.000%, 12/1/2019	72,525
10,000	Oracle Corporation 2.500%, 5/15/2022	10,130
50,000	Sensata Technologies BV 4.875%, 10/15/2023 ^f	52,562
10,000	Texas Instruments, Inc. 1.750%, 5/1/2020	9,965
Total		766,074

Transportation (0.1%)

4,273	Air Canada Pass Through Trust 3.875%, 3/15/2023 ^f	4,295
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Principal Amount	Long-Term Fixed Income (17.1%)	Value
Transportation (0.1%) - continued		
\$5,836	American Airlines Pass Through Trust 4.950%, 1/15/2023	\$6,252
20,000	Avis Budget Car Rental, LLC 5.125%, 6/1/2022 ^f	20,275
6,114	Delta Air Lines, Inc. 4.950%, 5/23/2019	6,312
10,000	2.875%, 3/13/2020	10,111
10,000	J.B. Hunt Transport Services, Inc. 3.300%, 8/15/2022	10,246
10,000	United Airlines Pass Through Trust 3.700%, 12/1/2022	10,325
30,000	United Continental Holdings, Inc. 4.250%, 10/1/2022	30,225
Total		98,041

Utilities (0.3%)

7,000	Alabama Power Company 2.450%, 3/30/2022	7,001
10,000	Ameren Corporation 2.700%, 11/15/2020	10,130
5,000	Arizona Public Service Company 2.200%, 1/15/2020	5,019
14,000	Berkshire Hathaway Energy Company 2.400%, 2/1/2020	14,127
20,000	Calpine Corporation 5.375%, 1/15/2023	19,478
7,000	Consolidated Edison, Inc. 2.000%, 3/15/2020	7,002
12,000	Dominion Energy, Inc. 2.579%, 7/1/2020	12,083
14,000	DTE Energy Company 2.400%, 12/1/2019	14,076
55,000	Dynegy, Inc. 7.375%, 11/1/2022	57,475
7,000	Edison International 2.125%, 4/15/2020	6,999
5,000	Emera U.S. Finance, LP 2.150%, 6/15/2019	5,001
5,000	Eversource Energy 1.600%, 1/15/2018	5,000
8,000	Exelon Generation Company, LLC 5.200%, 10/1/2019	8,484
10,000	2.950%, 1/15/2020	10,175
5,000	Fortis, Inc. 2.100%, 10/4/2021	4,908
10,000	NextEra Energy Capital Holdings, Inc. 2.300%, 4/1/2019	10,050
26,748	NRG Energy, Inc. 6.625%, 3/15/2023	27,651
10,000	Pacific Gas & Electric Company 5.625%, 11/30/2017	10,067
8,000	PG&E Corporation 2.400%, 3/1/2019	8,041
5,000	PPL Capital Funding, Inc. 3.500%, 12/1/2022	5,189
9,000	PSEG Power, LLC 3.000%, 6/15/2021	9,162
14,000	Sempra Energy 6.150%, 6/15/2018	14,424
5,000	2.400%, 3/15/2020	5,018
5,000	Southern California Edison Company 2.400%, 2/1/2022	5,016
10,000	Southern Company 1.850%, 7/1/2019	9,994

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GROWTH AND INCOME PLUS PORTFOLIO
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Principal Amount	Long-Term Fixed Income (17.1%)	Value
<u>Utilities (0.3%) - continued</u>		
\$6,000	2.350%, 7/1/2021	\$5,965
	Total	297,535

Total Long-Term Fixed Income (cost \$15,427,353) 15,995,846

Shares	Registered Investment Companies (4.5%)	Value
<u>Affiliated Fixed Income Holdings (<0.1%)</u>		
100	Thrivent Core Emerging Market Debt Fund	990
	Total	990

<u>Equity Funds/Exchange Traded Funds (2.5%)</u>		
2,075	AllianzGI NJF Dividend Interest & Premium Strategy Fund	27,805
2,354	BlackRock Resources & Commodities Strategy Trust	20,927
1,025	Guggenheim Multi-Asset Income ETF	22,243
1,480	iShares MSCI EAFE Index Fund	101,350
20,850	Materials Select Sector SPDR Fund	1,184,280
1,850	Powershares S&P SmallCap Information Technology Portfolio	146,335
15,160	Utilities Select Sector SPDR Fund	804,238
	Total	2,307,178

<u>Fixed Income Funds/Exchange Traded Funds (2.0%)</u>		
12,047	Aberdeen Asia-Pacific Income Fund, Inc.	62,163
11,473	iShares S&P U.S. Preferred Stock Index Fund	445,267
11,462	MFS Intermediate Income Trust	49,057
18,944	PowerShares Preferred Portfolio	284,728
26,000	PowerShares Senior Loan Portfolio	602,160
9,283	Templeton Global Income Fund	62,567
2,795	Vanguard Short-Term Corporate Bond ETF	223,963
4,367	Western Asset Emerging Markets Debt Fund, Inc.	68,737
6,913	Western Asset High Income Opportunity Fund, Inc.	35,464
	Total	1,834,106

Total Registered Investment Companies (cost \$3,911,786) 4,142,274

Shares	Preferred Stock (0.4%)	Value
<u>Consumer Staples (0.3%)</u>		
196	Bunge, Ltd., Convertible, 4.875% ^g	20,387
2,264	Henkel AG & Company KGaA, 1.620%	308,451
	Total	328,838

<u>Energy (<0.1%)</u>		
355	Alpha Natural Resources, Inc., 0.000% ^e	8,165
355	ANR Holdings, Inc., 0.000% ^e	2,201
	Total	10,366

<u>Health Care (0.1%)</u>		
85	Allergan plc, Convertible, 5.500%	62,316
	Total	62,316

Shares	Preferred Stock (0.4%)	Value
<u>Industrials (<0.1%)</u>		
105	Stanley Black & Decker, Inc., Convertible, 5.375%	\$12,038
	Total	12,038

Total Preferred Stock (cost \$416,091) 413,558

Shares or Principal Amount	Short-Term Investments (9.9%) ^j	Value
<u>Federal Home Loan Bank Discount Notes</u>		
100,000	1.020%, 10/18/2017 ^k	99,956
100,000	1.040%, 11/28/2017 ^k	99,842
100,000	1.040%, 12/22/2017 ^k	99,766
<u>Thrivent Core Short-Term Reserve Fund</u>		
898,562	1.340%	8,985,618

Total Short-Term Investments (cost \$9,285,157) 9,285,182

Total Investments (cost \$90,168,821) 105.1% \$98,384,226

Other Assets and Liabilities, Net (5.1%) (4,755,617)

Total Net Assets 100.0% \$93,628,609

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

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

- a The stated interest rate represents the weighted average of all contracts within the bank loan facility.
- b All or a portion of the loan is unfunded.
- c Denotes investments purchased on a when-issued or delayed delivery basis.
- d Security is valued using significant unobservable inputs. Market quotations or prices were not readily available or were determined to be unreliable. Value was determined in good faith pursuant to procedures adopted by the Board. Further information on valuation can be found in the Notes to Financial Statements.
- e Non-income producing security.
- f Denotes securities sold under Rule 144A of the Securities Act of 1933, which exempts them from registration. These securities may be resold to other dealers in the program or to other qualified institutional buyers. As of September 29, 2017, the value of these investments was \$3,037,885 or 3.2% of total net assets.
- g 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.
- h Denotes step coupon securities. Step coupon securities pay an initial coupon rate for the first period and then different coupon rates for following periods. The rate shown is as of September 29, 2017.
- i Denotes variable rate securities. Variable rate securities are securities whose yields vary with a designated market index or market rate. The rate shown is as of September 29, 2017.
- j The interest rate shown reflects the yield, coupon rate or the discount rate at the date of purchase.
- k All or a portion of the security is held on deposit with the counterparty and pledged as the initial margin deposit for open futures contracts.
- * Denotes restricted securities. Restricted securities are investment securities which cannot be offered for public sale without first being registered under the Securities Act of 1933. The value of all restricted securities held in Growth and Income Plus Portfolio as of September 29, 2017 was \$63,863 or 0.1% of total net assets. The following table indicates the acquisition date and cost of restricted securities shown in the schedule as of September 29, 2017.

Reference Rate Index:

12 MTA	-	12 Month Treasury Average
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
LIBOR 6M	-	ICE Libor USD Rate 6 Month

Security	Acquisition Date	Cost
Angel Oak Mortgage Trust, 11/25/2045	3/4/2016	\$8,395
Digicel, Ltd., 4/15/2021	8/19/2013	56,914

Definitions:

- ADR - American Depositary Receipt, which are certificates for an underlying foreign security's shares held by an issuing U.S. depository bank.
- ETF - Exchange Traded Fund
- 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.

GROWTH AND INCOME PLUS PORTFOLIO
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Fair Valuation Measurements

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

Investments in Securities	Total	Level 1	Level 2	Level 3
Bank Loans				
Basic Materials	557,306	-	496,706	60,600
Capital Goods	295,242	-	295,242	-
Communications Services	2,375,413	-	2,240,563	134,850
Consumer Cyclical	985,355	-	985,355	-
Consumer Non-Cyclical	1,061,880	-	1,061,880	-
Energy	205,904	-	160,454	45,450
Financials	745,051	-	714,977	30,074
Technology	859,858	-	859,858	-
Transportation	359,967	-	281,065	78,902
Utilities	245,980	-	245,980	-
Common Stock				
Consumer Discretionary	8,971,160	6,498,574	2,472,586	-
Consumer Staples	3,340,705	1,788,798	1,551,907	-
Energy	3,570,768	2,097,181	1,473,336	251
Financials	8,812,778	5,096,890	3,715,888	-
Health Care	6,771,753	5,068,543	1,703,210	-
Industrials	6,458,636	3,787,215	2,671,421	-
Information Technology	10,001,230	9,320,895	680,335	-
Materials	2,264,848	692,117	1,572,731	-
Real Estate	8,576,255	7,905,005	671,250	-
Telecommunications Services	1,201,853	-	1,201,853	-
Utilities	885,424	466,365	419,059	-
Long-Term Fixed Income				
Asset-Backed Securities	131,679	-	131,679	-
Basic Materials	349,975	-	349,975	-
Capital Goods	389,046	-	389,046	-
Collateralized Mortgage Obligations	1,494,722	-	1,494,722	-
Communications Services	566,423	-	566,423	-
Consumer Cyclical	818,933	-	818,933	-
Consumer Non-Cyclical	713,448	-	713,448	-
Energy	744,288	-	744,288	-
Financials	1,797,464	-	1,288,357	509,107
Foreign Government	3,719,195	-	3,719,195	-
Mortgage-Backed Securities	4,109,023	-	4,109,023	-
Technology	766,074	-	766,074	-
Transportation	98,041	-	98,041	-
Utilities	297,535	-	297,535	-
Registered Investment Companies				
Equity Funds/Exchange Traded Funds	2,307,178	2,307,178	-	-
Fixed Income Funds/Exchange Traded Funds	1,834,106	1,834,106	-	-
Affiliated Fixed Income Holdings	990	990	-	-
Preferred Stock				
Consumer Staples	328,838	20,387	308,451	-
Energy	10,366	-	10,366	-
Health Care	62,316	62,316	-	-
Industrials	12,038	12,038	-	-
Short-Term Investments	299,564	-	299,564	-
Subtotal Investments in Securities	\$89,398,608	\$46,958,598	\$41,580,776	\$859,234
Other Investments *				
Short-Term Investments	8,985,618			
Subtotal Other Investments	\$8,985,618			
Total Investments at Value	\$98,384,226			

* 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.

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

GROWTH AND INCOME PLUS PORTFOLIO
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Other Financial Instruments	Total	Level 1	Level 2	Level 3
Asset Derivatives				
Futures Contracts	38,059	38,059	-	-
Total Asset Derivatives	\$38,059	\$38,059	\$-	\$-
Liability Derivatives				
Futures Contracts	71,194	71,194	-	-
Total Liability Derivatives	\$71,194	\$71,194	\$-	\$-

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

The following table presents Growth and Income Plus Portfolio's futures contracts held as of September 29, 2017. Investments and/or cash totaling \$299,564 were pledged as the initial margin deposit for these contracts.

Futures Contracts Description	Number of Contracts	Expiration Date	Notional Principal		Unrealized Gain/(Loss)
	Long/(Short)		Amount	Value	
CBOT 10-Yr. U.S. Treasury Bond Future	1	December 2017	\$126,933	\$125,313	(\$1,620)
CBOT 5-Yr. U.S. Treasury Bond Future	1	December 2017	118,636	117,500	(1,136)
CME Ultra Long Term U.S. Treasury Bond	1	December 2017	168,167	165,125	(3,042)
S&P 500 Index Mini-Futures	13	December 2017	1,603,391	1,635,465	32,074
Total Futures Long Contracts					\$26,276
CBOT 2-Yr. U.S. Treasury Note	(3)	December 2017	(\$648,975)	(\$647,109)	\$1,866
S&P 500 Index Futures	(5)	December 2017	(3,079,729)	(3,145,125)	(65,396)
Ultra 10-Yr. U.S. Treasury Note	(2)	December 2017	(272,775)	(268,656)	4,119
Total Futures Short Contracts					(\$59,411)
Total Futures Contracts					(\$33,135)

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 Core Short-Term Reserve Fund primarily to serve as a cash sweep vehicle for the Portfolio. Thrivent Core Short-Term Reserve Fund is established for the sole use of affiliated portfolios. The Portfolio owns shares of Thrivent Cash Management Trust for the purpose of securities lending for the Portfolio. Thrivent Cash Management Trust is established for the sole use of affiliated portfolios.

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

Portfolio	Value 12/31/2016	Gross Purchases	Gross Sales	Gain/ (Loss)	Unrealized		Value 9/29/2017	Income Earned 1/1/2017 - 9/29/2017
					Appreciation/ (Depreciation)	Shares Held at 9/29/2017		
Core Short-Term Reserve Fund	\$7,854	\$30,517	\$29,385	\$-	\$-	899	\$8,986	\$63
Core Emerging Market Debt	-	1	-	-	-	-	1	-
Total Value and Income Earned	\$7,854			\$-	\$-		\$8,987	\$63

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

NOTES TO SCHEDULE OF INVESTMENTS

as of September 29, 2017

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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 official closing price at the close of each business day unless otherwise stated below. Over-the-counter securities and listed securities for which no price is readily available are valued at the current bid price considered best to represent the value at that time. Security prices are based on quotes that are obtained from an independent pricing service approved by the Board of Directors (the “Board”). The pricing service, in determining values of fixed-income securities, takes into consideration such factors as current quotations by broker/dealers, coupon, maturity, quality, type of issue, trading characteristics, and other yield and risk factors it deems relevant in determining valuations. Securities which cannot be valued by the approved pricing service are valued using valuations from dealers that make markets in the securities. Exchange-listed options and futures contracts are valued at the last quoted sales price. Swap agreements are valued at the clearinghouse end of day prices as furnished by an independent pricing service. Forward foreign currency exchange contracts are marked-to-market based upon foreign currency exchange rates provided by the pricing service. Investments in open-ended mutual funds are valued at their net asset value at the close of each business day.

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

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

The Committee monitors for significant events occurring prior to the close of trading on the New York Stock Exchange that could have a material impact on the value of any securities that are held by the Portfolios. Examples of such events include trading halts, national news/events, and issuer-specific developments. If the Committee decides that such events warrant using fair value estimates, the Committee will take such events into consideration in determining the fair value of such securities. If market quotations or prices

are not readily available or determined to be unreliable, the securities will be valued at fair value as determined in good faith pursuant to procedures adopted by the Board.

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

Valuation of International Securities — Because many foreign markets close before the U.S. markets, events may occur between the close of the foreign market and the close of the U.S. markets that could have a material impact on the valuation of foreign securities. The Portfolios, under the supervision of the Board, evaluate the impacts of these events and may adjust the valuation of foreign securities to reflect the fair value as of the close of the U.S. markets. The Board has authorized the Adviser to make fair valuation determinations pursuant to policies approved by the Board.

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

Foreign currency amounts related to the purchase or sale of securities and income and expenses are translated at the exchange rate on the transaction date. Net realized and unrealized currency gains and losses are recorded from closed currency contracts, disposition of foreign currencies, exchange gains or losses between the trade date and settlement date on securities transactions, and other translation gains or losses on dividends, interest income and foreign withholding taxes. The Portfolios do not separately report the effect of changes in foreign exchange rates from changes in prices on securities held. Such changes are

NOTES TO SCHEDULE OF INVESTMENTS

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included in net realized and unrealized gain or loss from investments in the Statement of Operations.

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

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

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

A derivative may incur a mark to market loss if the value of the derivative decreases due to an unfavorable change in the market rates or values of the underlying derivative. Losses can also occur if the counterparty does not perform under the derivative. A Portfolio's risk of loss from the counterparty credit risk on OTC derivatives is generally limited to the aggregate unrealized gain netted against any collateral held by such Portfolio. With exchange traded futures and centrally cleared swaps, there is minimal counterparty credit risk to the Portfolios because the exchange's clearinghouse, as counterparty to such derivatives, guarantees against a possible default. The clearinghouse stands between the buyer and the seller of the derivative; thus, the credit risk is limited to the failure of the clearinghouse. However, credit risk still exists in exchange traded futures and centrally cleared swaps with respect to initial and variation margin that is held in a broker's customer accounts. While brokers are required to segregate customer margin from their own assets, in the event that a broker becomes insolvent or goes into bankruptcy and at that time there is a shortfall in the aggregate amount of margin held by the broker for all its clients, U.S. bankruptcy laws will typically allocate that shortfall on a pro-rata basis across all the broker's

customers, potentially resulting in losses to the Portfolios. Using derivatives to hedge can guard against potential risks, but it also adds to the Portfolios' expenses and can eliminate some opportunities for gains. In addition, a derivative used for mitigating exposure or replication may not accurately track the value of the underlying asset. Another risk with derivatives is that some types can amplify a gain or loss, potentially earning or losing substantially more money than the actual cost of the derivative.

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

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

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

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

During the three months ended September 29, 2017, Opportunity Income Plus Portfolio, Diversified Income Plus Portfolio and Balanced Income Plus Portfolio used treasury options to manage the duration of the Fund versus the benchmark. Options on mortgage backed securities were used to generate income.

Futures Contracts — All Portfolios, with the exception of the Money Market Portfolio, may use futures contracts to manage the exposure to interest rate and market or currency fluctuations. Gains or losses on futures contracts can offset changes in the yield of securities. When a futures contract is opened, cash or other investments equal to the required "initial margin deposit" are held on deposit with and pledged to the broker. Additional securities held by the Portfolios may be earmarked to cover open futures

contracts. The futures contract's daily change in value ("variation margin") is either paid to or received from the broker, and is recorded as an unrealized gain or loss. When the contract is closed, realized gain or loss is recorded equal to the difference between the value of the contract when opened and the value of the contract when closed. Futures contracts involve, to varying degrees, risk of loss in excess of the variation margin disclosed in the Statement of Assets and Liabilities. Exchange-traded futures have no significant counterparty risk as the exchange guarantees the contracts against default.

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

During the three months ended September 29, 2017, Aggressive Allocation Portfolio, Moderately Aggressive Allocation Portfolio, Moderate Allocation Portfolio, Moderately Conservative Allocation Portfolio, Growth and Income Plus Portfolio, Balanced Income Plus Portfolio, Diversified Income Plus Portfolio, Opportunity Income Plus Portfolio, Small Cap Index Portfolio, Mid Cap Index Portfolio, Partner Worldwide Allocation Portfolio, Large Cap Stock Portfolio, Large Cap Growth Portfolio, Large Cap Index Portfolio and Low Volatility Equity Portfolio used equity futures to manage exposure to the equities market.

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

NOTES TO SCHEDULE OF INVESTMENTS

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

During the three months ended September 29, 2017, Partner Worldwide Allocation Portfolio used foreign currency forward contracts in order to gain active currency exposure and to hedge unwanted currency exposure.

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

the counterparty. Certain interest rate and credit default index swaps must be cleared through a clearinghouse or central counterparty.

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

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

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

Additional information for the Portfolio's policy regarding valuation of investments and other significant accounting policies can be obtained by referring to the Portfolio's most recent annual or semiannual shareholder report.