

LIMITED MATURITY BOND PORTFOLIO
Schedule of Investments as of March 29, 2018
(unaudited)

Principal Amount	Bank Loans (0.9%) ^a	Value
Basic Materials (<0.1%)		
	Big River Steel, LLC, Term Loan 7.302%, (LIBOR 3M + 5.000%), 8/15/2023 ^{b,c}	\$75,558
\$74,625		
	Peabody Energy Corporation, Term Loan 5.377%, (LIBOR 1M + 3.500%), 3/31/2022 ^b	86,192
86,085		
	Total	161,750
Capital Goods (<0.1%)		
	Advanced Disposal Services, Inc., Term Loan 3.981%, (LIBOR 1W + 2.250%), 11/10/2023 ^b	143,952
143,638		
	Total	143,952
Communications Services (0.4%)		
	Altice Financing SA, Term Loan 4.470%, (LIBOR 3M + 2.750%), 10/6/2026 ^b	132,054
134,662		
	Cengage Learning Acquisitions, Term Loan 6.036%, (LIBOR 1M + 4.250%), 6/7/2023 ^b	407,840
449,074		
	Frontier Communications Corporation, Term Loan 5.630%, (LIBOR 1M + 3.750%), 6/1/2024 ^b	136,953
138,950		
	Intelsat Jackson Holdings SA, Term Loan 5.706%, (LIBOR 3M + 3.750%), 11/27/2023 ^b	95,000
95,000		
	Liberty Cablevision of Puerto Rico, LLC, Term Loan 5.220%, (LIBOR 3M + 3.500%), 1/7/2022 ^b	174,337
180,000		
	McGraw-Hill Global Education Holdings, LLC, Term Loan 5.877%, (LIBOR 1M + 4.000%), 5/4/2022 ^b	210,014
212,834		
	NEP/NCP Holdco, Inc., Term Loan 5.552%, (LIBOR 1M + 3.250%), 7/21/2022 ^b	163,818
163,341		
	Radiate Holdco, LLC, Term Loan 4.877%, (LIBOR 1M + 3.000%), 2/1/2024 ^b	302,330
304,232		
	Sable International Finance, Ltd., Term Loan 5.127%, (LIBOR 1M + 3.250%), 2/6/2026 ^b	300,750
300,000		
	Univision Communications, Inc., Term Loan 4.627%, (LIBOR 1M + 2.750%), 3/15/2024 ^b	1,133,915
1,153,619		
	WideOpenWest Finance, LLC, Term Loan 5.104%, (LIBOR 1M + 3.250%), 8/6/2023 ^b	100,116
102,485		
	Total	3,157,127
Consumer Cyclical (0.2%)		
	Burlington Coat Factory Warehouse Corporation, Term Loan 4.380%, (LIBOR 1M + 2.500%), 11/9/2024 ^b	139,439
139,300		

Principal Amount	Bank Loans (0.9%) ^a	Value
Consumer Cyclical (0.2%) - continued		
	Ceridian HCM Holding, Inc., Term Loan 5.377%, (LIBOR 1M + 3.500%), 9/15/2020 ^b	\$624,232
\$623,297		
	Golden Entertainment, Inc., Term Loan 4.880%, (LIBOR 1M + 3.000%), 8/15/2024 ^b	190,355
189,525		
	Mohegan Tribal Gaming Authority, Term Loan 5.877%, (LIBOR 1M + 4.000%), 10/13/2023 ^b	297,441
298,372		
	Seminole Hard Rock Entertainment, Inc., Term Loan 4.443%, (LIBOR 3M + 2.750%), 5/14/2020 ^b	465,686
463,175		
	Total	1,717,153
Consumer Non-Cyclical (0.1%)		
	Air Medical Group Holdings, Inc., Term Loan 4.936%, (LIBOR 3M + 3.250%), 4/28/2022 ^b	225,216
224,438		
	6.015%, (LIBOR 3M + 4.250%), 9/26/2024 ^b	80,449
79,800		
	Endo Luxembourg Finance Company I SARL., Term Loan 6.188%, (LIBOR 1M + 4.250%), 4/27/2024 ^b	164,105
164,585		
	JBS USA LUX SA, Term Loan 4.678%, (LIBOR 3M + 2.500%), 10/30/2022 ^b	300,881
301,950		
	MPH Acquisition Holdings, LLC, Term Loan 5.052%, (LIBOR 3M + 2.750%), 6/7/2023 ^b	130,124
129,605		
	Revlon Consumer Products Corporation, Term Loan 5.377%, (LIBOR 1M + 3.500%), 9/7/2023 ^b	65,879
84,146		
	Total	966,654
Energy (0.1%)		
	Houston Fuel Oil Terminal, LLC, Term Loan 5.800%, (LIBOR 3M + 3.500%), 8/19/2021 ^b	139,864
138,564		
	Pacific Drilling SA, Term Loan 0.000%, (PRIME + 4.500%), 6/3/2018 ^{b,d,e}	387,551
1,163,362		
	Total	527,415
Financials (<0.1%)		
	Avolon TLB Borrower 1 US, LLC, Term Loan 4.072%, (LIBOR 1M + 2.250%), 4/3/2022 ^b	163,813
163,762		
	Total	163,813
Technology (0.1%)		
	First Data Corporation, Term Loan 4.122%, (LIBOR 1M + 2.250%), 4/26/2024 ^b	300,339
300,000		

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Technology (0.1%) - continued		
\$161,196	Harland Clarke Holdings Corporation, Term Loan 7.052%, (LIBOR 3M + 4.750%), 10/31/2023 ^b	\$162,450
168,825	Rackspace Hosting, Inc., Term Loan 4.787%, (LIBOR 3M + 3.000%), 11/3/2023 ^b	168,112
107,576	TNS, Inc., Term Loan 5.780%, (LIBOR 3M + 4.000%), 8/14/2022 ^b	107,980
	Total	738,881
Utilities (<0.1%)		
248,976	Intergen NV, Term Loan 6.240%, (LIBOR 1W + 4.500%), 6/13/2020 ^b	250,014
	Total	250,014
	Total Bank Loans (cost \$8,642,012)	7,826,759

Principal Amount	Long-Term Fixed Income (95.5%)	Value
Asset-Backed Securities (25.6%)		
3,500,000	ALM Loan Funding CLO 2.871%, (LIBOR 3M + 1.140%), 10/17/2026, Ser. 2014-11A, Class A1R ^{*b}	3,500,525
1,287,543	Americredit Automobile Receivables Trust 1.340%, 4/8/2020, Ser. 2016-4, Class A2A	1,285,117
3,600,000	Apidos CLO XVIII 2.865%, (LIBOR 3M + 1.120%), 7/22/2026, Ser. 2014-18A, Class A1R ^{*b}	3,600,288
3,600,000	ARI Fleet Lease Trust 1.910%, 4/15/2026, Ser. 2017-A, Class A2 ^f	3,580,252
3,760,000	Babson CLO, Ltd. 2.881%, (LIBOR 3M + 1.150%), 10/17/2026, Ser. 2014-IIA, Class AR ^{*b}	3,760,564
2,500,000	Bank of the West Auto Trust 2.110%, 1/15/2023, Ser. 2017-1, Class A3 ^f	2,458,910
2,250,000	Barclays Dryrock Issuance Trust 1.520%, 5/16/2022, Ser. 2016-1, Class A	2,218,550
3,286,856	Bayview Opportunity Master Fund Iva Trust 3.500%, 6/28/2057, Ser. 2017-SPL5, Class A ^{b,f}	3,301,912
4,081,620	BCC Funding XIV, LLC 2.200%, 2/20/2019, Ser. 2018-1A, Class A1 ^f	4,081,778
2,400,000	2.960%, 6/20/2023, Ser. 2018-1A, Class A2 ^f	2,395,825
3,425,000	Betony CLO, Ltd. 3.072%, (LIBOR 3M + 1.350%), 4/15/2027, Ser. 2015-1A, Class AR ^{*b}	3,426,480

Principal Amount	Long-Term Fixed Income (95.5%)	Value
Asset-Backed Securities (25.6%) - continued		
\$3,420,000	Birchwood Park CLO, Ltd. 2.900%, (LIBOR 3M + 1.180%), 7/15/2026, Ser. 2014-1A, Class AR ^{*b}	\$3,420,657
4,000,000	BlueMountain CLO, Ltd. 2.744%, (LIBOR 3M + 1.140%), 10/15/2026, Ser. 2014-3A, Class A1R ^{*b}	4,000,628
1,654,197	Brazos Higher Education Authority, Inc. 2.262%, (LIBOR 3M + 0.800%), 2/25/2030, Ser. 2011-1, Class A2 ^b	1,668,589
931,766	Business Jet Securities, LLC 4.335%, 2/15/2033, Ser. 2018-1, Class A ^f	934,202
2,000,000	Canadian Pacer Auto Receivables Trust 2.050%, 3/19/2021, Ser. 2017-B, Class A [*]	1,968,303
3,750,000	Carlyle Global Market Strategies CLO, Ltd. 2.922%, (LIBOR 3M + 1.200%), 10/15/2026, Ser. 2014-4A, Class A1R ^{*b}	3,750,664
1,825,790	CarMax Auto Owner Trust 1.210%, 11/15/2019, Ser. 2016-4, Class A2	1,821,593
3,000,000	CCG Receivables Trust 2.500%, 6/16/2025, Ser. 2018-1, Class A2 ^f	2,989,798
1,766,910	Cent CLO 16, LP 3.023%, (LIBOR 3M + 1.250%), 8/1/2024, Ser. 2012- 16A, Class A1AR ^{*b}	1,767,649
3,750,000	Cent CLO 22, Ltd. 3.204%, (LIBOR 3M + 1.410%), 11/7/2026, Ser. 2014-22A, Class A1R ^{*b}	3,752,261
2,547,082	Chesapeake Funding II, LLC 1.880%, 6/15/2028, Ser. 2016-2A, Class A1 ^f	2,532,941
5,100,000	Citibank Credit Card Issuance Trust 2.081%, (LIBOR 1M + 0.370%), 8/8/2024, Ser. 2017- A7, Class A7 ^b	5,117,325
235,332	CLUB Credit Trust 2.390%, 4/17/2023, Ser. 2017-NP1, Class A [*]	235,282
442,804	Commonbond Student Loan Trust 3.200%, 6/25/2032, Ser. 2015-A, Class A [*]	442,097
2,001,104	2.550%, 5/25/2041, Ser. 2017-AG5, Class A1 ^f	1,961,659
5,300,000	2.102%, (LIBOR 1M + 0.500%), 2/25/2044, Ser. 2018-AGS, Class A2 ^{b,f}	5,299,936
1,566,070	Conn Funding II, LP 2.730%, 7/15/2020, Ser. 2017-3A, Class A1 ^f	1,563,500
267,566	CPS Auto Receivables Trust 2.070%, 11/15/2019, Ser. 2016-B, Class A ^f	267,450

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\$1,456,121	Credit Based Asset Servicing and Securitization, LLC 3.457%, 12/25/2036, Ser. 2006-CB2, Class AF2 ^s	\$1,220,039	\$3,700,000	Madison Park Funding XIV, Ltd. 2.865%, (LIBOR 3M + 1.120%), 7/20/2026, Ser. 2014-14A, Class A1R ^{*,b}	\$3,701,961
2,094,884	DRB Prime Student Loan Trust 3.531%, (LIBOR 1M + 1.900%), 10/27/2031, Ser. 2015-B, Class A1 ^{*,b}	2,142,788	1,218,002	Marlette Funding Trust 2.827%, 3/15/2024, Ser. 2017-AA, Class A ^f	1,218,252
1,230,464	2017-A, Class A2A ^f	1,224,399	4,681,369	2.610%, 3/15/2028, Ser. 2018-1A, Class A ^f	4,673,811
3,600,000	Dryden 34 Senior Loan Fund CLO 2.882%, (LIBOR 3M + 1.160%), 10/15/2026, Ser. 2014-34A, Class AR ^{*,b}	3,600,853	3,600,000	Mercedes-Benz Auto Lease Trust 2.200%, 4/15/2020, Ser. 2018-A, Class A2	3,589,753
2,750,643	Earnest Student Loan Program, LLC 2.650%, 1/25/2041, Ser. 2017-A, Class A2 ^f	2,697,818	1,172,676	Mill City Mortgage Loan Trust 2.500%, 4/25/2057, Ser. 2016-1, Class A1 ^{b,f}	1,156,152
1,042,871	Edlinc Student Loan Funding Trust 4.540%, (CMT 3M + 3.150%), 10/1/2025, Ser. 2012-A, Class AT ^{*,b}	1,059,574	239,424	MLCC Mortgage Investors, Inc. 2.532%, (LIBOR 1M + 0.660%), 9/25/2029, Ser. 2004-D, Class A1 ^b	239,011
1,425,000	Fifth Third Auto Trust 1.800%, 2/15/2022, Ser. 2017-1, Class A3	1,402,019	1,729,685	MMAF Equipment Finance, LLC 1.730%, 5/18/2020, Ser. 2017-AA, Class A2 ^f	1,723,364
3,575,000	Ford Credit Auto Owner Trust 2.260%, 11/15/2025, Ser. 2014-1, Class A ^f	3,562,168	3,601,393	Mortgage Equity Conversion Asset Trust 2.540%, (CMT 1Y + 0.490%), 1/25/2042, Ser. 2007-FF1, Class A ^{*,b,c}	3,259,261
4,800,000	GM Financial Consumer Automobile Receivables Trust 2.080%, 1/19/2021, Ser. 2018-1, Class A2A	4,783,889	3,533,802	2.230%, (CMT 1Y + 0.470%), 2/25/2042, Ser. 2007-FF2, Class A ^{*,b,c}	3,192,791
180,654	GMAC Mortgage Corporation Loan Trust 2.372%, (LIBOR 1M + 0.500%), 8/25/2035, Ser. 2005-HE1, Class A2 ^{b,h}	190,974	1,851,892	Nationstar HECM Loan Trust 2.038%, 9/25/2027, Ser. 2017-2A, Class A1 ^{b,f}	1,840,318
511,677	2006-HE3, Class A2 ^{b,h}	517,638	5,250,000	Navient Student Loan Trust 2.622%, (LIBOR 1M + 0.750%), 7/25/2066, Ser. 2017-1A, Class A2 ^{b,f}	5,294,130
750,543	2.052%, (LIBOR 1M + 0.180%), 12/25/2036, Ser. 2006-HE4, Class A1 ^{b,h}	728,174	2,800,000	2.472%, (LIBOR 1M + 0.600%), 7/26/2066, Ser. 2017-3A, Class A2 ^{b,f}	2,817,289
3,500,000	GoldenTree Loan Opportunities IX, Ltd. 3.130%, (LIBOR 3M + 1.370%), 10/29/2026, Ser. 2014-9A, Class AR ^{*,b}	3,501,666	3,000,000	Neuberger Berman CLO, Ltd. 2.925%, (LIBOR 3M + 1.180%), 4/22/2029, Ser. 2014-17A, Class AR ^{*,b}	3,014,910
2,000,000	GreatAmerica Leasing Receivables Funding, LLC 2.060%, 6/22/2020, Ser. 2017-1, Class A3 ^f	1,987,804	4,000,000	NextGear Floorplan Master Owner Trust 2.560%, 10/17/2022, Ser. 2017-2A, Class A2 ^f	3,948,998
1,097,381	Impac CMB Trust 2.392%, (LIBOR 1M + 0.520%), 4/25/2035, Ser. 2005-2, Class 1A1 ^b	1,071,474	1,633,397	Northstar Education Finance, Inc. 2.572%, (LIBOR 1M + 0.700%), 12/26/2031, Ser. 2012-1, Class A ^{b,f}	1,634,389
333,535	2.512%, (LIBOR 1M + 0.640%), 8/25/2035, Ser. 2005-5, Class A1 ^b	311,208	2,309,354	NRZ Excess Spread-Collateralized Notes Series 3.193%, 1/25/2023, Ser. 2018-PLS1, Class A [*]	2,296,860
3,000,000	Kubota Credit Owner Trust 1.500%, 7/15/2020, Ser. 2016-1A, Class A3 ^f	2,968,105	3,500,000	Octagon Investment Partners XX, Ltd. 2.941%, (LIBOR 3M + 1.130%), 8/12/2026, Ser. 2014-1A, Class AR ^{*,b}	3,501,204
1,250,000	Lendmark Funding Trust 2.800%, 5/20/2026, Ser. 2017-1III, Class A ^f	1,243,168	183,872	OneMain Direct Auto Receivables Trust 2.040%, 1/15/2021, Ser. 2016-1A, Class A ^f	183,762

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<u>Asset-Backed Securities (25.6%) - continued</u>			<u>Asset-Backed Securities (25.6%) - continued</u>		
	OZLM VIII, Ltd. 2.861%, (LIBOR 3M + 1.130%), 10/17/2026, Ser. 2014-8A, Class A1AR ^{*b}	\$3,500,525	\$1,282,240	Toyota Auto Receivables Owner Trust 1.060%, 5/15/2019, Ser. 2016-D, Class A2A	\$1,280,004
\$3,500,000	PFS Financing Corporation 2.177%, (LIBOR 1M + 0.400%), 2/15/2022, Ser. 2018-A, Class A ^{b,f}	3,199,920	1,626,443	Upstart Securitization Trust 2.639%, 6/20/2024, Ser. 2017-1, Class A ^f	1,622,457
3,200,000	Prestige Auto Receivables Trust 1.460%, 7/15/2020, Ser. 2016-2A, Class A2 ^f	2,007,920	1,191,537	Vericrest Opportunity Loan Transferee 3.500%, 6/26/2045, Ser. 2015-NPL8, Class A1 ^{f,g}	1,191,761
2,013,902	Prosper Marketplace Issuance Trust 2.410%, 9/15/2023, Ser. 2017-2A, Class A ^f	2,231,136	689,042	3.500%, 2/25/2047, Ser. 2017-NPL1, Class A1 ^{f,g}	687,496
2,236,776	2018-1A, Class A ^f	3,399,397	1,019,801	3.375%, 4/25/2047, Ser. 2017-NPL4, Class A1 ^{f,g}	1,017,667
3,400,000	Race Point IX CLO, Ltd. 2.932%, (LIBOR 3M + 1.210%), 10/15/2030, Ser. 2015-9A, Class A1AR ^{*b}	1,387,173	2,800,000	Verizon Owner Trust 2.060%, 9/20/2021, Ser. 2017-1A, Class A ^f	2,772,490
1,375,000	Renaissance Home Equity Loan Trust 5.608%, 5/25/2036, Ser. 2006-1, Class AF3 ^g	2,208,876	5,500,000	2.060%, 4/20/2022, Ser. 2017-3A, Class A1A ^f	5,422,833
3,110,419	5.285%, 1/25/2037, Ser. 2006-4, Class AF2 ^g	636,685	3,760,000	Voya CLO 3, Ltd. 2.465%, (LIBOR 3M + 0.720%), 7/25/2026, Ser. 2017-2, Class A ^{*b}	3,759,970
1,154,684	Santander Retail Auto Lease Trust 2.220%, 1/20/2021, Ser. 2007-QS1, Class 1A5 ^f	3,513,649	606,557	Wachovia Asset Securitization, Inc. 2.012%, (LIBOR 1M + 0.140%), 7/25/2037, Ser. 2007-HE1, Class A ^{*b,h}	559,235
3,550,000	Securitized Term Auto Receivables Trust 1.890%, 8/25/2020, Ser. 2017-1A, Class A3 ^f	4,970,595	2,850,000	Wheels SPV 2, LLC 1.880%, 4/20/2026, Ser. 2017-1A, Class A2 ^f	2,823,427
5,000,000	SLM Student Loan Trust 2.272%, (LIBOR 1M + 0.400%), 3/25/2025, Ser. 2010-1, Class A ^b	3,635,950	4,100,000	World Financial Network Credit Card Master Trust 1.980%, 6/15/2023, Ser. 2017-B, Class A	4,058,388
3,695,979	2.392%, (LIBOR 1M + 0.520%), 3/25/2026, Ser. 2011-1, Class A1 ^b	2,326,705	Total	230,422,766	
2,319,706	SoFi Consumer Loan Program, LLC 3.280%, 1/26/2026, Ser. 2017-1, Class A ^f	1,795,363	<u>Basic Materials (0.6%)</u>		
1,792,226	2.770%, 5/25/2026, Ser. 2017-3, Class A ^f	1,387,794	2,470,000	Georgia-Pacific, LLC 2.539%, 11/15/2019 ^f	2,454,790
1,397,437	SoFi Professional Loan Program, LLC 2.420%, 3/25/2030, Ser. 2015-A, Class A2 ^f	1,104,100	925,000	Glencore Funding, LLC 2.782%, (LIBOR 3M + 1.060%), 4/16/2018 ^{b,f}	925,185
1,112,540	1.480%, 5/26/2031, Ser. 2016-C, Class A2A ^f	775,139	1,500,000	3.000%, 10/27/2022 ^f	1,446,825
778,748	2.510%, 8/25/2033, Ser. 2015-C, Class A2 ^f	1,206,800	1,000,000	Sherwin-Williams Company 2.250%, 5/15/2020	983,282
1,225,295	2.722%, (LIBOR 1M + 0.850%), 7/25/2039, Ser. 2016-E, Class A1 ^{b,f}	1,123,871	Total	5,810,082	
1,113,889	Springleaf Funding Trust 2.900%, 11/15/2029, Ser. 2016-AA, Class A ^f	3,633,959	<u>Capital Goods (0.8%)</u>		
3,650,000	Symphony CLO VIII, Ltd. 2.804%, (LIBOR 3M + 1.100%), 1/9/2023, Ser. 2012- 8A, Class AR ^{*b}	904,415	1,500,000	Lockheed Martin Corporation 2.500%, 11/23/2020	1,486,059
904,331	Towd Point Mortgage Trust 2.750%, 4/25/2057, Ser. 2017-2, Class A1 ^{b,f}	1,672,357	2,000,000	Northrop Grumman Corporation 2.550%, 10/15/2022	1,937,568
1,684,609			1,000,000	Roper Technologies, Inc. 6.250%, 9/1/2019	1,046,939
			500,000	2.800%, 12/15/2021	491,745
			2,000,000	Siemens Financieringsmaatschappij NV 2.755%, (LIBOR 3M + 0.610%), 3/16/2022 ^{b,f}	2,019,520
			Total	6,981,831	

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	American Home Mortgage Assets Trust			Master Asset Securitization Trust	
\$2,220,036	2.203%, (12 MTA + 0.920%), 11/25/2046, Ser. 2006-5, Class A1 ^b	\$1,234,799	\$1,025,237	2.372%, (LIBOR 1M + 0.500%), 6/25/2036, Ser. 2006-2, Class 2A2 ^b	\$518,311
	Bayview Opportunity Master Fund Trust			Radnor RE, Ltd.	
2,482,433	3.500%, 5/28/2069, Ser. 2011-2, Class A2 ^{b,f}	2,501,397	3,300,000	3.254%, (LIBOR 1M + 1.400%), 3/25/2028, Ser. 2018-1, Class M1 ^{*,b,c}	3,304,125
	BCAP, LLC Trust			Residential Accredit Loans, Inc. Trust	
1,516,735	2.052%, (LIBOR 1M + 0.180%), 3/25/2037, Ser. 2007-AA1, Class 2A1 ^b	1,452,268	790,697	4.377%, 9/25/2035, Ser. 2005-QA10, Class A31 ^b	702,921
	Bear Stearns Adjustable Rate Mortgage Trust			2.422%, (LIBOR 1M + 0.550%), 1/25/2037, Ser. 2007-3, Class A1B ^b	2,149,946
542,687	3.520%, (CMT 1Y + 2.300%), 10/25/2035, Ser. 2005-9, Class A1 ^b	553,606	2,706,947	Sequoia Mortgage Trust	
	Colt Mortgage Loan Trust			2.836%, (LIBOR 6M + 0.740%), 9/20/2034, Ser. 2004-8, Class A2 ^b	1,761,809
2,076,294	2.614%, 5/27/2047, Ser. 2017-1, Class A1 ^{*,b}	2,059,671	1,788,256	Structured Adjustable Rate Mortgage Loan Trust	
	COLT Mortgage Loan Trust			3.809%, 12/25/2034, Ser. 2004-18, Class 5A ^b	6,246
2,681,039	2.930%, 2/25/2048, Ser. 2018-1, Class A1 ^{b,f}	2,680,931	6,313	Structured Asset Securities Corporation Trust	
	Countrywide Alternative Loan Trust			5.500%, 12/25/2034, Ser. 2005-10, Class 3A1	1,051,014
371,188	5.500%, 11/25/2035, Ser. 2005-49CB, Class A1	365,665	1,048,425	Towd Point Mortgage Trust	
409,724	5.500%, 2/25/2036, Ser. 2005-85CB, Class 2A2	387,103		2.472%, (LIBOR 1M + 0.600%), 2/25/2057, Ser. 2017-5, Class A1 ^{b,f}	4,557,208
722,803	6.000%, 1/25/2037, Ser. 2006-39CB, Class 1A16	706,819	4,540,893	Wachovia Mortgage Loan Trust, LLC	
	Countrywide Home Loans, Inc.			3.686%, 5/20/2036, Ser. 2006-A, Class 2A1 ^b	495,807
959,174	3.381%, 3/20/2036, Ser. 2006-HYB1, Class 1A1 ^b	828,692	548,446	WaMu Mortgage Pass Through Certificates	
1,008,882	3.402%, 9/20/2036, Ser. 2006-HYB5, Class 2A1 ^b	871,827		2.162%, (LIBOR 1M + 0.290%), 10/25/2045, Ser. 2005-AR13, Class A1A1 ^b	524,156
	Deephaven Residential Mortgage Trust			2.163%, (12 MTA + 0.880%), 10/25/2046, Ser. 2006-AR13, Class 1A ^b	2,475,885
1,258,083	2.725%, 12/26/2046, Ser. 2017-1A, Class A1 ^{*,b}	1,240,831	524,612	2.021%, (12 MTA + 0.820%), 12/25/2046, Ser. 2006-AR17, Class 1A ^b	1,551,464
1,627,275	2.577%, 10/25/2047, Ser. KP04, Class AG1 ^{b,f}	1,614,860	2,762,591	2.023%, (12 MTA + 0.740%), 1/25/2047, Ser. 2006-AR19, Class 1A ^b	1,574,974
	Deutsche Alt-A Securities, Inc., Mortgage Loan Trust			Washington Mutual Mortgage Pass Through Certificates Trust	
2,225,937	2.053%, (12 MTA + 0.770%), 4/25/2047, Ser. 2007-OA2, Class A1 ^b	2,051,873	1,712,164	2.203%, (12 MTA + 0.920%), 9/25/2046, Ser. 2006-AR7, Class A1A ^b	1,094,828
	Federal National Mortgage Association Conventional 15-Yr. Pass Through			2.033%, (12 MTA + 0.750%), 2/25/2047, Ser. 2007-OA3, Class 2A ^b	1,979,947
1,085,661	2.250%, 6/25/2025, Ser. 2010-58, Class PT	1,082,408	1,465,006	Wells Fargo Mortgage Backed Securities Trust	
	GCAT, LLC			3.490%, 10/25/2034, Ser. 2004-V, Class 2A1 ^b	1,603,303
599,229	3.375%, 3/25/2047, Ser. 2017-1, Class A1 ^{*,g}	595,240	2,354,215	5.500%, 8/25/2035, Ser. 2005-6, Class A12	820,973
	HarborView Mortgage Loan Trust			3.755%, 3/25/2036, Ser. 2006-AR2, Class 2A1 ^b	539,873
851,318	3.357%, 6/19/2034, Ser. 2004-5, Class 3A ^b	846,038			
	J.P. Morgan Alternative Loan Trust				
1,614,712	3.581%, 3/25/2036, Ser. 2006-A1, Class 2A1 ^b	1,453,748	1,594,527		
	J.P. Morgan Mortgage Trust				
216,592	3.605%, 10/25/2036, Ser. 2006-A6, Class 1A2 ^b	199,811	803,506		
			532,864		

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

LIMITED MATURITY BOND PORTFOLIO
Schedule of Investments as of March 29, 2018
(unaudited)

Principal Amount	Long-Term Fixed Income (95.5%)	Value
Collateralized Mortgage Obligations (5.5%) - continued		
\$396,805	3.760%, 3/25/2036, Ser. 2006-AR6, Class 3A1 ^b	\$382,114
	Total	49,822,491
Commercial Mortgage-Backed Securities (3.9%)		
Cold Storage Trust		
5,150,000	2.777%, (LIBOR 1M + 1.000%), 4/15/2024, Ser. 2017-ICE3, Class A ^{a,b}	5,167,551
Federal Home Loan Mortgage Corporation Multifamily Structured Pass Through Certificates		
5,300,000	1.890%, (LIBOR 1M + 0.220%), 7/25/2020, Ser. KF41, Class A ^b	5,306,064
1,689,700	2.776%, 3/25/2023, Ser. K724, Class A1 ^b	1,684,805
5,224,393	1.970%, (LIBOR 1M + 0.300%), 11/25/2024, Ser. 2017-M13, Class FA ^b	5,239,947
Federal National Mortgage Association - ACES		
2,994,530	1.988%, (LIBOR 1M + 0.400%), 10/25/2024, Ser. 2017-HB1, Class A ^b	2,997,254
Invitation Homes 2017-SFR2 Trust		
1,990,863	2.658%, (LIBOR 1M + 0.850%), 12/17/2036, Ser. 2017-C, Class A2B ^{b,f}	2,005,499
SCG Trust		
3,150,000	3.427%, (LIBOR 1M + 1.650%), 11/15/2026, Ser. 2013-SRP1, Class A ^{b,f}	3,149,993
Wells Fargo Commercial Mortgage Trust		
6,057,029	2.819%, 8/15/2050, Ser. 2014-LC16, Class A2	6,063,303
3,575,000	2.632%, 5/15/2048, Ser. 2015-NXS1, Class A2	3,566,929
	Total	35,181,345
Communications Services (1.9%)		
2,200,000	American Tower Corporation 3.450%, 9/15/2021	2,203,787
1,735,000	AT&T, Inc. 3.232%, (LIBOR 3M + 0.930%), 6/30/2020 ^b	1,753,251
1,000,000	3.200%, 3/1/2022	994,409
2,000,000	2.723%, (LIBOR 3M + 0.890%), 2/14/2023 ^b	2,027,754
1,000,000	Charter Communications Operating, LLC 3.579%, 7/23/2020	1,002,687
1,000,000	4.464%, 7/23/2022	1,021,872
1,500,000	Cox Communications, Inc. 3.150%, 8/15/2024 ^f	1,437,895
250,000	Crown Castle International Corporation 3.400%, 2/15/2021	250,906
1,000,000	2.250%, 9/1/2021	963,672
1,000,000	3.200%, 9/1/2024	958,371
2,000,000	Discovery Communications, LLC 2.950%, 3/20/2023	1,926,589

Principal Amount	Long-Term Fixed Income (95.5%)	Value
Communications Services (1.9%) - continued		
\$1,250,000	Moody's Corporation 2.750%, 7/15/2019	\$1,245,839
1,375,000	SES Global Americas Holdings GP 2.500%, 3/25/2019 ^f	1,366,228
	Total	17,153,260
Consumer Cyclical (1.8%)		
500,000	Alibaba Group Holding, Ltd. 2.800%, 6/6/2023	483,304
1,550,000	BMW US Capital, LLC 1.500%, 4/11/2019 ^f	1,532,033
2,000,000	Daimler Finance North America, LLC 2.317%, (LIBOR 3M + 0.530%), 5/5/2020 ^{b,f}	2,008,468
1,000,000	Ford Motor Credit Company, LLC 3.565%, (LIBOR 3M + 1.270%), 3/28/2022 ^b	1,014,270
1,800,000	General Motors Financial Company, Inc. 2.650%, (LIBOR 3M + 0.930%), 4/13/2020 ^b	1,816,917
3,500,000	3.612%, (LIBOR 3M + 1.310%), 6/30/2022 ^b	3,550,680
1,900,000	Home Depot, Inc. 4.400%, 4/1/2021	1,973,942
1,000,000	Hyundai Capital Services, Inc. 3.000%, 3/6/2022 ^f	975,905
1,500,000	3.000%, 8/29/2022 ^f	1,456,648
1,100,000	Newell Rubbermaid, Inc. 3.150%, 4/1/2021	1,089,687
275,000	Ralph Lauren Corporation 2.625%, 8/18/2020	274,002
	Total	16,175,856
Consumer Non-Cyclical (6.3%)		
1,323,000	Abbott Laboratories 2.350%, 11/22/2019	1,311,472
500,000	Altria Group, Inc. 2.850%, 8/9/2022	489,411
2,290,000	Anheuser-Busch InBev Finance, Inc. 3.033%, (LIBOR 3M + 1.260%), 2/1/2021 ^b	2,353,569
1,415,000	3.300%, 2/1/2023	1,415,312
1,000,000	Anheuser-Busch InBev Worldwide, Inc. 2.449%, (LIBOR 3M + 0.740%), 1/12/2024 ^{b,i}	1,005,880
2,000,000	BAT Capital Corporation 2.719%, (LIBOR 3M + 0.880%), 8/15/2022 ^{b,f}	2,012,012
2,185,000	BAT International Finance plc 2.635%, (LIBOR 3M + 0.510%), 6/15/2018 ^{b,f}	2,185,708
1,250,000	Bayer U.S. Finance, LLC 2.375%, 10/8/2019 ^f	1,239,076
1,000,000	Becton, Dickinson and Company 2.944%, (LIBOR 3M + 0.875%), 12/29/2020 ^b	1,001,059
2,050,000	3.125%, 11/8/2021	2,016,663
1,875,000	Boston Scientific Corporation 6.000%, 1/15/2020	1,967,347
2,000,000	Bunge, Ltd. Finance Corporation 3.500%, 11/24/2020	2,006,553
1,000,000	3.000%, 9/25/2022	966,610

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

LIMITED MATURITY BOND PORTFOLIO
Schedule of Investments as of March 29, 2018
(unaudited)

Principal Amount	Long-Term Fixed Income (95.5%)	Value	Principal Amount	Long-Term Fixed Income (95.5%)	Value
Consumer Non-Cyclical (6.3%) - continued			Energy (3.9%) - continued		
\$1,000,000	Cargill, Inc. 3.250%, 3/1/2023 ^f	\$1,001,432	\$1,600,000	BP Capital Markets plc 1.676%, 5/3/2019 2.828%, (LIBOR 3M + 0.650%), 9/19/2022 ^b	\$1,583,462
1,400,000	Church & Dwight Company, Inc. 2.450%, 12/15/2019	1,391,737	1,500,000	Cenovus Energy, Inc. 3.000%, 8/15/2022	1,515,080
2,000,000	CK Hutchison International, Ltd. 2.750%, 3/29/2023 ^f	1,927,824	1,000,000	Chevron Corporation 1.718%, 6/24/2018	963,532
1,000,000	Constellation Brands, Inc. 2.700%, 5/9/2022	969,802	3,000,000	DCP Midstream Operating, LP 2.700%, 4/1/2019	2,995,387
500,000	CVS Health Corporation 3.200%, 2/15/2023	490,228	1,650,000	Enable Midstream Partners, LP 2.400%, 5/15/2019	1,633,500
965,000	H. J. Heinz Company 2.250%, 8/12/2019	955,271	1,250,000	Enbridge, Inc. 2.900%, 7/15/2022	1,236,654
1,750,000	Howard Hughes Medical Institute 3.700%, 3/9/2023	1,755,376	1,000,000	Encana Corporation 3.900%, 11/15/2021	969,858
2,050,000	Imperial Tobacco Finance plc 3.500%, 9/1/2023	2,045,495	1,000,000	EOG Resources, Inc. 2.625%, 3/15/2023	1,012,735
1,500,000	Japan Tobacco, Inc. 2.100%, 7/23/2018 ^f	1,531,575	1,025,000	EQT Corporation 3.000%, 10/1/2022	988,143
1,500,000	Kraft Heinz Foods Company 2.631%, (LIBOR 3M + 0.820%), 8/10/2022 ^b	1,505,427	1,000,000	Exxon Mobil Corporation 1.708%, 3/1/2019 2.395%, (LIBOR 3M + 0.370%), 3/6/2022 ^b	971,368
2,500,000	Kroger Company 2.800%, 8/1/2022	2,498,227	2,100,000	Marathon Oil Corporation 2.800%, 11/1/2022	2,084,778
500,000	Laboratory Corporation of America Holdings 2.625%, 2/1/2020	486,185	1,785,000	Marathon Petroleum Corporation 3.400%, 12/15/2020	1,798,914
1,485,000	Mead Johnson Nutrition Company 3.000%, 11/15/2020	1,473,129	1,000,000	NiSource Finance Corporation 2.650%, 11/17/2022	967,431
1,000,000	Merck & Company, Inc. 2.186%, (LIBOR 3M + 0.375%), 2/10/2020 ^b	995,973	1,300,000	Petrobras Global Finance BV 6.125%, 1/17/2022	1,389,050
1,825,000	Mondelez International, Inc. 2.293%, (LIBOR 3M + 0.520%), 2/1/2019 ^b	1,835,233	1,300,000	Petroleos Mexicanos 5.721%, (LIBOR 3M + 3.650%), 3/11/2022 ^b	1,419,236
1,858,000	Mylan NV 3.150%, 6/15/2021	1,862,946	1,638,750	Plains All American Pipeline, LP 3.850%, 10/15/2023	1,616,414
1,220,000	PepsiCo, Inc. 2.234%, (LIBOR 3M + 0.530%), 10/6/2021 ^b	1,203,732	2,000,000	Shell International Finance BV 2.261%, (LIBOR 3M + 0.450%), 5/11/2020 ^b	1,949,728
1,185,000	Philip Morris International, Inc. 2.375%, 8/17/2022	1,199,600	1,735,000	Sinopec Group Overseas Development, Ltd. 1.750%, 9/29/2019 ^f	1,744,868
1,000,000	Reynolds American, Inc. 3.250%, 6/12/2020	963,019	1,325,000	Sunoco Logistics Partners Operations, LP 4.400%, 4/1/2021	1,299,280
530,000	Shire Acquisitions Investments Ireland Designated Activity Company 1.900%, 9/23/2019	529,984	1,660,000	Transcontinental Gas Pipe Line Company, LLC 7.850%, 2/1/2026	1,695,223
1,900,000	Smithfield Foods, Inc. 2.700%, 1/31/2020 ^f	1,868,481	600,000	Williams Partners, LP 3.600%, 3/15/2022	737,889
1,000,000	Teva Pharmaceutical Finance Netherlands III BV 2.200%, 7/21/2021	954,314	1,325,000	Total	34,682,383
780,000	Zimmer Biomet Holdings, Inc. 2.928%, (LIBOR 3M + 0.750%), 3/19/2021 ^b	768,881	Financials (19.8%)		
2,000,000	Total	56,983,279	1,900,000	ABN AMRO Bank NV 2.450%, 6/4/2020 ^f	1,870,202
1,000,000		900,327		AerCap Ireland Capital Designated Activity Company and AerCap Global Aviation Trust 3.300%, 1/23/2023	972,206
1,000,000		970,745	1,850,000	Aflac, Inc. 2.400%, 3/16/2020	1,831,194
1,500,000		1,502,295			
Energy (3.9%)					
500,000	Andeavor Logistics, LP 3.500%, 12/1/2022	491,197			

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LIMITED MATURITY BOND PORTFOLIO
Schedule of Investments as of March 29, 2018
(unaudited)

Principal Amount	Long-Term Fixed Income (95.5%)	Value	Principal Amount	Long-Term Fixed Income (95.5%)	Value
Financials (19.8%) - continued			Financials (19.8%) - continued		
	American Express Credit Corporation			Compass Bank	
\$2,580,000	2.728%, (LIBOR 3M + 0.550%), 3/18/2019 ^b	\$2,587,136	\$2,000,000	2.875%, 6/29/2022	\$1,938,565
850,000	3.157%, (LIBOR 3M + 1.050%), 9/14/2020 ^b	864,010	1,500,000	11.000%, 6/30/2019 ^{b,f,j}	1,640,265
1,150,000	American International Group, Inc.	1,150,997	1,600,000	2.500%, 1/19/2021	1,573,717
1,400,000	3.300%, 3/1/2021		1,650,000	Credit Agricole SA	
1,250,000	Ares Capital Corporation	1,413,692	1,800,000	2.522%, (LIBOR 3M + 0.800%), 4/15/2019 ^{b,f}	1,658,505
	3.875%, 1/15/2020	1,262,885	1,050,000	3.041%, (LIBOR 3M + 0.970%), 6/10/2020 ^{b,f}	1,824,322
2,000,000	Athene Global Funding	2,033,293	1,500,000	8.125%, 12/23/2025 ^{b,f,j}	1,196,147
	2.924%, (LIBOR 3M + 1.230%), 7/1/2022 ^{b,f}		990,000	Credit Suisse Group AG	
2,200,000	Bank of America Corporation	2,213,662	1,850,000	6.500%, 8/8/2023 ^f	1,629,750
1,500,000	2.565%, (LIBOR 3M + 0.870%), 4/1/2019 ^b		2,750,000	7.500%, 12/11/2023 ^{b,f,j}	1,071,859
1,185,000	2.345%, (LIBOR 3M + 0.650%), 10/1/2021 ^b	1,503,665		Discover Bank	
1,500,000	2.905%, (LIBOR 3M + 1.160%), 1/20/2023 ^b	1,199,884	1,850,000	8.700%, 11/18/2019	2,002,913
1,500,000	2.741%, (LIBOR 3M + 1.000%), 4/24/2023 ^b	1,510,724	2,750,000	Discover Financial Services	
500,000	2.816%, 7/21/2023 ^b	487,269	1,185,000	2.600%, 11/13/2018	2,749,116
1,100,000	4.000%, 1/22/2025	1,097,269		Fifth Third Bancorp	
1,100,000	6.100%, 3/17/2025 ^{b,j}	1,157,750	88,000	2.875%, 10/1/2021	1,171,115
1,500,000	2.557%, (LIBOR 3M + 0.770%), 2/5/2026 ^b	1,469,550		Goldman Sachs Capital II	
675,000	Bank of New York Mellon Corporation	650,531	1,915,000	4.000%, (LIBOR 3M + 0.768%), 5/3/2018 ^{b,j}	74,756
1,175,000	4.500%, 6/20/2023 ^{b,j}		2,160,000	Goldman Sachs Group, Inc.	
	Bank of Tokyo-Mitsubishi UFJ, Ltd.	1,158,781	1,720,000	2.939%, (LIBOR 3M + 1.100%), 11/15/2018 ^b	1,923,282
1,250,000	2.850%, 9/8/2021 ^f		1,000,000	2.905%, (LIBOR 3M + 1.160%), 4/23/2020 ^b	2,190,244
1,000,000	Barclays plc	1,241,003	1,375,000	3.009%, (LIBOR 3M + 1.170%), 11/15/2021 ^b	1,741,020
	3.250%, 1/12/2021	1,000,000		2.741%, (LIBOR 3M + 1.000%), 7/24/2023 ^b	1,000,000
	3.684%, 1/10/2023	990,986	1,325,000	3.584%, (LIBOR 3M + 1.600%), 11/29/2023 ^b	1,417,967
1,520,000	BB&T Corporation	1,530,961	1,325,000	HSBC Holdings plc	
	2.437%, (LIBOR 3M + 0.715%), 1/15/2020 ^b		2,000,000	3.196%, (LIBOR 3M + 1.500%), 1/5/2022 ^b	1,364,512
1,000,000	BNZ International Funding, Ltd.	1,004,469	1,500,000	3.262%, 3/13/2023 ^b	1,973,438
1,325,000	2.592%, (LIBOR 3M + 0.700%), 2/21/2020 ^{b,f}		1,000,000	6.250%, 3/23/2023 ^{b,j}	1,520,625
	3.087%, (LIBOR 3M + 0.980%), 9/14/2021 ^{b,f}	1,343,630		6.000%, 5/22/2027 ^{b,j}	992,500
1,000,000	BPCE SA	1,013,213	1,550,000	Huntington Bancshares, Inc.	
	3.124%, (LIBOR 3M + 1.220%), 5/22/2022 ^{b,f}		1,650,000	3.150%, 3/14/2021	1,541,998
2,000,000	Capital One Financial Corporation	2,005,872	2,600,000	ING Groep NV	
	2.571%, (LIBOR 3M + 0.760%), 5/12/2020 ^b		1,560,000	6.000%, 4/16/2020 ^{b,j}	1,691,250
1,000,000	Capital One NA	1,001,531	1,500,000	3.452%, (LIBOR 3M + 1.150%), 3/29/2022 ^b	2,640,830
1,500,000	2.917%, (LIBOR 3M + 1.150%), 1/30/2023 ^b	1,505,745		International Lease Finance Corporation	
1,840,000	Citigroup, Inc.	1,845,850	1,560,000	5.875%, 8/15/2022	1,673,691
1,500,000	2.474%, (LIBOR 3M + 0.770%), 4/8/2019 ^b		1,500,000	Intesa Sanpaolo SPA	
1,725,000	2.705%, (LIBOR 3M + 0.960%), 4/25/2022 ^b	1,508,654	1,500,000	5.017%, 6/26/2024 ^f	1,478,921
1,725,000	3.436%, (LIBOR 3M + 1.430%), 9/1/2023 ^b	1,767,048	1,500,000	J.P. Morgan Chase & Company	
2,000,000	2.985%, (LIBOR 3M + 1.100%), 5/17/2024 ^b	2,017,969	1,750,000	2.250%, 1/23/2020	1,481,618
3,000,000	CNA Financial Corporation	3,183,743	1,500,000	5.300%, 5/1/2020 ^{b,j}	1,283,750
1,250,000	5.875%, 8/15/2020	1,342,983	1,500,000	3.875%, 9/10/2024	1,746,336
	5.750%, 8/15/2021		1,350,000	2.558%, (LIBOR 3M + 0.850%), 1/10/2025 ^b	1,494,494
			4,000,000	J.P. Morgan Chase Bank NA	
				2.861%, (LIBOR 3M + 0.590%), 9/23/2019 ^b	1,356,735
				Japan Bank for International Cooperation	
				1.750%, 7/31/2018	3,994,282

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LIMITED MATURITY BOND PORTFOLIO
Schedule of Investments as of March 29, 2018
(unaudited)

Principal Amount	Long-Term Fixed Income (95.5%)	Value	Principal Amount	Long-Term Fixed Income (95.5%)	Value
Financials (19.8%) - continued			Financials (19.8%) - continued		
	KeyBank NA			Simon Property Group, LP	
\$2,750,000	2.526%, (LIBOR 3M + 0.520%), 6/1/2018 ^b	\$2,750,948	\$1,390,000	2.500%, 9/1/2020	\$1,374,553
750,000	Kilroy Realty, LP	753,159	1,600,000	2.500%, 7/15/2021	1,565,762
1,000,000	3.800%, 1/15/2023		2,500,000	Skandinaviska Enskilda Banken AB	2,495,713
1,000,000	Lincoln National Corporation	1,021,161	2,000,000	Stadshypotek AB	1,977,796
2,000,000	4.000%, 9/1/2023		2,000,000	1.875%, 10/2/2019 ^f	1,965,286
350,000	Lloyds Banking Group plc	1,927,424	1,175,000	2.500%, 4/5/2022 ^f	1,157,162
1,500,000	2.907%, 11/7/2023 ^b		2,499,000	Standard Chartered plc	
3,250,000	4.582%, 12/10/2025	350,249	1,550,000	3.950%, 1/11/2023 ^f	1,588,543
1,325,000	Macquarie Group, Ltd.	1,500,060	775,000	State Street Corporation	769,679
1,400,000	3.004%, (LIBOR 3M + 1.020%), 11/28/2023 ^{b,f}		750,000	2.785%, (LIBOR 3M + 0.900%), 8/18/2020 ^b	752,588
825,000	Metropolitan Life Global Funding I	850,395	1,440,000	Sumitomo Mitsui Financial Group, Inc.	1,458,726
1,325,000	3.650%, 6/14/2018 ^f	1,345,840	1,485,000	4.436%, 4/2/2024 ^f	1,475,502
1,500,000	Mitsubishi UFJ Financial Group, Inc.	1,512,803	1,500,000	SunTrust Banks, Inc.	1,524,655
1,000,000	3.149%, (LIBOR 3M + 1.060%), 9/13/2021 ^b	1,017,750	2,250,000	2.900%, 3/3/2021	2,299,535
2,050,000	2.824%, (LIBOR 3M + 0.920%), 2/22/2022 ^b	2,056,219	1,495,000	Svenska Handelsbanken AB	1,347,369
1,100,000	Mizuho Financial Group Cayman 3, Ltd.	1,134,122	500,000	2.668%, (LIBOR 3M + 0.490%), 6/17/2019 ^b	510,000
2,000,000	4.600%, 3/27/2024 ^f	2,024,153	1,000,000	Synchrony Financial	
1,600,000	Mizuho Financial Group, Inc.	1,636,304	1,000,000	3.017%, (LIBOR 3M + 1.230%), 2/3/2020 ^b	1,014,340
1,750,000	3.229%, (LIBOR 3M + 1.140%), 9/13/2021 ^b	1,828,980	2,155,000	4.250%, 8/15/2024	2,165,874
2,000,000	2.924%, (LIBOR 3M + 0.940%), 2/28/2022 ^b	1,993,787	750,000	Toronto-Dominion Bank	739,343
1,750,000	Morgan Stanley	1,750,000	1,600,000	3.037%, (LIBOR 3M + 0.930%), 12/14/2020 ^b	1,623,251
1,100,000	5.450%, 7/15/2019 ^{b,j}	1,100,000	1,100,000	USB Group Funding Jersey, Ltd.	1,092,555
2,000,000	2.633%, (LIBOR 3M + 0.800%), 2/14/2020 ^b	2,000,000	1,100,000	3.726%, (LIBOR 3M + 1.440%), 9/24/2020 ^{b,f}	
1,600,000	5.550%, 7/15/2020 ^{b,j}	1,600,000	1,000,000	USB Realty Corporation	
1,750,000	2.925%, (LIBOR 3M + 1.180%), 1/20/2022 ^b	1,750,000	2,155,000	2.867%, (LIBOR 3M + 1.147%), 1/15/2022 ^{b,f,j}	2,155,000
2,000,000	3.141%, (LIBOR 3M + 1.400%), 10/24/2023 ^b	2,000,000	500,000	Voya Financial, Inc.	510,000
2,000,000	5.000%, 11/24/2025	2,000,000	1,000,000	5.650%, 5/15/2053 ^b	1,014,340
2,000,000	Nationwide Building Society	1,993,787	1,000,000	Wells Fargo & Company	1,014,340
845,559	3.766%, 3/8/2024 ^{b,f}	845,559	1,000,000	5.895%, (LIBOR 3M + 3.770%), 6/15/2018 ^{b,j}	1,014,340
1,375,000	NCUA Guaranteed Notes	1,385,099	2,155,000	2.447%, (LIBOR 3M + 0.680%), 1/30/2020 ^b	2,165,874
1,160,000	1.929%, (LIBOR 1M + 0.350%), 12/7/2020, Ser. 2010-A1, Class A ^b	1,152,474	750,000	3.450%, 2/13/2023	739,343
2,000,000	Peachtree Corners Funding Trust	2,000,000	1,600,000	3.002%, (LIBOR 3M + 1.230%), 10/31/2023 ^b	1,623,251
2,000,000	3.976%, 2/15/2025 ^f	1,993,787	1,100,000	4.100%, 6/3/2026	1,092,555
1,000,000	Prudential Financial, Inc.	997,997		Total	178,089,304
1,535,000	2.350%, 8/15/2019	1,528,306		Foreign Government (0.7%)	
1,535,000	Realty Income Corporation	1,528,306		Argentina Government International Bond	
2,000,000	3.250%, 10/15/2022	1,983,609		5.625%, 1/26/2022	1,582,620
1,000,000	Regions Financial Corporation	997,997		Export-Import Bank of Korea	
1,535,000	3.200%, 2/8/2021	1,528,306		2.250%, 1/21/2020	2,097,961
2,000,000	Reliance Standard Life Global Funding II	1,528,306		Kommunalbanken AS	
2,000,000	2.500%, 4/24/2019 ^f	1,528,306		1.500%, 10/22/2019 ^f	2,519,019
1,000,000	Royal Bank of Scotland Group plc	2,017,479		Poland Government International Bond	
1,000,000	3.309%, (LIBOR 3M + 1.470%), 5/15/2023 ^b	2,017,479		4.000%, 1/22/2024	129,875
1,550,000	3.498%, 5/15/2023 ^b	982,375		Total	6,329,475
1,000,000	Santander Holdings USA, Inc.	1,552,839		Mortgage-Backed Securities (2.4%)	
1,000,000	3.700%, 3/28/2022	977,235		Angel Oak Mortgage Trust I, LLC	
750,000	3.400%, 1/18/2023	743,835		3.258%, 4/27/2048, Ser. 2018-1, Class A1 ^{b,c,f,i}	2,999,990
	Santander UK plc				
	3.125%, 1/8/2021				

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

LIMITED MATURITY BOND PORTFOLIO
Schedule of Investments as of March 29, 2018
(unaudited)

Principal Amount	Long-Term Fixed Income (95.5%)	Value
Mortgage-Backed Securities (2.4%) - continued		
	Federal Home Loan Mortgage Corporation Gold 15-Yr. Pass Through	
\$7,150,000	3.000%, 4/1/2033 ⁱ	\$7,133,926
	Federal Home Loan Mortgage Corporation Gold 30-Yr. Pass Through	
321,891	6.500%, 9/1/2037	362,472
6,000,000	4.000%, 4/1/2048 ⁱ	6,156,261
	Federal National Mortgage Association Conventional 30-Yr. Pass Through	
512,349	3.480%, (LIBOR 12M + 1.730%), 9/1/2037 ^b	532,942
236,381	2.821%, (LIBOR 12M + 1.071%), 10/1/2037 ^b	233,878
1,099,704	3.278%, (LIBOR 12M + 1.514%), 1/1/2043 ^b	1,127,210
3,540,370	1.754%, (LIBOR 12M + 1.550%), 7/1/2043 ^b	3,644,107
Total		22,190,786

Technology (2.3%)

1,136,000	Amphenol Corporation 2.550%, 1/30/2019	1,133,190
3,050,000	Apple, Inc. 2.089%, (LIBOR 3M + 0.300%), 5/6/2019 ^b	3,058,910
1,735,000	2.120%, (LIBOR 3M + 0.300%), 5/6/2020 ^b	1,742,823
1,565,000	Broadcom Corporation 2.375%, 1/15/2020	1,543,003
2,000,000	2.650%, 1/15/2023	1,903,549
2,185,000	Cisco Systems, Inc. 2.506%, (LIBOR 3M + 0.500%), 3/1/2019 ^b	2,194,059
885,000	Diamond 1 Finance Corporation 3.480%, 6/1/2019 ^f	888,942
2,800,000	Hewlett Packard Enterprise Company 3.626%, (LIBOR 3M + 1.930%), 10/5/2018 ^b	2,824,688
800,000	Intel Corporation 3.100%, 7/29/2022	803,221
1,425,000	Oracle Corporation 2.500%, 5/15/2022	1,396,608
1,500,000	2.625%, 2/15/2023	1,465,696
1,000,000	Texas Instruments, Inc. 1.750%, 5/1/2020	980,168
1,000,000	VMware, Inc. 2.950%, 8/21/2022	958,053
Total		20,892,910

Transportation (1.7%)

1,216,321	Air Canada Pass Through Trust 3.875%, 3/15/2023 ^f	1,210,240
1,037,947	American Airlines Pass Through Trust 5.600%, 7/15/2020 ^f	1,063,895
1,046,830	4.950%, 1/15/2023	1,088,704
840,160	3.700%, 5/1/2023	825,457
1,235,694	British Airways plc 4.625%, 6/20/2024 ^f	1,282,650
2,530,176	Continental Airlines, Inc. 4.150%, 4/11/2024	2,557,502
523,253	Delta Air Lines, Inc. 4.750%, 5/7/2020	533,875

Principal Amount	Long-Term Fixed Income (95.5%)	Value
Transportation (1.7%) - continued		
\$1,600,000	ERAC USA Finance, LLC 2.600%, 12/1/2021 ^f	\$1,559,032
1,175,000	J.B. Hunt Transport Services, Inc. 3.300%, 8/15/2022	1,169,328
1,000,000	Ryder System, Inc. 3.400%, 3/1/2023	996,623
2,000,000	TTX Company 2.250%, 2/1/2019 ^f	1,991,279
800,000	4.125%, 10/1/2023 [*]	823,844
Total		15,102,429

U.S. Government and Agencies (16.0%)

1,000,000	Federal Home Loan Bank 1.375%, 11/15/2019	985,906
7,500,000	Federal National Mortgage Association 2.375%, 1/19/2023	7,403,130
3,100,000	U.S. Treasury Bonds 2.250%, 11/15/2027	2,967,227
1,335,000	5.500%, 8/15/2028	1,663,959
200,000	3.000%, 5/15/2042	201,804
3,000,000	2.500%, 5/15/2046	2,722,099
7,325,136	U.S. Treasury Bonds, TIPS 0.125%, 1/15/2023	7,199,227
6,666,205	0.375%, 1/15/2027	6,490,161
7,722,219	0.375%, 7/15/2027	7,525,623
6,273,300	1.000%, 2/15/2046	6,408,774
5,000,000	U.S. Treasury Notes 1.250%, 12/15/2018	4,972,461
12,350,000	1.500%, 10/31/2019	12,204,273
1,750,000	1.875%, 12/15/2020	1,727,292
39,595,000	1.125%, 8/31/2021	37,862,592
1,500,000	1.875%, 7/31/2022	1,459,336
19,725,000	2.000%, 11/30/2022	19,247,200
3,000,000	2.125%, 7/31/2024	2,904,973
19,860,130	U.S. Treasury Notes, TIPS 0.125%, 4/15/2021	19,684,237
Total		143,630,274

Utilities (2.3%)

1,150,000	Ameren Corporation 2.700%, 11/15/2020	1,137,626
1,500,000	Berkshire Hathaway Energy Company 2.400%, 2/1/2020	1,487,400
595,000	DTE Energy Company 2.400%, 12/1/2019	588,003
1,500,000	Electricite de France SA 5.250%, 1/29/2023 ^{b,f,j}	1,503,000
2,000,000	Enel Finance International NV 2.750%, 4/6/2023 ^f	1,931,989
1,250,000	Eversource Energy 1.450%, 5/1/2018	1,248,929
1,650,000	Exelon Corporation 2.850%, 6/15/2020	1,634,988
1,250,000	3.497%, 6/1/2022	1,237,627
1,255,000	Exelon Generation Company, LLC 2.950%, 1/15/2020	1,251,373
1,500,000	ITC Holdings Corporation 2.700%, 11/15/2022 ^f	1,454,992
1,150,000	National Rural Utilities Cooperative Finance Corporation 4.750%, 4/30/2043 ^b	1,174,660
1,580,000	PPL Capital Funding, Inc. 3.500%, 12/1/2022	1,584,388

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

LIMITED MATURITY BOND PORTFOLIO
Schedule of Investments as of March 29, 2018
(unaudited)

Principal Amount	Long-Term Fixed Income (95.5%)	Value
Utilities (2.3%) - continued		
\$2,430,000	Public Service Electric And Gas Company 1.800%, 6/1/2019	\$2,399,549
1,530,000	Sempra Energy 2.400%, 3/15/2020	1,509,852
835,000	Southern California Edison Company 2.400%, 2/1/2022	813,521
	Total	20,957,897
	Total Long-Term Fixed Income (cost \$869,903,884)	860,406,368
Shares	Preferred Stock (0.3%)	Value
Financials (0.3%)		
66,000	Citigroup Capital XIII, 8.137% ^b	1,794,540
8,125	Farm Credit Bank of Texas, 6.750% ^{b,f,j}	877,500
	Total	2,672,040
	Total Preferred Stock (cost \$2,634,100)	2,672,040
Shares or Principal Amount	Short-Term Investments (5.0%)	Value
	Federal Home Loan Bank Discount Notes	
200,000	1.500%, 4/3/2018 ^{k,l}	199,991
500,000	1.415%, 4/11/2018 ^{k,l}	499,793
200,000	1.445%, 4/27/2018 ^{k,l}	199,769
100,000	1.580%, 5/4/2018 ^{k,m}	99,849
	Thrivent Core Short-Term Reserve Fund	
4,401,366	1.940%	44,013,663
210,000	U.S. Treasury Bills 1.410%, 4/19/2018 ^k	209,838
	Total Short-Term Investments (cost \$45,222,851)	45,222,903
	Total Investments (cost \$926,402,847) 101.7%	\$916,128,070
	Other Assets and Liabilities, Net (1.7%)	(15,447,064)
	Total Net Assets 100.0%	\$900,681,006

- 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 March 29, 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 Defaulted security. Interest is not being accrued.
- e In bankruptcy. Interest is not being accrued.

- 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 March 29, 2018, the value of these investments was \$226,487,100 or 25.1% of total net assets.
- g Denotes step coupon securities. Step coupon securities pay an initial coupon rate for the first period and then different coupon rates for following periods. The rate shown is as of March 29, 2018.
- h All or a portion of the security is insured or guaranteed.
- i Denotes investments purchased on a when-issued or delayed delivery basis.
- j 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.
- k The interest rate shown reflects the yield, coupon rate or the discount rate at the date of purchase.
- l 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.
- m At March 29, 2018, \$99,849 of investments were segregated to cover exposure to a counterparty for margin on open mortgage-backed security transactions.
- * 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 Limited Maturity Bond Portfolio as of March 29, 2018 was \$87,822,303 or 9.8% of total net assets. The following table indicates the acquisition date and cost of restricted securities shown in the schedule as of March 29, 2018.

Security	Acquisition Date	Cost
ALM Loan Funding CLO, 10/17/2026	4/28/2017	\$3,500,000
Apidos CLO XVIII, 7/22/2026	4/4/2017	3,600,000
Babson CLO, Ltd., 10/17/2026	3/10/2017	3,760,000
Betony CLO, Ltd., 4/15/2027	11/17/2016	3,425,000
Birchwood Park CLO, Ltd., 7/15/2026	2/14/2017	3,420,000
BlueMountain CLO, Ltd., 10/15/2026	4/10/2017	4,000,000
Canadian Pacer Auto Receivables Trust, 3/19/2021	10/4/2017	2,000,000
Carlyle Global Market Strategies CLO, Ltd., 10/15/2026	1/27/2017	3,750,000
Cent CLO 16, LP, 8/1/2024	9/5/2014	1,766,910
Cent CLO 22, Ltd., 11/7/2026	11/1/2016	3,750,000
CLUB Credit Trust, 4/17/2023	6/14/2017	235,331
Cold Storage Trust, 4/15/2036	4/20/2017	5,150,000
Colt Mortgage Loan Trust, 5/27/2047	4/27/2017	2,076,259
Commonbond Student Loan Trust, 6/25/2032	6/17/2015	442,692
Deephaven Residential Mortgage Trust, 12/26/2046	4/7/2017	1,258,081
DRB Prime Student Loan Trust, 10/27/2031	9/23/2015	2,109,733
Dryden 34 Senior Loan Fund CLO, 10/15/2026	3/1/2017	3,600,000
Edlinc Student Loan Funding Trust, 10/1/2025	11/29/2012	1,049,086
GCAT, LLC, 3/25/2047	3/22/2017	598,108
GoldenTree Loan Opportunities IX, Ltd., 10/29/2026	10/7/2016	3,500,000
Madison Park Funding XIV, Ltd., 7/20/2026	4/13/2017	3,700,000

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

LIMITED MATURITY BOND PORTFOLIO
Schedule of Investments as of March 29, 2018
(unaudited)

Security	Acquisition Date	Cost
Mortgage Equity Conversion Asset Trust, 2/25/2042	2/14/2007	\$3,533,803
Mortgage Equity Conversion Asset Trust, 1/25/2042	1/18/2007	3,601,393
Neuberger Berman CLO, Ltd., 4/22/2029	4/27/2017	3,000,000
NRZ Excess Spread-Collateralized Notes Series, 1/25/2023	1/24/2018	2,309,325
Octagon Investment Partners XX, Ltd., 8/12/2026	4/21/2017	3,500,000
OZLM VIII, Ltd., 10/17/2026	5/16/2017	3,500,000
Race Point IX CLO, Ltd., 10/15/2030	8/28/2017	1,375,000
Radnor RE, Ltd., 3/25/2028	3/13/2018	3,300,000
Symphony CLO VIII, Ltd., 1/9/2023	9/15/2014	904,331
TTX Company, 10/1/2023	9/19/2013	799,992
Upstart Securitization Trust, 6/20/2024	6/13/2017	1,626,429
Voya CLO 3, Ltd., 7/25/2026	12/13/2017	3,760,000
Wachovia Asset Securitization, Inc., 7/25/2037	3/16/2007	606,557

Definitions:

- ACES - Alternative Credit Enhancement Securities
- CLO - Collateralized Loan Obligation
- Ser. - Series
- TIPS - Treasury Inflation Protected Security

Reference Rate Index:

- 12 MTA - 12 Month Treasury Average
- CMT 1Y - Constant Maturity Treasury Yield 1 Year
- CMT 3M - Constant Maturity Treasury Yield 3 Month
- LIBOR 1W - ICE Libor USD Rate 1 Week
- LIBOR 1M - ICE Libor USD Rate 1 Month
- LIBOR 3M - ICE Libor USD Rate 3 Month
- LIBOR 6M - ICE Libor USD Rate 6 Month
- LIBOR 12M - ICE Libor USD Rate 12 Month
- PRIME - Federal Reserve Prime Loan Rate

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

LIMITED MATURITY BOND PORTFOLIO
Schedule of Investments as of March 29, 2018
(unaudited)

Fair Valuation Measurements

The following table is a summary of the inputs used, as of March 29, 2018, in valuing Limited Maturity Bond Portfolio's assets carried at fair value.

Investments in Securities	Total	Level 1	Level 2	Level 3
Bank Loans				
Basic Materials	161,750	-	86,192	75,558
Capital Goods	143,952	-	143,952	-
Communications Services	3,157,127	-	3,157,127	-
Consumer Cyclical	1,717,153	-	1,717,153	-
Consumer Non-Cyclical	966,654	-	966,654	-
Energy	527,415	-	527,415	-
Financials	163,813	-	163,813	-
Technology	738,881	-	738,881	-
Utilities	250,014	-	250,014	-
Long-Term Fixed Income				
Asset-Backed Securities	230,422,766	-	223,970,714	6,452,052
Basic Materials	5,810,082	-	5,810,082	-
Capital Goods	6,981,831	-	6,981,831	-
Collateralized Mortgage Obligations	49,822,491	-	46,518,366	3,304,125
Commercial Mortgage-Backed Securities	35,181,345	-	35,181,345	-
Communications Services	17,153,260	-	17,153,260	-
Consumer Cyclical	16,175,856	-	16,175,856	-
Consumer Non-Cyclical	56,983,279	-	56,983,279	-
Energy	34,682,383	-	34,682,383	-
Financials	178,089,304	-	178,089,304	-
Foreign Government	6,329,475	-	6,329,475	-
Mortgage-Backed Securities	22,190,786	-	19,190,796	2,999,990
Technology	20,892,910	-	20,892,910	-
Transportation	15,102,429	-	15,102,429	-
U.S. Government and Agencies	143,630,274	-	143,630,274	-
Utilities	20,957,897	-	20,957,897	-
Preferred Stock				
Financials	2,672,040	1,794,540	877,500	-
Short-Term Investments	1,209,240	-	1,209,240	-
Subtotal Investments in Securities	\$872,114,407	\$1,794,540	\$857,488,142	\$12,831,725
Other Investments *				
	Total			
Short-Term Investments	44,013,663			
Subtotal Other Investments	\$44,013,663			
Total Investments at Value	\$916,128,070			

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

Other Financial Instruments	Total	Level 1	Level 2	Level 3
Asset Derivatives				
Futures Contracts	185,666	185,666	-	-
Total Asset Derivatives	\$185,666	\$185,666	\$-	\$-
Liability Derivatives				
Futures Contracts	1,351,906	1,351,906	-	-
Total Liability Derivatives	\$1,351,906	\$1,351,906	\$-	\$-

There were no significant transfers between Levels during the period ended March 29, 2018. Transfers between Levels are identified as of the end of the period.

LIMITED MATURITY BOND PORTFOLIO
Schedule of Investments as of March 29, 2018
(unaudited)

The following table presents Limited Maturity Bond Portfolio's futures contracts held as of March 29, 2018. Investments and/or cash totaling \$899,553 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 Appreciation/ Depreciation
2-Yr. U.S. Treasury Bond Futures	706	July 2018	\$150,126,438	(\$24,216)
Ultra 10-Yr. U.S. Treasury Note	85	June 2018	10,852,382	185,666
Total Futures Long Contracts			\$160,978,820	\$161,450
5-Yr. U.S. Treasury Bond Futures	(810)	July 2018	(\$92,261,552)	(\$451,810)
10-Yr. U.S. Treasury Bond Futures	(417)	June 2018	(50,081,016)	(434,627)
20-Yr. U.S. Treasury Bond Futures	(73)	June 2018	(10,342,380)	(361,245)
CME Ultra Long Term U.S. Treasury Bond	(12)	June 2018	(1,845,617)	(80,008)
Total Futures Short Contracts			(\$154,530,565)	(\$1,327,690)
Total Futures Contracts			\$6,448,255	(\$1,166,240)

Reference Description:

CME - Chicago Mercantile Exchange

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 Funds are established solely for investment by Thrivent entities. The Portfolio owns shares of Thrivent Cash Management Trust for the purpose of securities lending for the Portfolio. Thrivent Cash Management Trust is established solely for investment by Thrivent entities.

A summary of transactions (in thousands) for the fiscal year to date, in Limited Maturity Bond Portfolio, is as follows:

Portfolio	Value 12/31/2017	Gross Purchases	Gross Sales	Shares Held at 3/29/2018	Value 3/29/2018	% of Net Assets 3/29/2018
Affiliated Short-Term Investments						
Core Short-Term Reserve, 1.940%	\$33,860	\$65,556	\$55,402	4,401	\$44,014	4.9%
Total Affiliated Short-Term Investments	33,860				44,014	4.9
Collateral held for Securities Loaned						
Cash Management Trust- Collateral Investment	1,468	4,236	5,704	-	-	-
Total Collateral Held for Securities Loaned	1,468				-	-
Total Value	\$35,328				\$44,014	

Portfolio	Net Realized Gain/(Loss)	Change in Unrealized Appreciation/ (Depreciation)	Distributions of Realized Capital Gains	Income Earned 1/1/2018 - 3/29/2018
Affiliated Short-Term Investments				
Core Short-Term Reserve, 1.940%	\$-	\$-	-	\$150
Total Income from Affiliated Investments				\$150
Collateral Held for Securities Loaned				
Cash Management Trust- Collateral Investment	-	-	-	1
Total Affiliated Income from Securities Loaned, Net				\$1
Total Value	\$-	\$-	\$-	

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

NOTES TO SCHEDULE OF INVESTMENTS

as of March 29, 2018

(unaudited)

SIGNIFICANT ACCOUNTING POLICIES

Valuation of Investments — Securities traded on U.S. or foreign securities exchanges or included in a national market system are valued at the 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 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 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

as of March 29, 2018

(unaudited)

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 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 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.

NOTES TO SCHEDULE OF INVESTMENTS

as of March 29, 2018

(unaudited)

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.

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 March 29, 2018, Aggressive Allocation Portfolio, Balanced Income Plus Portfolio, Diversified Income Plus Portfolio, Government Bond Portfolio, Growth and Income Plus 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 Portfolio versus the benchmark.

During the three months ended March 29, 2018, Aggressive Allocation Portfolio, Balanced Income Plus Portfolio, Diversified Income Plus Portfolio, Growth and Income Plus Portfolio, Large Cap Growth 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 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 the Portfolio is exposed to counterparty risk equal to the discounted net amount of payments to the Portfolio.

During the three months ended March 29, 2018, Partner Healthcare Portfolio used foreign currency forward contracts in order to hedge unwanted currency exposure.

NOTES TO SCHEDULE OF INVESTMENTS

as of March 29, 2018

(unaudited)

During the three months ended March 29, 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 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.