

**LIMITED MATURITY BOND PORTFOLIO**  
Schedule of Investments as of September 29, 2017  
(unaudited)

Principal Amount	Bank Loans (1.1%) <sup>a</sup>	Value
<b>Basic Materials (&lt;0.1%)</b>		
	Big River Steel, LLC, Term Loan 6.333%, (LIBOR 3M + 5.000%), 8/15/2023 <sup>b</sup>	\$75,750
\$75,000		
	Peabody Energy Corporation, Term Loan 0.000%, (LIBOR 1M + 3.500%), 3/31/2022 <sup>c,d</sup>	125,548
125,000		
	<b>Total</b>	<b>201,298</b>

<b>Capital Goods (0.1%)</b>		
	Advanced Disposal Services, Inc., Term Loan 3.947%, (LIBOR 1W + 2.750%), 11/10/2023	920,264
914,930		
	Berry Plastics Corporation, Term Loan 3.485%, (LIBOR 1M + 2.250%), 2/8/2020	244,728
244,009		
	3.485%, (LIBOR 1M + 2.250%), 1/6/2021	100,275
100,000		
	<b>Total</b>	<b>1,265,267</b>

<b>Communications Services (0.4%)</b>		
	Cengage Learning Acquisitions, Term Loan 5.485%, (LIBOR 1M + 4.250%), 6/7/2023	413,067
449,074		
	Coral-US Co-Borrower, LLC, Term Loan 4.735%, (LIBOR 1M + 3.500%), 11/19/2024	306,512
310,000		
	Frontier Communications Corporation, Term Loan 4.990%, (LIBOR 1M + 3.750%), 6/1/2024	132,406
139,650		
	LTS Buyer, LLC, Term Loan 4.485%, (LIBOR 1M + 3.250%), 4/13/2020	661,091
660,675		
	McGraw-Hill Global Education Holdings, LLC, Term Loan 5.235%, (LIBOR 1M + 4.000%), 5/4/2022	209,829
213,917		
	NEP/NCP Holdco, Inc., Term Loan 4.485%, (LIBOR 1M + 3.250%), 7/21/2022	163,685
164,164		
	TNS, Inc., Term Loan 5.240%, (LIBOR 1M + 4.000%), 2/15/2020 <sup>c,d</sup>	699,250
698,161		
	Univision Communications, Inc., Term Loan 3.985%, (LIBOR 1M + 2.750%), 3/15/2024	1,149,022
1,159,890		
	WideOpenWest Finance, LLC, Term Loan 4.484%, (LIBOR 1M + 3.250%), 8/6/2023	204,488
205,000		
	<b>Total</b>	<b>3,939,350</b>

<b>Consumer Cyclical (0.3%)</b>		
	Burlington Coat Factory Warehouse Corporation, Term Loan 3.990%, (LIBOR 1M + 2.750%), 7/29/2021	615,110
613,955		

Principal Amount	Bank Loans (1.1%) <sup>a</sup>	Value
<b>Consumer Cyclical (0.3%) - continued</b>		
	Ceridian HCM Holding, Inc., Term Loan 4.737%, (LIBOR 1M + 3.500%), 9/15/2020	\$622,783
\$623,562		
	Golden Entertainment, Inc., Term Loan 0.000%, (LIBOR 3M + 3.000%), 8/15/2024 <sup>c,d</sup>	188,813
190,000		
	Mohegan Tribal Gaming Authority, Term Loan 5.235%, (LIBOR 1M + 4.000%), 10/13/2023 <sup>c,d</sup>	310,510
307,762		
	Scientific Games International, Inc., Term Loan 4.514%, (LIBOR 2M + 3.250%), 8/14/2024	295,277
295,000		
	Seminole Hard Rock Entertainment, Inc., Term Loan 4.083%, (LIBOR 3M + 2.750%), 5/14/2020	464,968
464,388		
	<b>Total</b>	<b>2,497,461</b>

<b>Consumer Non-Cyclical (0.1%)</b>		
	Air Medical Group Holdings, Inc., Term Loan 5.237%, (LIBOR 1M + 4.000%), 4/28/2022	248,996
249,370		
	0.000%, (LIBOR 1M + 4.000%), 9/26/2024 <sup>c,d</sup>	79,900
80,000		
	JBS USA LUX SA, Term Loan 3.804%, (LIBOR 3M + 2.500%), 10/30/2022	299,682
303,475		
	MPH Acquisition Holdings, LLC, Term Loan 4.333%, (LIBOR 3M + 3.000%), 6/7/2023	140,561
139,557		
	Revlon Consumer Products Corporation, Term Loan 4.735%, (LIBOR 1M + 3.500%), 9/7/2023	75,640
84,573		
	<b>Total</b>	<b>844,779</b>

<b>Energy (0.1%)</b>		
	Houston Fuel Oil Terminal, LLC, Term Loan 4.830%, (LIBOR 3M + 3.500%), 8/19/2021	139,370
139,282		
	Pacific Drilling SA, Term Loan 4.875%, (LIBOR 3M + 3.500%), 6/3/2018	332,291
1,163,363		
	<b>Total</b>	<b>471,661</b>

<b>Financials (&lt;0.1%)</b>		
	Avolon TLB Borrower 1 US, LLC, Term Loan 0.000%, (LIBOR 3M + 2.250%), 4/3/2022 <sup>c,d</sup>	165,309
165,000		
	<b>Total</b>	<b>165,309</b>

<b>Technology (0.1%)</b>		
	Harland Clarke Holdings Corporation, Term Loan 7.333%, (LIBOR 3M + 6.000%), 12/31/2021	46,826
46,593		

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

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<b>Technology (0.1%) - continued</b>		
\$186,505	6.833%, (LIBOR 3M + 5.500%), 2/9/2022 Rackspace Hosting, Inc., Term Loan	\$187,322
129,675	4.311%, (LIBOR 3M + 3.000%), 11/3/2023 Syniverse Holdings, Inc., Term Loan	129,318
95,000	0.000%, (LIBOR 3M + 3.000%), 4/23/2019 <sup>c,d</sup>	91,794
<b>Total</b>		<b>455,260</b>

Principal Amount	Long-Term Fixed Income (94.3%)	Value
<b>Utilities (&lt;0.1%)</b>		
250,283	Intergen NV, Term Loan 5.840%, (LIBOR 3M + 4.500%), 6/13/2020	249,970
<b>Total</b>		<b>249,970</b>
<b>Total Bank Loans (cost \$10,950,540)</b>		<b>10,090,355</b>

Principal Amount	Long-Term Fixed Income (94.3%)	Value
<b>Asset-Backed Securities (25.6%)</b>		
3,500,000	ALM Loan Funding CLO 2.444%, (LIBOR 3M + 1.140%), 10/17/2026, Ser. 2014-11A, Class A1R <sup>*e</sup>	3,499,976
3,010,905	Americredit Automobile Receivables Trust 1.340%, 4/8/2020, Ser. 2016-4, Class A2A	3,008,718
3,600,000	Apidos CLO XVIII 2.433%, (LIBOR 3M + 1.120%), 7/22/2026, Ser. 2014-18A, Class A1R <sup>*e</sup>	3,604,961
3,600,000	ARI Fleet Lease Trust 1.910%, 4/15/2026, Ser. 2017-A, Class A2 <sup>f</sup>	3,601,952
3,760,000	Babson CLO, Ltd. 2.454%, (LIBOR 3M + 1.150%), 10/17/2026, Ser. 2014-IIA, Class AR <sup>*e</sup>	3,774,096
2,250,000	Barclays Dryrock Issuance Trust 1.520%, 5/16/2022, Ser. 2016-1, Class A	2,236,400
3,611,957	Bayview Opportunity Master Fund Iva Trust 3.500%, 6/28/2057, Ser. 2017-SPL5, Class A <sup>f</sup>	3,700,477
3,425,000	Betony CLO, Ltd. 2.654%, (LIBOR 3M + 1.350%), 4/15/2027, Ser. 2015-1A, Class AR <sup>*e</sup>	3,438,053
3,420,000	Birchwood Park CLO, Ltd. 2.484%, (LIBOR 3M + 1.180%), 7/15/2026, Ser. 2014-1A, Class AR <sup>*e</sup>	3,434,963
4,000,000	BlueMountain CLO, Ltd. 2.444%, (LIBOR 3M + 1.140%), 10/15/2026, Ser. 2014-3A, Class A1R <sup>*e</sup>	4,012,068
1,867,321	Brazos Higher Education Authority, Inc. 2.117%, (LIBOR 3M + 0.800%), 2/25/2030, Ser. 2011-1, Class A2 <sup>e</sup>	1,876,967

Principal Amount	Long-Term Fixed Income (94.3%)	Value
<b>Asset-Backed Securities (25.6%) - continued</b>		
\$5,100,000	CARDS II Trust 1.604%, (LIBOR 1M + 0.370%), 4/18/2022, Ser. 2017-1A, Class A <sup>e,f</sup>	\$5,113,446
3,750,000	Carlyle Global Market Strategies CLO, Ltd. 2.504%, (LIBOR 3M + 1.200%), 10/15/2026, Ser. 2014-4A, Class A1R <sup>*e</sup>	3,773,475
4,275,372	CarMax Auto Owner Trust 1.210%, 11/15/2019, Ser. 2016-4, Class A2	4,270,666
3,056,744	Cent CLO 16, LP 2.561%, (LIBOR 3M + 1.250%), 8/1/2024, Ser. 2012-16A, Class A1AR <sup>*e</sup>	3,057,297
3,750,000	Cent CLO 22, Ltd. 2.722%, (LIBOR 3M + 1.410%), 11/7/2026, Ser. 2014-22A, Class A1R <sup>*e</sup>	3,757,965
2,250,000	Chase Issuance Trust 1.100%, 1/15/2020, Ser. 2016-A6, Class A6	2,248,165
3,386,411	Chesapeake Funding II, LLC 1.880%, 6/15/2028, Ser. 2016-2A, Class A1 <sup>f</sup>	3,388,479
3,137,545	Chrysler Capital Auto Receivables Trust 1.360%, 1/15/2020, Ser. 2016-BA, Class A2 <sup>f</sup>	3,135,214
5,100,000	Citibank Credit Card Issuance Trust 1.602%, (LIBOR 1M + 0.370%), 8/8/2024, Ser. 2017-A7, Class A7 <sup>e</sup>	5,118,362
1,837,840	CLUB Credit Trust 2.390%, 4/17/2023, Ser. 2017-NP1, Class A <sup>g</sup>	1,838,721
587,497	Commonbond Student Loan Trust 3.200%, 6/25/2032, Ser. 2015-A, Class A <sup>g</sup>	589,720
2,388,116	2017-AG5, Class A1 <sup>f</sup>	2,371,701
930,129	CPS Auto Receivables Trust 2.070%, 11/15/2019, Ser. 2016-B, Class A <sup>f</sup>	931,007
1,503,717	Credit Based Asset Servicing and Securitization, LLC 3.434%, 12/25/2036, Ser. 2006-CB2, Class AF2 <sup>g</sup>	1,191,205
2,628,056	DRB Prime Student Loan Trust 3.137%, (LIBOR 1M + 1.900%), 10/27/2031, Ser. 2015-B, Class A1 <sup>*e</sup>	2,685,501
2,071,761	1.750%, 5/27/2042, Ser. 2017-A, Class A2A <sup>f</sup>	2,069,168
3,600,000	Dryden 34 Senior Loan Fund CLO 2.464%, (LIBOR 3M + 1.160%), 10/15/2026, Ser. 2014-34A, Class AR <sup>*e</sup>	3,619,145
3,348,029	Earnest Student Loan Program, LLC 2.650%, 1/25/2041, Ser. 2017-A, Class A2 <sup>f</sup>	3,331,990

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<b>Asset-Backed Securities (25.6%) - continued</b>			<b>Asset-Backed Securities (25.6%) - continued</b>		
	Edlinc Student Loan Funding Trust 4.190%, (CMT 3M + 3.150%), 10/1/2025, Ser. 2012-A, Class AT <sup>*e</sup>	\$1,283,506		Mortgage Equity Conversion Asset Trust 1.800%, (CMT 1Y + 0.490%), 1/25/2042, Ser. 2007-FF1, Class A <sup>*,b,e</sup>	\$3,246,637
\$1,264,071			\$3,775,160		
	Fifth Third Auto Trust 1.800%, 2/15/2022, Ser. 2017-1, Class A3	1,420,725		1.690%, (CMT 1Y + 0.470%), 2/25/2042, Ser. 2007-FF2, Class A <sup>*,b,e</sup>	3,228,890
1,425,000			3,787,555		
	Ford Credit Auto Owner Trust 2.260%, 11/15/2025, Ser. 2014-1, Class A <sup>f</sup>	3,600,619		Nationstar HECM Loan Trust 2.038%, 9/25/2027, Ser. 2017-2A, Class A1 <sup>b,f</sup>	2,550,000
3,575,000			2,550,000		
	GMAC Mortgage Corporation Loan Trust 1.737%, (LIBOR 1M + 0.500%), 8/25/2035, Ser. 2005-HE1, Class A2 <sup>e,h</sup>	232,325		Navient Student Loan Trust 1.987%, (LIBOR 1M + 0.750%), 7/25/2066, Ser. 2017-1A, Class A2 <sup>e,f</sup>	5,311,914
235,240			5,250,000		
	5.750%, 10/25/2036, Ser. 2006-HE3, Class A2 <sup>h</sup>	593,853		1.837%, (LIBOR 1M + 0.600%), 7/26/2066, Ser. 2017-3A, Class A2 <sup>e,f</sup>	2,819,624
586,217			2,800,000		
	1.414%, (LIBOR 1M + 0.180%), 12/25/2036, Ser. 2006-HE4, Class A1 <sup>e,h</sup>	871,326		Neuberger Berman CLO, Ltd. 2.493%, (LIBOR 3M + 1.180%), 4/22/2029, Ser. 2014-17A, Class AR <sup>*,e</sup>	3,006,945
904,390			3,000,000		
	GoldenTree Loan Opportunities IX, Ltd. 2.681%, (LIBOR 3M + 1.370%), 10/29/2026, Ser. 2014-9A, Class AR <sup>*,e</sup>	3,506,454		NextGear Floorplan Master Owner Trust 1.920%, 10/15/2019, Ser. 2014-1A, Class A <sup>*</sup>	3,000,383
3,500,000			3,000,000		
	GreatAmerica Leasing Receivables Funding, LLC 2.060%, 6/22/2020, Ser. 2017-1, Class A3 <sup>f</sup>	2,002,234		Northstar Education Finance, Inc. 1.937%, (LIBOR 1M + 0.700%), 12/26/2031, Ser. 2012-1, Class A <sup>e,f</sup>	1,868,919
2,000,000			1,871,443		
	Impac CMB Trust 1.757%, (LIBOR 1M + 0.520%), 4/25/2035, Ser. 2005-2, Class 1A1 <sup>e</sup>	1,155,931		Octagon Investment Partners XX, Ltd. 2.439%, (LIBOR 3M + 1.130%), 8/12/2026, Ser. 2014-1A, Class AR <sup>*,e</sup>	3,519,240
1,181,930			3,500,000		
	1.877%, (LIBOR 1M + 0.640%), 8/25/2035, Ser. 2005-5, Class A1 <sup>e</sup>	335,099		OneMain Direct Auto Receivables Trust 2.040%, 1/15/2021, Ser. 2016-1A, Class A <sup>f</sup>	618,940
359,246			618,602		
	John Deere Owner Trust 1.250%, 6/15/2020, Ser. 2016-B, Class A3	1,742,523		OneMain Financial Issuance Trust 4.100%, 3/20/2028, Ser. 2016-2A, Class A <sup>f</sup>	2,034,657
1,750,000			2,000,000		
	Kubota Credit Owner Trust 1.500%, 7/15/2020, Ser. 2016-1A, Class A3 <sup>f</sup>	2,984,300		OZLM VIII, Ltd. 2.434%, (LIBOR 3M + 1.130%), 10/17/2026, Ser. 2014-8A, Class A1AR <sup>*,e</sup>	3,511,351
3,000,000			3,500,000		
	Madison Park Funding XIV, Ltd. 2.427%, (LIBOR 3M + 1.120%), 7/20/2026, Ser. 2014-14A, Class A1R <sup>*,e</sup>	3,718,378		Prestige Auto Receivables Trust 1.460%, 7/15/2020, Ser. 2016-2A, Class A2 <sup>f</sup>	3,863,579
3,700,000			3,870,442		
	Marlette Funding Trust 2.827%, 3/15/2024, Ser. 2017-AA, Class A <sup>f</sup>	2,069,826		Prosper Marketplace Issuance Trust 2.410%, 9/15/2023, Ser. 2017-2A, Class A <sup>f</sup>	4,105,039
2,060,994			4,100,000		
	Master Credit Card Trust 1.987%, (LIBOR 1M + 0.750%), 9/23/2019, Ser. 2016-1A, Class A <sup>e,f</sup>	4,516,494		Race Point IX CLO, Ltd. 2.569%, (LIBOR 3M + 1.210%), 10/15/2030, Ser. 2015-9A, Class A1AR <sup>*,b,e</sup>	1,375,000
4,500,000			1,375,000		
	Mill City Mortgage Loan Trust 2.500%, 4/25/2057, Ser. 2016-1, Class A1 <sup>f</sup>	1,339,078		Renaissance Home Equity Loan Trust 5.608%, 5/25/2036, Ser. 2006-1, Class AF3 <sup>e</sup>	2,182,290
1,339,944			3,151,694		
	MLCC Mortgage Investors, Inc. 1.897%, (LIBOR 1M + 0.660%), 9/25/2029, Ser. 2004-D, Class A1 <sup>e</sup>	268,666		5.285%, 1/25/2037, Ser. 2006-4, Class AF2 <sup>e</sup>	611,480
269,313			1,155,220		
	MMAF Equipment Finance, LLC 1.730%, 5/18/2020, Ser. 2017-AA, Class A2 <sup>f</sup>	2,400,657		Securitized Term Auto Receivables Trust 1.284%, 11/26/2018, Ser. 2016-1A, Class A2A <sup>f</sup>	1,148,082
2,400,000			1,148,734		

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<b>Asset-Backed Securities (25.6%) - continued</b>		
\$5,000,000	1.890%, 8/25/2020, Ser. 2017-1A, Class A3 <sup>f</sup> SLM Student Loan Trust	\$4,993,349
3,997,861	1.637%, (LIBOR 1M + 0.400%), 3/25/2025, Ser. 2010-1, Class A <sup>e</sup>	3,953,486
2,820,298	1.757%, (LIBOR 1M + 0.520%), 3/25/2026, Ser. 2011-1, Class A1 <sup>e</sup>	2,831,726
2,273,035	2.284%, (LIBOR 1M + 1.050%), 5/17/2027, Ser. 2013-A, Class A2B <sup>e,f</sup>	2,288,170
2,351,237	SoFi Consumer Loan Program, LLC 3.280%, 1/26/2026, Ser. 2017-1, Class A <sup>f</sup>	2,382,146
1,803,750	2.770%, 5/25/2026, Ser. 2017-3, Class A <sup>f</sup> SoFi Professional Loan Program, LLC	1,811,087
1,470,162	2.420%, 3/25/2030, Ser. 2015-A, Class A2 <sup>f</sup>	1,470,862
1,395,780	1.480%, 5/26/2031, Ser. 2016-C, Class A2A <sup>f</sup>	1,392,783
1,475,262	2.510%, 8/25/2033, Ser. 2015-C, Class A2 <sup>f</sup>	1,478,033
1,497,066	2.087%, (LIBOR 1M + 0.850%), 7/25/2039, Ser. 2016-E, Class A1 <sup>e,f</sup> Springleaf Funding Trust	1,509,641
3,650,000	2.900%, 11/15/2029, Ser. 2016-AA, Class A <sup>f</sup> Symphony CLO VIII, Ltd.	3,659,587
1,675,107	2.404%, (LIBOR 3M + 1.100%), 1/9/2023, Ser. 2012-8A, Class AR <sup>e,e</sup> Towd Point Mortgage Trust	1,677,856
1,899,741	2.750%, 4/25/2057, Ser. 2017-2, Class A1 <sup>f</sup> Toyota Auto Receivables Owner Trust	1,909,688
3,717,895	1.060%, 5/15/2019, Ser. 2016-D, Class A2A Upstart Securitization Trust	3,713,612
2,642,930	2.639%, 6/20/2024, Ser. 2017-1, Class A <sup>*</sup> Vericrest Opportunity Loan Transferee	2,641,543
1,633,544	3.500%, 6/26/2045, Ser. 2015-NPL8, Class A1 <sup>f,g</sup>	1,636,528
1,948,203	3.500%, 2/25/2047, Ser. 2017-NPL1, Class A1 <sup>f,g</sup>	1,959,992
1,574,433	3.375%, 4/25/2047, Ser. 2017-NPL4, Class A1 <sup>f,g</sup> Verizon Owner Trust	1,582,986
4,000,000	1.420%, 1/20/2021, Ser. 2016-1A, Class A <sup>f</sup>	3,981,000
2,800,000	2.060%, 9/20/2021, Ser. 2017-1A, Class A <sup>f</sup> Voya CLO 3, Ltd.	2,807,316
3,760,000	2.734%, (LIBOR 3M + 1.420%), 7/25/2026, Ser. 2014-3A, Class A1 <sup>e</sup> Wachovia Asset Securitization, Inc.	3,764,260
659,006	1.377%, (LIBOR 1M + 0.140%), 7/25/2037, Ser. 2007-HE1, Class A <sup>e,h</sup>	575,768

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<b>Asset-Backed Securities (25.6%) - continued</b>		
\$2,850,000	Wheels SPV 2, LLC 1.880%, 4/20/2026, Ser. 2017-1A, Class A2 <sup>f</sup>	\$2,847,056
4,100,000	World Financial Network Credit Card Master Trust 1.980%, 6/15/2023, Ser. 2017-B, Class A	4,097,100
<b>Total</b>		<b>231,690,397</b>
<b>Basic Materials (0.7%)</b>		
2,470,000	Georgia-Pacific, LLC 2.539%, 11/15/2019 <sup>f</sup>	2,489,854
925,000	Glencore Funding, LLC 2.364%, (LIBOR 3M + 1.060%), 4/16/2018 <sup>e,f</sup>	927,405
1,000,000	Sherwin-Williams Company 2.250%, 5/15/2020	1,003,784
1,300,000	Vale Overseas, Ltd. 5.875%, 6/10/2021	1,431,625
<b>Total</b>		<b>5,852,668</b>
<b>Capital Goods (0.6%)</b>		
1,500,000	Lockheed Martin Corporation 2.500%, 11/23/2020	1,522,105
1,000,000	Roper Technologies, Inc. 6.250%, 9/1/2019	1,078,372
500,000	2.800%, 12/15/2021 Siemens Financieringsmaatschappij NV	504,079
2,000,000	1.931%, (LIBOR 3M + 0.610%), 3/16/2022 <sup>e,f</sup>	2,013,923
<b>Total</b>		<b>5,118,479</b>
<b>Collateralized Mortgage Obligations (5.4%)</b>		
2,297,774	American Home Mortgage Assets Trust 1.809%, (12 MTA + 0.920%), 11/25/2046, Ser. 2006-5, Class A1 <sup>e</sup>	1,336,045
1,655,525	BCAP, LLC Trust 1.417%, (LIBOR 1M + 0.180%), 3/25/2037, Ser. 2007-AA1, Class 2A1 <sup>e</sup>	1,557,785
607,134	Bear Stearns Adjustable Rate Mortgage Trust 3.520%, (CMT 1Y + 2.300%), 10/25/2035, Ser. 2005-9, Class A1 <sup>e</sup>	613,658
2,903,111	Colt Mortgage Loan Trust 2.614%, 5/27/2047, Ser. 2017-1, Class A1 <sup>*</sup>	2,938,932
400,260	Countrywide Alternative Loan Trust 5.500%, 11/25/2035, Ser. 2005-49CB, Class A1	401,014
444,399	5.500%, 2/25/2036, Ser. 2005-85CB, Class 2A2	419,023
789,674	6.000%, 1/25/2037, Ser. 2006-39CB, Class 1A16 Countrywide Home Loans, Inc.	761,425
1,089,117	3.249%, 3/20/2036, Ser. 2006-HYB1, Class 1A1	939,254
1,058,108	3.343%, 9/20/2036, Ser. 2006-HYB5, Class 2A1	881,703

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<u>Collateralized Mortgage Obligations (5.4%) - continued</u>			<u>Collateralized Mortgage Obligations (5.4%) - continued</u>		
	Deephaven Residential Mortgage Trust			Washington Mutual Mortgage Pass Through Certificates Trust	
\$1,765,835	2.725%, 12/26/2046, Ser. 2017-1A, Class A1*	\$1,760,955		1.809%, (12 MTA + 0.920%), 9/25/2046, Ser. 2006-AR7, Class A1A <sup>e</sup>	\$1,138,560
	Deutsche Alt-A Securities, Inc., Mortgage Loan Trust		\$1,521,579	1.639%, (12 MTA + 0.750%), 2/25/2047, Ser. 2007-OA3, Class 2A <sup>e</sup>	2,063,577
2,366,221	1.659%, (12 MTA + 0.770%), 4/25/2047, Ser. 2007-OA2, Class A1 <sup>e</sup>	2,189,698	2,545,706	Wells Fargo Commercial Mortgage Trust	
	Federal National Mortgage Association Conventional 15-Yr. Pass Through		6,200,000	2.819%, 8/15/2050, Ser. 2014-LC16, Class A2	6,273,864
1,422,036	2.250%, 6/25/2025, Ser. 2010-58, Class PT	1,430,595	3,575,000	2.632%, 5/15/2048, Ser. 2015-NXS1, Class A2	3,614,183
	GCAT, LLC			Wells Fargo Mortgage Backed Securities Trust	
2,181,972	3.375%, 3/25/2047, Ser. 2017-1, Class A1* <sup>e</sup>	2,172,996	1,802,400	3.445%, 10/25/2034, Ser. 2004-V, Class 2A1	1,807,684
	HarborView Mortgage Loan Trust		984,909	5.500%, 8/25/2035, Ser. 2005-6, Class A12	1,006,423
1,172,753	3.149%, 6/19/2034, Ser. 2004-5, Class 3A	1,163,948	627,584	3.177%, 3/25/2036, Ser. 2006-AR2, Class 2A1	634,237
	J.P. Morgan Alternative Loan Trust		477,605	3.190%, 3/25/2036, Ser. 2006-AR6, Class 3A1	458,640
1,715,855	3.411%, 3/25/2036, Ser. 2006-A1, Class 2A1	1,551,652		<b>Total</b>	<b>48,829,360</b>
	J.P. Morgan Mortgage Trust			<u>Commercial Mortgage-Backed Securities (2.7%)</u>	
241,536	3.558%, 10/25/2036, Ser. 2006-A6, Class 1A2	224,606		Cold Storage Trust	
	Master Asset Securitization Trust			2.234%, (LIBOR 1M + 1.000%), 4/15/2024, Ser. 2017-ICE3, Class A* <sup>e</sup>	5,165,983
1,082,109	1.737%, (LIBOR 1M + 0.500%), 6/25/2036, Ser. 2006-2, Class 2A2 <sup>e</sup>	577,807	5,150,000	Commercial Mortgage Pass-Through Certificates	
	Residential Accredit Loans, Inc. Trust			2.279%, (LIBOR 1M + 1.050%), 6/8/2030, Ser. 2013-THL, Class A2 <sup>e,f</sup>	4,858,207
846,687	4.220%, 9/25/2035, Ser. 2005-QA10, Class A31	713,845	4,858,207	Commercial Mortgage Trust	
	Sequoia Mortgage Trust		2,500,000	3.039%, 12/10/2018, Ser. 2013-CR13, Class A2	2,532,312
1,922,358	2.197%, (LIBOR 6M + 0.740%), 9/20/2034, Ser. 2004-8, Class A2 <sup>e</sup>	1,892,298	7,000,000	2.928%, 2/10/2047, Ser. 2014-CR15, Class A2	7,087,295
	Structured Adjustable Rate Mortgage Loan Trust			SCG Trust	
18,425	3.582%, 12/25/2034, Ser. 2004-18, Class 5A	18,144	3,150,000	2.877%, (LIBOR 1M + 1.650%), 11/15/2026, Ser. 2013-SRP1, Class A <sup>e,f</sup>	3,089,180
	Structured Asset Securities Corporation Trust		1,185,843	1.406%, 9/15/2046, Ser. 2013-C16, Class A1	1,184,906
1,203,331	5.500%, 12/25/2034, Ser. 2005-10, Class 3A1	1,203,808		<b>Total</b>	<b>23,917,879</b>
	Wachovia Mortgage Loan Trust, LLC			<u>Communications Services (2.1%)</u>	
581,625	3.534%, 5/20/2036, Ser. 2006-A, Class 2A1	524,075		American Tower Corporation	
	WaMu Mortgage Pass Through Certificates			3.450%, 9/15/2021	2,276,096
585,297	1.527%, (LIBOR 1M + 0.290%), 10/25/2045, Ser. 2005-AR13, Class A1A1 <sup>e</sup>	587,184	2,200,000	American Tower Trust I	
			1,650,000	1.551%, 3/15/2018*	1,646,992
3,090,360	1.769%, (12 MTA + 0.880%), 10/25/2046, Ser. 2006-AR13, Class 1A <sup>e</sup>	2,767,965		AT&T, Inc.	
			1,735,000	2.263%, (LIBOR 3M + 0.930%), 6/30/2020 <sup>e</sup>	1,758,492
1,827,021	1.650%, (12 MTA + 0.820%), 12/25/2046, Ser. 2006-AR17, Class 1A <sup>e</sup>	1,648,056	1,000,000	3.200%, 3/1/2022	1,019,564
			2,000,000	2.202%, (LIBOR 3M + 0.890%), 2/14/2023 <sup>e</sup>	1,995,542
1,825,849	1.629%, (12 MTA + 0.740%), 1/25/2047, Ser. 2006-AR19, Class 1A <sup>e</sup>	1,555,721		Charter Communications Operating, LLC	
			1,000,000	3.579%, 7/23/2020	1,026,396

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Principal Amount	Long-Term Fixed Income (94.3%)	Value	Principal Amount	Long-Term Fixed Income (94.3%)	Value
<b>Communications Services (2.1%) - continued</b>			<b>Consumer Non-Cyclical (6.3%) - continued</b>		
\$1,000,000	4.464%, 7/23/2022 Cox Communications, Inc.	\$1,056,086	\$1,250,000	Bayer U.S. Finance, LLC 2.375%, 10/8/2019 <sup>f</sup>	\$1,257,077
1,500,000	3.150%, 8/15/2024 <sup>f</sup> Crown Castle International Corporation	1,489,968	2,050,000	3.125%, 11/8/2021 Boston Scientific Corporation	2,089,250
250,000	3.400%, 2/15/2021	257,336	1,875,000	6.000%, 1/15/2020 Bunge Limited Finance Corporation	2,035,070
1,000,000	2.250%, 9/1/2021	985,955	2,000,000	3.500%, 11/24/2020 <sup>i</sup> Bunge, Ltd. Finance Corporation	2,058,157
1,000,000	3.200%, 9/1/2024 Discovery Communications, LLC	994,837	1,000,000	3.000%, 9/25/2022 Celgene Corporation	999,494
2,000,000	2.950%, 3/20/2023 Moody's Corporation	2,001,565	1,215,000	3.550%, 8/15/2022 Church & Dwight Company, Inc.	1,273,734
1,250,000	2.750%, 7/15/2019 SES Global Americas Holdings GP	1,267,230	1,400,000	2.450%, 12/15/2019 CK Hutchison International, Ltd.	1,412,790
1,375,000	2.500%, 3/25/2019 <sup>f</sup>	1,371,377	2,000,000	2.750%, 3/29/2023 <sup>f</sup> Constellation Brands, Inc.	1,989,312
	<b>Total</b>	<b>19,147,436</b>	1,000,000	2.700%, 5/9/2022 Express Scripts Holding Company	1,003,127
<b>Consumer Cyclical (1.9%)</b>			1,000,000	4.750%, 11/15/2021 Forest Laboratories, LLC	1,084,697
1,550,000	1.500%, 4/11/2019 <sup>f</sup> BMW US Capital, LLC	1,545,270	1,200,000	3.000%, 7/15/2023 Forest Laboratories, LLC	1,203,398
965,000	2.250%, 8/12/2019 CVS Health Corporation	969,554	729,000	4.375%, 2/1/2019 <sup>f</sup> H. J. Heinz Company	747,541
2,000,000	1.842%, (LIBOR 3M + 0.530%), 5/5/2020 <sup>e,f</sup> Daimler Finance North America, LLC	2,007,732	2,050,000	3.500%, 7/15/2022 Howard Hughes Medical Institute	2,120,964
775,000	2.500%, 3/9/2018 eBay, Inc.	778,001	1,500,000	3.500%, 9/1/2023 Imperial Tobacco Finance plc	1,578,676
1,000,000	2.601%, (LIBOR 3M + 1.270%), 3/28/2022 <sup>e</sup> Ford Motor Credit Company, LLC	1,006,340	1,500,000	3.750%, 7/21/2022 <sup>f</sup> Japan Tobacco, Inc.	1,559,200
1,800,000	2.234%, (LIBOR 3M + 0.930%), 4/13/2020 <sup>e</sup> General Motors Financial Company, Inc.	1,809,453	2,500,000	2.100%, 7/23/2018 <sup>f</sup> Kraft Heinz Foods Company	2,506,775
3,500,000	2.643%, (LIBOR 3M + 1.310%), 6/30/2022 <sup>e</sup> Home Depot, Inc.	3,528,405	1,500,000	2.129%, (LIBOR 3M + 0.820%), 8/10/2022 <sup>e</sup> Kroger Company	1,501,375
1,900,000	4.400%, 4/1/2021 Hyundai Capital Services, Inc.	2,039,081	500,000	2.800%, 8/1/2022 Laboratory Corporation of America Holdings	501,210
1,000,000	3.000%, 3/6/2022 <sup>f</sup> Newell Rubbermaid, Inc.	991,135	1,485,000	2.625%, 2/1/2020 Mead Johnson Nutrition Company	1,500,599
1,500,000	3.000%, 8/29/2022 <sup>f</sup> Ralph Lauren Corporation	1,479,268	1,000,000	3.000%, 11/15/2020 Merck & Company, Inc.	1,027,152
1,100,000	3.150%, 4/1/2021	1,125,104	1,825,000	1.684%, (LIBOR 3M + 0.375%), 2/10/2020 <sup>e</sup> Mondelez International, Inc.	1,835,597
275,000	2.625%, 8/18/2020	278,660	1,858,000	1.831%, (LIBOR 3M + 0.520%), 2/1/2019 <sup>e</sup> Mylan NV	1,862,086
	<b>Total</b>	<b>17,558,003</b>	1,220,000	3.150%, 6/15/2021 PepsiCo, Inc.	1,241,093
<b>Consumer Non-Cyclical (6.3%)</b>			1,185,000	1.832%, (LIBOR 3M + 0.530%), 10/6/2021 <sup>e</sup> Philip Morris International, Inc.	1,201,100
2,100,000	2.350%, 11/22/2019 Abbott Laboratories	2,116,827	1,000,000	2.375%, 8/17/2022 Reynolds American, Inc.	995,410
2,285,000	2.565%, (LIBOR 3M + 1.255%), 3/12/2020 <sup>e</sup> Actavis Funding SCS	2,327,539	530,000	3.250%, 6/12/2020 Shire Acquisitions Investments Ireland Designated Activity Company	544,549
500,000	2.850%, 8/9/2022 Altria Group, Inc.	510,425	1,900,000	1.900%, 9/23/2019 Smithfield Foods, Inc.	1,896,015
2,290,000	2.571%, (LIBOR 3M + 1.260%), 2/1/2021 <sup>e</sup> Anheuser-Busch InBev Finance, Inc.	2,366,850	780,000	2.700%, 1/31/2020 <sup>f</sup> Teva Pharmaceutical Finance Netherlands III BV	782,282
1,415,000	3.300%, 2/1/2023 BAT Capital Corporation	1,466,567	2,125,000	2.200%, 7/21/2021	2,043,616
2,000,000	2.195%, (LIBOR 3M + 0.880%), 8/15/2022 <sup>e,f</sup> BAT International Finance plc	2,006,529			
2,185,000	1.830%, (LIBOR 3M + 0.510%), 6/15/2018 <sup>e,f</sup>	2,188,514			

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Principal Amount	Long-Term Fixed Income (94.3%)	Value	Principal Amount	Long-Term Fixed Income (94.3%)	Value
<b>Consumer Non-Cyclical (6.3%) - continued</b>			<b>Financials (20.8%) - continued</b>		
\$2,500,000	Unilever Capital Corporation 2.200%, 3/6/2019	\$2,516,264	\$850,000	2.369%, (LIBOR 3M + 1.050%), 9/14/2020 <sup>e</sup>	\$864,642
	<b>Total</b>	<b>57,350,861</b>	1,150,000	American International Group, Inc. 3.300%, 3/1/2021	1,184,680
<b>Energy (3.7%)</b>			1,400,000	Ares Capital Corporation 4.875%, 11/30/2018	1,439,697
965,000	Anadarko Petroleum Corporation 4.850%, 3/15/2021	1,023,158	2,000,000	Athene Global Funding 2.529%, (LIBOR 3M + 1.230%), 7/1/2022 <sup>e,f</sup>	2,018,914
1,600,000	BP Capital Markets plc 1.676%, 5/3/2019	1,599,455	2,000,000	Bank of America Corporation 2.393%, (LIBOR 3M + 1.070%), 3/22/2018 <sup>e</sup>	2,008,499
1,500,000	1.974%, (LIBOR 3M + 0.650%), 9/19/2022 <sup>e</sup>	1,508,300	2,200,000	2.169%, (LIBOR 3M + 0.870%), 4/1/2019 <sup>e</sup>	2,219,789
3,000,000	Chevron Corporation 1.718%, 6/24/2018	3,002,457	1,500,000	1.971%, (LIBOR 3M + 0.650%), 10/1/2021 <sup>e</sup>	1,504,524
1,650,000	DCP Midstream Operating, LP 2.700%, 4/1/2019	1,641,750	1,185,000	2.467%, (LIBOR 3M + 1.160%), 1/20/2023 <sup>e</sup>	1,204,083
2,000,000	Devon Energy Corporation 3.250%, 5/15/2022 <sup>i</sup>	2,023,109	1,500,000	2.313%, (LIBOR 3M + 1.000%), 4/24/2023 <sup>e</sup>	1,512,930
1,250,000	Enable Midstream Partners, LP 2.400%, 5/15/2019	1,246,191	500,000	2.816%, 7/21/2023	499,997
1,000,000	Enbridge, Inc. 2.900%, 7/15/2022	1,005,557	1,100,000	4.000%, 1/22/2025	1,137,885
1,000,000	Encana Corporation 3.900%, 11/15/2021	1,030,251	1,100,000	6.100%, 3/17/2025 <sup>j</sup>	1,212,750
1,025,000	EOG Resources, Inc. 2.625%, 3/15/2023	1,016,992	675,000	Bank of New York Mellon Corporation 4.500%, 6/20/2023 <sup>j</sup>	672,891
1,000,000	EQT Corporation 3.000%, 10/1/2022 <sup>d</sup>	1,001,552	1,175,000	Bank of Tokyo-Mitsubishi UFJ, Ltd. 2.850%, 9/8/2021 <sup>f</sup>	1,187,892
2,100,000	Exxon Mobil Corporation 1.708%, 3/1/2019	2,101,599	1,000,000	Barclays plc 3.684%, 1/10/2023	1,025,301
1,785,000	1.686%, (LIBOR 3M + 0.370%), 3/6/2022 <sup>e</sup>	1,793,883	1,520,000	BB&T Corporation 2.019%, (LIBOR 3M + 0.715%), 1/15/2020 <sup>e</sup>	1,530,378
1,000,000	Marathon Oil Corporation 2.800%, 11/1/2022	971,862	2,500,000	Bear Stearns Companies, LLC 6.400%, 10/2/2017	2,500,000
1,325,000	Marathon Petroleum Corporation 3.400%, 12/15/2020	1,367,144	1,000,000	BNZ International Funding, Ltd. 2.016%, (LIBOR 3M + 0.700%), 2/21/2020 <sup>e,f</sup>	1,005,276
1,300,000	Petrobras Global Finance BV 6.125%, 1/17/2022	1,397,500	1,325,000	2.299%, (LIBOR 3M + 0.980%), 9/14/2021 <sup>e,f</sup>	1,338,751
1,300,000	Petroleos Mexicanos 4.967%, (LIBOR 3M + 3.650%), 3/11/2022 <sup>e,f</sup>	1,415,440	1,000,000	BPCE SA 2.535%, (LIBOR 3M + 1.220%), 5/22/2022 <sup>e,f</sup>	1,012,080
1,748,000	2.378%, 4/15/2025	1,759,372	2,155,000	Caisse Centrale Desjardins du Quebec 1.976%, (LIBOR 3M + 0.665%), 1/29/2018 <sup>e,f</sup>	2,159,254
1,325,000	Schlumberger Holdings Corporation 3.000%, 12/21/2020 <sup>f</sup>	1,356,729	2,000,000	Capital One Financial Corporation 2.069%, (LIBOR 3M + 0.760%), 5/12/2020 <sup>e</sup>	2,010,188
1,735,000	Shell International Finance BV 1.759%, (LIBOR 3M + 0.450%), 5/11/2020 <sup>e</sup>	1,749,843	1,000,000	Capital One NA 2.132%, (LIBOR 3M + 0.820%), 8/8/2022 <sup>e</sup>	996,350
1,325,000	Sinopec Group Overseas Development, Ltd. 1.750%, 9/29/2019 <sup>f</sup>	1,310,168	1,500,000	2.461%, (LIBOR 3M + 1.150%), 1/30/2023 <sup>e</sup>	1,507,411
1,660,000	Sunoco Logistics Partners Operations, LP 4.400%, 4/1/2021	1,750,904	1,840,000	Citigroup, Inc. 2.074%, (LIBOR 3M + 0.770%), 4/8/2019 <sup>e</sup>	1,851,081
600,000	Transcontinental Gas Pipe Line Company, LLC 7.850%, 2/1/2026	774,787	1,500,000	2.274%, (LIBOR 3M + 0.960%), 4/25/2022 <sup>e</sup>	1,509,096
	<b>Total</b>	<b>33,848,003</b>	1,725,000	2.746%, (LIBOR 3M + 1.430%), 9/1/2023 <sup>e</sup>	1,769,113
<b>Financials (20.8%)</b>			2,000,000	2.414%, (LIBOR 3M + 1.100%), 5/17/2024 <sup>e</sup>	2,004,426
1,900,000	ABN AMRO Bank NV 2.450%, 6/4/2020 <sup>f</sup>	1,914,288	3,000,000	CNA Financial Corporation 5.875%, 8/15/2020	3,276,080
1,850,000	Aflac, Inc. 2.400%, 3/16/2020	1,863,068			
2,580,000	American Express Credit Corporation 1.871%, (LIBOR 3M + 0.550%), 3/18/2019 <sup>e</sup>	2,595,532			

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Principal Amount	Long-Term Fixed Income (94.3%)	Value	Principal Amount	Long-Term Fixed Income (94.3%)	Value
<b>Financials (20.8%) - continued</b>			<b>Financials (20.8%) - continued</b>		
\$1,250,000	5.750%, 8/15/2021	\$1,386,801		J.P. Morgan Chase Bank NA	
	Compass Bank			1.918%, (LIBOR 3M +	
2,000,000	2.875%, 6/29/2022	1,989,911	\$1,350,000	0.590%), 9/23/2019 <sup>e</sup>	\$1,359,652
	Cooperatieve Centrale Raiffeisen- Boerenleenbank BA			Japan Bank for International Cooperation	
1,500,000	11.000%, 6/30/2019 <sup>ij</sup>	1,695,000	4,000,000	1.750%, 7/31/2018	3,998,808
1,600,000	2.500%, 1/19/2021	1,616,164		KeyBank NA	
	Credit Agricole SA			1.836%, (LIBOR 3M +	
1,650,000	2.104%, (LIBOR 3M +		2,750,000	0.520%), 6/1/2018 <sup>e</sup>	2,758,432
	0.800%), 4/15/2019 <sup>ef</sup>	1,664,651		Kilroy Realty, LP	
	2.287%, (LIBOR 3M +		750,000	3.800%, 1/15/2023	772,301
1,800,000	0.970%), 6/10/2020 <sup>ef</sup>	1,826,212		Lloyds Bank plc	
1,050,000	8.125%, 12/23/2025 <sup>ij</sup>	1,242,937		1.841%, (LIBOR 3M +	
	Credit Suisse Group AG		2,040,000	0.520%), 3/16/2018 <sup>e</sup>	2,043,782
1,500,000	6.500%, 8/8/2023 <sup>f</sup>	1,695,000		Lloyds Banking Group plc	
990,000	7.500%, 12/11/2023 <sup>ij</sup>	1,118,710	350,000	4.582%, 12/10/2025	368,137
	Discover Bank			Metropolitan Life Global Funding I	
1,850,000	8.700%, 11/18/2019	2,066,951	3,250,000	3.650%, 6/14/2018 <sup>f</sup>	3,293,766
	Discover Financial Services			Mitsubishi UFJ Financial Group, Inc.	
2,750,000	2.600%, 11/13/2018	2,767,718		2.377%, (LIBOR 3M +	
	Fifth Third Bancorp		1,325,000	1.060%), 9/13/2021 <sup>e</sup>	1,344,880
1,185,000	2.875%, 10/1/2021	1,205,723		2.235%, (LIBOR 3M +	
	Goldman Sachs Capital II		1,400,000	0.920%), 2/22/2022 <sup>e</sup>	1,409,594
	4.000%, (LIBOR 3M +			Mizuho Financial Group Cayman 3, Ltd.	
88,000	0.768%), 11/2/2017 <sup>ej</sup>	78,980	825,000	4.600%, 3/27/2024 <sup>f</sup>	875,503
	Goldman Sachs Group, Inc.			Mizuho Financial Group, Inc.	
1,915,000	2.415%, (LIBOR 3M +			2.457%, (LIBOR 3M +	
	1.100%), 11/15/2018 <sup>e</sup>	1,932,320	1,325,000	1.140%), 9/13/2021 <sup>e</sup>	1,344,577
	2.473%, (LIBOR 3M +			2.257%, (LIBOR 3M +	
2,160,000	1.160%), 4/23/2020 <sup>e</sup>	2,194,865	1,500,000	0.940%), 2/28/2022 <sup>e</sup>	1,507,990
	2.485%, (LIBOR 3M +			Morgan Stanley	
1,720,000	1.170%), 11/15/2021 <sup>e</sup>	1,743,598	1,000,000	5.450%, 7/15/2019 <sup>j</sup>	1,031,250
	2.313%, (LIBOR 3M +			2.457%, (LIBOR 3M +	
1,000,000	1.000%), 7/24/2023 <sup>e</sup>	1,003,420	2,155,000	1.140%), 1/27/2020 <sup>e</sup>	2,188,240
	2.917%, (LIBOR 3M +			2.109%, (LIBOR 3M +	
1,375,000	1.600%), 11/29/2023 <sup>e</sup>	1,425,685	2,050,000	0.800%), 2/14/2020 <sup>e</sup>	2,059,665
	HCP, Inc.		1,100,000	5.550%, 7/15/2020 <sup>j</sup>	1,146,062
1,145,000	4.000%, 12/1/2022	1,203,848		2.713%, (LIBOR 3M +	
	Hospitality Properties Trust		1,600,000	1.400%), 10/24/2023 <sup>e</sup>	1,636,000
1,500,000	4.250%, 2/15/2021	1,562,303	1,750,000	5.000%, 11/24/2025	1,917,263
	HSBC Holdings plc			NCUA Guaranteed Notes	
1,325,000	2.801%, (LIBOR 3M +			1.582%, (LIBOR 1M +	
	1.500%), 1/5/2022 <sup>e</sup>	1,367,081		0.350%), 12/7/2020, Ser.	
2,000,000	3.262%, 3/13/2023	2,040,784	909,651	2010-A1, Class A <sup>e</sup>	910,193
1,000,000	6.000%, 5/22/2027 <sup>j</sup>	1,045,900		Peachtree Corners Funding Trust	
	Huntington Bancshares, Inc.		1,375,000	3.976%, 2/15/2025 <sup>f</sup>	1,399,913
1,550,000	3.150%, 3/14/2021	1,588,856		Prudential Financial, Inc.	
	ING Capital Funding Trust III		1,160,000	2.350%, 8/15/2019	1,168,074
1,000,000	4.896%, (LIBOR 3M +			Realty Income Corporation	
	3.600%), 9/30/2017 <sup>ej</sup>	1,000,000	1,500,000	2.000%, 1/31/2018	1,501,295
	ING Groep NV			Regions Financial Corporation	
1,650,000	6.000%, 4/16/2020 <sup>ij</sup>	1,698,840	1,000,000	3.200%, 2/8/2021	1,021,710
	2.483%, (LIBOR 3M +			Reliance Standard Life Global Funding II	
2,600,000	1.150%), 3/29/2022 <sup>e</sup>	2,646,288	1,535,000	2.500%, 4/24/2019 <sup>f</sup>	1,544,474
	International Lease Finance Corporation			Royal Bank of Scotland Group plc	
1,560,000	5.875%, 8/15/2022	1,746,270		2.785%, (LIBOR 3M +	
	Intesa Sanpaolo SPA		2,000,000	1.470%), 5/15/2023 <sup>e</sup>	2,015,260
1,500,000	5.017%, 6/26/2024 <sup>f</sup>	1,524,441	1,000,000	3.498%, 5/15/2023	1,006,113
	J.P. Morgan Chase & Company			Santander Holdings USA, Inc.	
3,000,000	2.214%, (LIBOR 3M +		1,550,000	3.700%, 3/28/2022 <sup>f</sup>	1,578,773
	0.900%), 1/25/2018 <sup>e</sup>	3,007,571		Santander UK plc	
1,500,000	2.250%, 1/23/2020	1,507,728	750,000	3.125%, 1/8/2021	763,214
1,250,000	5.300%, 5/1/2020 <sup>j</sup>	1,303,125			
1,750,000	3.875%, 9/10/2024	1,820,950			

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



## LIMITED MATURITY BOND PORTFOLIO

Schedule of Investments as of September 29, 2017

(unaudited)

Principal Amount	Long-Term Fixed Income (94.3%)	Value
<b>Financials (20.8%) - continued</b>		
\$1,390,000	Simon Property Group, LP 2.500%, 9/1/2020	\$1,406,649
1,600,000	2.500%, 7/15/2021 <sup>i</sup>	1,608,289
2,500,000	Skandinaviska Enskilda Banken AB 1.375%, 5/29/2018 <sup>f</sup>	2,495,010
2,000,000	Stadshypotek AB 1.875%, 10/2/2019 <sup>f</sup>	1,992,933
2,000,000	2.500%, 4/5/2022 <sup>f</sup>	2,012,498
1,175,000	Standard Chartered plc 3.950%, 1/11/2023 <sup>f</sup>	1,192,869
2,499,000	State Street Corporation 2.217%, (LIBOR 3M + 0.900%), 8/18/2020 <sup>e</sup>	2,549,865
2,555,000	Sumitomo Mitsui Banking Corporation 1.884%, (LIBOR 3M + 0.580%), 1/16/2018 <sup>e</sup>	2,558,475
1,550,000	Sumitomo Mitsui Financial Group, Inc. 4.436%, 4/2/2024 <sup>f</sup>	1,640,590
775,000	SunTrust Banks, Inc. 2.900%, 3/3/2021	788,158
750,000	Svenska Handelsbanken AB 1.811%, (LIBOR 3M + 0.490%), 6/17/2019 <sup>e</sup>	753,461
1,750,000	Swedbank AB 1.750%, 3/12/2018 <sup>f</sup>	1,750,665
1,440,000	Synchrony Financial 2.541%, (LIBOR 3M + 1.230%), 2/3/2020 <sup>e</sup>	1,454,372
1,485,000	4.250%, 8/15/2024	1,543,825
1,500,000	Toronto-Dominion Bank 2.249%, (LIBOR 3M + 0.930%), 12/14/2020 <sup>e</sup>	1,526,547
2,500,000	UBS AG 2.029%, (LIBOR 3M + 0.700%), 3/26/2018 <sup>e</sup>	2,507,280
2,250,000	USB Group Funding Jersey, Ltd. 2.768%, (LIBOR 3M + 1.440%), 9/24/2020 <sup>e,f</sup>	2,295,540
1,495,000	USB Realty Corporation 2.451%, (LIBOR 3M + 1.147%), 1/15/2022 <sup>e,f,j</sup>	1,309,994
686,000	Voya Financial, Inc. 2.900%, 2/15/2018	688,979
500,000	5.650%, 5/15/2053	531,000
2,155,000	Wells Fargo & Company 1.991%, (LIBOR 3M + 0.680%), 1/30/2020 <sup>e</sup>	2,177,528
750,000	3.450%, 2/13/2023	768,214
1,600,000	2.541%, (LIBOR 3M + 1.230%), 10/31/2023 <sup>e</sup>	1,636,240
1,100,000	5.875%, 6/15/2025 <sup>j</sup>	1,224,300
1,100,000	4.100%, 6/3/2026	1,142,930
<b>Total</b>		<b>187,776,609</b>

### Foreign Government (0.8%)

1,560,000	Argentina Government International Bond 5.625%, 1/26/2022	1,636,440
2,130,000	Export-Import Bank of Korea 2.250%, 1/21/2020	2,122,349
3,500,000	Kommunalbanken AS 1.500%, 10/22/2019 <sup>f</sup>	3,481,409

Principal Amount	Long-Term Fixed Income (94.3%)	Value
<b>Foreign Government (0.8%) - continued</b>		
\$125,000	Poland Government International Bond 4.000%, 1/22/2024	\$134,505
<b>Total</b>		<b>7,374,703</b>

### Mortgage-Backed Securities (2.6%)

7,150,000	Federal Home Loan Mortgage Corporation Gold 15-Yr. Pass Through 3.000%, 10/1/2032 <sup>d</sup>	7,346,307
365,625	Federal Home Loan Mortgage Corporation Gold 30-Yr. Pass Through 6.500%, 9/1/2037	406,788
6,000,000	4.000%, 10/1/2047 <sup>d</sup>	6,315,469
3,027,626	Federal National Mortgage Association Connecticut Avenue Securities 1.987%, (LIBOR 1M + 0.750%), 2/25/2030, Ser. 2017-C06, Class 2M1 <sup>e</sup>	3,032,626
520,527	Federal National Mortgage Association Conventional 30-Yr. Pass Through 3.480%, (LIBOR 12M + 1.730%), 9/1/2037 <sup>e</sup>	543,561
240,349	2.821%, (LIBOR 12M + 1.071%), 10/1/2037 <sup>e</sup>	238,382
1,673,174	2.217%, (LIBOR 12M + 1.520%), 1/1/2043 <sup>e</sup>	1,721,631
4,190,596	1.743%, (LIBOR 12M + 1.550%), 7/1/2043 <sup>e</sup>	4,312,357
<b>Total</b>		<b>23,917,121</b>

### Technology (2.0%)

1,136,000	Amphenol Corporation 2.550%, 1/30/2019	1,143,285
3,050,000	Apple, Inc. 1.612%, (LIBOR 3M + 0.300%), 5/6/2019 <sup>e</sup>	3,062,171
1,735,000	1.609%, (LIBOR 3M + 0.300%), 5/6/2020 <sup>e</sup>	1,744,775
1,565,000	Broadcom Corporation 2.375%, 1/15/2020 <sup>f</sup>	1,573,407
2,185,000	Cisco Systems, Inc. 1.816%, (LIBOR 3M + 0.500%), 3/1/2019 <sup>e</sup>	2,198,458
885,000	Diamond 1 Finance Corporation 3.480%, 6/1/2019 <sup>f</sup>	901,930
2,800,000	Hewlett Packard Enterprise Company 3.231%, (LIBOR 3M + 1.930%), 10/5/2018 <sup>e</sup>	2,843,230
800,000	Intel Corporation 3.100%, 7/29/2022	831,855
1,425,000	Oracle Corporation 2.500%, 5/15/2022	1,443,484
1,000,000	Texas Instruments, Inc. 1.750%, 5/1/2020	996,461
1,000,000	VMware, Inc. 2.950%, 8/21/2022	1,003,358
<b>Total</b>		<b>17,742,414</b>

### Transportation (1.7%)

1,273,588	Air Canada Pass Through Trust 3.875%, 3/15/2023 <sup>f</sup>	1,279,956
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The accompanying Notes to Schedule of Investments are an integral part of this schedule.

**LIMITED MATURITY BOND PORTFOLIO**  
Schedule of Investments as of September 29, 2017  
(unaudited)

Principal Amount	Long-Term Fixed Income (94.3%)	Value
<b>Transportation (1.7%) - continued</b>		
American Airlines Pass Through Trust		
\$1,096,539	5.600%, 7/15/2020 <sup>f</sup>	\$1,148,625
1,094,220	4.950%, 1/15/2023	1,172,270
887,400	3.700%, 5/1/2023	889,619
British Airways plc		
1,276,413	4.625%, 6/20/2024 <sup>f</sup>	1,368,825
Continental Airlines, Inc.		
2,610,157	4.150%, 4/11/2024	2,747,190
Delta Air Lines, Inc.		
603,236	4.750%, 5/7/2020	630,382
ERAC USA Finance, LLC		
1,600,000	2.600%, 12/1/2021 <sup>f</sup>	1,591,873
J.B. Hunt Transport Services, Inc.		
1,175,000	3.300%, 8/15/2022	1,203,867
TTX Company		
2,000,000	2.250%, 2/1/2019 <sup>f</sup>	2,003,735
800,000	4.125%, 10/1/2023 <sup>*</sup>	852,317
<b>Total</b>		<b>14,888,659</b>

**U.S. Government and Agencies (15.0%)**

Federal Home Loan Bank		
1,000,000	1.375%, 11/15/2019	996,408
Federal National Mortgage Association		
7,500,000	1.250%, 8/17/2021	7,336,545
U.S. Treasury Bonds		
1,335,000	5.500%, 8/15/2028	1,737,795
200,000	3.000%, 5/15/2042	206,758
2,800,000	2.500%, 5/15/2046	2,600,172
U.S. Treasury Bonds, TIPS		
7,238,254	0.125%, 1/15/2023	7,216,916
7,855,580	0.625%, 1/15/2026	7,956,886
6,587,100	0.375%, 1/15/2027	6,503,506
6,198,840	1.000%, 2/15/2046	6,280,586
U.S. Treasury Notes		
5,000,000	1.250%, 12/15/2018	4,991,211
12,350,000	1.500%, 10/31/2019	12,348,553
1,750,000	1.375%, 9/15/2020 <sup>i</sup>	1,737,559
39,595,000	1.125%, 8/31/2021	38,578,832
9,515,000	2.125%, 6/30/2022	9,602,716
1,500,000	1.875%, 7/31/2022	1,496,250
565,000	1.625%, 8/15/2022	557,606
3,000,000	2.125%, 7/31/2024	2,994,023
200,000	2.000%, 11/15/2026	194,812
2,900,000	2.250%, 2/15/2027	2,881,195
U.S. Treasury Notes, TIPS		
19,624,530	0.125%, 4/15/2021	19,676,658
<b>Total</b>		<b>135,894,987</b>

**Utilities (2.4%)**

Ameren Corporation		
1,150,000	2.700%, 11/15/2020	1,164,918
Berkshire Hathaway Energy Company		
1,500,000	2.400%, 2/1/2020	1,513,658
DTE Energy Company		
595,000	2.400%, 12/1/2019	598,211
Electricite de France SA		
1,500,000	5.250%, 1/29/2023 <sup>fd</sup>	1,556,715
Eversource Energy		
1,540,000	1.600%, 1/15/2018	1,539,919
1,250,000	1.450%, 5/1/2018	1,249,541
Exelon Corporation		
1,650,000	2.850%, 6/15/2020	1,682,512
1,250,000	3.497%, 6/1/2022	1,287,249

Principal Amount	Long-Term Fixed Income (94.3%)	Value
<b>Utilities (2.4%) - continued</b>		
Exelon Generation Company, LLC		
\$1,255,000	2.950%, 1/15/2020	\$1,277,031
National Rural Utilities Cooperative Finance Corporation		
1,150,000	4.750%, 4/30/2043	1,193,675
Pacific Gas & Electric Company		
250,000	5.625%, 11/30/2017	251,665
PG&E Corporation		
1,500,000	2.400%, 3/1/2019	1,507,641
PPL Capital Funding, Inc.		
1,580,000	3.500%, 12/1/2022	1,639,746
Public Service Electric And Gas Company		
2,430,000	1.800%, 6/1/2019	2,430,294
Sempra Energy		
1,530,000	2.400%, 3/15/2020	1,535,530
Southern California Edison Company		
835,000	2.400%, 2/1/2022	837,706
<b>Total</b>		<b>21,266,011</b>

**Total Long-Term Fixed Income (cost \$853,446,870) 852,173,590**

Shares	Preferred Stock (0.4%)	Value
<b>Financials (0.3%)</b>		
66,000	Citigroup, Inc., 7.681% <sup>e</sup>	1,833,480
8,125	Farm Credit Bank of Texas, 6.750% <sup>fd</sup>	891,719
<b>Total</b>		<b>2,725,199</b>

Shares	Preferred Stock (0.4%)	Value
<b>Utilities (0.1%)</b>		
36,000	Southern California Edison Company Trust IV, 5.375% <sup>d</sup>	978,120
<b>Total</b>		<b>978,120</b>

**Total Preferred Stock (cost \$3,534,100) 3,703,319**

Shares	Common Stock (<0.1%)	Value
<b>Energy (&lt;0.1%)</b>		
2,095	Arch Coal, Inc.	150,295
<b>Total</b>		<b>150,295</b>

**Total Common Stock (cost \$135,697) 150,295**

Shares	Collateral Held for Securities Loaned (0.6%)	Value
4,911,503	Thrivent Cash Management Trust	4,911,503
<b>Total Collateral Held for Securities Loaned (cost \$4,911,503) 4,911,503</b>		

Shares or Principal Amount	Short-Term Investments (5.4%)*	Value
Federal Home Loan Bank Discount Notes		
300,000	1.030%, 11/7/2017 <sup>l</sup>	299,700
1,900,000	1.020%, 11/8/2017	1,898,047
700,000	1.037%, 11/10/2017	699,242
400,000	1.040%, 11/15/2017 <sup>l</sup>	399,511
Thrivent Core Short-Term Reserve Fund		
4,527,238	1.340%	45,272,380

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

**LIMITED MATURITY BOND PORTFOLIO**  
Schedule of Investments as of September 29, 2017  
(unaudited)

Shares or Principal Amount	Short-Term Investments (5.4%)*	Value
	U.S. Treasury Bills	
500,000	1.060%, 10/19/2017 <sup>1</sup>	\$499,784
60,000	1.004%, 12/7/2017 <sup>m</sup>	59,891
<b>Total Short-Term Investments (cost</b>		
<b>\$49,128,202)</b>		<b>49,128,555</b>
<b>Total Investments (cost</b>		
<b>\$922,106,912) 101.8%</b>		<b>\$920,157,617</b>
<b>Other Assets and Liabilities, Net</b>		
<b>(1.8%)</b>		<b>(16,024,337)</b>
<b>Total Net Assets 100.0%</b>		<b>\$904,133,280</b>

- a The stated interest rate represents the weighted average of all contracts within the bank loan facility.
- b 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.
- c All or a portion of the loan is unfunded.
- d Denotes investments purchased on a when-issued or delayed delivery basis.
- e 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.
- 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 \$208,554,630 or 23.1% 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 September 29, 2017.
- h All or a portion of the security is insured or guaranteed.
- i All or a portion of the security is on loan.
- 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 September 29, 2017, \$59,892 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 September 29, 2017 was \$93,680,327 or 10.4% of total net assets. The following table indicates the acquisition date and cost of restricted securities shown in the schedule as of September 29, 2017.

Security	Acquisition Date	Cost
ALM Loan Funding CLO, 10/17/2026	4/28/2017	\$3,500,000
American Tower Trust I, 3/15/2018	3/6/2013	1,650,000
Apidos CLO XVIII, 7/22/2026	4/4/2017	3,600,000
Babson CLO, Ltd., 10/17/2026	3/10/2017	3,760,000

Security	Acquisition Date	Cost
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
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	3,056,744
Cent CLO 22, Ltd., 11/7/2026	11/1/2016	3,750,000
CLUB Credit Trust, 4/17/2023	6/14/2017	1,837,834
Cold Storage Trust, 4/15/2036	4/20/2017	5,150,000
Colt Mortgage Loan Trust, 5/27/2047	4/27/2017	2,903,061
Commonbond Student Loan Trust, 6/25/2032	6/17/2015	587,347
Deephaven Residential Mortgage Trust, 12/26/2046	4/7/2017	1,765,832
DRB Prime Student Loan Trust, 10/27/2031	9/23/2015	2,647,265
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	1,272,040
GCAT, LLC, 3/25/2047	3/22/2017	2,177,888
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
Mortgage Equity Conversion Asset Trust, 1/25/2042	1/18/2007	3,775,160
Mortgage Equity Conversion Asset Trust, 2/25/2042	2/14/2007	3,787,555
Neuberger Berman CLO, Ltd., 4/22/2029	4/27/2017	3,000,000
NextGear Floorplan Master Owner Trust, 10/15/2019	11/3/2014	2,999,466
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
Symphony CLO VIII, Ltd., 1/9/2023	9/15/2014	1,675,107
TTX Company, 10/1/2023	9/19/2013	799,992
Upstart Securitization Trust, 6/20/2024	6/13/2017	2,642,907
Voya CLO 3, Ltd., 7/25/2026	7/10/2014	3,754,360
Wachovia Asset Securitization, Inc., 7/25/2037	3/16/2007	659,006

The following table presents the total amount of securities loaned with continuous maturity, by type, offset by the gross payable upon return of collateral for securities loaned by Thrivent Limited Maturity Bond Portfolio as of September 29, 2017:

Securities Lending Transactions	
Taxable Debt Security	\$4,734,108
<b>Total lending</b>	<b>\$4,734,108</b>
Gross amount payable upon return of collateral for securities loaned	\$4,911,503
<b>Net amounts due to counterparty</b>	<b>\$177,395</b>

Definitions:  
CLO - Collateralized Loan Obligation  
Ser. - Series  
TIPS - Treasury Inflation Protected Security

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

**LIMITED MATURITY BOND PORTFOLIO**  
Schedule of Investments as of September 29, 2017  
(unaudited)

**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 2M	-	ICE Libor USD Rate 2 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

**LIMITED MATURITY BOND PORTFOLIO**  
Schedule of Investments as of September 29, 2017  
(unaudited)

**Fair Valuation Measurements**

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

Investments in Securities	Total	Level 1	Level 2	Level 3
<b>Bank Loans</b>				
Basic Materials	201,298	-	125,548	75,750
Capital Goods	1,265,267	-	1,265,267	-
Communications Services	3,939,350	-	3,939,350	-
Consumer Cyclical	2,497,461	-	2,497,461	-
Consumer Non-Cyclical	844,779	-	844,779	-
Energy	471,661	-	471,661	-
Financials	165,309	-	165,309	-
Technology	455,260	-	455,260	-
Utilities	249,970	-	249,970	-
<b>Long-Term Fixed Income</b>				
Asset-Backed Securities	231,690,397	-	221,289,870	10,400,527
Basic Materials	5,852,668	-	5,852,668	-
Capital Goods	5,118,479	-	5,118,479	-
Collateralized Mortgage Obligations	48,829,360	-	48,829,360	-
Commercial Mortgage-Backed Securities	23,917,879	-	23,917,879	-
Communications Services	19,147,436	-	19,147,436	-
Consumer Cyclical	17,558,003	-	17,558,003	-
Consumer Non-Cyclical	57,350,861	-	57,350,861	-
Energy	33,848,003	-	33,848,003	-
Financials	187,776,609	-	187,776,609	-
Foreign Government	7,374,703	-	7,374,703	-
Mortgage-Backed Securities	23,917,121	-	23,917,121	-
Technology	17,742,414	-	17,742,414	-
Transportation	14,888,659	-	14,888,659	-
U.S. Government and Agencies	135,894,987	-	135,894,987	-
Utilities	21,266,011	-	21,266,011	-
<b>Preferred Stock</b>				
Financials	2,725,199	1,833,480	891,719	-
Utilities	978,120	978,120	-	-
<b>Common Stock</b>				
Energy	150,295	150,295	-	-
Short-Term Investments	3,856,175	-	3,856,175	-
<b>Subtotal Investments in Securities</b>	<b>\$869,973,734</b>	<b>\$2,961,895</b>	<b>\$856,535,562</b>	<b>\$10,476,277</b>

Other Investments *	Total
Short-Term Investments	45,272,380
Collateral Held for Securities Loaned	4,911,503
<b>Subtotal Other Investments</b>	<b>\$50,183,883</b>

**Total Investments at Value** **\$920,157,617**

\* 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
<b>Asset Derivatives</b>				
Futures Contracts	1,563,033	1,563,033	-	-
<b>Total Asset Derivatives</b>	<b>\$1,563,033</b>	<b>\$1,563,033</b>	<b>\$-</b>	<b>\$-</b>
<b>Liability Derivatives</b>				
Futures Contracts	667,590	667,590	-	-
<b>Total Liability Derivatives</b>	<b>\$667,590</b>	<b>\$667,590</b>	<b>\$-</b>	<b>\$-</b>

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.

**LIMITED MATURITY BOND PORTFOLIO**  
Schedule of Investments as of September 29, 2017  
(unaudited)

The following table presents Limited Maturity Bond Portfolio's futures contracts held as of September 29, 2017. Investments and/or cash totaling \$1,198,995 were pledged as the initial margin deposit for these contracts.

Futures Contracts Description	Number of Contracts Long/(Short)	Expiration Date	Notional Principal Amount	Value	Unrealized Gain/(Loss)
CBOT 2-Yr. U.S. Treasury Note	728	December 2017	\$157,523,220	\$157,031,878	(\$491,342)
Ultra 10-Yr. U.S. Treasury Note	85	December 2017	11,594,139	11,417,891	(176,248)
<b>Total Futures Long Contracts</b>					<b>(\$667,590)</b>
CBOT 10-Yr. U.S. Treasury Bond Future	(417)	December 2017	(\$52,853,416)	(\$52,255,313)	\$598,103
CBOT 5-Yr. U.S. Treasury Bond Future	(810)	December 2017	(95,881,239)	(95,175,000)	706,239
CBOT U.S. Long Bond	(78)	December 2017	(12,142,762)	(11,919,375)	223,387
CME Ultra Long Term U.S. Treasury Bond	(12)	December 2017	(2,016,804)	(1,981,500)	35,304
<b>Total Futures Short Contracts</b>					<b>\$1,563,033</b>
<b>Total Futures Contracts</b>					<b>\$895,443</b>

**Reference Description:**

CBOT - Chicago Board of Trade  
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 Cash Management Trust for the purpose of securities lending and Thrivent Core Short-Term Reserve Fund primarily to serve as a cash sweep vehicle for the Portfolio. Thrivent Cash Management Trust and Thrivent Core Short-Term Reserve Fund are established for the sole use of affiliated portfolios.

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

Portfolio	Value 12/31/2016	Gross Purchases	Gross Sales	Gain/ (Loss)	Unrealized Appreciation/ (Depreciation)	Shares Held at 9/29/2017	Value 9/29/2017	Income Earned 1/1/2017 - 9/29/2017
Cash Management Trust- Collateral Investment	\$3,887	\$52,532	\$51,507	\$-	\$-	4,912	\$4,912	\$9
Core Short-Term Reserve Fund	36,944	188,591	180,263	-	-	4,527	45,272	302
<b>Total Value and Income Earned</b>	<b>\$40,831</b>			<b>\$-</b>	<b>\$-</b>		<b>\$50,184</b>	<b>\$311</b>

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

## NOTES TO SCHEDULE OF INVESTMENTS

as of September 29, 2017

(unaudited)

### SIGNIFICANT ACCOUNTING POLICIES

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

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

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

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

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

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

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

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

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

## 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.



## NOTES TO SCHEDULE OF INVESTMENTS

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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