

# MID CAP INDEX PORTFOLIO

Schedule of Investments as of September 29, 2017

(unaudited)

Shares	Common Stock (98.3%)	Value	Shares	Common Stock (98.3%)	Value
<b>Consumer Discretionary (11.3%)</b>			<b>Consumer Staples (3.8%) - continued</b>		
13,230	Aaron's, Inc.	\$577,225	12,130	Edgewell Personal Care Company <sup>a</sup>	\$882,700
13,280	Adtalem Global Education, Inc.	476,088	13,180	Engelizer Holdings, Inc.	606,939
11,130	AMC Networks, Inc. <sup>a</sup>	650,771	39,265	Flowers Foods, Inc.	738,575
35,890	American Eagle Outfitters, Inc.	513,227	22,080	Hain Celestial Group, Inc. <sup>a</sup>	908,592
13,930	AutoNation, Inc. <sup>a,b</sup>	661,118	15,280	Ingredion, Inc.	1,843,379
30,830	Bed Bath & Beyond, Inc.	723,580	31,251	Lamb Weston Holdings, Inc.	1,465,359
9,430	Big Lots, Inc. <sup>b</sup>	505,165	4,130	Lancaster Colony Corporation	496,096
10,485	Brinker International, Inc. <sup>b</sup>	334,052	10,590	Nu Skin Enterprises, Inc.	651,073
18,920	Brunswick Corporation	1,058,952	14,090	Post Holdings, Inc. <sup>a</sup>	1,243,724
3,300	Buffalo Wild Wings, Inc. <sup>a</sup>	348,810	4,260	Sanderson Farms, Inc.	688,075
1,000	Cable One, Inc.	722,120	18,100	Snyder's-Lance, Inc.	690,334
16,170	Calatlantic Group, Inc.	592,307	26,930	Sprouts Farmers Markets, Inc. <sup>a</sup>	505,476
10,210	Carter's, Inc.	1,008,237	4,072	Tootsie Roll Industries, Inc. <sup>b</sup>	154,736
9,340	Cheesecake Factory, Inc. <sup>b</sup>	393,401	12,170	TreeHouse Foods, Inc. <sup>a</sup>	824,274
2,760	Churchill Downs, Inc.	569,112	10,820	United Natural Foods, Inc. <sup>a</sup>	450,004
22,650	Cinemark Holdings, Inc.	820,157		<b>Total</b>	<b>13,770,728</b>
11,150	Cooper Tire & Rubber Company <sup>b</sup>	417,010	<b>Energy (4.0%)</b>		
5,130	Cracker Barrel Old Country Store, Inc. <sup>b</sup>	777,811	43,120	Callon Petroleum Company <sup>a,b</sup>	484,669
30,980	Dana, Inc.	866,201	44,400	Consol Energy, Inc. <sup>a</sup>	752,136
6,860	Deckers Outdoor Corporation <sup>a</sup>	469,293	9,450	Core Laboratories NV <sup>b</sup>	932,715
18,050	Dick's Sporting Goods, Inc.	487,530	13,730	Diamond Offshore Drilling, Inc. <sup>a,b</sup>	199,085
4,489	Dillard's, Inc. <sup>b</sup>	251,698	8,100	Dril-Quip, Inc. <sup>a</sup>	357,615
10,310	Domino's Pizza, Inc.	2,047,051	20,820	Energen Corporation <sup>a</sup>	1,138,438
19,200	Dunkin' Brands Group, Inc.	1,019,136	65,070	Ensco plc <sup>b</sup>	388,468
60,910	Gentex Corporation	1,206,018	35,460	Gulfport Energy Corporation <sup>a</sup>	508,496
990	Graham Holdings Company	579,249	37,630	HollyFrontier Corporation	1,353,551
5,820	Helen of Troy, Ltd. <sup>a</sup>	563,958	19,080	Matador Resources Company <sup>a</sup>	518,022
6,820	HSN, Inc.	266,321	34,620	Murphy Oil Corporation	919,507
22,570	ILG, Inc.	603,296	61,190	Nabors Industries, Ltd.	493,803
5,350	International Speedway Corporation	192,600	20,870	Oceaneering International, Inc.	548,255
6,270	Jack in the Box, Inc.	639,038	45,757	Patterson-UTI Energy, Inc.	958,152
9,520	John Wiley and Sons, Inc.	509,320	23,340	PBF Energy, Inc. <sup>b</sup>	644,417
17,740	KB Home	427,889	51,570	QEP Resources, Inc. <sup>a</sup>	441,955
28,580	Live Nation Entertainment, Inc. <sup>a</sup>	1,244,659	24,190	Rowan Companies plc <sup>a</sup>	310,842
8,440	Meredith Corporation	468,420	21,990	SM Energy Company	390,103
23,560	Michaels Companies, Inc. <sup>a</sup>	505,833	109,700	Southwestern Energy Company <sup>a</sup>	670,267
7,160	Murphy USA, Inc. <sup>a</sup>	494,040	32,780	Superior Energy Services, Inc. <sup>a</sup>	350,090
26,820	New York Times Company	525,672	83,900	Transocean, Ltd. <sup>a,b</sup>	902,764
740	NVR, Inc. <sup>a</sup>	2,112,700	14,590	World Fuel Services Corporation	494,747
110,710	Office Depot, Inc.	502,623	85,340	WPX Energy, Inc. <sup>a</sup>	981,410
5,670	Papa John's International, Inc.	414,307		<b>Total</b>	<b>14,739,507</b>
12,360	Polaris Industries, Inc. <sup>b</sup>	1,293,227	<b>Financials (16.8%)</b>		
8,760	Pool Corporation	947,569	3,280	Alleghany Corporation <sup>a</sup>	1,817,153
27,990	Sally Beauty Holdings, Inc. <sup>a</sup>	548,044	14,635	American Financial Group, Inc.	1,513,991
39,870	Service Corporation International	1,375,515	12,780	Aspen Insurance Holdings, Ltd.	516,312
17,000	Six Flags Entertainment Corporation	1,035,980	32,183	Associated Banc-Corp	780,438
28,570	Skechers USA, Inc. <sup>a</sup>	716,821	18,030	BancorpSouth, Inc.	577,861
7,970	Sotheby's Holdings, Inc. <sup>a</sup>	367,497	9,080	Bank of Hawaii Corporation	756,909
46,300	Tegna, Inc.	617,179	25,790	Bank of the Ozarks, Inc.	1,239,209
9,690	Tempur Sealy International, Inc. <sup>a,b</sup>	625,199	24,730	Brown & Brown, Inc.	1,191,739
13,950	Texas Roadhouse, Inc.	685,503	16,200	Cathay General Bancorp	651,240
10,420	Thor Industries, Inc.	1,311,982	15,190	Chemical Financial Corporation	793,829
32,300	Toll Brothers, Inc.	1,339,481	36,050	CNO Financial Group, Inc.	841,407
32,200	Tri Pointe Homes, Inc. <sup>a</sup>	444,682	19,061	Commerce Bancshares, Inc.	1,101,154
10,870	Tupperware Brands Corporation	671,983	12,460	Cullen/Frost Bankers, Inc.	1,182,703
17,390	Urban Outfitters, Inc. <sup>a</sup>	415,621	30,870	East West Bancorp, Inc.	1,845,409
38,984	Wendy's Company	605,422	24,510	Eaton Vance Corporation	1,210,059
16,960	Williams-Sonoma, Inc. <sup>b</sup>	845,626	68,660	F.N.B. Corporation	963,300
	<b>Total</b>	<b>41,393,326</b>	8,360	FactSet Research Systems, Inc.	1,505,720
<b>Consumer Staples (3.8%)</b>			20,310	Federated Investors, Inc.	603,207
95,060	Avon Products, Inc. <sup>a</sup>	221,490	23,610	First American Financial Corporation	1,179,792
1,910	Boston Beer Company, Inc. <sup>a</sup>	298,342	49,890	First Horizon National Corporation	955,393
8,140	Casey's General Stores, Inc.	890,923	37,280	Fulton Financial Corporation	699,000
19,360	Dean Foods Company	210,637	106,360	Genworth Financial, Inc. <sup>a</sup>	409,486

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Schedule of Investments as of September 29, 2017

(unaudited)

Shares	Common Stock (98.3%)	Value	Shares	Common Stock (98.3%)	Value
<b>Financials (16.8%) - continued</b>			<b>Health Care (8.0%) - continued</b>		
18,020	Hancock Holding Company	\$873,069	13,070	Owens & Minor, Inc.	\$381,644
9,060	Hanover Insurance Group, Inc.	878,186	10,890	PAREXEL International Corporation <sup>a</sup>	959,191
34,020	Home BancShares, Inc.	857,984	11,310	Prestige Brands Holdings, Inc. <sup>a</sup>	566,518
11,540	International Bancshares Corporation	462,754	18,110	STERIS plc	1,600,924
38,443	Janus Henderson Group plc	1,339,354	9,560	Teleflex, Inc.	2,313,233
10,410	Kemper Corporation	551,730	17,420	Tenet Healthcare Corporation <sup>a,b</sup>	286,211
18,580	Legg Mason, Inc.	730,380	9,230	United Therapeutics Corporation <sup>a</sup>	1,081,664
7,990	MarketAxess Holdings, Inc.	1,474,235	9,470	Wellcare Health Plans, Inc. <sup>a</sup>	1,626,378
17,890	MB Financial, Inc.	805,408	15,740	West Pharmaceutical Services, Inc.	1,515,132
7,800	Mercury General Corporation	442,182		<b>Total</b>	<b>29,106,656</b>
19,200	MSCI, Inc.	2,244,480	<b>Industrials (15.5%)</b>		
104,001	New York Community Bancorp, Inc.	1,340,573	33,470	AECOM <sup>a</sup>	1,232,031
52,360	Old Republic International Corporation	1,030,968	14,050	AGCO Corporation	1,036,469
25,600	PacWest Bancorp	1,293,056	15,440	Avis Budget Group, Inc. <sup>a</sup>	587,646
15,760	Pinnacle Financial Partners, Inc.	1,055,132	10,760	Brink's Company	906,530
9,540	Primerica, Inc.	777,987	13,450	Carlisle Companies, Inc.	1,348,901
14,790	Prosperity Bancshares, Inc.	972,147	11,120	Clean Harbors, Inc. <sup>a</sup>	630,504
13,770	Reinsurance Group of America, Inc.	1,921,328	42,830	Copart, Inc. <sup>a</sup>	1,472,067
8,590	RenaissanceRe Holdings, Ltd.	1,160,853	10,810	Crane Company	864,692
27,950	SEI Investments Company	1,706,627	9,400	Curtiss-Wright Corporation	982,676
11,720	Signature Bank <sup>a</sup>	1,500,629	10,300	Deluxe Corporation	751,488
91,910	SLM Corporation <sup>a</sup>	1,054,208	27,930	Donaldson Company, Inc.	1,283,104
48,080	Sterling Bancorp	1,185,172	7,890	Dun & Bradstreet Corporation	918,475
14,560	Stifel Financial Corporation	778,378	6,630	Dycom Industries, Inc. <sup>a</sup>	569,384
11,250	SVB Financial Group <sup>a</sup>	2,104,762	12,660	EMCOR Group, Inc.	878,351
25,910	Synovus Financial Corporation	1,193,414	9,270	EnerSys	641,206
36,640	TCF Financial Corporation	624,345	5,580	Esterline Technologies Corporation <sup>a</sup>	503,037
10,550	Texas Capital Bancshares, Inc. <sup>a</sup>	905,190	17,410	First Solar, Inc. <sup>a</sup>	798,771
14,420	Trustmark Corporation	477,590	8,240	GATX Corporation	507,254
9,380	UMB Financial Corporation	698,716	13,100	Genesee & Wyoming, Inc. <sup>a</sup>	969,531
46,990	Umpqua Holdings Corporation	916,775	11,920	Graco, Inc.	1,474,385
22,300	United Bankshares, Inc.	828,445	8,520	Granite Construction, Inc.	493,734
56,124	Valley National Bancorp	676,294	12,760	Herman Miller, Inc.	458,084
20,435	W.R. Berkley Corporation	1,363,832	9,400	HNI Corporation	389,818
18,937	Washington Federal, Inc.	637,230	11,680	Hubbell, Inc.	1,355,114
19,620	Webster Financial Corporation	1,031,031	9,691	Huntington Ingalls Industries, Inc.	2,194,430
11,880	Wintrust Financial Corporation	930,323	16,290	IDEX Corporation	1,978,746
	<b>Total</b>	<b>61,160,078</b>	18,820	ITT Corporation	833,161
			70,265	JetBlue Airways Corporation <sup>a</sup>	1,302,010
			29,960	KBR, Inc.	535,685
			17,210	Kennametal, Inc.	694,251
			11,520	Kirby Corporation <sup>a</sup>	759,744
			10,975	KLX, Inc. <sup>a</sup>	580,907
			27,200	Knight-Swift Transportation Holdings, Inc. <sup>a</sup>	1,130,160
			8,960	Landstar System, Inc.	892,864
			8,070	Lennox International, Inc.	1,444,288
			13,200	Lincoln Electric Holdings, Inc.	1,210,176
			14,230	Manpower, Inc.	1,676,579
			7,230	MSA Safety, Inc.	574,857
			9,600	MSC Industrial Direct Company, Inc.	725,472
			10,810	Nordson Corporation	1,280,985
			22,890	NOW, Inc. <sup>a</sup>	316,111
			14,570	Old Dominion Freight Line, Inc.	1,604,303
			12,260	Orbital ATK, Inc.	1,632,542
			15,910	Oshkosh Corporation	1,313,211
			39,890	Pitney Bowes, Inc.	558,859
			9,500	Regal-Beloit Corporation	750,500
			20,478	Rollins, Inc.	944,855
			11,280	Ryder System, Inc.	953,724
			7,540	Teledyne Technologies, Inc. <sup>a</sup>	1,200,217
			18,110	Terex Corporation	815,312
			14,590	Timken Company	708,344
			23,000	Toro Company	1,427,380
			32,290	Trinity Industries, Inc.	1,030,051
<b>Health Care (8.0%)</b>					
8,940	ABIOMED, Inc. <sup>a</sup>	1,507,284			
17,450	Acadia Healthcare Company, Inc. <sup>a,b</sup>	833,412			
19,970	Akorn, Inc. <sup>a</sup>	662,804			
38,490	Allscripts Healthcare Solutions, Inc. <sup>a</sup>	547,713			
4,270	Bio-Rad Laboratories, Inc. <sup>a</sup>	948,879			
7,960	Bio-Techne Corporation	962,285			
23,030	Bioverativ, Inc. <sup>a</sup>	1,314,322			
27,790	Catalent, Inc. <sup>a</sup>	1,109,377			
10,160	Charles River Laboratories International, Inc. <sup>a</sup>	1,097,483			
43,070	Endo International plc <sup>a</sup>	368,895			
15,370	Globus Medical, Inc. <sup>a</sup>	456,796			
10,020	Halyard Health, Inc. <sup>a</sup>	451,201			
21,050	HealthSouth Corporation	975,668			
14,010	Hill-Rom Holdings, Inc.	1,036,740			
11,960	INC Research Holdings, Inc. <sup>a</sup>	625,508			
8,590	LifePoint Health, Inc. <sup>a</sup>	497,361			
9,220	LivaNova plc <sup>a</sup>	645,953			
20,710	Mallinckrodt, LLC <sup>a</sup>	773,933			
10,150	Masimo Corporation <sup>a</sup>	878,584			
12,520	Medidata Solutions, Inc. <sup>a</sup>	977,311			
19,910	Mednax, Inc. <sup>a</sup>	858,519			
9,390	Molina Healthcare, Inc. <sup>a</sup>	645,656			
10,820	NuVasive, Inc. <sup>a</sup>	600,077			

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# MID CAP INDEX PORTFOLIO

Schedule of Investments as of September 29, 2017  
(unaudited)

Shares	Common Stock (98.3%)	Value
<b>Industrials (15.5%) - continued</b>		
4,820	Valmont Industries, Inc.	\$762,042
18,160	Wabtec Corporation <sup>b</sup>	1,375,620
6,470	Watsco, Inc.	1,042,123
9,550	Werner Enterprises, Inc.	349,052
11,780	Woodward, Inc.	914,246
	<b>Total</b>	<b>56,566,059</b>

Shares	Common Stock (98.3%)	Value
<b>Information Technology (16.9%)</b>		
24,300	3D Systems Corporation <sup>a,b</sup>	325,377
25,160	ACI Worldwide, Inc. <sup>a</sup>	573,145
16,930	Acxiom Corporation <sup>a</sup>	417,155
37,600	ARRIS International plc <sup>a</sup>	1,071,224
18,790	Arrow Electronics, Inc. <sup>a</sup>	1,510,904
26,220	Avnet, Inc.	1,030,446
9,050	Belden, Inc.	728,797
10,258	Blackbaud, Inc.	900,652
24,840	Broadridge Financial Solutions, Inc.	2,007,569
88,060	Brocade Communications Systems, Inc.	1,052,317
15,250	Cars.com Inc. <sup>a,b</sup>	405,803
28,070	CDK Global, Inc.	1,770,936
30,150	Ciena Corporation <sup>a</sup>	662,396
13,540	Cirrus Logic, Inc. <sup>a</sup>	721,953
18,420	Cognex Corporation	2,031,358
5,270	Coherent, Inc. <sup>a</sup>	1,239,346
9,020	CommVault Systems, Inc. <sup>a</sup>	548,416
19,900	Convergys Corporation	515,211
18,090	CoreLogic, Inc. <sup>a</sup>	836,120
20,850	Cree, Inc. <sup>a</sup>	587,762
70,610	Cypress Semiconductor Corporation <sup>b</sup>	1,060,562
16,170	Diebold Nixdorf, Inc.	369,484
12,910	DST Systems, Inc.	708,501
6,500	Fair Isaac Corporation	913,250
32,300	Fortinet, Inc. <sup>a</sup>	1,157,632
21,670	GameStop Corporation	447,702
28,350	Integrated Device Technology, Inc. <sup>a</sup>	753,543
7,440	InterDigital, Inc.	548,700
8,020	IPG Photonics Corporation <sup>a</sup>	1,484,181
10,280	j2 Global, Inc.	759,486
38,200	Jabil, Inc.	1,090,610
16,490	Jack Henry & Associates, Inc.	1,695,007
39,540	Keysight Technologies, Inc. <sup>a</sup>	1,647,236
19,090	Knowles Corporation <sup>a</sup>	291,504
30,365	Leidos Holdings, Inc.	1,798,215
4,850	Littelfuse, Inc.	950,018
11,290	LogMeln, Inc.	1,242,465
14,680	Manhattan Associates, Inc. <sup>a</sup>	610,248
13,880	MAXIMUS, Inc.	895,260
24,630	Microsemi Corporation <sup>a</sup>	1,267,952
8,130	Monolithic Power Systems, Inc.	866,252
22,772	National Instruments Corporation	960,295
25,850	NCR Corporation <sup>a</sup>	969,892
19,080	NetScout Systems, Inc. <sup>a</sup>	617,238
7,160	Plantronics, Inc.	316,615
24,550	PTC, Inc. <sup>a</sup>	1,381,674
44,398	Sabre Corporation	803,604
9,344	Science Applications International Corporation	624,646
9,070	Silicon Laboratories, Inc. <sup>a</sup>	724,693
7,190	Synaptics, Inc. <sup>a,b</sup>	281,704
6,230	SYNNEX Corporation	788,157
22,730	Take-Two Interactive Software, Inc. <sup>a</sup>	2,323,688
7,360	Tech Data Corporation <sup>a</sup>	653,936
26,870	Teradata Corporation <sup>a</sup>	907,937
42,060	Teradyne, Inc.	1,568,417
53,940	Trimble, Inc. <sup>a</sup>	2,117,145

Shares	Common Stock (98.3%)	Value
<b>Information Technology (16.9%) - continued</b>		
7,400	Tyler Technologies, Inc. <sup>a</sup>	\$1,289,968
6,030	Ultimate Software Group, Inc. <sup>a</sup>	1,143,288
23,750	VeriFone Systems, Inc. <sup>a</sup>	481,650
23,250	Versum Materials, Inc.	902,565
11,480	ViaSat, Inc. <sup>a,b</sup>	738,394
28,740	Vishay Intertechnology, Inc.	540,312
8,540	WEX, Inc. <sup>a</sup>	958,359
11,290	Zebra Technologies Corporation <sup>a</sup>	1,225,868
	<b>Total</b>	<b>61,814,740</b>

Shares	Common Stock (98.3%)	Value
<b>Materials (7.0%)</b>		
23,200	Allegheny Technologies, Inc. <sup>a,b</sup>	554,480
13,360	AptarGroup, Inc.	1,153,102
13,280	Ashland Global Holdings, Inc.	868,379
19,360	Bemis Company, Inc.	882,235
13,270	Cabot Corporation	740,466
9,950	Carpenter Technology Corporation	477,899
39,100	Chemours Company	1,978,851
24,650	Commercial Metals Company	469,089
7,210	Compass Minerals International, Inc. <sup>b</sup>	467,929
13,360	Domtar Corporation	579,690
10,270	Eagle Materials, Inc.	1,095,809
5,510	Greif, Inc.	322,555
30,840	Louisiana-Pacific Corporation <sup>a</sup>	835,147
7,450	Minerals Technologies, Inc.	526,343
1,970	NewMarket Corporation	838,728
35,250	Olin Corporation	1,207,313
34,860	Owens-Illinois, Inc. <sup>a</sup>	877,078
17,400	PolyOne Corporation	696,522
15,540	Reliance Steel & Aluminum Company	1,183,682
13,970	Royal Gold, Inc.	1,201,979
28,460	RPM International, Inc.	1,461,136
8,710	Scotts Miracle-Gro Company	847,831
9,360	Sensient Technologies Corporation	719,971
15,730	Silgan Holdings, Inc.	462,934
21,190	Sonoco Products Company	1,069,036
51,100	Steel Dynamics, Inc.	1,761,417
37,120	United States Steel Corporation <sup>b</sup>	952,499
43,223	Valvoline, Inc.	1,013,579
9,520	Worthington Industries, Inc.	437,920
	<b>Total</b>	<b>25,683,599</b>

Shares	Common Stock (98.3%)	Value
<b>Real Estate (9.4%)</b>		
9,840	Alexander & Baldwin, Inc.	455,887
29,040	American Campus Communities, Inc.	1,282,116
19,790	Camden Property Trust	1,809,795
25,210	CoreCivic, Inc.	674,872
7,250	CoreSite Realty Corporation	811,275
21,260	Corporate Office Properties Trust	697,966
89,690	Cousins Properties, Inc.	837,705
19,440	CyrusOne, Inc.	1,145,599
19,810	DCT Industrial Trust, Inc.	1,147,395
32,630	Douglas Emmett, Inc.	1,286,275
15,570	Education Realty Trust, Inc.	559,430
13,640	EPR Properties	951,254
25,510	First Industrial Realty Trust, Inc.	767,596
26,415	GEO Group, Inc.	710,564
26,410	Healthcare Realty Trust, Inc.	854,099
22,050	Highwoods Properties, Inc.	1,148,584
35,140	Hospitality Properties Trust	1,001,139
19,930	JBG SMITH Properties <sup>a</sup>	681,805
9,680	Jones Lang LaSalle, Inc.	1,195,480
20,950	Kilroy Realty Corporation	1,489,964
17,830	Lamar Advertising Company	1,221,890
24,240	LaSalle Hotel Properties	703,445

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<b>Real Estate (9.4%) - continued</b>		
31,330	Liberty Property Trust	\$1,286,410
9,940	Life Storage, Inc.	813,191
19,200	Mack-Cali Realty Corporation	455,232
77,757	Medical Properties Trust, Inc.	1,020,949
31,820	National Retail Properties, Inc.	1,325,621
42,050	Omega Healthcare Investors, Inc.	1,341,815
8,657	Potlatch Corporation	441,507
19,890	Quality Care Properties, Inc. <sup>a</sup>	308,295
27,512	Rayonier, Inc. REIT	794,822
39,864	Sabra Health Care REIT, Inc.	874,616
50,680	Senior Housing Property Trust	990,794
20,390	Tanger Factory Outlet Centers, Inc.	497,924
13,030	Taubman Centers, Inc.	647,591
35,180	Uniti Group, Inc. <sup>b</sup>	515,739
22,630	Urban Edge Properties	545,836
39,590	Washington Prime Group, Inc.	329,785
25,660	Weingarten Realty Investors	814,448
	<b>Total</b>	<b>34,438,710</b>

## Telecommunications Services (0.2%)

16,838	Frontier Communications Corporation <sup>b</sup>	198,520
19,585	Telephone & Data Systems, Inc.	546,226
	<b>Total</b>	<b>744,746</b>

## Utilities (5.4%)

37,882	Aqua America, Inc.	1,257,303
22,640	Atmos Energy Corporation	1,898,138
11,370	Black Hills Corporation	783,052
45,733	Great Plains Energy, Inc.	1,385,710
23,190	Hawaiian Electric Industries, Inc.	773,850
10,770	IDACORP, Inc.	947,006
41,625	MDU Resources Group, Inc.	1,080,169
18,220	National Fuel Gas Company	1,031,434
18,480	New Jersey Resources Corporation	778,932
10,350	NorthWestern Corporation	589,329
42,600	OGE Energy Corporation	1,534,878
11,150	ONE Gas, Inc.	821,086
16,935	PNM Resources, Inc.	682,480
10,180	Southwest Gas Holdings, Inc.	790,172
36,990	UGI Corporation	1,733,351
17,680	Vectren Corporation	1,162,814
30,330	Westar Energy, Inc.	1,504,368
10,900	WGL Holdings, Inc.	917,780
	<b>Total</b>	<b>19,671,852</b>

<b>Total Common Stock</b>	
<b>(cost \$293,679,972)</b>	<b>359,090,001</b>

Shares	Collateral Held for Securities Loaned (4.7%)	Value
17,072,014	Thrivent Cash Management Trust	17,072,014
	<b>Total Collateral Held for Securities Loaned</b>	<b>17,072,014</b>
	<b>(cost \$17,072,014)</b>	

Shares or Principal Amount	Short-Term Investments (2.2%) <sup>c</sup>	Value
	Federal Home Loan Bank Discount Notes	
500,000	1.030%, 10/11/2017 <sup>d</sup>	499,876
100,000	1.040%, 11/10/2017 <sup>d</sup>	99,892

Shares or Principal Amount	Short-Term Investments (2.2%) <sup>c</sup>	Value
	Thrivent Core Short-Term Reserve Fund	
749,750	1.340%	\$7,497,498
	<b>Total Short-Term Investments (cost \$8,097,223)</b>	<b>8,097,266</b>
	<b>Total Investments (cost \$318,849,209) 105.2%</b>	<b>\$384,259,281</b>
	<b>Other Assets and Liabilities, Net (5.2%)</b>	<b>(18,886,019)</b>
	<b>Total Net Assets 100.0%</b>	<b>\$365,373,262</b>

- a Non-income producing security.
- b All or a portion of the security is on loan.
- c The interest rate shown reflects the yield, coupon rate or the discount rate at the date of purchase.
- d 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.

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 Mid Cap Index Portfolio as of September 29, 2017:

Securities Lending Transactions	
Common Stock	\$16,723,678
<b>Total lending</b>	<b>\$16,723,678</b>
Gross amount payable upon return of collateral for securities loaned	\$17,072,014
<b>Net amounts due to counterparty</b>	<b>\$348,336</b>

## Definitions:

- REIT - Real Estate Investment Trust is a company that buys, develops, manages and/or sells real estate assets.

**MID CAP INDEX 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 Mid Cap Index Portfolio's assets carried at fair value.

Investments in Securities	Total	Level 1	Level 2	Level 3
Common Stock				
Consumer Discretionary	41,393,326	41,393,326	-	-
Consumer Staples	13,770,728	13,770,728	-	-
Energy	14,739,507	14,739,507	-	-
Financials	61,160,078	61,160,078	-	-
Health Care	29,106,656	29,106,656	-	-
Industrials	56,566,059	56,566,059	-	-
Information Technology	61,814,740	61,814,740	-	-
Materials	25,683,599	25,683,599	-	-
Real Estate	34,438,710	34,438,710	-	-
Telecommunications Services	744,746	744,746	-	-
Utilities	19,671,852	19,671,852	-	-
Short-Term Investments	599,768	-	599,768	-
<b>Subtotal Investments in Securities</b>	<b>\$359,689,769</b>	<b>\$359,090,001</b>	<b>\$599,768</b>	<b>\$-</b>

Other Investments *	Total
Short-Term Investments	7,497,498
Collateral Held for Securities Loaned	17,072,014
<b>Subtotal Other Investments</b>	<b>\$24,569,512</b>

**Total Investments at Value** **\$384,259,281**

\* 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	172,006	172,006	-	-
<b>Total Asset Derivatives</b>	<b>\$172,006</b>	<b>\$172,006</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.

The following table presents Mid Cap Index Portfolio's futures contracts held as of September 29, 2017. Investments and/or cash totaling \$599,768 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)
S&P 400 Index Mini-Futures	39	December 2017	\$6,831,224	\$7,003,230	\$172,006
<b>Total Futures Long Contracts</b>					<b>\$172,006</b>
<b>Total Futures Contracts</b>					<b>\$172,006</b>

**Reference Description:**

S&P - Standard & Poor's

# MID CAP INDEX PORTFOLIO

Schedule of Investments as of September 29, 2017

(unaudited)

## 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 Mid Cap Index Portfolio, is as follows:

Portfolio	Value 12/31/2016	Gross Purchases	Gross Sales	Gain/ (Loss)	Unrealized		Value 9/29/2017	Income Earned 1/1/2017 - 9/29/2017
					Appreciation/ (Depreciation)	Shares Held at 9/29/2017		
Cash Management Trust- Collateral Investment	\$6,191	\$79,141	\$68,260	\$-	\$-	17,072	\$17,072	\$69
Core Short-Term Reserve Fund	8,307	76,431	77,241	-	-	750	7,497	86
<b>Total Value and Income Earned</b>	<b>\$14,498</b>			<b>\$-</b>	<b>\$-</b>		<b>\$24,569</b>	<b>\$155</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

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## SIGNIFICANT ACCOUNTING POLICIES

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

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

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

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

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

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

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

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

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

## NOTES TO SCHEDULE OF INVESTMENTS

as of September 29, 2017

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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-

## NOTES TO SCHEDULE OF INVESTMENTS

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

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

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

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

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

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

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

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