

MODERATELY AGGRESSIVE ALLOCATION PORTFOLIO

Schedule of Investments as of September 28, 2018

(unaudited)

Principal Amount	Bank Loans (1.1%) ^a	Value	Principal Amount	Bank Loans (1.1%) ^a	Value
Basic Materials (0.1%)			Capital Goods (0.1%) - continued		
\$507,424	Arch Coal, Inc., Term Loan 4.992%, (LIBOR 1M + 2.750%), 3/7/2024 ^b	\$507,424	\$1,220,969	Vertiv Group Corporation, Term Loan 6.313%, (LIBOR 3M + 4.000%), 11/15/2023 ^b	\$1,225,035
440,550	Big River Steel, LLC, Term Loan 7.386%, (LIBOR 3M + 5.000%), 8/23/2023 ^b	446,608		Total	4,317,103
507,450	Chemours Company, Term Loan 4.000%, (LIBOR 1M + 1.750%), 4/3/2025 ^b	507,770	83,937	Communications Services (0.3%)	
54,588	CONSOL Mining Corporation, Term Loan 8.250%, (LIBOR 1M + 6.000%), 11/28/2022 ^b	55,679	1,365,000	Altice Financing SA, Term Loan 4.492%, (LIBOR 1M + 2.750%), 7/15/2025 ^b	83,832
780,388	Contura Energy, Inc., Term Loan 7.300%, (LIBOR 2M + 5.000%), 3/17/2024 ^{b,c}	778,437	306,125	6.158%, (LIBOR 1M + 4.000%), 1/31/2026 ^b	1,353,056
66,133	Coronado Australian Holdings Property, Ltd., Term Loan 8.886%, (LIBOR 3M + 6.500%), 3/29/2025 ^b	66,711	74,438	Altice France SA, Term Loan 4.992%, (LIBOR 1M + 2.750%), 7/31/2025 ^b	298,472
241,880	MRC Global (US), Inc., Term Loan 5.242%, (LIBOR 1M + 3.000%), 9/20/2024 ^{b,c}	440,531	1,850,663	CBS Radio, Inc., Term Loan 4.962%, (LIBOR 1M + 2.750%), 11/17/2024 ^b	73,773
437,794	Peabody Energy Corporation, Term Loan 4.992%, (LIBOR 1M + 2.750%), 3/31/2025 ^b	358,648	64,914	CenturyLink, Inc., Term Loan 4.992%, (LIBOR 1M + 2.750%), 1/31/2025 ^b	1,837,246
358,200	Starfruit US Holdco, LLC, Term Loan 0.000%, (LIBOR 3M + 3.250%), 10/1/2025 ^{b,d,e}	266,012	848,588	Charter Communications Operating, LLC, Term Loan 4.250%, (LIBOR 1M + 2.000%), 4/30/2025 ^b	849,648
265,000	Tronox Finance, LLC, Term Loan 5.242%, (LIBOR 1M + 3.000%), 9/22/2024 ^b	302,626	88,875	CSC Holdings, LLC, Term Loan 4.408%, (LIBOR 1M + 2.250%), 7/17/2025 ^b	88,838
301,558	Total	3,974,442	1,054,131	Frontier Communications Corporation, Term Loan 6.000%, (LIBOR 1M + 3.750%), 6/15/2024 ^b	1,031,562
Capital Goods (0.1%)			64,914	Gray Television, Inc., Term Loan 4.354%, (LIBOR 1M + 2.250%), 2/7/2024 ^b	65,030
453,143	Advanced Disposal Services, Inc., Term Loan 4.413%, (LIBOR 1W + 2.250%), 11/10/2023 ^b	454,615	559,477	HCP Acquisition, LLC, Term Loan 5.242%, (LIBOR 1M + 3.000%), 5/16/2024 ^{b,d,e}	560,177
224,437	Ball Metalpack, LLC, Term Loan 6.742%, (LIBOR 1M + 4.500%), 7/31/2025 ^b	226,401	685,000	Intelsat Jackson Holdings SA, Term Loan 5.980%, (LIBOR 1M + 3.750%), 11/27/2023 ^b	687,377
1,635,000	Flex Acquisition Company, Inc. Term Loan 5.751%, (LIBOR 1M + 3.250%), 6/22/2025 ^b	1,638,270	115,000	Level 3 Financing, Inc., Term Loan 4.432%, (LIBOR 1M + 2.250%), 2/22/2024 ^b	115,304
24,309	GFL Environmental, Inc., Term Loan 0.000%, (LIBOR 3M + 2.750%), 5/31/2025 ^{b,d,e}	24,320	2,910,000	Liberty Cablevision of Puerto Rico, LLC, Term Loan 5.839%, (LIBOR 3M + 3.500%), 1/7/2022 ^b	2,857,271
195,201	Navistar, Inc., Term Loan 5.640%, (LIBOR 1M + 3.500%), 11/6/2024 ^b	109,997	170,000	9.089%, (LIBOR 3M + 6.750%), 7/7/2023 ^b	158,100
442,814	Sotera Health Holdings, LLC, Term Loan 5.242%, (LIBOR 1M + 3.000%), 5/15/2022 ^b	443,181	268,650	Mediacom Illinois, LLC, Term Loan 3.920%, (LIBOR 1W + 1.750%), 2/15/2024 ^b	267,755
			916,014	NEP/NCP Holdco, Inc., Term Loan 5.492%, (LIBOR 1M + 3.250%), 7/21/2022 ^b	915,629
			49,499	9.148%, (LIBOR 1M + 7.000%), 1/31/2023 ^b	49,499
			1,687,154	Radiate Holdco, LLC, Term Loan 5.242%, (LIBOR 1M + 3.000%), 2/1/2024 ^b	1,683,813
			379,050	SBA Senior Finance II, LLC, Term Loan 4.250%, (LIBOR 1M + 2.000%), 4/11/2025 ^b	379,353

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

MODERATELY AGGRESSIVE ALLOCATION PORTFOLIO

Schedule of Investments as of September 28, 2018

(unaudited)

Principal Amount	Bank Loans (1.1%) ^a	Value	Principal Amount	Bank Loans (1.1%) ^a	Value
Communications Services (0.3%) - continued			Consumer Cyclical (0.1%) - continued		
	Sprint Communications, Inc., Term Loan			Neiman Marcus Group, LLC, Term Loan	
\$1,477,500	4.750%, (LIBOR 1M + 2.500%), 2/2/2024 ^b	\$1,481,194	\$253,672	5.370%, (LIBOR 1M + 3.250%), 10/25/2020 ^b	\$235,339
194,025	Syniverse Holdings, Inc., Term Loan 7.148%, (LIBOR 1M + 5.000%), 3/9/2023 ^b	194,590		Penn National Gaming, Inc. Term Loan	
396,076	TNS, Inc., Term Loan 6.320%, (LIBOR 3M + 4.000%), 8/14/2022 ^b	396,821	375,000	0.000%, (LIBOR 3M + 2.250%), 10/15/2025 ^{b,d,e}	376,875
130,000	Unitymedia Finance, LLC, Term Loan 4.408%, (LIBOR 1M + 2.250%), 1/15/2026 ^b	130,090	1,442,750	Scientific Games International, Inc., Term Loan 5.034%, (LIBOR 2M + 2.750%), 8/14/2024 ^b	1,440,052
1,112,652	Univision Communications, Inc., Term Loan 4.992%, (LIBOR 1M + 2.750%), 3/15/2024 ^b	1,081,219	47,980	Seminole Hard Rock Entertainment, Inc., Term Loan 5.087%, (LIBOR 3M + 2.750%), 5/14/2020 ^b	48,100
130,000	Virgin Media Bristol, LLC, Term Loan 4.658%, (LIBOR 1M + 2.500%), 1/15/2026 ^b	130,192	1,092,262	Stars Group Holdings BV, Term Loan 5.886%, (LIBOR 3M + 3.500%), 7/10/2025 ^b	1,101,874
517,770	WideOpenWest Finance, LLC, Term Loan 5.408%, (LIBOR 1M + 3.250%), 8/19/2023 ^b	506,550	695,000	Tenneco, Inc., Term Loan 0.000%, (LIBOR 3M + 2.750%), 10/1/2025 ^{b,d,e}	695,438
801,255	Windstream Services, LLC, Term Loan 6.160%, (LIBOR 1M + 4.000%), 3/30/2021 ^b	765,864	310,000	Wyndham Hotels & Resorts, Inc., Term Loan 3.992%, (LIBOR 1M + 1.750%), 5/30/2025 ^b	310,840
	Total	18,042,255		Total	8,573,745
Consumer Cyclical (0.1%)			Consumer Non-Cyclical (0.2%)		
54,694	Boyd Gaming Corporation, Term Loan 4.417%, (LIBOR 1W + 2.250%), 9/15/2023 ^b	54,949	1,978,117	Air Medical Group Holdings, Inc., Term Loan 5.383%, (LIBOR 1M + 3.250%), 4/28/2022 ^{b,d,e}	1,945,973
654,141	Burlington Coat Factory Warehouse Corporation, Term Loan 4.720%, (LIBOR 1M + 2.500%), 11/17/2024 ^b	658,229	54,587	6.415%, (LIBOR 1M + 4.250%), 3/14/2025 ^b	54,338
1,039,917	Cengage Learning Acquisitions, Term Loan 6.415%, (LIBOR 1M + 4.250%), 6/7/2023 ^{b,d,e}	968,422	856,465	Albertson's, LLC, Term Loan 4.992%, (LIBOR 1M + 2.750%), 8/25/2021 ^b	857,176
39,590	Eldorado Resorts, Inc., Term Loan 4.408%, (LIBOR 2M + 2.250%), 4/17/2024 ^b	39,755	793,689	5.311%, (LIBOR 3M + 3.000%), 6/22/2023 ^b	793,443
446,591	Four Seasons Hotels, Ltd., Term Loan 4.242%, (LIBOR 1M + 2.000%), 11/30/2023 ^b	446,662		Anmeal Pharmaceuticals LLC, Term Loan	
962,725	Golden Entertainment, Inc., Term Loan 5.250%, (LIBOR 1M + 3.000%), 10/20/2024 ^b	965,132	503,621	5.750%, (LIBOR 1M + 3.500%), 5/4/2025 ^b	507,871
155,000	Golden Nugget, Inc., Term Loan 4.952%, (LIBOR 1M + 2.750%), 10/4/2023 ^b	156,744		Bausch Health Companies, Inc., Term Loan	
121,920	Men's Warehouse, Inc., Term Loan 5.604%, (LIBOR 1M + 3.500%), 4/9/2025 ^b	249,218	965,250	5.104%, (LIBOR 1M + 3.000%), 6/1/2025 ^b	969,816
248,750	Mohegan Gaming and Entertainment, Term Loan 6.242%, (LIBOR 1M + 4.000%), 10/13/2023 ^b	703,781	744,477	CHS/Community Health Systems, Inc., Term Loan 5.563%, (LIBOR 3M + 3.250%), 1/27/2021 ^b	734,315
				Endo Luxembourg Finance Company I SARL., Term Loan 6.500%, (LIBOR 1M + 4.250%), 4/27/2024 ^b	777,940
				Energizer Holdings, Inc., Term Loan 0.000%, (LIBOR 3M + 2.250%), 6/21/2025 ^{b,d,e}	697,175
				Grifols Worldwide Operations USA, Inc., Term Loan 4.417%, (LIBOR 1W + 2.250%), 1/31/2025 ^b	678,139

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(unaudited)

Principal Amount	Bank Loans (1.1%) ^a	Value
Consumer Non-Cyclical (0.2%) - continued		
\$1,255,875	JBS USA LUX SA, Term Loan 4.837%, (LIBOR 3M + 2.500%), 10/30/2022 ^b	\$1,258,311
64,994	Libbey Glass, Inc., Term Loan 5.133%, (LIBOR 1M + 3.000%), 4/9/2021 ^b	64,792
169,150	Mallinckrodt International Finance SA, Term Loan 5.517%, (LIBOR 3M + 3.000%), 2/24/2025 ^b	169,177
995,579	McGraw-Hill Global Education Holdings, LLC, Term Loan 6.242%, (LIBOR 1M + 4.000%), 5/4/2022 ^b	965,293
1,376,100	Ortho-Clinical Diagnostics, Term Loan 5.492%, (LIBOR 1M + 3.250%), 6/1/2025 ^b	1,380,572
566,742	Revlon Consumer Products Corporation, Term Loan 5.813%, (LIBOR 3M + 3.500%), 9/7/2023 ^b	431,291
	Total	12,285,622
Energy (<0.1%)		
549,322	Calpine Corporation, Term Loan 4.890%, (LIBOR 3M + 2.500%), 1/15/2024 ^b	549,207
403,987	Consolidated Energy Finance SA, Term Loan 4.633%, (LIBOR 1M + 2.500%), 5/7/2025 ^{b,c}	402,472
1,047,375	Houston Fuel Oil Terminal Company, LLC, Term Loan 5.000%, (LIBOR 1M + 2.750%), 6/26/2025 ^b	1,047,700
738,788	McDermott Technology (Americas), Inc., Term Loan 7.242%, (LIBOR 1M + 5.000%), 5/10/2025 ^b	748,791
82,325	MEG Energy Corporation, Term Loan 5.750%, (LIBOR 1M + 3.500%), 12/31/2023 ^b	82,448
551,520	Pacific Drilling SA, Term Loan 0.000%, (PRIME + 4.500%), 6/3/2018 ^{b,f,g}	241,290
	Total	3,071,908
Financials (0.2%)		
1,199,797	Air Methods Corporation, Term Loan 5.886%, (LIBOR 3M + 3.500%), 4/21/2024 ^b	1,090,879
882,787	Avolon TLB Borrower 1 US, LLC, Term Loan 4.165%, (LIBOR 1M + 2.000%), 1/15/2025 ^b	885,374
113,562	Cytera DC Holdings, Inc., Term Loan 5.110%, (LIBOR 1M + 3.000%), 5/1/2024 ^b	113,704
70,000	Digicel International Finance, Ltd., Term Loan 9.360%, (LIBOR 1M + 7.250%), 5/1/2025 ^b	69,942
1,112,806	Digicel International Finance, Ltd., Term Loan 5.570%, (LIBOR 3M + 3.250%), 5/10/2024 ^b	1,052,992

Principal Amount	Bank Loans (1.1%) ^a	Value
Financials (0.2%) - continued		
\$352,866	DJO Finance, LLC, Term Loan 5.540%, (LIBOR 3M + 3.250%), 6/7/2020 ^b	\$352,647
745,000	DTZ U.S. Borrower, LLC, Term Loan 5.492%, (LIBOR 1M + 3.250%), 8/21/2025 ^b	747,794
174,562	Genworth Holdings, Inc., Term Loan 6.648%, (LIBOR 1M + 4.500%), 3/7/2023 ^b	178,382
800,000	GGP Nimbus LP, Term Loan 4.742%, (LIBOR 1M + 2.500%), 8/24/2025 ^b	796,168
300,000	Grizzly Acquisitions, Inc., Term Loan 0.000%, (LIBOR 3M + 3.250%), 10/1/2025 ^{b,c,d,e}	300,750
915,849	Harland Clarke Holdings Corporation, Term Loan 7.136%, (LIBOR 3M + 4.750%), 11/3/2023 ^{b,d,e}	878,070
183,612	Ineos US Finance, LLC, Term Loan 4.242%, (LIBOR 1M + 2.000%), 3/31/2024 ^b	183,893
935,218	MoneyGram International, Inc., Term Loan 5.636%, (LIBOR 3M + 3.250%), 3/28/2020 ^b	911,061
1,565,000	Sable International Finance, Ltd., Term Loan 5.492%, (LIBOR 1M + 3.250%), 1/31/2026 ^b	1,571,088
309,225	Trans Union, LLC, Term Loan 4.242%, (LIBOR 1M + 2.000%), 6/19/2025 ^b	310,063
695,904	Tronox Finance, LLC, Term Loan 5.242%, (LIBOR 1M + 3.000%), 9/22/2024 ^b	698,368
	Total	10,141,175
Technology (0.1%)		
220,000	First Data Corporation, Term Loan 4.212%, (LIBOR 1M + 2.000%), 4/26/2024 ^b	220,156
397,965	Micron Technology Inc., Term Loan 4.000%, (LIBOR 1M + 1.750%), 4/26/2022 ^b	399,043
1,390,000	Plantronics, Inc., Term Loan 4.742%, (LIBOR 1M + 2.500%), 7/2/2025 ^b	1,394,351
1,294,085	Rackspace Hosting, Inc., Term Loan 5.348%, (LIBOR 3M + 3.000%), 11/3/2023 ^b	1,275,890
213,184	SS&C Technologies Holdings Europe SARL, Term Loan 4.492%, (LIBOR 1M + 2.250%), 4/16/2025 ^b	213,319
220,000	SS&C Technologies, Inc., Term Loan 0.000%, (LIBOR 3M + 2.250%), 4/16/2025 ^{b,d,e}	220,068
549,209	Vantiv, LLC, Term Loan 4.492%, (LIBOR 1M + 2.250%), 4/16/2025 ^b	549,555
1,298,475	Vantiv, LLC, Term Loan 3.884%, (LIBOR 1M + 1.750%), 8/20/2024 ^b	1,299,695
	Total	5,572,077

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MODERATELY AGGRESSIVE ALLOCATION PORTFOLIO

Schedule of Investments as of September 28, 2018

(unaudited)

Principal Amount	Bank Loans (1.1%) ^a	Value
Transportation (<0.1%)		
	Arctic LNG Carriers, Ltd., Term Loan 6.742%, (LIBOR 1M + 4.500%), 5/18/2023 ^b	\$1,352,875
	OSG Bulk Ships, Inc., Term Loan 6.770%, (LIBOR 3M + 4.250%), 8/5/2019 ^b	227,333
	Total	1,581,176

Utilities (<0.1%)		
	Core and Main, LP, Term Loan 5.317%, (LIBOR 3M + 3.000%), 8/1/2024 ^b	506,175
	EnergySolutions, LLC, Term Loan 6.136%, (LIBOR 3M + 3.750%), 5/11/2025 ^b	324,188
	GIP III Stetson I, LP, Term Loan 6.583%, (LIBOR 3M + 4.250%), 7/18/2025 ^b	525,000
	Talen Energy Supply, LLC, Term Loan 6.242%, (LIBOR 1M + 4.000%), 7/6/2023 ^b	437,968
	TerraForm Power Operating, LLC, Term Loan 4.242%, (LIBOR 1M + 2.000%), 11/8/2022 ^b	238,797
	Total	2,040,456

**Total Bank Loans
(cost \$70,116,974) 69,599,959**

Shares	Registered Investment Companies (42.9%)	Value
Affiliated Equity Holdings (36.3%)		
21,029,454	Thrivent Core International Equity Fund	211,556,309
18,581,652	Thrivent Core Low Volatility Equity Fund ^h	205,327,258
27,128,888	Thrivent Large Cap Stock Portfolio	388,664,732
23,989,535	Thrivent Large Cap Value Portfolio	464,893,195
22,324,213	Thrivent Mid Cap Stock Portfolio	453,179,301
54,248,760	Thrivent Partner Worldwide Allocation Portfolio	542,134,978
5,079,219	Thrivent Small Cap Stock Portfolio	108,283,880
	Total	2,374,039,653

Affiliated Fixed Income Holdings (5.7%)		
6,284,653	Thrivent Core Emerging Markets Debt Fund	58,070,194
11,986,125	Thrivent High Yield Portfolio	56,775,877
16,325,422	Thrivent Income Portfolio	160,129,534
9,856,943	Thrivent Limited Maturity Bond Portfolio	96,416,677
	Total	371,392,282

Equity Funds/Exchange Traded Funds (0.8%)		
1,622	iShares Core S&P Mid Cap ETF	326,492
5,385	iShares Core S&P Small-Cap ETF	469,788
22,928	iShares Russell 2000 Growth Index Fund	4,931,354
17,237	iShares Russell 2000 Index Fund	2,905,296
17,512	ProShares Ultra S&P 500 ⁱ	2,233,130
92,315	SPDR S&P 500 ETF Trust	26,837,817
66,829	SPDR S&P Biotech ETF ⁱ	6,406,896
21,969	SPDR S&P Health Care Equipment ETF	1,929,098

Shares	Registered Investment Companies (42.9%)	Value
Equity Funds/Exchange Traded Funds (0.8%)-continued		
34,343	SPDR S&P Retail ETF ⁱ	\$1,752,180
25,011	Vanguard REIT ETF	2,017,888
	Total	49,809,939

Fixed Income Funds/Exchange Traded Funds (<0.1%)		
67,390	Invesco Senior Loan ETF	1,561,426
70,000	iShares Short-Term Corporate Bond ETF	3,628,100
41,995	Vanguard Short-Term Corporate Bond ETF	3,282,329
	Total	8,471,855

Total Registered Investment Companies (cost \$2,342,973,354) 2,803,713,729

Shares	Common Stock (36.7%)	Value
Consumer Discretionary (4.9%)		
40,417	Amazon.com, Inc. ^h	80,955,251
32,400	American Axle & Manufacturing Holdings, Inc. ^h	565,056
1,800	AOKI Holdings, Inc.	24,612
1,600	Aoyama Trading Company, Ltd.	49,139
13,079	Aptiv plc	1,097,328
11,258	Ascent Capital Group, Inc. ^h	19,927
2,900	Autobacs Seven Company, Ltd.	49,762
2,259	Berkeley Group Holdings plc	108,222
7,716	Booking Holdings, Inc. ^h	15,308,544
56,540	BorgWarner, Inc.	2,418,781
26,100	Bridgestone Corporation	986,410
56,024	Bright Horizons Family Solutions, Inc. ^h	6,601,868
24,822	Bunzl plc	780,363
45,939	Burlington Stores, Inc. ^h	7,484,382
165,014	Carnival Corporation	10,522,943
24,723	CBS Corporation	1,420,336
8,063	Century Casinos, Inc. ^h	60,150
120,213	Chico's FAS, Inc.	1,042,247
56,168	Children's Place, Inc.	7,178,270
5,580	Chipotle Mexican Grill, Inc. ^h	2,536,222
2,300	Chiyoda Company, Ltd.	45,330
972	Cie Generale des Etablissements Michelin	116,014
123,490	Comcast Corporation	4,372,781
155,179	Core-Mark Holding Company, Inc.	5,269,879
153,073	Crocs, Inc. ^h	3,258,924
27,127	CSS Industries, Inc.	386,017
24,717	Culp, Inc.	598,151
3,600	DCM Holdings Company, Ltd.	32,711
26,438	DISH Network Corporation ^h	945,423
61,725	Dollar Tree, Inc. ^h	5,033,674
94,561	Duluth Holdings, Inc. ^{h,i}	2,974,889
10,797	Emerald Expositions Events, Inc.	177,935
25,035	Expedia Group, Inc.	3,266,567
173,289	Extended Stay America, Inc.	3,505,636
36,968	Five Below, Inc. ^h	4,808,058
61,683	G-III Apparel Group, Ltd. ^h	2,972,504
72,110	Habit Restaurants, Inc. ^h	1,150,154
67,728	Harley-Davidson, Inc.	3,068,078
8,966	Haverty Furniture Companies, Inc.	198,149
6,345	Hemisphere Media Group, Inc. ^h	88,513
33,321	Home Depot, Inc.	6,902,445
33,000	Honda Motor Company, Ltd.	993,837
11,456	Inchcape plc	99,752

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Consumer Discretionary (4.9%) - continued			Consumer Staples (1.0%)		
35,182	International Speedway Corporation	\$1,540,972	121,874	Altria Group, Inc.	\$7,350,221
1,425	Ipsos SA	43,632	153,772	Archer-Daniels-Midland Company	7,730,118
243,981	ITV plc	500,741	2,800	Arcs Company, Ltd.	75,916
63	Kering SA	33,790	22,724	Casey's General Stores, Inc.	2,933,896
133,176	Las Vegas Sands Corporation	7,901,332	220,813	Cott Corporation	3,566,130
5,637	Laureate Education, Inc. ^h	87,035	59,526	e.l.f. Beauty, Inc. ^{h,i}	757,766
4,467	Liberty Latin America, Ltd. ^h	93,092	20,512	Empire Company, Ltd.	373,826
34,988	Liberty Media Corporation - Liberty SiriusXM ^h	1,520,229	3,431	ForFarmers BV	38,817
13,465	Liberty SiriusXM Group ^h	584,920	163,886	Hain Celestial Group, Inc. ^h	4,444,588
40,666	LKQ Corporation ^h	1,287,892	17,903	Imperial Brands plc	622,991
64,420	Lowe's Companies, Inc.	7,396,704	12,451	Inter Parfums, Inc.	802,467
4,450	Lululemon Athletica, Inc. ^h	723,080	54,400	Japan Tobacco, Inc.	1,420,564
13,151	Magna International, Inc.	690,822	22,556	John B. Sanfilippo & Son, Inc.	1,610,047
37,995	McDonald's Corporation	6,356,184	10,980	Kimberly-Clark Corporation	1,247,767
11,507	Mediaset Espana Comunicacion SA	83,773	20,910	Koninklijke Ahold Delhaize NV	479,728
82,718	Michaels Companies, Inc. ^h	1,342,513	212,867	Kroger Company	6,196,558
55,511	Modine Manufacturing Company ^h	827,114	909	Loblaw Companies, Ltd.	46,701
46,135	Netflix, Inc. ^h	17,260,488	46,929	MGP Ingredients, Inc.	3,706,452
108,540	Newell Brands, Inc.	2,203,362	800	Ministop Company, Ltd.	15,364
205,799	News Corporation, Class A	2,714,489	28,752	Molson Coors Brewing Company	1,768,248
95,284	News Corporation, Class B	1,295,862	33,514	Monster Beverage Corporation ^h	1,953,196
2,575	Next plc	184,284	900	NH Foods, Ltd.	33,248
12,600	NHK Spring Company, Ltd.	131,032	60,733	PepsiCo, Inc.	6,789,949
175,589	NIKE, Inc.	14,875,900	6,975	Seneca Foods Corporation ^h	235,058
110,100	Nissan Motor Company, Ltd.	1,030,264	20,932	SpartanNash Company	419,896
73,740	Norwegian Cruise Line Holdings, Ltd. ^h	4,234,888	7,810	Swedish Match AB	399,211
164,247	Nutrisystem, Inc.	6,085,351	59,804	Turning Point Brands, Inc.	2,479,474
4,547	O'Reilly Automotive, Inc. ^h	1,579,264	15,135	Unilever NV	841,881
40,688	Oxford Industries, Inc.	3,670,058	22,151	Unilever plc	1,216,853
14,427	Peugeot SA	389,178	30,474	Wal-Mart Stores, Inc.	2,861,813
47,374	Planet Fitness, Inc. ^h	2,559,617	15,231	Wesfarmers, Ltd.	548,458
6,413	Playa Hotels and Resorts NV ^h	61,757		Total	62,967,202
1,500	Plenus Company, Ltd. ⁱ	24,444	Energy (1.6%)		
24,810	Polaris Industries, Inc.	2,504,570	90,154	Abraxas Petroleum Corporation ^h	210,059
6,033	ProSiebenSat.1 Media AG	156,303	127,638	Anadarko Petroleum Corporation	8,604,078
17,757	PVH Corporation	2,564,111	4,355	Andeavor	668,493
4,575	RH ^h	599,371	328,035	Archrock, Inc.	4,002,027
40,174	Ross Stores, Inc.	3,981,243	3,984	BP plc	30,537
206	RTL Group SA	14,693	352,348	Callon Petroleum Company ^h	4,224,653
4,500	Sangatsu Company, Ltd.	88,301	54,166	Chevron Corporation	6,623,418
6,600	Sankyo Company, Ltd.	258,188	11,749	Comstock Resources, Inc. ^h	98,457
69,200	Sekisui House, Ltd.	1,055,248	22,214	Concho Resources, Inc. ^h	3,393,189
18,782	Seven West Media, Ltd. ^h	13,553	3,109	Contura Energy, Inc. ^{h,i}	246,388
2,900	SHIMAMURA Company, Ltd.	275,090	80,719	Denbury Resources, Inc. ^h	500,458
104,960	Six Flags Entertainment Corporation	7,328,307	1,823	Eni SPA	34,363
9,575	Stamps.com, Inc. ^h	2,165,865	23,751	EQT Corporation	1,050,507
9,300	Sumitomo Rubber Industries, Ltd.	139,651	22,319	Era Group, Inc. ^h	275,640
7,245	Super Retail Group, Ltd.	46,430	274,307	Euronav NV	2,386,471
700	Takara Standard Company, Ltd.	12,255	37,771	Exterran Corporation ^h	1,002,065
24,640	Tapestry, Inc.	1,238,653	85,905	Exxon Mobil Corporation	7,303,643
80,017	Toll Brothers, Inc.	2,642,962	118,531	Forum Energy Technologies, Inc. ^h	1,226,796
71,135	Tower International, Inc.	2,151,834	556	Gaztransport Et Technigaz SA	42,154
17,300	Toyoda Gosei Company, Ltd.	427,246	456,570	Gran Tierra Energy, Inc. ^h	1,744,097
14,500	TV Asahi Holdings Corporation	278,678	55,950	Halliburton Company	2,267,654
11,592	Ulta Beauty, Inc. ^h	3,270,335	71,946	Helix Energy Solutions Group, Inc. ^h	710,826
11,540	Vail Resorts, Inc.	3,166,807	22,134	HollyFrontier Corporation	1,547,167
11,896	VF Corporation	1,111,681	5,684	Keane Group, Inc. ^h	70,311
3,775	Whirlpool Corporation	448,281	281,392	Marathon Oil Corporation	6,550,806
34,683	Wingstop, Inc.	2,367,808	21,890	Marathon Petroleum Corporation	1,750,543
3,441	Wolters Kluwer NV	214,512	25,428	Nabors Industries, Ltd.	156,636
42,880	Zumiez, Inc. ^h	1,129,888	79,678	Newpark Resources, Inc. ^h	824,667
	Total	318,441,161	123,524	Nine Energy Service, Inc. ^h	3,777,364
			81,180	Northern Oil and Gas, Inc. ^h	324,720
			8,215	OMV AG	460,853
			38,348	ONEOK, Inc.	2,599,611

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

MODERATELY AGGRESSIVE ALLOCATION PORTFOLIO

Schedule of Investments as of September 28, 2018

(unaudited)

Shares	Common Stock (36.7%)	Value	Shares	Common Stock (36.7%)	Value
Energy (1.6%) - continued			Financials (5.8%) - continued		
94,117	Parsley Energy, Inc. ^h	\$2,752,922	10,709	Cherry Hill Mortgage Investment Corporation	\$193,833
203,630	Patterson-UTL Energy, Inc.	3,484,109	14,080	Chubb, Ltd.	1,881,651
6,674	Petrofac, Ltd.	56,120	27,021	CI Financial Corporation	429,064
14,142	Phillips 66	1,594,086	10,670	Cincinnati Financial Corporation	819,563
37,416	Pioneer Energy Services Corporation ^h	110,377	330,287	Citigroup, Inc.	23,694,789
47,422	Pioneer Natural Resources Company	8,260,438	12,661	CNO Financial Group, Inc.	268,666
106,080	Ring Energy, Inc. ^h	1,051,253	15,759	CNP Assurances	379,881
1,653	Royal Dutch Shell plc, Class A	56,679	94,442	CoBiz Financial, Inc.	2,090,946
37,296	Royal Dutch Shell plc, Class B	1,305,612	28,250	Comerica, Inc.	2,548,150
19,934	Sanchez Energy Corporation ^{hi}	45,848	42,016	Community Trust Bancorp, Inc.	1,947,442
63,108	SM Energy Company	1,989,795	3,972	Direct Line Insurance Group plc	16,765
84,429	Talos Energy, Inc. ^h	2,770,960	67,428	Discover Financial Services	5,154,871
99,230	TechnipFMC plc	3,100,938	36,861	DnB ASA	775,721
65,577	Teekay Tankers, Ltd. ⁱ	64,777	167,912	Dynex Capital, Inc.	1,071,279
7,798	Total SA	507,031	121,661	E*TRADE Financial Corporation ^h	6,373,820
7,798	Total SA, DRIP ^{c,h}	334	94,692	East West Bancorp, Inc.	5,716,556
403,733	Transocean, Ltd. ^{hi}	5,632,075	13,792	Ellington Residential Mortgage REIT	155,712
89,374	Unit Corporation ^h	2,329,086	48,263	Employers Holdings, Inc.	2,186,314
17,488	W&T Offshore, Inc. ^h	168,584	75,744	Enterprise Financial Services Corporation	4,018,219
622,110	Weatherford International plc ^h	1,685,918	53,131	Essent Group, Ltd. ^h	2,351,047
28,684	Whiting Petroleum Corporation ^h	1,521,399	7,159	Euronext NV ⁱ	470,384
83,815	WPX Energy, Inc. ^h	1,686,358	8,501	FBL Financial Group, Inc.	639,700
	Total	104,883,350	135,324	Fifth Third Bancorp	3,778,246
Financials (5.8%)			27,247	Financial Institutions, Inc.	855,556
2,325	Aareal Bank AG	96,944	22,472	FincoBank Banca Fineco SPA	299,662
15,778	Affiliated Managers Group, Inc.	2,157,168	50,111	First American Financial Corporation	2,585,226
40,526	Aflac, Inc.	1,907,559	36,546	First Busey Corporation	1,134,753
5,695	AG Mortgage Investment Trust, Inc.	103,535	47,124	First Commonwealth Financial Corporation	760,581
249	Allianz SE	55,419	63,502	First Defiance Financial Corporation	1,912,045
50,057	Allstate Corporation	4,940,626	13,679	First Financial Corporation	686,686
27,350	Ally Financial, Inc.	723,407	315,925	First Hawaiian, Inc.	8,580,523
16,090	American Express Company	1,713,424	78,915	First Interstate BancSystem, Inc.	3,535,392
103,457	American Financial Group, Inc.	11,480,623	4,058	First Merchants Corporation	182,569
25,160	American International Group, Inc.	1,339,518	1,622	First Mid-Illinois Bancshares, Inc.	65,415
30,600	Ameris Bancorp	1,398,420	15,132	First Midwest Bancorp, Inc.	402,360
3,791	Anima Holding SPA ⁱ	18,576	7,241	First of Long Island Corporation	157,492
36,990	Arch Capital Group, Ltd. ^h	1,102,672	8,200	First Republic Bank	787,200
38,477	Argo Group International Holdings, Ltd.	2,425,975	71,577	FlexiGroup, Ltd.	99,046
17,080	Arthur J. Gallagher & Company	1,271,435	6,662	Genworth MI Canada, Inc.	219,668
116,935	Assured Guaranty, Ltd.	4,938,165	84,752	Goldman Sachs Group, Inc.	19,004,788
2,381	ASX, Ltd.	109,519	44,747	Great Southern Bancorp, Inc.	2,476,746
29,628	Australia & New Zealand Banking Group, Ltd.	603,129	108,807	Hamilton Lane, Inc.	4,817,974
28,370	Banca Monte dei Paschi di Siena SPA ^{hi}	73,659	50,464	Hancock Whitney Corporation	2,399,563
8,569	Banco de Sabadell SA	13,247	9,117	Hanmi Financial Corporation	227,013
78,709	BancorpSouth Bank	2,573,784	4,652	Hannover Rueckversicherung SE	656,622
849,411	Bank of America Corporation	25,023,648	10,146	Hanover Insurance Group, Inc.	1,251,712
3,172	Bank of Marin Bancorp	266,131	115,070	Hartford Financial Services Group, Inc.	5,748,897
2,019	Bank of New York Mellon Corporation	102,949	3,104	Heartland Financial USA, Inc.	180,187
36,633	Bank OZK	1,390,589	187,863	Heritage Commerce Corporation	2,802,916
24,909	BankFinancial Corporation	397,049	35,216	Hometrust Bancshares, Inc. ^h	1,026,546
11,909	Bankinter SA	109,394	38,270	Horace Mann Educators Corporation	1,718,323
14,911	Barclays plc	33,073	47,463	Horizon Bancorp, Inc.	937,394
22,609	Berkshire Hathaway, Inc. ^h	4,840,813	39,294	Houlihan Lokey, Inc.	1,765,479
61,040	Blackstone Group, LP	2,324,403	42,216	HSBC Holdings plc	368,353
114,399	Boston Private Financial Holdings, Inc.	1,561,546	237,276	Huntington Bancshares, Inc.	3,540,158
287,092	BrightSphere Investment Group	3,559,941	35,960	IBERIABANK Corporation	2,925,346
130,370	Brown & Brown, Inc.	3,855,041	41,530	Independent Bank Corporation	982,185
121,943	CaixaBank SA	554,587	15,901	Interactive Brokers Group, Inc.	879,484
58,184	Capital One Financial Corporation	5,523,407	60,285	Intercontinental Exchange, Inc.	4,514,744
81,428	Cathay General Bancorp	3,374,376	91,409	Invesco, Ltd.	2,091,438
87,816	Central Pacific Financial Corporation	2,320,977	224,992	Investment Technology Group, Inc.	4,873,327
			30,422	J.P. Morgan Chase & Company	3,432,818

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

MODERATELY AGGRESSIVE ALLOCATION PORTFOLIO

Schedule of Investments as of September 28, 2018

(unaudited)

Shares	Common Stock (36.7%)	Value	Shares	Common Stock (36.7%)	Value
Financials (5.8%) - continued			Financials (5.8%) - continued		
139,994	Jefferies Financial Group, Inc.	\$3,074,268	38,362	Wintrust Financial Corporation	\$3,258,468
37,357	Kemper Corporation	3,005,371	83,246	WSFS Financial Corporation	3,925,049
814,796	KeyCorp	16,206,292	118,180	Zions Bancorporation	5,926,727
99,050	Ladder Capital Corporation	1,677,907		Total	378,674,547
19,202	Lakeland Bancorp, Inc.	346,596	Health Care (4.9%)		
97,281	Loews Corporation	4,886,425	2,990	ABIOMED, Inc. ^h	1,344,753
930	Markel Corporation ^h	1,105,296	28,504	Aerie Pharmaceuticals, Inc. ^h	1,754,421
12,461	MarketAxess Holdings, Inc.	2,224,164	11,800	Aetna, Inc.	2,393,630
4,300	Matsui Securities Company, Ltd.	45,188	2,116	Alkermes plc ^h	89,803
391,449	Medibank Private, Ltd.	823,109	25,908	AmerisourceBergen Corporation	2,389,236
5,551	Mercantile Bank Corporation	185,237	31,110	Amgen, Inc.	6,448,792
167,875	Meridian Bancorp, Inc.	2,853,875	2,840	Amplifon SPA	62,965
39,140	MetLife, Inc.	1,828,621	17,240	Ardelyx, Inc. ^h	74,994
56,967	MidWestOne Financial Group, Inc.	1,897,571	16,278	Arena Pharmaceuticals, Inc. ^h	749,114
160,500	Mizuho Financial Group, Inc.	279,720	62,433	Asterias Biotherapeutics, Inc. ^{h,i}	81,163
60,938	Morgan Stanley	2,837,883	1,097	Atrion Corporation	762,196
565	Nasdaq, Inc.	48,477	39,778	Baxter International, Inc.	3,066,486
16,291	National Bank Holdings Corporation	613,356	27,987	Becton, Dickinson and Company	7,304,607
8,077	National Bank of Canada	403,397	29,634	Biogen, Inc. ^h	10,469,989
178	National Western Life Group, Inc.	56,818	41,504	BioMarin Pharmaceutical, Inc. ^h	4,024,643
2,543	NBT Bancorp, Inc.	97,600	4,040	Bio-Techne Corporation	824,604
3,515	Northern Trust Corporation	358,987	6,192	Bruker Corporation	207,122
21,948	Old Second Bancorp, Inc.	339,097	14,302	Cardinal Health, Inc.	772,308
32,975	PacWest Bancorp	1,571,259	40,795	Cardiovascular Systems, Inc. ^h	1,596,716
2,154	Paragon Banking Group plc	13,435	121,111	Catalent, Inc. ^h	5,516,606
3,386	Pargesa Holding SA	272,044	70,331	Celgene Corporation ^h	6,293,921
805	Park National Corporation	84,976	19,156	Charles River Laboratories International, Inc. ^h	2,577,248
112,879	PCSB Financial Corporation	2,295,959	29,742	Concert Pharmaceuticals, Inc. ^h	441,371
11,432	Peapack-Gladstone Financial Corporation	353,134	51,360	CVS Health Corporation	4,043,059
6,122	Peoples Bancorp, Inc.	214,454	79,543	Danaher Corporation	8,643,142
26,507	Primerica, Inc.	3,195,419	34,690	Dexcom, Inc. ^h	4,962,058
3,827	Principal Financial Group, Inc.	224,224	42,353	Edwards Lifesciences Corporation ^h	7,373,657
143,724	Provident Financial Services, Inc.	3,528,424	10,730	Eli Lilly and Company	1,151,436
12,800	Prudential Financial, Inc.	1,296,896	26,082	Epizyme, Inc. ^h	276,469
30,124	QCR Holdings, Inc.	1,230,565	58,200	Evolent Health, Inc. ^{h,i}	1,652,880
29,000	Radian Group, Inc.	599,430	10,246	Exelixis, Inc. ^h	181,559
4,431	Raymond James Financial, Inc.	407,874	29,120	Express Scripts Holding Company ^h	2,766,691
65,046	Sandy Spring Bancorp, Inc.	2,556,958	3,731	FibroGen, Inc. ^h	226,658
164,029	Santander Consumer USA Holdings Inc.	3,287,141	156,950	GenMark Diagnostics, Inc. ^h	1,153,583
147,503	Seacoast Banking Corporation of Florida ^h	4,307,088	2,231	Genomic Health, Inc. ^h	156,661
2,500	Senshu Ikeda Holdings, Inc.	8,384	274	Gerresheimer AG	23,132
294,863	SLM Corporation ^h	3,287,722	37,250	Gilead Sciences, Inc.	2,876,073
35,635	State Auto Financial Corporation	1,088,293	10,455	GlaxoSmithKline plc	209,673
26,060	State Street Corporation	2,183,307	41,150	GlaxoSmithKline plc ADR	1,652,996
105,788	Sterling Bancorp	2,327,336	154,009	Halozyne Therapeutics, Inc. ^h	2,798,344
61,208	Stifel Financial Corporation	3,137,522	9,749	Heska Corporation ^h	1,104,659
2,503	Sun Life Financial, Inc.	99,508	32,082	Hill-Rom Holdings, Inc.	3,028,541
22,472	SVB Financial Group ^h	6,984,972	20,357	Illumina, Inc. ^h	7,472,240
64,791	Synchrony Financial	2,013,704	30,801	Immunomedics, Inc. ^h	641,585
172,948	Synovus Financial Corporation	7,919,289	15,584	Inogen, Inc. ^h	3,804,366
15,034	TD Ameritrade Holding Corporation	794,246	47,329	Intersect ENT, Inc. ^h	1,360,709
9,532	Territorial Bancorp, Inc.	281,671	13,170	Intra-Cellular Therapies, Inc. ^h	285,789
339	Topdanmark AS	15,494	11,546	Intuitive Surgical, Inc. ^h	6,627,404
27,190	TriCo Bancshares	1,050,078	19,300	Jazz Pharmaceuticals, Inc. ^h	3,244,909
184,861	TrustCo Bank Corporation	1,571,319	73,654	Johnson & Johnson	10,176,773
38,190	U.S. Bancorp	2,016,814	3,500	KYORIN Holdings, Inc.	72,333
49,443	United Community Banks, Inc.	1,378,965	73,224	LHC Group, Inc. ^h	7,541,340
78,243	United Financial Bancorp, Inc.	1,316,830	368	LNA Sante	22,824
4,727	United Fire Group, Inc.	239,990	20,983	Magellan Health Services, Inc. ^h	1,511,825
29,827	Unum Group	1,165,341	15,555	Medpace Holdings, Inc. ^h	931,900
16,313	Washington Trust Bancorp, Inc.	902,109	105,067	Medtronic plc	10,335,441
42,453	Wells Fargo & Company	2,231,330	86,310	Merck & Company, Inc.	6,122,831
13,746	Western Alliance Bancorp ^h	782,010	37,798	Merit Medical Systems, Inc. ^h	2,322,687
			2,100	Miraca Holdings, Inc.	54,629

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

MODERATELY AGGRESSIVE ALLOCATION PORTFOLIO

Schedule of Investments as of September 28, 2018

(unaudited)

Shares	Common Stock (36.7%)	Value	Shares	Common Stock (36.7%)	Value
Health Care (4.9%) - continued			Industrials (5.0%) - continued		
61,980	Mylan NV ^h	\$2,268,468	53,570	Delta Air Lines, Inc.	\$3,097,953
75,169	Myriad Genetics, Inc. ^h	3,457,774	29,226	Dycom Industries, Inc. ^h	2,472,520
18,749	National Healthcare Corporation	1,413,112	81,390	EMCOR Group, Inc.	6,113,203
33,714	Neurocrine Biosciences, Inc. ^h	4,145,136	49,510	Emerson Electric Company	3,791,476
9,555	Neuronetics, Inc. ^h	306,333	48,316	Encore Wire Corporation	2,420,632
47,663	Nevro Corporation ^h	2,716,791	10,702	ESCO Technologies, Inc.	728,271
14,942	Novartis AG	1,286,184	35,318	Federal Signal Corporation	945,816
33,308	Novo Nordisk AS	1,567,643	2,666	Ferguson plc	226,136
35,177	Novocure, Ltd. ^h	1,843,275	21,861	Forrester Research, Inc.	1,003,420
86,132	NuVasive, Inc. ^h	6,113,649	24,960	Fortune Brands Home and Security, Inc.	1,306,906
64,208	Omniceil, Inc. ^h	4,616,555	7,720	Franklin Electric Company, Inc.	364,770
230,105	Optinose, Inc. ^{h,i}	2,860,205	17,966	General Dynamics Corporation	3,678,000
30,038	PerkinElmer, Inc.	2,921,796	25,134	General Electric Company	283,763
26,850	Perrigo Company plc	1,900,980	29,804	Genesee & Wyoming, Inc. ^h	2,711,866
262,374	Pfizer, Inc.	11,562,822	1,315	Global Brass and Copper Holdings, Inc.	48,523
27,256	Prothena Corporation plc ^h	356,509	4,504	GMS, Inc. ^h	104,493
29,616	Ra Medical Systems, Inc. ^h	539,011	17,898	Gorman-Rupp Company	653,277
5,204	Roche Holding AG	1,258,408	37,640	Granite Construction, Inc.	1,720,148
5,620	Sage Therapeutics, Inc. ^h	793,825	32,143	GWA Group, Ltd.	72,481
47,032	Syneos Health, Inc. ^h	2,424,500	68,066	Healthcare Services Group, Inc. ¹	2,764,841
99,194	Tactile Systems Technology, Inc. ^h	7,047,734	51,785	Heico Corporation	4,795,809
36,542	Teleflex, Inc.	9,723,461	2,227	Hillenbrand, Inc.	116,472
51,366	Thermo Fisher Scientific, Inc.	12,537,413	11,000	Hino Motors, Ltd.	120,448
120,576	UnitedHealth Group, Inc.	32,078,039	767	Hochtief AG	127,150
29,900	Universal Health Services, Inc.	3,822,416	136,287	Honeywell International, Inc.	22,678,157
23,200	Valeant Pharmaceuticals International, Inc. ^h	595,544	18,197	Hubbell, Inc.	2,430,573
51,036	Veeva Systems, Inc. ^h	5,556,289	6,200	Huntington Ingalls Industries, Inc.	1,587,696
53,079	Vertex Pharmaceuticals, Inc. ^h	10,230,447	3,858	Hyster-Yale Materials Handling, Inc.	237,383
13,187	West Pharmaceutical Services, Inc.	1,628,199	4,134	ICF International, Inc.	311,910
114,040	Wright Medical Group NV ^h	3,309,441	4,100	Inaba Denki Sangyo Company, Ltd.	181,034
114,858	Zoetis, Inc.	10,516,399	49,815	Ingersoll-Rand plc	5,096,074
	Total	317,455,902	119,484	Interface, Inc.	2,789,951
Industrials (5.0%)			82,548	Jacobs Engineering Group, Inc.	6,314,922
50,923	Acco Brands Corporation	575,430	28,233	JB Hunt Transport Services, Inc.	3,358,033
14,506	ACS Actividades de Construccion y Servicios, SA ^h	616,110	60,665	KAR Auction Services, Inc.	3,621,094
3,850	Acuity Brands, Inc.	605,220	181,330	KeyW Holding Corporation ^h	1,570,318
42,645	Advanced Disposal Services, Inc. ^h	1,154,827	43,822	Kforce, Inc.	1,647,707
32,883	AECOM ^h	1,073,959	74,900	Kirby Corporation ^h	6,160,525
25,051	Aegion Corporation ^h	635,794	64,569	Korn/Ferry International	3,179,378
55,500	Aerojet Rocketdyne Holdings, Inc. ^h	1,886,445	17,030	L3 Technologies, Inc.	3,620,919
32,262	AGCO Corporation	1,961,207	39,631	Lincoln Electric Holdings, Inc.	3,703,121
2,860	Aircastle, Ltd.	62,663	23,221	Lindsay Corporation	2,327,673
2,824	Altra Industrial Motion Corporation ⁱ	116,631	7,052	Lockheed Martin Corporation	2,439,710
77,304	AMETEK, Inc.	6,116,292	43,410	Masco Corporation	1,588,806
32,216	ASGN, Inc. ^h	2,542,809	39,034	Masonite International Corporation ^h	2,502,079
953	Atlantia SPA	19,772	57,854	Mercury Systems, Inc. ^h	3,200,483
24,092	Atlas Copco AB, Class A	692,842	75,051	Milacron Holdings Corporation ^h	1,519,783
21,547	Atlas Copco AB, Class B	574,081	3,000	Mitsuboshi Belting, Ltd.	79,205
43,923	Boeing Company	16,334,964	2,617	Monadelphous Group, Ltd.	30,401
8,375	Brink's Company	584,156	20,573	Moog, Inc.	1,768,661
17,390	BWX Technologies, Inc.	1,087,571	356,719	MRC Global, Inc. ^h	6,695,616
86,945	Casella Waste Systems, Inc. ^h	2,700,512	14,510	Mueller Industries, Inc.	420,500
80,202	Caterpillar, Inc.	12,230,003	12,503	National Express Group plc	63,588
60,430	CBIZ, Inc. ^h	1,432,191	180,885	NCI Building Systems, Inc. ^h	2,740,408
1,481	CIA De Distribucion Integral	38,049	220,406	Nexeo Solutions, Inc. ^h	2,699,973
64,822	Colfax Corporation ^h	2,337,481	10,300	Nitto Kogyo Corporation	190,476
46,577	Comfort Systems USA, Inc.	2,626,943	5,265	Nobina AB ¹	37,614
109,456	Costamare, Inc.	710,369	64,017	Norfolk Southern Corporation	11,555,068
56,310	Crane Company	5,538,088	3,783	Northgate plc	20,502
2,540	CSW Industrials, Inc. ^h	136,398	20,087	Old Dominion Freight Line, Inc.	3,239,230
184,840	CSX Corporation	13,687,402	1,071	Orion Group Holdings, Inc. ^h	8,086
1,045	Cummins, Inc.	152,643	38,137	Oshkosh Corporation	2,716,880
12,068	Curtiss-Wright Corporation	1,658,385	29,684	PageGroup plc	221,198
			13,804	Parker Hannifin Corporation	2,538,970

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

MODERATELY AGGRESSIVE ALLOCATION PORTFOLIO

Schedule of Investments as of September 28, 2018

(unaudited)

Shares	Common Stock (36.7%)	Value	Shares	Common Stock (36.7%)	Value
Industrials (5.0%) - continued			Information Technology (10.5%) - continued		
143,109	Primoris Services Corporation	\$3,551,965	43,168	Applied Materials, Inc.	\$1,668,443
30,234	Radiant Logistics, Inc. ^h	178,683	17,809	Arista Networks, Inc. ^h	4,734,701
30,972	Raven Industries, Inc.	1,416,969	71,329	Arrow Electronics, Inc. ^h	5,258,374
10,581	Resources Connection, Inc.	175,645	10,570	Atkore International Group, Inc. ^h	280,422
916	Rockwool International AS	391,942	17,070	Atlassian Corporation plc ^h	1,641,110
17,072	Roper Industries, Inc.	5,056,897	84,216	Autodesk, Inc. ^h	13,146,960
1,097	Rush Enterprises, Inc.	43,123	31,215	Automatic Data Processing, Inc.	4,702,852
6,246	Sandvik AB	110,581	24,957	Belden, Inc.	1,782,179
2,798	Schindler Holding AG, Participation Certificate	698,259	77,211	Benchmark Electronics, Inc.	1,806,737
4,238	Schneider Electric SE	340,298	123,862	Blackline, Inc. ^h	6,994,487
37	SGS SA	97,419	161,890	Booz Allen Hamilton Holding Corporation	8,034,601
4,300	ShinMaywa Industries, Ltd.	58,283	2,232	Broadcom, Ltd.	550,701
45,007	SiteOne Landscape Supply, Inc. ^h	3,390,827	9,400	Canon, Inc.	298,070
27,385	SKF AB	538,854	7,433	Caggemini SA	935,798
7,768	Smiths Group plc	151,245	9,323	Carsales.com, Ltd.	97,433
237,990	Southwest Airlines Company	14,862,475	20,834	CDW Corporation	1,852,559
18,359	SP Plus Corporation ^h	670,104	28,200	CEVA, Inc. ^h	810,750
1,669	Spirax-Sarco Engineering plc	158,559	17,963	CGI Group, Inc. ^h	1,158,176
42,992	SPX Corporation ^h	1,432,064	181,578	Ciena Corporation ^h	5,672,497
16,226	SPX FLOW, Inc. ^h	843,752	560,006	Cisco Systems, Inc.	27,244,292
9,209	Standex International Corporation	960,038	229,279	Clearway Energy, Inc.	4,365,472
54,600	Sumitomo Electric Industries, Ltd.	856,765	27,650	Cognex Corporation	1,543,423
1,400	Taikisha, Ltd.	45,721	3,918	Cognizant Technology Solutions Corporation	302,274
49,962	Terex Corporation	1,993,983	32,325	CoreLogic, Inc. ^h	1,597,178
4,000	Toppan Forms Company, Ltd.	38,458	2,295	CSG Systems International, Inc.	92,121
19,500	Toppan Printing Company, Ltd.	313,071	44,900	Descartes Systems Group, Inc. ^h	1,522,110
600	Toshiba Machine Company, Ltd.	13,415	149,507	Dolby Laboratories, Inc.	10,461,005
123,622	TPI Composites, Inc. ^h	3,529,408	770	Electronic Arts, Inc. ^h	92,777
8,911	Transcontinental, Inc.	157,985	23,851	Endurance International Group Holdings, Inc. ^h	209,889
4,010	TransDigm Group, Inc. ^h	1,492,923	18,527	Envestnet, Inc. ^h	1,129,221
16,393	TransUnion	1,206,197	11,710	Euronet Worldwide, Inc. ^h	1,173,576
73,719	TriMas Corporation ^h	2,241,058	143,256	EVERTEC, Inc.	3,452,470
3,000	Tsubakimoto Chain Company	138,889	2,607	ExlService Holdings, Inc. ^h	172,583
3,073	UniFirst Corporation	533,626	197,457	Facebook, Inc. ^h	32,473,778
32,810	United Continental Holdings, Inc. ^h	2,922,059	6,391	Fidelity National Information Services, Inc.	697,066
15,034	United Parcel Service, Inc.	1,755,220	57,398	Fiserv, Inc. ^h	4,728,447
25,319	United Rentals, Inc. ^h	4,142,188	238,760	Flextronics International, Ltd. ^h	3,132,531
32,800	United Technologies Corporation	4,585,768	97,840	FLIR Systems, Inc.	6,014,225
83,390	Univar, Inc. ^h	2,556,737	54,881	Fortinet, Inc. ^h	5,063,870
29,946	Universal Truckload Services, Inc.	1,102,013	49,890	Global Payments, Inc.	6,355,986
17,321	Valmont Industries, Inc.	2,398,959	70,233	Guidewire Software, Inc. ^h	7,094,235
48,845	Verisk Analytics, Inc. ^h	5,888,265	5,034	Halma plc	94,775
8,036	Vinci SA	764,543	100	Hirose Electric Company, Ltd.	10,923
15,662	WABCO Holdings, Inc. ^h	1,847,176	13,400	IAC/InterActiveCorporation ^h	2,904,048
53,663	WageWorks, Inc. ^h	2,294,093	173,710	Keysight Technologies, Inc. ^h	11,513,499
118,500	Waste Connections, Inc.	9,452,745	55,200	Konica Minolta Holdings, Inc.	587,436
10,169	Watsco, Inc.	1,811,099	1,180	Kulicke and Soffa Industries, Inc.	28,131
74,176	Willdan Group, Inc. ^h	2,519,017	16,930	Lam Research Corporation	2,568,281
1,800	Yuasa Trading Company, Ltd.	64,630	42,996	Liberty TripAdvisor Holdings, Inc. ^h	638,491
	Total	328,445,309	105,815	M/A-COM Technology Solutions Holdings, Inc. ^{h,j}	2,179,789
Information Technology (10.5%)			10,339	ManTech International Corporation	654,459
13,270	2U, Inc. ^h	997,771	179,789	MasterCard, Inc.	40,022,829
5,778	Adobe Systems, Inc. ^h	1,559,771	21,850	Maxim Integrated Products, Inc.	1,232,121
98,513	Advanced Micro Devices, Inc. ^h	3,043,067	411,740	Microsoft Corporation	47,090,704
94,111	Agilent Technologies, Inc.	6,638,590	24,134	MoneyGram International, Inc. ^h	129,117
57,040	Akamai Technologies, Inc. ^h	4,172,476	70,273	Monolithic Power Systems, Inc.	8,821,370
6,000	Alliance Data Systems Corporation	1,416,960	14,071	Monotype Imaging Holdings, Inc.	284,234
34,594	Alphabet, Inc., Class A ^h	41,757,726	85,620	National Instruments Corporation	4,138,015
10,820	Alphabet, Inc., Class C ^h	12,913,345	5,500	NEC Networks & System Integration Corporation	127,550
8,618	Amadeus IT Holding SA	798,792	61,706	New Relic, Inc. ^h	5,814,556
25,403	Ambarella, Inc. ^{h,i}	982,588			
8,593	American Software, Inc.	104,233			
111,867	Amphenol Corporation	10,517,735			
204,147	Apple, Inc.	46,084,144			

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

MODERATELY AGGRESSIVE ALLOCATION PORTFOLIO

Schedule of Investments as of September 28, 2018

(unaudited)

Shares	Common Stock (36.7%)	Value	Shares	Common Stock (36.7%)	Value
Information Technology (10.5%) - continued			Materials (1.2%) - continued		
24,016	Nice, Ltd. ADR ^h	\$2,749,112	1,407	Hexpol AB	\$15,483
21,423	Novanta, Inc. ^h	1,465,333	2,200	Hitachi Chemical Company, Ltd.	44,769
60,747	NVIDIA Corporation	17,071,122	2,600	Hokuetsu Corporation	14,159
201,740	Oracle Corporation	10,401,714	38,012	Innospec, Inc.	2,917,421
19,640	Palo Alto Networks, Inc. ^h	4,424,106	15,781	International Paper Company	775,636
319,851	PayPal Holdings, Inc. ^h	28,095,712	4,500	JSR Corporation	84,009
19,043	Pegasystems, Inc.	1,192,092	12,177	Kadant, Inc.	1,313,289
54,318	Plexus Corporation ^h	3,178,146	1,820	Koppers Holdings, Inc. ^h	56,693
66,613	Proofpoint, Inc. ^h	7,082,960	24,200	Kuraray Company, Ltd.	363,811
96,410	Q2 Holdings, Inc. ^h	5,837,626	10,300	Kyoei Steel, Ltd.	200,870
259,561	Quantenna Communications, Inc. ^h	4,788,900	18,060	Martin Marietta Materials, Inc.	3,286,017
82,842	Red Hat, Inc. ^h	11,289,708	78,648	Mercer International, Inc.	1,321,286
30,521	RELX plc	641,221	8,512	Methanex Corporation	673,299
34,958	RELX plc	735,403	28,359	Minerals Technologies, Inc.	1,917,068
35,397	Rogers Corporation ^h	5,214,686	15,953	Mondi plc	436,791
50,639	Rudolph Technologies, Inc. ^h	1,238,124	62,143	Myers Industries, Inc.	1,444,825
2,000	Ryoyo Electro Corporation	30,920	4,862	Navigator Company SA	23,822
121,132	SailPoint Technologies Holdings, Inc. ^h	4,120,911	69,006	Newmont Mining Corporation	2,083,981
235,526	Salesforce.com, Inc. ^h	37,455,700	10,800	Nippon Kayaku Company, Ltd.	128,441
10,235	ScanSource, Inc. ^h	408,377	7,500	Nippon Light Metal Holdings Company, Ltd.	16,760
3,825	Seagate Technology plc	181,114	36,500	Nippon Steel & Sumitomo Metal Corporation	772,072
265,261	Sequans Communications SA ADR ^h	376,671	34,525	Nucor Corporation	2,190,611
27,408	ServiceNow, Inc. ^h	5,361,827	6,049	Olympic Steel, Inc.	126,243
30,000	Shinko Electric Industries Company, Ltd.	252,487	133,072	OMNOVA Solutions, Inc. ^h	1,310,759
174	Siltronic AG	21,279	33,000	Owens-Illinois, Inc. ^h	620,070
21,370	SS&C Technologies Holdings, Inc.	1,214,457	8,968	Packaging Corporation of America	983,700
91,321	Synopsys, Inc. ^h	9,005,164	76,085	Reliance Steel & Aluminum Company	6,489,290
2,838	TE Connectivity, Ltd.	249,545	71	Rio Tinto, Ltd.	4,038
14,422	Teradata Corporation ^h	543,854	44,900	RPM International, Inc.	2,915,806
16,429	Teradyne, Inc.	607,544	28,953	Ryerson Holding Corporation ^h	327,169
59,901	Texas Instruments, Inc.	6,426,778	28,387	Sandfire Resources NL	152,283
1,000	Tokyo Seimitsu Company, Ltd.	26,067	500	Sanyo Special Steel Company, Ltd.	12,198
1,675	Trimble, Inc. ^h	72,796	51,216	Schweitzer-Mauduit International, Inc.	1,962,085
32,975	Twitter, Inc. ^h	938,469	42,814	Scotts Miracle-Gro Company	3,370,746
27,918	Tyler Technologies, Inc. ^h	6,841,585	48,991	Sensient Technologies Corporation	3,748,301
4,668	Ultimate Software Group, Inc. ^h	1,503,983	23,774	Sonoco Products Company	1,319,457
15,190	Universal Display Corporation ^l	1,790,901	7,342	SSAB AB, Class A	36,852
72,448	Verint Systems, Inc. ^h	3,629,645	21,345	Steel Dynamics, Inc.	964,581
4,286	VeriSign, Inc. ^h	686,274	2,525	Stepan Company	219,700
128,161	Virtusa Corporation ^h	6,883,527	2,900	Taiheiyu Cement Corporation	90,952
248,604	Visa, Inc.	37,312,974	1,400	Taiyo Holdings Company, Ltd.	54,029
188,472	Xilinx, Inc.	15,109,800	7,200	Toagosei Company, Ltd.	83,075
103,213	Zix Corporation ^h	572,832	31,902	Trinseo SA	2,497,927
	Total	687,204,351	1,100	Ube Industries, Ltd.	29,927
Materials (1.2%)			14,561	United States Lime & Minerals, Inc.	1,149,591
33,120	Alcoa Corporation ^h	1,338,048	28,579	UPM-Kymmene Oyj	1,120,838
12,913	Balchem Corporation	1,447,418	14,172	Verso Corporation ^h	477,171
12,725	Ball Corporation	559,773	61,921	WestRock Company	3,309,058
14,464	BASF SE	1,283,436	34,505	Worthington Industries, Inc.	1,496,137
40,706	BHP Billiton plc	888,274	1,300	Yamato Kogyo Company, Ltd.	40,315
23,675	BHP Billiton, Ltd.	589,767		Total	77,487,617
3,906	Canfor Corporation ^h	72,819	Real Estate (1.2%)		
73,607	Celanese Corporation	8,391,198	4,750	Alexandria Real Estate Equities, Inc.	597,502
36,850	CF Industries Holdings, Inc.	2,006,114	12,850	Americold Realty Trust	321,507
7,061	Coeur Mining, Inc. ^h	37,635	40,340	Ares Commercial Real Estate Corporation	563,550
49,327	Continental Building Products, Inc. ^h	1,852,229	162,232	Armada Hoffer Properties, Inc.	2,451,326
23,300	Daicel Corporation	270,654	2,732	Artis Real Estate Investment Trust	24,853
23,919	Eastman Chemical Company	2,289,527	47,902	Ashford Hospitality Trust, Inc.	306,094
16,892	Evonik Industries AG	604,140	10,428	Bluerock Residential Growth REIT, Inc.	102,194
57,670	Ferroglobe Representation & Warranty Insurance Trust ^{cc,h}	6	9,917	Breaemar Hotels & Resorts, Inc.	116,723
49,665	Freeport-McMoRan, Inc.	691,337			
796	Fuchs Petrolub SE	44,419			
10,699	Granges AB	127,412			

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

MODERATELY AGGRESSIVE ALLOCATION PORTFOLIO

Schedule of Investments as of September 28, 2018

(unaudited)

Shares	Common Stock (36.7%)	Value
Real Estate (1.2%) - continued		
244,600	Brixmor Property Group, Inc.	\$4,282,946
6,700	Camden Property Trust	626,919
85,357	Catchmark Timber Trust, Inc.	975,631
307,913	Cedar Realty Trust, Inc.	1,434,875
71,791	Chatham Lodging Trust	1,499,714
25,982	City Office REIT, Inc.	327,893
81,676	Cousins Properties, Inc.	726,100
33,992	CyrusOne, Inc.	2,155,093
2,800	Daito Trust Construction Company, Ltd.	360,825
5,000	Digital Realty Trust, Inc.	562,400
85,661	Douglas Emmett, Inc.	3,231,133
21,250	Duke Realty Corporation	602,862
98,212	Empire State Realty Trust, Inc.	1,631,301
7,038	First Industrial Realty Trust, Inc.	220,993
34,583	Franklin Street Properties Corporation	276,318
5,076	Gaming and Leisure Properties, Inc.	178,929
8,416	Getty Realty Corporation	240,361
4,775	Gladstone Commercial Corporation	91,441
24,000	Hang Lung Properties, Ltd.	46,819
91,344	Highwoods Properties, Inc.	4,316,917
1,300	Hitachi High-Technologies Corporation	44,887
51,391	Hospitality Properties Trust	1,482,116
30,645	Host Hotels & Resorts, Inc.	646,610
343,776	Hudson Pacific Properties, Inc.	11,248,351
60,000	Hysan Development Company, Ltd.	303,004
184,956	InfraREIT, Inc.	3,911,819
182,569	Monmouth Real Estate Investment Corporation	3,052,554
87,221	National Storage Affiliates Trust	2,218,902
20,284	One Liberty Properties, Inc.	563,490
22,177	Outfront Media, Inc.	442,431
37,704	Paramount Group, Inc.	568,953
44,376	Physicians Realty Trust	748,179
1,740	Quebecor, Inc.	34,890
7,998	RE/MAX Holdings, Inc.	354,711
266,140	Retail Properties of America, Inc.	3,244,247
18,000	Road King Infrastructure, Ltd.	30,826
5,691	Saul Centers, Inc.	318,696
24,886	SBA Communications Corporation ^h	3,997,438
998,564	Spirit Realty Capital, Inc.	8,048,426
4,504	St. Joe Company ^h	75,667
6,000	Swire Pacific, Ltd.	65,709
49,609	Terreno Realty Corporation	1,870,259
82,772	Urstadt Biddle Properties, Inc.	1,762,216
195,391	Weyerhaeuser Company	6,305,268
43,800	Wing Tai Holdings, Ltd.	62,486
	Total	79,675,354

Telecommunications Services (0.2%)

97,518	AT&T, Inc.	3,274,654
1,776	Freenet AG ⁱ	42,637
129,389	KCOM Group plc	158,191
10,500	NTT DOCOMO, Inc.	282,215
176,040	ORBCOMM, Inc. ^h	1,911,794
40,545	Telenor ASA	792,883
3,173	Telephone & Data Systems, Inc.	96,554
134,659	Verizon Communications, Inc.	7,189,444
	Total	13,748,372

Utilities (0.4%)

83,743	AES Corporation	1,172,402
794	Alpha Natural Resources Holdings, Inc. ^h	29,576

Shares	Common Stock (36.7%)	Value
Utilities (0.4%) - continued		
2,987	ANR, Inc. ^h	\$112,012
17,228	Artesian Resources Corporation	633,646
41,555	Clearway Energy, Inc.	799,934
13,527	Consolidated Water Company, Ltd.	187,349
23,610	Edison International, Inc.	1,597,925
26,743	Enagas SA	720,809
8,175	Entergy Corporation	663,238
33,752	MDU Resources Group, Inc.	867,089
9,255	Middlesex Water Company	448,127
25,429	New Jersey Resources Corporation	1,172,277
16,932	NorthWestern Corporation	993,231
30,700	Osaka Gas Company, Ltd.	599,466
92,472	PG&E Corporation ^h	4,254,637
43,104	PNM Resources, Inc.	1,700,453
41,532	Portland General Electric Company	1,894,274
14,400	Public Service Enterprise Group, Inc.	760,176
16,576	Southwest Gas Holdings, Inc.	1,310,001
4,435	Spire, Inc.	326,194
164,666	UGI Corporation	9,135,670
2,704	Unitil Corporation	137,634
	Total	29,516,120
	Total Common Stock (cost \$1,739,241,478)	2,398,499,285

Principal Amount	Long-Term Fixed Income (15.8%)	Value
Asset-Backed Securities (0.7%)		
	Access Group, Inc. 2.716%, (LIBOR 1M + 0.500%), 2/25/2036, Ser. 2013-1, Class A ^{bj}	214,115
	Apidos CLO XVIII 3.467%, (LIBOR 3M + 1.120%), 7/22/2026, Ser. 2014-18A, Class A1R ^{*b}	950,000
	Ares CLO, Ltd. 3.821%, (LIBOR 3M + 1.400%), 10/17/2030, Ser. 2018-28RA, Class A2 ^{*b}	1,500,000
	Ares XXXIIR CLO, Ltd. 3.254%, (LIBOR 3M + 0.940%), 5/15/2030, Ser. 2014-32RA, Class A1A ^{*b}	750,000
	Babson CLO, Ltd. 3.486%, (LIBOR 3M + 1.150%), 10/17/2026, Ser. 2014-IIA, Class AR ^{*b}	385,000
	BANK 2018-BNK13 4.217%, 8/15/2061, Ser. 2018-BN13, Class A5	2,300,000
	Bayview Koitere Fund Trust 4.000%, 11/28/2053, Ser. 2017-SPL3, Class A ^{bj}	831,523
	Betony CLO, Ltd. 3.189%, (LIBOR 3M + 1.080%), 4/30/2031, Ser. 2018-1A, Class A1 ^{*b}	350,000
	BlueMountain CLO, Ltd. 3.479%, (LIBOR 3M + 1.140%), 10/15/2026, Ser. 2014-3A, Class A1R ^{*b}	725,000
	Buttermilk Park CLO, Ltd. 3.738%, (LIBOR 3M + 1.400%), 10/15/2031, Ser. 2018-1A, Class A2 ^{*b}	2,575,000

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

MODERATELY AGGRESSIVE ALLOCATION PORTFOLIO

Schedule of Investments as of September 28, 2018

(unaudited)

Principal Amount	Long-Term Fixed Income (15.8%)	Value	Principal Amount	Long-Term Fixed Income (15.8%)	Value
<u>Asset-Backed Securities (0.7%) - continued</u>			<u>Asset-Backed Securities (0.7%) - continued</u>		
	Carlyle Global Market Strategies CLO, Ltd. 3.782%, (LIBOR 3M + 1.450%), 7/15/2031, Ser. 2014-5A, Class A2RR ^{*.b}	\$1,674,972		Magnetite XII, Ltd. 3.242%, (LIBOR 3M + 1.100%), 10/15/2031, Ser. 2015-12A, Class ARR ^{*.b}	\$1,199,995
\$1,675,000			\$1,200,000		
	Cent CLO 22, Ltd. 3.753%, (LIBOR 3M + 1.410%), 11/7/2026, Ser. 2014-22A, Class A1R ^{*.b}	400,262		Mountain View CLO, Ltd. 3.459%, (LIBOR 3M + 1.120%), 7/15/2031, Ser. 2015-9A, Class A1R ^{*.b}	849,084
400,000			850,000		
	Commonbond Student Loan Trust 2.730%, 10/25/2040, Ser. 2016-B, Class A1 ⁱ 2.716%, (LIBOR 1M + 0.500%), 2/25/2044, Ser. 2018-AGS, Class A2 ^{b,j}	548,528		Neuberger Berman CLO XIV, Ltd. 3.589%, (LIBOR 3M + 1.250%), 1/28/2030, Ser. 2013-14A, Class AR ^{*.b}	600,338
564,254			600,000		
	DRB Prime Student Loan Trust 4.116%, (LIBOR 1M + 1.900%), 10/27/2031, Ser. 2015-B, Class A1 ^{*.b}	737,110		Neuberger Berman CLO, Ltd. 3.527%, (LIBOR 3M + 1.180%), 4/22/2029, Ser. 2014-17A, Class AR ^{*.b}	260,378
736,076			260,000		
	Dryden Senior Loan Fund 3.798%, (LIBOR 3M + 1.400%), 7/18/2030, Ser. 2018-65A, Class A2 ^{*.b,c,e}	540,559		Octagon Investment Partners XVI, Ltd. 3.736%, (LIBOR 3M + 1.400%), 7/17/2030, Ser. 2013-1A, Class A2R ^{*.b}	249,978
546,175			250,000		
	Earnest Student Loan Program, LLC 3.020%, 5/25/2034, Ser. 2016-B, Class A2 ⁱ 2.680%, 7/25/2035, Ser. 2016-C, Class A2 ⁱ	1,245,914		Octagon Investment Partners XX, Ltd. 3.468%, (LIBOR 3M + 1.130%), 8/12/2026, Ser. 2014-1A, Class AR ^{*.b}	975,990
1,257,979			975,000		
	Edlinc Student Loan Funding Trust 5.096%, (CMT 3M + 3.150%), 10/1/2025, Ser. 2012-A, Class AT ^{*.b}	60,889		OZLM VIII, Ltd. 3.466%, (LIBOR 3M + 1.130%), 10/17/2026, Ser. 2014-8A, Class A1AR ^{*.b}	385,042
62,584			385,000		
	Galaxy XX CLO, Ltd. 3.348%, (LIBOR 3M + 1.000%), 4/20/2031, Ser. 2015-20A, Class AR ^{*.b}	1,195,006		PPM CLO, Ltd. 3.643%, (LIBOR 3M + 1.150%), 7/15/2031, Ser. 2018-1A, Class A ^{*.b}	799,079
1,200,000			800,000		
	GoldenTree Loan Opportunities IX, Ltd. 3.709%, (LIBOR 3M + 1.370%), 10/29/2026, Ser. 2014-9A, Class AR ^{*.b}	400,120		Race Point IX CLO, Ltd. 3.549%, (LIBOR 3M + 1.210%), 10/15/2030, Ser. 2015-9A, Class A1AR ^{*.b}	902,695
400,000			900,000		
	Golub Capital Partners, Ltd. 3.528%, (LIBOR 3M + 1.180%), 1/20/2031, Ser. 2015-22A, Class AR ^{*.b} 3.548%, (LIBOR 3M + 1.200%), 1/20/2031, Ser. 2015-23A, Class AR ^{*.b}	752,223		Renaissance Home Equity Loan Trust 5.746%, 5/25/2036, Ser. 2006-1, Class AF6 ^k 6.011%, 5/25/2036, Ser. 2006-1, Class AF4 ^k 5.580%, 11/25/2036, Ser. 2006-3, Class AF2 ^k	760,989
750,000			1,075,822		
	Laurel Road Prime Student Loan Trust 2.810%, 11/25/2042, Ser. 2017-C, Class A2B ⁱ	825,508		Shackleton CLO, Ltd. 3.509%, (LIBOR 3M + 1.170%), 7/15/2031, Ser. 2015-7RA, Class A1 ^{*.b}	972,249
400,000			1,325,297		
	Lendmark Funding Trust 2.800%, 5/20/2026, Ser. 2017-2A, Class A ⁱ	590,863		SLM Student Loan Trust 2.736%, (LIBOR 1M + 0.520%), 3/25/2026, Ser. 2011-1, Class A1 ^b	307,659
600,000			497,879		
	Limerock CLO III, LLC 3.548%, (LIBOR 3M + 1.200%), 10/20/2026, Ser. 2014-3A, Class A1R ^{*.b}	1,150,122		SoFi Consumer Loan Program, LLC 2.500%, 5/26/2026, Ser. 2017-4, Class A ⁱ 2.140%, 9/25/2026, Ser. 2017-5, Class A1 ⁱ	491,911
1,150,000			477,959		
	Madison Park Funding XIV, Ltd. 3.468%, (LIBOR 3M + 1.120%), 7/20/2026, Ser. 2014-14A, Class A1R ^{*.b}	1,050,103		SoFi Professional Loan Program, LLC 2.420%, 3/25/2030, Ser. 2015-A, Class A2 ⁱ	237,277
1,050,000			240,771		
				Symphony CLO XV, Ltd. 3.516%, (LIBOR 3M + 1.180%), 10/17/2026, Ser. 2014-15A, Class AR ^{*.b}	1,150,375
			1,150,000		

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MODERATELY AGGRESSIVE ALLOCATION PORTFOLIO

Schedule of Investments as of September 28, 2018

(unaudited)

Principal Amount	Long-Term Fixed Income (15.8%)	Value
Asset-Backed Securities (0.7%) - continued		
	U.S. Small Business Administration 3.191%, 3/10/2024, Ser. 2014-10A, Class 1	\$238,986
\$240,281		
	Verus Securitization Trust 3.677%, 6/1/2058, Ser. 2018-2, Class A1 ^{bj}	1,298,659
1,298,770		
	Voya CLO 3, Ltd. 3.055%, (LIBOR 3M + 0.720%), 7/25/2026, Ser. 2014-3A, Class A1R ^{a,b}	383,652
385,000		
	Total	38,733,177

Basic Materials (0.2%)

710,000	Alcoa Nederland Holding BV 6.750%, 9/30/2024 ⁱ	750,825
13,000	Anglo American Capital plc 4.125%, 9/27/2022 ⁱ	12,994
820,000	4.875%, 5/14/2025 ⁱ	821,348
468,000	ArcelorMittal SA 6.125%, 6/1/2025 ⁱ	508,472
1,220,000	Braskem Netherlands Finance BV 4.500%, 1/10/2028 ⁱ	1,161,135
775,000	BWAY Holding Company 5.500%, 4/15/2024 ⁱ	761,895
815,000	CF Industries, Inc. 3.450%, 6/1/2023 ⁱ	785,456
665,000	Chemours Company 5.375%, 5/15/2027	641,725
10,000	Dow Chemical Company 8.550%, 5/15/2019	10,339
14,000	E.I. du Pont de Nemours and Company 2.200%, 5/1/2020	13,819
410,000	First Quantum Minerals, Ltd. 7.000%, 2/15/2021 ⁱ	405,387
500,000	7.500%, 4/1/2025 ⁱ	474,375
30,000	FMG Resources Property, Ltd. 5.125%, 5/15/2024 ⁱ	29,122
245,000	Georgia-Pacific, LLC 2.539%, 11/15/2019 ^g	243,117
224,000	Glencore Funding, LLC 4.125%, 5/30/2023 ⁱ	223,727
300,000	4.000%, 3/27/2027 ⁱ	281,458
600,000	International Paper Company 4.350%, 8/15/2048	546,408
7,000	Kinross Gold Corporation 5.125%, 9/1/2021	7,192
448,000	5.950%, 3/15/2024	456,960
635,000	4.500%, 7/15/2027	567,563
10,000	LyondellBasell Industries NV 5.000%, 4/15/2019	10,050
275,000	Novelis Corporation 5.875%, 9/30/2026 ⁱ	268,469
895,000	Olin Corporation 5.125%, 9/15/2027 ⁱ	861,438
775,000	Peabody Securities Finance Corporation 6.375%, 3/31/2025 ⁱ	787,594
520,000	Platform Specialty Products Corporation 5.875%, 12/1/2025 ⁱ	513,120
13,000	Sherwin-Williams Company 2.250%, 5/15/2020	12,809
540,000	3.125%, 6/1/2024	518,571

Principal Amount	Long-Term Fixed Income (15.8%)	Value
Basic Materials (0.2%) - continued		
\$645,000	Steel Dynamics, Inc. 5.000%, 12/15/2026	\$641,775
525,000	Syngenta Finance NV 3.933%, 4/23/2021 ⁱ	523,523
955,000	Teck Resources, Ltd. 6.125%, 10/1/2035	1,005,138
805,000	United States Steel Corporation 6.250%, 3/15/2026	797,956
340,000	Vale Overseas, Ltd. 6.250%, 8/10/2026	372,606
350,000	6.875%, 11/21/2036	407,050
350,000	6.875%, 11/10/2039	410,025
448,000	Westlake Chemical Corporation 3.600%, 8/15/2026	421,123
470,000	WestRock Company 3.750%, 3/15/2025 ⁱ	461,735
10,000	Xstrata Finance Canada, Ltd. 4.950%, 11/15/2021 ⁱ	10,306
	Total	16,726,605

Capital Goods (0.3%)

970,000	AECOM 5.875%, 10/15/2024	1,027,366
760,000	Ardagh Packaging Finance plc 6.000%, 2/15/2025 ⁱ	746,320
650,000	Ashtead Capital, Inc. 4.125%, 8/15/2025 ⁱ	617,500
925,000	Bombardier, Inc. 7.500%, 3/15/2025 ⁱ	953,906
710,000	Building Materials Corporation of America 6.000%, 10/15/2025 ⁱ	725,975
55,000	Cemex SAB de CV 5.700%, 1/11/2025 ⁱ	55,962
730,000	6.125%, 5/5/2025 ⁱ	752,812
10,000	Cintas Corporation No. 2 2.900%, 4/1/2022	9,754
345,000	3.700%, 4/1/2027	335,857
480,000	CNH Industrial Capital, LLC 4.875%, 4/1/2021	491,915
600,000	CNH Industrial NV 3.850%, 11/15/2027	567,402
720,000	Crown Americas Capital Corporation IV 4.500%, 1/15/2023	722,880
16,000	General Electric Company 5.000%, 1/21/2021 ^{bj}	15,598
390,000	H&E Equipment Services, Inc. 5.625%, 9/1/2025	389,025
720,000	Huntington Ingalls Industries, Inc. 3.483%, 12/1/2027	674,352
705,000	L3 Technologies, Inc. 3.950%, 5/28/2024	694,805
160,000	Lockheed Martin Corporation 2.500%, 11/23/2020	157,764
480,000	3.600%, 3/1/2035	448,358
448,000	4.500%, 5/15/2036	466,379
120,000	6.150%, 9/1/2036	145,748
820,000	Northrop Grumman Corporation 3.850%, 4/15/2045	743,902
960,000	Owens-Brockway Glass Container, Inc. 5.000%, 1/15/2022 ⁱ	968,400
335,000	Republic Services, Inc. 2.900%, 7/1/2026	311,500

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MODERATELY AGGRESSIVE ALLOCATION PORTFOLIO

Schedule of Investments as of September 28, 2018

(unaudited)

Principal Amount	Long-Term Fixed Income (15.8%)	Value	Principal Amount	Long-Term Fixed Income (15.8%)	Value
Capital Goods (0.3%) - continued			Collateralized Mortgage Obligations (0.3%) - continued		
\$670,000	Reynolds Group Issuer, Inc. 5.125%, 7/15/2023 ¹	\$666,315	\$845,208	7.000%, 10/25/2037, Ser. 2007-24, Class A10	\$532,220
720,000	Rockwell Collins, Inc. 2.800%, 3/15/2022	700,582		Countrywide Home Loans, Inc. 5.750%, 4/25/2037, Ser. 2007-3, Class A27	240,536
612,000	Roper Industries, Inc. 2.050%, 10/1/2018	612,000	296,929	Credit Suisse First Boston Mortgage Securities Corporation 5.250%, 10/25/2035, Ser. 2005-9, Class 1A3	26,057
336,000	Roper Technologies, Inc. 2.800%, 12/15/2021	328,327	26,369	Deutsche Alt-A Securities Mortgage Loan Trust 6.000%, 10/25/2021, Ser. 2006-AR5, Class 23A	190,698
185,000	Siemens Financieringsmaatschappij NV 4.200%, 3/16/2047 ¹	938,343	209,676	Deutsche Alt-A Securities, Inc., Mortgage Loan Trust 5.500%, 11/25/2035, Ser. 2005-5, Class 1A4 ^b	35,002
240,000	Standard Industries, Inc. 5.500%, 2/15/2023 ¹	419,669	32,953	Federal Home Loan Mortgage Corporation 4.000%, 7/15/2031, Ser. 4104, Class KI ^m	166,468
	Textron, Inc. 7.250%, 10/1/2019	415,101	1,437,247	3.000%, 2/15/2033, Ser. 4170, Class IG ^m	105,509
	United Rentals North America, Inc. 5.500%, 7/15/2025	749,700	948,874	Federal National Mortgage Association 3.500%, 1/25/2033, Ser. 2012-150, Class YI ^m	231,110
750,000	United Technologies Corporation 4.450%, 11/16/2038	743,839		Impac Secured Assets Trust 2.456%, (LIBOR 1M + 0.240%), 9/25/2037, Ser. 2007-3, Class A1B ^b	1,313,479
600,000	4.050%, 5/4/2047	547,456		J.P. Morgan Alternative Loan Trust 6.500%, 3/25/2036, Ser. 2006-S1, Class 1A19	85,326
	Total	19,231,504		J.P. Morgan Mortgage Trust 4.249%, 10/25/2036, Ser. 2006-A6, Class 1A2 ^b	402,276
Collateralized Mortgage Obligations (0.3%)				2.596%, (LIBOR 1M + 0.380%), 1/25/2037, Ser. 2006-S4, Class A8 ^b	493,183
	Ajax Mortgage Loan Trust 4.360%, 9/25/2065, Ser. 2018-C, Class A ^{b,c,j}	1,649,670	897,264	6.250%, 8/25/2037, Ser. 2007-S3, Class 1A10	597,549
1,650,000	Alternative Loan Trust 5.500%, 10/25/2035, Ser. 2005-47CB, Class A7	72,982	1,014,258	MASTR Alternative Loans Trust 6.500%, 7/25/2034, Ser. 2004-6, Class 6A1	216,675
87,741	Angel Oak Mortgage Trust I, LLC 3.500%, 7/25/2046, Ser. 2016-1, Class A1 ^z	185,214	214,674	2.666%, (LIBOR 1M + 0.450%), 12/25/2035, Ser. 2005-6, Class 2A1 ^b	246,307
185,197	Banc of America Alternative Loan Trust 6.000%, 11/25/2035, Ser. 2005-10, Class 3CB1	27,487	526,417	Merrill Lynch Alternative Note Asset Trust 6.000%, 3/25/2037, Ser. 2007-F1, Class 2A1	172,190
30,669	Bayview Opportunity Master Fund Trust 4.000%, 6/28/2054, Ser. 2017-SPL2, Class A ^{b,j}	746,732	217,510	Mill City Mortgage Loan Trust 3.500%, 8/25/2058, Ser. 2018-3, Class A1 ^{b,j}	1,534,815
745,133	4.000%, 10/28/2064, Ser. 2017-SPL1, Class A ^{b,j}	1,218,057	1,550,000	Preston Ridge Partners Mortgage Trust, LLC 3.470%, 9/25/2022, Ser. 2017-2A, Class A1 ^{z,k}	1,546,609
1,215,444	3.500%, 5/28/2069, Ser. 2017-RT5, Class A ^{b,j}	947,580		Pretium Mortgage Credit Partners, LLC 3.250%, 8/27/2032, Ser. 2017-NPL4, Class A1 ^{z,k}	766,705
955,836	Citigroup Mortgage Loan Trust, Inc. 5.500%, 11/25/2035, Ser. 2005-9, Class 21A2	261,899			
261,063	3.898%, 3/25/2037, Ser. 2007-AR4, Class 2A1A ^b	13,035			
15,470	COLT Mortgage Loan Trust 2.415%, 10/25/2047, Ser. 2017-2, Class A1A ^{b,j}	872,322			
878,305	Countrywide Alternative Loan Trust 4.026%, 10/25/2035, Ser. 2005-43, Class 4A1 ^b	281,298			
320,400	6.500%, 8/25/2036, Ser. 2006-23CB, Class 2A3	211,569			
325,049	6.000%, 1/25/2037, Ser. 2006-39CB, Class 1A16	152,239			
159,110	5.500%, 5/25/2037, Ser.	700,338			
833,582	2007-8CB, Class A1				

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MODERATELY AGGRESSIVE ALLOCATION PORTFOLIO

Schedule of Investments as of September 28, 2018

(unaudited)

Principal Amount	Long-Term Fixed Income (15.8%)	Value
<u>Collateralized Mortgage Obligations (0.3%) - continued</u>		
\$42,147	Residential Accredit Loans, Inc. Trust 5.750%, 9/25/2035, Ser. 2005-QS13, Class 2A3	\$40,882
1,063,531	Residential Asset Securitization Trust 2.596%, (LIBOR 1M + 0.380%), 8/25/2037, Ser. 2007-A8, Class 2A3 ^b	241,329
45,458	Residential Funding Mortgage Security I Trust 6.000%, 7/25/2037, Ser. 2007-S7, Class A20	42,994
481,225	Sequoia Mortgage Trust 4.012%, 9/20/2046, Ser. 2007-1, Class 4A1 ^b	399,194
53,239	Structured Adjustable Rate Mortgage Loan Trust 4.421%, 9/25/2035, Ser. 2005-18, Class 1A1 ^b	42,758
85,870	Structured Asset Mortgage Investments, Inc. 2.526%, (LIBOR 1M + 0.310%), 12/25/2035, Ser. 2005-AR4, Class A1 ^b	82,094
632,208	Towd Point Mortgage Trust 2.816%, (LIBOR 1M + 0.600%), 2/25/2057, Ser. 2017-5, Class A1 ^{bj}	632,775
649,159	Verus Securitization Trust 2.853%, 1/25/2047, Ser. 2017-1A, Class A1 ^{*b}	644,193
978,657	2.485%, 7/25/2047, Ser. 2017-2A, Class A1 ^{*b}	955,321
120,120	WaMu Mortgage Pass Through Certificates 3.864%, 9/25/2036, Ser. 2006-AR10, Class 1A2 ^b	116,156
294,718	3.483%, 10/25/2036, Ser. 2006-AR12, Class 1A1 ^b	285,690
1,126,559	2.805%, (12 MTA + 0.960%), 9/25/2046, Ser. 2006-AR11, Class 1A ^b	1,039,899
78,097	2.585%, (12 MTA + 0.740%), 1/25/2047, Ser. 2006-AR19, Class 1A ^b	73,130
27,749	Wells Fargo Mortgage Backed Securities Trust 3.964%, 3/25/2036, Ser. 2006-AR2, Class 2A1 ^b	28,209
26,442	4.302%, 7/25/2036, Ser. 2006-AR10, Class 2A1 ^b	26,343
21,276	6.000%, 7/25/2037, Ser. 2007-8, Class 1A16	21,204
Total		20,915,307

Commercial Mortgage-Backed Securities (0.6%)

1,075,000	AMSR Trust 3.558%, (LIBOR 1M + 1.400%), 11/17/2033, Ser. 2016-SFR1, Class A ^{bj}	1,075,957
2,600,000	Benchmark 2018-B5 Mortgage Trust 4.208%, 7/15/2051, Ser. 2018-B5, Class A4	2,680,838

Principal Amount	Long-Term Fixed Income (15.8%)	Value
<u>Commercial Mortgage-Backed Securities (0.6%) - continued</u>		
\$1,900,000	CSAIL Commercial Mortgage Trust 3.504%, 6/15/2057, Ser. 2015-C2, Class A4	\$1,875,373
1,200,000	Federal Home Loan Mortgage Corporation Multifamily Structured Pass Through Certificates 3.900%, 4/25/2028, Ser. K076, Class A2 ⁿ	1,228,021
2,000,000	Federal National Mortgage Association 3.640%, 6/1/2028	1,984,692
2,092,262	3.730%, 6/1/2028	2,097,426
850,000	3.710%, 7/1/2028	847,994
1,200,000	Federal National Mortgage Association - ACES 2.568%, 12/25/2026, Ser. 2017-M3, Class A2 ^b	1,111,763
1,800,000	2.878%, 2/25/2027, Ser. 2017-M2, Class A2 ^b	1,704,691
2,375,000	2.961%, 2/25/2027, Ser. 2017-M7, Class A2 ^b	2,261,971
1,850,000	3.150%, 3/25/2028, Ser. 2018-M7, Class A2 ^b	1,768,605
2,397,336	Federal National Mortgage Association Grantor Trust 2.898%, 6/25/2027, Ser. 2017-T1, Class A ⁿ	2,272,075
1,250,000	GS Mortgage Securities Trust 3.801%, 1/10/2047, Ser. 2014-GC18, Class A3	1,265,528
2,450,000	3.666%, 9/10/2047, Ser. 2014-GC24, Class A4	2,461,330
975,000	3.244%, 10/10/2048, Ser. 2015-GC34, Class A3	950,167
1,425,000	Morgan Stanley Bank of America Merrill Lynch Trust 3.176%, 8/15/2045, Ser. 2012-C5, Class A4	1,411,925
1,425,000	3.246%, 12/15/2047, Ser. 2014-C19, Class A3	1,395,870
4,200,000	Morgan Stanley Capital I, Inc. 4.177%, 7/15/2051, Ser. 2018-H3, Class A5	4,302,496
1,337,360	UBS Commercial Mortgage Trust 3.400%, 5/10/2045, Ser. 2012-C1, Class A3	1,335,001
3,500,000	4.241%, 6/15/2051, Ser. 2018-C11, Class A5 ^b	3,592,001
1,193,248	WFRBS Commercial Mortgage Trust 2.870%, 11/15/2045, Ser. 2012-C9, Class A3	1,168,506
Total		38,792,230

Communications Services (0.6%)

460,000	21st Century Fox America, Inc. 6.900%, 3/1/2019	467,699
900,000	6.400%, 12/15/2035	1,145,599
690,000	AMC Networks, Inc. 5.000%, 4/1/2024	679,650
298,000	America Movil SAB de CV 5.000%, 10/16/2019	303,888
10,000	American Tower Corporation 2.800%, 6/1/2020	9,906
560,000	3.300%, 2/15/2021	556,575

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MODERATELY AGGRESSIVE ALLOCATION PORTFOLIO

Schedule of Investments as of September 28, 2018

(unaudited)

Principal Amount	Long-Term Fixed Income (15.8%)	Value	Principal Amount	Long-Term Fixed Income (15.8%)	Value
<u>Communications Services (0.6%) - continued</u>			<u>Communications Services (0.6%) - continued</u>		
	AT&T, Inc.			Meredith Corporation	
\$222,000	5.875%, 10/1/2019	\$228,301	\$30,000	6.875%, 2/1/2026 ^l	\$30,750
7,000	5.200%, 3/15/2020	7,204		Moody's Corporation	
	3.316%, (LIBOR 3M +		315,000	2.750%, 12/15/2021	308,069
165,000	0.930%), 6/30/2020 ^b	166,644		Neptune Finco Corporation	
350,000	3.800%, 3/1/2024	346,468	798,000	10.875%, 10/15/2025 ^l	926,677
368,000	4.100%, 2/15/2028 ^l	356,641		Netflix, Inc.	
281,000	4.300%, 2/15/2030 ^l	270,048	875,000	4.875%, 4/15/2028 ^l	822,500
480,000	5.250%, 3/1/2037	477,814		Nexstar Escrow Corporation	
700,000	4.900%, 8/15/2037 ^l	668,475	340,000	5.625%, 8/1/2024 ^l	332,775
336,000	6.350%, 3/15/2040	368,973		Omnicom Group, Inc.	
355,000	5.550%, 8/15/2041	358,720	224,000	3.600%, 4/15/2026	212,664
275,000	4.750%, 5/15/2046	250,861		SES Global Americas Holdings GP	
580,000	5.450%, 3/1/2047	579,519	365,000	2.500%, 3/25/2019 ^l	364,078
	British Sky Broadcasting Group plc			Sprint Communications, Inc.	
334,000	2.625%, 9/16/2019 ^l	332,388	615,000	6.000%, 11/15/2022	627,300
455,000	3.125%, 11/26/2022 ^l	445,657		Sprint Corporation	
	CCO Holdings, LLC		695,000	7.625%, 2/15/2025	737,047
900,000	5.875%, 4/1/2024 ^l	919,125		Telecom Italia SPA	
	CCOH Safari, LLC		590,000	5.303%, 5/30/2024 ^l	573,037
30,000	5.750%, 2/15/2026 ^l	30,112		Telefonica Emisiones SAU	
	CenturyLink, Inc.		575,000	4.665%, 3/6/2038	539,531
810,000	6.450%, 6/15/2021	840,375		Time Warner Entertainment Company, LP	
	Charter Communications Operating, LLC		459,000	8.375%, 3/15/2023	531,171
217,000	6.834%, 10/23/2055	239,125		Verizon Communications, Inc.	
5,000	4.464%, 7/23/2022	5,083	625,000	3.500%, 11/1/2021	627,938
300,000	4.500%, 2/1/2024	301,260	1,008,000	5.150%, 9/15/2023	1,078,095
595,000	4.200%, 3/15/2028	568,853	874,000	3.376%, 2/15/2025	850,070
1,410,000	6.484%, 10/23/2045	1,513,803		3.414%, (LIBOR 3M + 1.100%),	
	Clear Channel Worldwide Holdings, Inc.		245,000	5/15/2025 ^b	247,125
800,000	6.500%, 11/15/2022	816,296	319,000	4.272%, 1/15/2036	303,657
	Comcast Corporation		960,000	4.862%, 8/21/2046	960,161
370,000	4.049%, 11/1/2052	326,557	748,000	4.522%, 9/15/2048	711,749
14,000	1.625%, 1/15/2022	13,180		Viacom, Inc.	
360,000	2.750%, 3/1/2023	348,036	249,000	4.250%, 9/1/2023	250,842
960,000	4.400%, 8/15/2035	940,916	480,000	6.875%, 4/30/2036	545,887
490,000	4.750%, 3/1/2044	487,926	336,000	5.850%, 9/1/2043	354,935
250,000	4.600%, 8/15/2045	244,423		Virgin Media Secured Finance plc	
	Cox Communications, Inc.		775,000	5.250%, 1/15/2026 ^l	757,787
600,000	3.350%, 9/15/2026 ^l	557,066		Windstream Services, LLC	
240,000	4.600%, 8/15/2047 ^l	223,960	620,000	8.625%, 10/31/2025 ^l	595,200
	Crown Castle International Corporation			Total	36,976,901
526,000	3.400%, 2/15/2021	524,634	<u>Consumer Cyclical (0.4%)</u>		
931,000	5.250%, 1/15/2023	975,687		Allison Transmission, Inc.	
480,000	3.200%, 9/1/2024	456,505	45,000	5.000%, 10/1/2024 ^l	44,775
	CSC Holdings, LLC			Amazon.com, Inc.	
105,000	5.500%, 4/15/2027 ^l	102,152	300,000	3.150%, 8/22/2027	287,304
	Digicel, Ltd.		600,000	3.875%, 8/22/2037	586,611
1,351,748	6.000%, 4/15/2021 ^{*,j}	1,253,746	360,000	4.050%, 8/22/2047	351,671
	Discovery Communications, LLC			American Honda Finance Corporation	
600,000	4.900%, 3/11/2026	615,529	520,000	2.000%, 2/14/2020	513,120
950,000	5.000%, 9/20/2037	924,118		Aptiv plc	
	Gray Television, Inc.		560,000	3.150%, 11/19/2020	555,531
735,000	5.875%, 7/15/2026 ^l	728,569		BMW US Capital, LLC	
	Intelsat Jackson Holdings SA		15,000	1.500%, 4/11/2019 ^l	14,906
420,000	8.500%, 10/15/2024 ^l	423,675		Brookfield Residential Properties, Inc.	
	Level 3 Communications, Inc.		60,000	6.125%, 7/1/2022 ^l	60,000
920,000	5.375%, 1/15/2024	921,601		Cinemark USA, Inc.	
	Level 3 Financing, Inc.		1,161,000	4.875%, 6/1/2023	1,142,134
335,000	5.375%, 5/1/2025	335,000		D.R. Horton, Inc.	
30,000	5.250%, 3/15/2026	29,514	534,000	2.550%, 12/1/2020	523,046

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MODERATELY AGGRESSIVE ALLOCATION PORTFOLIO

Schedule of Investments as of September 28, 2018

(unaudited)

Principal Amount	Long-Term Fixed Income (15.8%)	Value	Principal Amount	Long-Term Fixed Income (15.8%)	Value
Consumer Cyclical (0.4%) - continued			Consumer Cyclical (0.4%) - continued		
	Daimler Finance North America, LLC			Macy's Retail Holdings, Inc.	
\$448,000	2.959%, (LIBOR 3M + 0.620%), 10/30/2019 ^{bj}	\$449,921	\$720,000	2.875%, 2/15/2023 ⁱ	\$681,739
425,000	2.891%, (LIBOR 3M + 0.550%), 5/4/2021 ^{bj}	426,455	700,000	Mastercard, Inc.	689,128
825,000	Delphi Jersey Holdings plc		335,000	3.950%, 2/26/2048	689,128
550,000	5.000%, 10/1/2025 ⁱ	776,531	462,000	McDonald's Corporation	333,023
450,000	Ford Motor Credit Company, LLC		575,000	2.750%, 12/9/2020	333,023
444,000	2.551%, 10/5/2018	550,001	575,000	2.625%, 1/15/2022	449,422
14,000	2.943%, 1/8/2019	450,459	575,000	4.450%, 3/1/2047	563,700
224,000	2.262%, 3/28/2019	442,463	945,000	MGM Resorts International	978,075
168,000	2.597%, 11/4/2019	13,888	30,000	6.000%, 3/15/2023	978,075
224,000	2.459%, 3/27/2020	220,253	825,000	5.750%, 6/15/2025	30,060
168,000	3.200%, 1/15/2021	165,500	785,000	Navistar International Corporation	858,000
10,000	3.336%, 3/18/2021	9,858	825,000	6.625%, 11/1/2025 ⁱ	858,000
170,000	3.656%, (LIBOR 3M + 1.270%), 3/28/2022 ^b	169,776	785,000	New Red Finance, Inc.	745,067
650,000	2.979%, 8/3/2022	616,455	11,000	4.250%, 5/15/2024 ⁱ	745,067
625,000	General Motors Company		360,000	Nissan Motor Acceptance Corporation	10,965
	3.227%, (LIBOR 3M + 0.900%), 9/10/2021 ^b	624,764	360,000	2.000%, 3/8/2019 ⁱ	10,965
10,000	General Motors Financial Company, Inc.		868,000	2.150%, 9/28/2020 ⁱ	350,983
185,000	2.650%, 4/13/2020	9,896	868,000	Prime Security Services Borrower, LLC	928,326
332,000	3.267%, (LIBOR 3M + 0.930%), 4/13/2020 ^b	186,151	30,000	9.250%, 5/15/2023 ⁱ	928,326
224,000	3.700%, 11/24/2020	333,596	30,000	PulteGroup, Inc.	30,075
515,000	4.200%, 3/1/2021	226,770	10,000	4.250%, 3/1/2021	30,075
10,000	3.189%, (LIBOR 3M + 0.850%), 4/9/2021 ^b	516,967	51,748	Ralph Lauren Corporation	9,893
531,000	4.375%, 9/25/2021	10,177	760,000	2.625%, 8/18/2020	9,893
224,000	3.150%, 6/30/2022	516,556	186,000	Royal Caribbean Cruises, Ltd.	54,455
385,000	3.950%, 4/13/2024	218,099	186,000	5.250%, 11/15/2022	54,455
10,000	4.300%, 7/13/2025	374,689	760,000	Six Flags Entertainment Corporation	744,420
575,000	Home Depot, Inc.		186,000	4.875%, 7/31/2024 ⁱ	744,420
336,000	2.625%, 6/1/2022	9,788	186,000	Toll Brothers Finance Corporation	185,851
590,000	5.400%, 9/15/2040	666,349	10,000	4.000%, 12/31/2018	185,851
176,000	4.250%, 4/1/2046	342,700	775,000	Visa, Inc.	9,827
517,000	3.900%, 6/15/2047	567,345	775,000	2.200%, 12/14/2020	9,827
6,000	Hyundai Capital America		9,000	VOC Escrow, Ltd.	744,806
336,000	2.400%, 10/30/2018 ⁱ	175,990	9,000	5.000%, 2/15/2028 ⁱ	744,806
630,000	2.550%, 4/3/2020 ⁱ	508,310	55,000	Volkswagen Group of America Finance, LLC	8,916
532,000	2.750%, 9/18/2020 ⁱ	5,883	55,000	2.450%, 11/20/2019 ⁱ	8,916
630,000	3.000%, 10/30/2020 ⁱ	330,762	280,000	Yum! Brands, Inc.	54,553
29,000	Jaguar Land Rover Automotive plc		280,000	5.000%, 6/1/2024 ⁱ	54,553
695,000	5.625%, 2/1/2023 ⁱ	620,550		Total	28,240,211
485,000	KB Home			Consumer Non-Cyclical (0.7%)	
350,000	4.750%, 5/15/2019	535,325		Abbott Laboratories	
1,000,000	L Brands, Inc.		610,000	2.900%, 11/30/2021	602,398
365,000	5.625%, 2/15/2022	636,489	14,000	2.550%, 3/15/2022	13,590
200,000	6.694%, 1/15/2027 ⁱ	27,115	291,000	3.400%, 11/30/2023	289,762
380,000	Landry's, Inc.		941,000	4.750%, 11/30/2036	1,000,401
405,000	6.750%, 10/15/2024 ⁱ	704,994	475,000	4.900%, 11/30/2046	515,171
	Lear Corporation		809,000	AbbVie, Inc.	
	5.250%, 1/15/2025	501,022	7,000	2.500%, 5/14/2020	799,828
	Lennar Corporation		540,000	2.900%, 11/6/2022	6,799
	2.950%, 11/29/2020	8,786	240,000	3.600%, 5/14/2025	522,480
	4.125%, 1/15/2022	347,826	240,000	4.700%, 5/14/2045	230,206
	4.750%, 11/15/2022	50,312	40,000	Albertsons Companies, LLC	38,450
	4.875%, 12/15/2023	1,008,750	224,000	6.625%, 6/15/2024	38,450
	4.500%, 4/30/2024	357,408	280,000	Altria Group, Inc.	218,868
	Live Nation Entertainment, Inc.		280,000	2.850%, 8/9/2022	218,868
	5.375%, 6/15/2022 ⁱ	202,500	708,000	2.625%, 9/16/2026	255,676
	4.875%, 11/1/2024 ⁱ	373,350	224,000	Amgen, Inc.	
	5.625%, 3/15/2026 ⁱ	409,050	13,000	2.200%, 5/11/2020	697,873
			224,000	2.700%, 5/1/2022	217,815
			300,000	2.650%, 5/11/2022	12,624
			300,000	3.125%, 5/1/2025	287,008

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MODERATELY AGGRESSIVE ALLOCATION PORTFOLIO

Schedule of Investments as of September 28, 2018

(unaudited)

Principal Amount	Long-Term Fixed Income (15.8%) Consumer Non-Cyclical (0.7%) - continued	Value	Principal Amount	Long-Term Fixed Income (15.8%) Consumer Non-Cyclical (0.7%) - continued	Value
\$360,000	3.200%, 11/2/2027	\$337,929	\$740,000	4.800%, 7/15/2046	\$721,151
244,000	4.400%, 5/1/2045	235,825		Forest Laboratories, LLC	
	Anheuser-Busch InBev Finance, Inc.		130,000	4.875%, 2/15/2021 ¹	133,837
	3.603%, (LIBOR 3M +			Grupo Bimbo SAB de CV	
255,000	1.260%), 2/1/2021 ^b	261,717	370,000	4.700%, 11/10/2047 ¹	341,059
7,000	3.300%, 2/1/2023	6,911		Halfmoon Parent, Inc.	
1,034,000	3.650%, 2/1/2026	1,003,342		3.224%, (LIBOR 3M +	
896,000	4.700%, 2/1/2036	896,132	120,000	0.890%), 7/15/2023 ^{bj}	120,005
	Anheuser-Busch InBev Worldwide,		480,000	4.125%, 11/15/2025 ⁵	478,465
	Inc.		590,000	4.800%, 8/15/2038 ⁸	589,079
1,150,000	4.750%, 4/15/2058	1,114,188		HCA, Inc.	
	3.077%, (LIBOR 3M + 0.740%),		26,748	4.750%, 5/1/2023	27,250
350,000	1/12/2024 ^b	351,581	585,000	5.250%, 6/15/2026	601,819
575,000	4.375%, 4/15/2038	552,633	300,000	4.500%, 2/15/2027	294,750
575,000	4.600%, 4/15/2048	556,082		Imperial Tobacco Finance plc	
	BAT Capital Corporation		450,000	2.950%, 7/21/2020 ⁰	445,572
240,000	2.297%, 8/14/2020 ¹	235,185		Iron Mountain, Inc.	
360,000	3.222%, 8/15/2024 ¹	343,036	846,748	6.000%, 8/15/2023	868,450
480,000	4.540%, 8/15/2047 ¹	439,222		JBS USA, LLC	
	Baxalta, Inc.		725,000	5.750%, 6/15/2025 ⁵	705,969
246,000	4.000%, 6/23/2025	243,292		Kellogg Company	
	Bayer U.S. Finance II, LLC		650,000	3.250%, 5/14/2021	646,895
600,000	4.875%, 6/25/2048 ¹	581,985		Kimberly-Clark Corporation	
	Bayer U.S. Finance II, LLC		600,000	3.900%, 5/4/2047	573,530
580,000	4.250%, 12/15/2025 ⁵	575,635		Kraft Foods Group, Inc.	
	Becton, Dickinson and Company		448,000	5.000%, 6/4/2042	427,157
14,000	3.125%, 11/8/2021	13,776		Kraft Heinz Foods Company	
516,000	3.734%, 12/15/2024	505,213	750,000	3.375%, 6/15/2021	745,988
750,000	3.700%, 6/6/2027	717,022		Kroger Company	
354,000	4.669%, 6/6/2047	349,598	300,000	2.800%, 8/1/2022	290,013
	Boston Scientific Corporation			Laboratory Corporation of America	
205,000	6.000%, 1/15/2020	212,149		Holdings	
325,000	3.850%, 5/15/2025	323,695	165,000	2.625%, 2/1/2020	163,958
336,000	7.375%, 1/15/2040	441,109		Maple Escrow Subsidiary, Inc.	
	Bunge, Ltd. Finance Corporation		470,000	3.551%, 5/25/2021 ¹	469,147
190,000	3.500%, 11/24/2020	189,398		Mead Johnson Nutrition Company	
	Campbell Soup Company		210,000	3.000%, 11/15/2020	209,256
590,000	3.950%, 3/15/2025	570,229		Medtronic Global Holdings SCA	
	Celgene Corporation		14,000	1.700%, 3/28/2019	13,935
945,000	2.875%, 8/15/2020	938,760		Medtronic, Inc.	
	Church & Dwight Company, Inc.		1,720,000	4.375%, 3/15/2035	1,776,622
140,000	2.450%, 12/15/2019	138,951	235,000	4.625%, 3/15/2045	248,481
	Clorox Company			Merck & Company, Inc.	
720,000	3.100%, 10/1/2027	675,987		2.716%, (LIBOR 3M + 0.375%),	
	Constellation Brands, Inc.		175,000	2/10/2020 ^b	175,694
470,000	3.600%, 2/15/2028	439,544	88,000	3.700%, 2/10/2045	83,861
	CVS Caremark Corporation			Mondelez International Holdings	
110,000	4.000%, 12/5/2023	110,197		Netherlands BV	
	CVS Health Corporation		515,000	2.000%, 10/28/2021 ¹	491,936
118,000	3.350%, 3/9/2021	117,776		Mondelez International, Inc.	
7,000	2.750%, 12/1/2022	6,750		2.863%, (LIBOR 3M +	
236,000	3.700%, 3/9/2023	234,944	247,000	0.520%), 2/1/2019 ^b	247,331
580,000	4.100%, 3/25/2025	578,198		Mylan NV	
1,440,000	4.875%, 7/20/2035	1,445,362	228,000	5.250%, 6/15/2046	212,932
1,040,000	4.780%, 3/25/2038	1,031,901		Mylan, Inc.	
580,000	5.050%, 3/25/2048	592,555	120,000	3.125%, 1/15/2023 ³	114,481
	EMD Finance, LLC		420,000	4.550%, 4/15/2028 ⁸	408,127
280,000	2.950%, 3/19/2022 ¹	272,894		Nestle Holdings, Inc.	
	Energizer Holdings, Inc.		1,150,000	3.900%, 9/24/2038 ⁸	1,124,274
820,000	5.500%, 6/15/2025 ⁵	815,900		Newell Rubbermaid, Inc.	
	Envision Healthcare Corporation		10,000	3.150%, 4/1/2021	9,839
1,020,000	5.125%, 7/1/2022 ¹	1,044,990	336,000	5.500%, 4/1/2046	320,810
	Express Scripts Holding Company			PepsiCo, Inc.	
7,000	4.750%, 11/15/2021	7,224	450,000	2.850%, 2/24/2026	427,998
224,000	3.000%, 7/15/2023	215,654			

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MODERATELY AGGRESSIVE ALLOCATION PORTFOLIO

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(unaudited)

Principal Amount	Long-Term Fixed Income (15.8%)	Value	Principal Amount	Long-Term Fixed Income (15.8%)	Value
Consumer Non-Cyclical (0.7%) - continued			Energy (0.7%) - continued		
	Pernod Ricard SA		\$225,000	6.250%, 3/15/2038	\$265,269
\$5,000	5.750%, 4/7/2021 ¹	\$5,261		Canadian Oil Sands, Ltd.	
	Perrigo Finance Unlimited Company		315,000	9.400%, 9/1/2021 ¹	355,799
600,000	4.900%, 12/15/2044	541,071		Genovus Energy, Inc.	
	Pinnacle Foods, Inc.		482,000	3.800%, 9/15/2023	471,760
50,000	5.875%, 1/15/2024	52,500		Cheniere Corpus Christi Holdings, LLC	
	Post Holdings, Inc.		715,000	7.000%, 6/30/2024	782,925
760,000	5.500%, 3/1/2025 ¹	753,920	685,000	5.875%, 3/31/2025	719,250
	Reynolds American, Inc.			Cheniere Energy Partners, LP	
6,000	3.250%, 6/12/2020	5,988	995,000	5.625%, 10/1/2026 ¹	1,002,164
672,000	5.700%, 8/15/2035	716,948		Chesapeake Energy Corporation	
	Roche Holdings, Inc.		410,000	7.000%, 10/1/2024	410,000
336,000	4.000%, 11/28/2044 ¹	333,162		ConocoPhillips	
	Shire Acquisitions Investments Ireland Designated Activity Company		590,000	6.500%, 2/1/2039	765,673
702,000	2.400%, 9/23/2021	678,237	481,000	5.000%, 9/15/2022	487,975
	Simmons Foods, Inc.		600,000	4.375%, 1/15/2028	595,159
810,000	5.750%, 11/1/2024 ¹	620,662		Crestwood Midstream Partners, LP	
	Smithfield Foods, Inc.		40,000	6.250%, 4/1/2023	41,300
566,000	2.700%, 1/31/2020 ¹	557,259		El Paso Pipeline Partners Operating Company, LLC	
350,000	2.650%, 10/3/2021 ¹	333,580	355,000	4.300%, 5/1/2024	358,325
	Tenet Healthcare Corporation			Enbridge Energy Partners, LP	
855,000	8.125%, 4/1/2022	900,999	595,000	5.875%, 10/15/2025	654,910
	Teva Pharmaceutical Finance Netherlands III BV			Enbridge, Inc.	
10,000	2.200%, 7/21/2021	9,396	400,000	2.900%, 7/15/2022	387,922
	Thermo Fisher Scientific, Inc.			Encana Corporation	
168,000	3.000%, 4/15/2023	162,841	109,000	3.900%, 11/15/2021	109,461
	TreeHouse Foods, Inc.			Energy Transfer Equity, LP	
490,000	4.875%, 3/15/2022	490,000	725,000	5.500%, 6/1/2027	752,405
	Tyson Foods, Inc.			Energy Transfer Partners, LP	
236,000	3.550%, 6/2/2027	222,623	200,000	4.200%, 9/15/2023	201,550
	VPII Escrow Corporation		600,000	6.000%, 6/15/2048	638,784
25,000	7.500%, 7/15/2021 ¹	25,469		Energy Transfer Partners, LP	
	VRX Escrow Corporation		265,000	4.900%, 3/15/2035	248,910
1,495,000	6.125%, 4/15/2025 ¹	1,421,820	250,000	5.150%, 2/1/2043	237,227
	Zimmer Biomet Holdings, Inc.			Eni SPA	
	3.089%, (LIBOR 3M + 0.750%), 3/19/2021 ^b		625,000	4.000%, 9/12/2023 ¹	618,137
730,000		730,676		EnLink Midstream Partners, LP	
	Zoetis, Inc.		225,000	4.150%, 6/1/2025	213,274
9,000	3.450%, 11/13/2020	9,038	168,000	4.850%, 7/15/2026	162,820
768,000	4.700%, 2/1/2043	784,781		Enterprise Products Operating, LLC	
	Total	49,299,322	172,000	5.100%, 2/15/2045	181,229
				EQT Corporation	
			128,000	8.125%, 6/1/2019	132,160
Energy (0.7%)	Alliance Resource Operating Partners, LP		250,000	4.875%, 11/15/2021	256,990
	765,000	814,725	600,000	3.900%, 10/1/2027	561,954
	Anadarko Petroleum Corporation			EQT Midstream Partners, LP	
10,000	8.700%, 3/15/2019	10,251	590,000	4.750%, 7/15/2023	598,127
710,000	4.850%, 3/15/2021	729,545		Exxon Mobil Corporation	
580,000	5.550%, 3/15/2026	616,254	10,000	1.708%, 3/1/2019	9,968
	Antero Resources Corporation		180,000	4.114%, 3/1/2046	182,389
275,000	5.125%, 12/1/2022	278,437		Hess Corporation	
500,000	5.625%, 6/1/2023	511,875	900,000	3.500%, 7/15/2024	850,464
	BP Capital Markets plc		355,000	6.000%, 1/15/2040	368,014
7,000	2.315%, 2/13/2020	6,935		Kinder Morgan Energy Partners, LP	
665,000	3.535%, 11/4/2024	660,993	340,000	3.500%, 3/1/2021	340,943
120,000	3.119%, 5/4/2026	114,379	14,000	3.450%, 2/15/2023	13,725
840,000	3.279%, 9/19/2027	803,137	585,000	6.500%, 9/1/2039	659,074
	Buckeye Partners, LP			Kinder Morgan, Inc.	
305,000	2.650%, 11/15/2018	304,948	530,000	6.500%, 9/15/2020	560,138
	Canadian Natural Resources, Ltd.			Magellan Midstream Partners, LP	
585,000	3.450%, 11/15/2021	581,853	315,000	5.000%, 3/1/2026	334,729

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Principal Amount	Long-Term Fixed Income (15.8%)	Value	Principal Amount	Long-Term Fixed Income (15.8%)	Value
<u>Energy (0.7%) - continued</u>			<u>Energy (0.7%) - continued</u>		
	Marathon Oil Corporation			Tesoro Logistics, LP	
\$342,000	2.700%, 6/1/2020	\$337,550	\$755,000	5.250%, 1/15/2025	\$773,256
830,000	6.600%, 10/1/2037	978,416		Weatherford International, Ltd.	
	Marathon Petroleum Corporation		211,000	4.500%, 4/15/2022 ⁱ	184,625
175,000	3.400%, 12/15/2020	175,117	510,000	8.250%, 6/15/2023 ⁱ	481,950
480,000	6.500%, 3/1/2041	560,981		Western Gas Partners, LP	
	MEG Energy Corporation		472,000	4.000%, 7/1/2022	469,856
23,000	6.375%, 1/30/2023 ⁱ	20,930	240,000	4.500%, 3/1/2028	230,097
	MPLX, LP			Williams Companies, Inc.	
10,000	4.500%, 7/15/2023	10,251	600,000	7.500%, 1/15/2031	728,307
708,000	4.875%, 6/1/2025	731,218		Williams Partners, LP	
350,000	4.125%, 3/1/2027	340,749	294,000	4.000%, 11/15/2021	296,678
	Nabors Industries, Inc.		165,000	3.600%, 3/15/2022	164,004
410,000	5.750%, 2/1/2025 ^j	392,935	300,000	4.500%, 11/15/2023	305,469
	Newfield Exploration Company		450,000	3.750%, 6/15/2027	429,429
850,000	5.625%, 7/1/2024	895,688	475,000	6.300%, 4/15/2040	536,331
	ONEOK Partners, LP			Woodside Finance, Ltd.	
355,000	3.800%, 3/15/2020	356,432	600,000	3.650%, 3/5/2025 ⁱ	577,709
	Parsley Energy, LLC		240,000	3.700%, 3/15/2028 ⁱ	225,030
350,000	5.625%, 10/15/2027 ⁱ	350,875		WPX Energy, Inc.	
	PBF Holding Company, LLC		535,000	5.750%, 6/1/2026	541,688
620,000	7.250%, 6/15/2025	651,000		Total	43,495,901
	Petrobras Global Finance BV		<u>Financials (1.7%)</u>		
40,000	8.375%, 5/23/2021	43,520		ABN AMRO Bank NV	
	Petroleos Mexicanos		450,000	4.750%, 7/28/2025 ⁱ	451,121
449,000	6.000%, 3/5/2020	462,246		ACE INA Holdings, Inc.	
10,000	6.375%, 2/4/2021	10,485	10,000	2.875%, 11/3/2022	9,787
147,000	2.378%, 4/15/2025	143,189	335,000	4.350%, 11/3/2045	341,558
295,000	6.750%, 9/21/2047	281,486		AerCap Ireland Capital, Ltd.	
	Phillips 66		220,000	3.750%, 5/15/2019	220,870
480,000	3.900%, 3/15/2028	473,189	224,000	4.625%, 10/30/2020	228,263
	Pioneer Natural Resources Company		600,000	5.000%, 10/1/2021	617,128
225,000	4.450%, 1/15/2026	230,412	420,000	3.500%, 1/15/2025	395,628
	Plains All American Pipeline, LP			Air Lease Corporation	
550,000	5.000%, 2/1/2021	562,397	590,000	3.375%, 1/15/2019	590,647
	Regency Energy Partners, LP		491,000	2.500%, 3/1/2021	479,594
448,000	5.875%, 3/1/2022	473,999		Aircastle, Ltd.	
720,000	5.000%, 10/1/2022	745,603	700,000	5.000%, 4/1/2023	718,755
	Sabine Pass Liquefaction, LLC			Ally Financial, Inc.	
351,000	6.250%, 3/15/2022	377,227	440,000	3.750%, 11/18/2019	438,350
426,000	5.625%, 4/15/2023	452,793	475,000	4.125%, 3/30/2020	476,781
480,000	5.750%, 5/15/2024	515,142		American Express Company	
725,000	5.625%, 3/1/2025	772,946	363,000	2.200%, 10/30/2020	355,326
	Schlumberger Holdings Corporation			American Express Credit Corporation	
10,000	3.000%, 12/21/2020 ⁱ	9,921	350,000	2.887%, (LIBOR 3M + 0.550%), 3/18/2019 ^b	350,675
580,000	4.000%, 12/21/2025 ⁱ	579,673	720,000	1.875%, 5/3/2019	716,631
	Shell International Finance BV			2.678%, (LIBOR 3M + 0.330%), 5/3/2019 ^b	7,009
165,000	2.788%, (LIBOR 3M + 0.450%), 5/11/2020 ^b	166,072	7,000	2.200%, 3/3/2020	847,377
	Southwestern Energy Company		857,000	3.382%, (LIBOR 3M + 1.050%), 9/14/2020 ^b	10,148
785,000	7.500%, 4/1/2026 ⁱ	822,288		American International Group, Inc.	
	SRC Energy, Inc.		150,000	3.300%, 3/1/2021	149,653
815,000	6.250%, 12/1/2025	766,100	336,000	4.125%, 2/15/2024	337,423
	Suncor Energy, Inc.		720,000	3.750%, 7/10/2025	701,058
270,000	3.600%, 12/1/2024	267,474	650,000	3.900%, 4/1/2026	636,012
	Sunoco Logistics Partners Operations, LP			Anthem, Inc.	
10,000	4.400%, 4/1/2021	10,172	590,000	4.625%, 5/15/2042	575,691
	Sunoco, LP			Ares Capital Corporation	
290,000	5.500%, 2/15/2026 ⁱ	280,140	940,000	3.875%, 1/15/2020	943,699
435,000	5.875%, 3/15/2028 ⁱ	417,600		ASP AMC Merger Sub, Inc.	
	Tallgrass Energy Partners, LP		850,000	8.000%, 5/15/2025 ⁱ	646,000
1,180,000	5.500%, 1/15/2028 ⁱ	1,190,325			
	Tesoro Corporation				
708,000	4.750%, 12/15/2023	730,696			

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MODERATELY AGGRESSIVE ALLOCATION PORTFOLIO

Schedule of Investments as of September 28, 2018

(unaudited)

Principal Amount	Long-Term Fixed Income (15.8%)	Value	Principal Amount	Long-Term Fixed Income (15.8%)	Value
Financials (1.7%) - continued			Financials (1.7%) - continued		
	Athene Global Funding			Citigroup, Inc.	
\$6,000	4.000%, 1/25/2022 ^l	\$6,012		3.109%, (LIBOR 3M + 0.770%),	
	Avalonbay Communities, Inc.		\$245,000	4/8/2019 ^b	\$245,797
500,000	3.500%, 11/15/2025	488,737	14,000	2.450%, 1/10/2020	13,880
	Aviation Capital Group, LLC		14,000	2.650%, 10/26/2020	13,812
485,000	2.875%, 1/20/2022 ^l	469,714	450,000	2.700%, 3/30/2021	442,302
	Banco Santander SA		537,000	2.750%, 4/25/2022	521,579
800,000	6.375%, 5/19/2019 ^{b,l}	793,352	244,000	4.050%, 7/30/2022	246,004
	3.457%, (LIBOR 3M +		366,000	3.142%, 1/24/2023 ^b	358,966
600,000	1.120%), 4/12/2023 ^b	601,184	910,000	4.400%, 6/10/2025	908,001
	Bank of America Corporation		448,000	3.200%, 10/21/2026	418,194
	3.207%, (LIBOR 3M + 0.870%),		720,000	3.668%, 7/24/2028 ^b	685,696
295,000	4/1/2019 ^b	296,232	336,000	4.125%, 7/25/2028	324,416
306,000	2.369%, 7/21/2021 ^b	300,625	600,000	3.520%, 10/27/2028 ^b	563,708
360,000	2.328%, 10/1/2021 ^b	352,174	700,000	3.878%, 1/24/2039 ^b	644,168
5,000	2.738%, 1/23/2022 ^b	4,917	348,000	4.650%, 7/23/2048	351,417
450,000	3.499%, 5/17/2022 ^b	449,722		Citizens Bank NA	
595,000	3.300%, 1/11/2023	586,058	485,000	2.200%, 5/26/2020	475,604
475,000	2.881%, 4/24/2023 ^b	461,803		CNA Financial Corporation	
10,000	3.550%, 3/5/2024 ^b	9,883	10,000	5.750%, 8/15/2021	10,582
448,000	4.000%, 4/1/2024	451,882		Comerica, Inc.	
1,320,000	4.000%, 1/22/2025	1,302,090	180,000	3.700%, 7/31/2023	178,982
600,000	3.093%, 10/1/2025 ^b	571,412		Commerzbank AG	
336,000	3.500%, 4/19/2026	324,671	600,000	8.125%, 9/19/2023 ^l	684,089
720,000	4.183%, 11/25/2027	702,301		Commonwealth Bank of Australia	
500,000	3.824%, 1/20/2028 ^b	486,602	350,000	2.250%, 3/10/2020 ^l	345,521
561,000	5.875%, 2/7/2042	664,323		3.034%, (LIBOR 3M +	
	Bank of Montreal		710,000	0.700%), 3/16/2023 ^{b,l}	712,340
8,000	1.500%, 7/18/2019	7,916		Compass Bank	
	2.797%, (LIBOR 3M +		500,000	3.500%, 6/11/2021	497,438
465,000	0.460%), 4/13/2021 ^b	466,860		Cooperatieve Centrale Raiffeisen-	
	Bank of New York Mellon Corporation			Boerenleenbank BA	
560,000	2.500%, 4/15/2021	549,816	620,000	3.950%, 11/9/2022	615,974
14,000	2.600%, 2/7/2022	13,657	1,416,000	4.625%, 12/1/2023	1,437,247
	Bank of Nova Scotia			Credit Agricole SA	
	2.788%, (LIBOR 3M +			3.139%, (LIBOR 3M +	
950,000	0.440%), 4/20/2021 ^b	953,021	290,000	0.800%), 4/15/2019 ^{b,l}	291,120
510,000	2.700%, 3/7/2022	497,518	807,000	3.375%, 1/10/2022 ^l	791,611
	Bank of Tokyo-Mitsubishi UFJ, Ltd.			Credit Suisse AG	
120,000	2.850%, 9/8/2021 ^l	117,374	231,000	5.400%, 1/14/2020	237,073
	Barclays Bank plc			Credit Suisse Group AG	
112,000	10.179%, 6/12/2021 ^l	127,580	600,000	2.997%, 12/14/2023 ^{b,l}	572,380
	Barclays plc		350,000	7.250%, 9/12/2025 ^{b,l}	351,312
264,000	2.750%, 11/8/2019	262,442	450,000	3.869%, 1/12/2029 ^{b,l}	423,352
790,000	3.250%, 1/12/2021	779,352		Credit Suisse Group Funding	
448,000	3.650%, 3/16/2025	420,707		Guernsey, Ltd.	
	BB&T Corporation		21,000	3.800%, 9/15/2022	20,882
	3.054%, (LIBOR 3M + 0.715%),			Credit Suisse Group Funding, Ltd.	
150,000	1/15/2020 ^b	150,994	539,000	3.125%, 12/10/2020	534,621
	BPCE SA		448,000	3.750%, 3/26/2025	431,913
300,000	3.000%, 5/22/2022 ^l	289,989		DDR Corporation	
840,000	3.500%, 10/23/2027 ^l	765,503	515,000	4.625%, 7/15/2022	526,483
	Capital One Financial Corporation			Deutsche Bank AG	
115,000	2.450%, 4/24/2019	114,824	360,000	2.700%, 7/13/2020	352,631
419,000	2.500%, 5/12/2020	413,775	675,000	3.375%, 5/12/2021	662,531
1,100,000	3.450%, 4/30/2021	1,098,748	301,000	4.250%, 10/14/2021	299,616
466,000	3.050%, 3/9/2022	455,545	700,000	4.875%, 12/1/2032 ^b	621,985
	Capital One NA			Digital Realty Trust LP	
150,000	2.350%, 1/31/2020	148,328	280,000	3.400%, 10/1/2020	280,266
	CBOE Holdings, Inc.			Discover Bank	
275,000	1.950%, 6/28/2019	273,313	514,000	8.700%, 11/18/2019	541,817
	Cigna Corporation		368,000	3.100%, 6/4/2020	365,670
950,000	3.050%, 10/15/2027	858,083	600,000	4.682%, 8/9/2028 ^b	593,832
	CIT Group, Inc.			Duke Realty, LP	
905,000	5.000%, 8/15/2022	924,910	88,000	3.875%, 2/15/2021	88,781

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MODERATELY AGGRESSIVE ALLOCATION PORTFOLIO

Schedule of Investments as of September 28, 2018

(unaudited)

Principal Amount	Long-Term Fixed Income (15.8%)	Value	Principal Amount	Long-Term Fixed Income (15.8%)	Value
Financials (1.7%) - continued			Financials (1.7%) - continued		
\$264,000	4.375%, 6/15/2022	\$270,474		Intesa Sanpaolo SPA	
	ERP Operating, LP		\$350,000	3.125%, 7/14/2022 ⁱ	\$325,456
90,000	3.375%, 6/1/2025	87,662		J.P. Morgan Chase & Company	
	European Investment Bank		165,000	2.250%, 1/23/2020	163,307
445,000	1.875%, 3/15/2019	443,762		3.001%, (LIBOR 3M +	
	Fidelity National Financial, Inc.		509,000	0.680%), 6/1/2021 ^b	511,834
500,000	5.500%, 9/1/2022	530,957	265,000	2.295%, 8/15/2021	257,616
	Fifth Third Bancorp		560,000	4.500%, 1/24/2022	577,492
148,000	2.875%, 7/27/2020	147,059	496,000	2.972%, 1/15/2023	482,987
145,000	2.875%, 10/1/2021	142,529	336,000	3.200%, 1/25/2023	331,103
396,000	2.600%, 6/15/2022	381,269	10,000	2.776%, 4/25/2023 ^b	9,712
	Five Corners Funding Trust		575,000	2.700%, 5/18/2023	552,954
1,090,000	4.419%, 11/15/2023 ^j	1,118,389		3.572%, (LIBOR 3M +	
	GE Capital International Funding		259,000	1.230%), 10/24/2023 ^b	264,160
	Company		352,000	3.625%, 5/13/2024	349,288
1,790,000	4.418%, 11/15/2035	1,677,707	690,000	3.125%, 1/23/2025	661,652
	Goldman Sachs Group, Inc.		1,080,000	3.900%, 7/15/2025	1,079,143
	3.414%, (LIBOR 3M + 1.100%),		360,000	3.300%, 4/1/2026	345,004
205,000	11/15/2018 ^b	205,252	675,000	4.203%, 7/23/2029 ^b	671,688
1,294,000	5.375%, 3/15/2020	1,333,963	720,000	3.882%, 7/24/2038 ^b	672,455
	3.507%, (LIBOR 3M + 1.160%),			J.P. Morgan Chase Bank NA	
210,000	4/23/2020 ^b	212,667	400,000	3.086%, 4/26/2021 ^b	398,907
842,000	5.375%, 5/10/2020 ^{b,i}	858,840		KeyBank NA	
10,000	2.600%, 12/27/2020	9,839	365,000	2.350%, 3/8/2019	364,646
1,460,000	5.250%, 7/27/2021	1,528,449		KeyCorp	
	3.484%, (LIBOR 3M + 1.170%),		12,000	2.300%, 12/13/2018	11,996
10,000	11/15/2021 ^b	10,114	300,000	2.900%, 9/15/2020	297,943
14,000	3.000%, 4/26/2022	13,719		Kimco Realty Corporation	
729,000	2.876%, 10/31/2022 ^b	711,255	960,000	3.300%, 2/1/2025	910,506
472,000	2.908%, 6/5/2023 ^b	456,567		Kookmin Bank	
825,000	3.691%, 6/5/2028 ^b	784,803	375,000	1.625%, 8/1/2019 ^j	369,945
1,090,000	4.750%, 10/21/2045	1,107,039		Liberty Mutual Group, Inc.	
	Guardian Life Global Funding		4,000	5.000%, 6/1/2021 ^j	4,117
10,000	2.000%, 4/26/2021 ^j	9,680	224,000	4.950%, 5/1/2022 ^j	231,965
	Hartford Financial Services Group,			Liberty Property, LP	
	Inc.		618,000	3.750%, 4/1/2025	602,632
919,000	5.125%, 4/15/2022	963,684		Lincoln National Corporation	
	HCP, Inc.		8,000	6.250%, 2/15/2020	8,291
10,000	3.750%, 2/1/2019	10,005		Lloyds Bank plc	
560,000	4.000%, 12/1/2022	560,939		2.833%, (LIBOR 3M +	
176,000	3.400%, 2/1/2025	166,773	475,000	0.490%), 5/7/2021 ^b	476,655
	Hospitality Properties Trust			Lloyds Banking Group plc	
10,000	4.250%, 2/15/2021	10,074	600,000	2.907%, 11/7/2023 ^b	572,314
	HSBC Holdings plc			MassMutual Global Funding	
870,000	3.400%, 3/8/2021	867,859	400,000	2.750%, 6/22/2024 ^j	381,415
464,000	6.875%, 6/1/2021 ^{b,i}	480,240		MetLife, Inc.	
350,000	2.650%, 1/5/2022	339,604	355,000	4.050%, 3/1/2045	331,758
350,000	3.600%, 5/25/2023	346,443		Mitsubishi UFJ Financial Group, Inc.	
425,000	3.900%, 5/25/2026	411,939	370,000	2.190%, 9/13/2021	356,118
	HSBC USA, Inc.		7,000	2.998%, 2/22/2022	6,849
625,000	2.350%, 3/5/2020	618,132	725,000	3.455%, 3/2/2023	715,466
	Huntington Bancshares, Inc.		600,000	3.287%, 7/25/2027	563,496
10,000	3.150%, 3/14/2021	9,913		Morgan Stanley	
	Huntington National Bank		14,000	2.800%, 6/16/2020	13,890
250,000	2.200%, 11/6/2018	249,925	224,000	5.550%, 7/15/2020 ^{b,i}	229,936
	Icahn Enterprises, LP		690,000	2.500%, 4/21/2021	674,100
345,000	6.750%, 2/1/2024	353,194	12,000	5.500%, 7/28/2021	12,631
410,000	6.375%, 12/15/2025	411,537	560,000	2.625%, 11/17/2021	544,426
	ING Groep NV			3.528%, (LIBOR 3M +	
375,000	3.150%, 3/29/2022	365,954	254,000	1.180%), 1/20/2022 ^b	257,552
525,000	4.100%, 10/2/2023 ^e	524,567	537,000	2.750%, 5/19/2022	520,857
	International Lease Finance		155,000	4.875%, 11/1/2022	160,558
	Corporation		485,000	3.125%, 1/23/2023	472,402
14,000	4.625%, 4/15/2021	14,283	275,000	4.000%, 7/23/2025	273,955
284,000	5.875%, 8/15/2022	300,362	540,000	4.350%, 9/8/2026	535,427

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(unaudited)

Principal Amount	Long-Term Fixed Income (15.8%)	Value	Principal Amount	Long-Term Fixed Income (15.8%)	Value
Financials (1.7%) - continued			Financials (1.7%) - continued		
\$720,000	3.591%, 7/22/2028 ^b	\$682,751		SunTrust Banks, Inc.	
600,000	3.772%, 1/24/2029 ^b	575,605	\$475,000	2.250%, 1/31/2020	\$469,679
	MPT Operating Partnership, LP		10,000	2.900%, 3/3/2021	9,885
725,000	6.375%, 3/1/2024	761,250		Svenska Handelsbanken AB	
40,000	5.500%, 5/1/2024	40,380		2.824%, (LIBOR 3M +	
	Nasdaq, Inc.		330,000	0.490%), 6/17/2019 ^b	330,990
295,000	3.850%, 6/30/2026	284,485		Synchrony Financial	
	National City Corporation		793,000	3.000%, 8/15/2019	791,400
610,000	6.875%, 5/15/2019	625,721		3.578%, (LIBOR 3M +	
	New York Life Global Funding		145,000	1.230%), 2/3/2020 ^b	145,942
354,000	2.300%, 6/10/2022 ⁱ	339,862	155,000	4.250%, 8/15/2024	149,855
	Nomura Holdings, Inc.		700,000	3.950%, 12/1/2027	634,222
8,000	2.750%, 3/19/2019	8,003		Toronto-Dominion Bank	
	Park Aerospace Holdings, Ltd.			3.262%, (LIBOR 3M +	
765,000	5.500%, 2/15/2024 ⁱ	783,169	175,000	0.930%), 12/14/2020 ^b	177,635
	PNC Bank NA			UBS Group Funding Jersey, Ltd.	
11,000	2.450%, 11/5/2020	10,817	336,000	4.125%, 9/24/2025 ⁱ	333,744
	Prudential Financial, Inc.			UBS Group Funding Switzerland AG	
145,000	2.350%, 8/15/2019	144,389	450,000	3.491%, 5/23/2023 ⁱ	440,808
	Quicken Loans, Inc.			UnitedHealth Group, Inc.	
1,220,000	5.750%, 5/1/2025 ^j	1,218,475	100,000	3.350%, 7/15/2022	99,846
	Realty Income Corporation		600,000	2.950%, 10/15/2027	561,673
10,000	5.750%, 1/15/2021	10,455	1,010,000	4.625%, 7/15/2035	1,074,818
475,000	4.125%, 10/15/2026	475,669		USB Realty Corporation	
	Regency Centers, LP			3.486%, (LIBOR 3M + 1.147%),	
720,000	4.125%, 3/15/2028	707,157	140,000	1/15/2022 ^{b,j}	125,650
	Regions Financial Corporation			Vantiv, LLC	
346,000	3.200%, 2/8/2021	344,377	790,000	4.375%, 11/15/2025 ⁱ	750,500
	Reinsurance Group of America, Inc.			Ventas Realty, LP	
477,000	5.000%, 6/1/2021	494,849	500,000	3.100%, 1/15/2023	485,428
10,000	4.700%, 9/15/2023	10,269	595,000	4.000%, 3/1/2028	573,931
	Reliance Standard Life Global Funding II			Voya Financial, Inc.	
230,000	2.500%, 4/24/2019 ⁱ	229,605	825,000	3.125%, 7/15/2024	778,114
	Royal Bank of Canada			Wells Fargo & Company	
14,000	2.125%, 3/2/2020	13,853	210,000	3.019%, (LIBOR 3M +	
	Royal Bank of Scotland Group plc			0.680%), 1/30/2020 ^b	211,371
599,000	8.625%, 8/15/2021 ^{b,i}	641,679	450,000	2.550%, 12/7/2020	442,897
300,000	3.875%, 9/12/2023	291,482	8,000	2.100%, 7/26/2021	7,703
780,000	5.125%, 5/28/2024	780,412	540,000	2.625%, 7/22/2022	521,463
	Santander UK Group Holdings plc		550,000	3.069%, 1/24/2023	536,664
380,000	2.875%, 10/16/2020	374,854		3.452%, (LIBOR 3M + 1.110%),	
	Simon Property Group, LP		14,000	1/24/2023 ^b	14,175
160,000	2.500%, 9/1/2020	157,898	448,000	3.450%, 2/13/2023	439,958
15,000	2.500%, 7/15/2021	14,682		3.572%, (LIBOR 3M +	
400,000	2.750%, 2/1/2023	386,554	10,000	1.230%), 10/31/2023 ^b	10,198
448,000	4.250%, 11/30/2046	435,035	350,000	3.000%, 2/19/2025	331,460
	Skandinaviska Enskilda Banken AB		450,000	3.000%, 4/22/2026	418,546
365,000	2.375%, 3/25/2019 ⁱ	364,047	450,000	3.000%, 10/23/2026	417,331
	Societe Generale SA		810,000	4.900%, 11/17/2045	820,144
354,000	4.750%, 11/24/2025 ⁱ	350,751		Welltower, Inc.	
	Standard Chartered plc		10,000	4.950%, 1/15/2021	10,255
848,000	2.100%, 8/19/2019 ⁱ	840,955	180,000	3.950%, 9/1/2023	179,920
	State Street Corporation		855,000	4.000%, 6/1/2025	843,205
	3.222%, (LIBOR 3M +			ZB NA	
243,000	0.900%), 8/18/2020 ^b	246,312	575,000	3.500%, 8/27/2021	571,634
	Sumitomo Mitsui Financial Group, Inc.			Total	113,581,951
12,000	2.934%, 3/9/2021	11,838		Foreign Government (<0.1%)	
426,000	2.784%, 7/12/2022	412,288		Export-Import Bank of Korea	
360,000	3.102%, 1/17/2023	350,252	205,000	2.250%, 1/21/2020	202,436
336,000	3.010%, 10/19/2026	310,114		Kommunalbanken AS	
	Sumitomo Mitsui Trust Bank, Ltd.		335,000	1.500%, 10/22/2019 ⁱ	330,377
600,000	1.950%, 9/19/2019 ⁱ	593,861		Total	532,813

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Principal Amount	Long-Term Fixed Income (15.8%)	Value
Transportation (0.1%) - continued		
\$251,739	3.375%, 5/1/2027	\$242,299
	Avis Budget Car Rental, LLC	
20,000	5.125%, 6/1/2022 ^j	20,527
500,000	6.375%, 4/1/2024 ^{ij}	497,500
	Burlington Northern Santa Fe, LLC	
355,000	5.750%, 5/1/2040	424,319
1,050,000	5.050%, 3/1/2041	1,157,845
385,000	4.450%, 3/15/2043	395,371
	CSX Corporation	
115,000	3.700%, 11/1/2023	115,239
	Delta Air Lines, Inc.	
275,000	2.875%, 3/13/2020	272,759
48,576	4.950%, 11/23/2020	48,879
	ERAC USA Finance, LLC	
67,000	2.800%, 11/1/2018 ^k	67,010
	J.B. Hunt Transport Services, Inc.	
145,000	3.300%, 8/15/2022	142,194
	United Airlines Pass Through Trust	
10,000	3.700%, 12/1/2022	9,873
	United Continental Holdings, Inc.	
30,000	4.250%, 10/1/2022	29,700
	XPO Logistics, Inc.	
517,000	6.500%, 6/15/2022 ^l	533,803
Total		4,251,979

U.S. Government and Agencies (4.2%)

	Federal National Mortgage Association	
405,000	6.250%, 5/15/2029	510,471
	Federal National Mortgage Association - ACES	
	3.639%, 8/25/2030, Ser. 2018-M12, Class A2	
3,250,000		3,222,680
	U.S. Treasury Bonds	
1,500,000	2.375%, 5/15/2027	1,424,355
16,265,000	2.250%, 11/15/2027	15,225,565
21,000,000	2.875%, 5/15/2028	20,685,820
2,900,000	5.250%, 11/15/2028	3,449,980
2,050,000	4.375%, 5/15/2040	2,435,176
10,915,000	3.000%, 5/15/2042	10,570,069
25,124,000	2.500%, 5/15/2046	21,899,099
4,000,000	2.750%, 8/15/2047	3,661,406
1,165,000	2.750%, 11/15/2047	1,065,838
1,500,000	3.125%, 5/15/2048	1,479,316
	U.S. Treasury Bonds, TIPS	
30,269,323	0.125%, 1/15/2023	29,308,267
106,954	2.375%, 1/15/2025	116,550
30,787,228	0.375%, 7/15/2027	29,424,252
69,956	2.125%, 2/15/2040	84,512
613,393	0.750%, 2/15/2042	575,671
	U.S. Treasury Notes	
6,285,000	1.500%, 10/31/2019	6,206,192
300,000	1.750%, 11/30/2019	296,766
1,900,000	2.250%, 3/31/2020	1,885,750
300,000	1.875%, 12/15/2020	293,848
1,500,000	1.375%, 5/31/2021	1,442,813
22,640,000	1.125%, 8/31/2021	21,533,647
50,000	2.000%, 2/15/2022	48,557
16,000,000	1.875%, 7/31/2022	15,395,625
7,730,000	2.000%, 11/30/2022	7,448,580
11,580,000	2.500%, 3/31/2023	11,366,494
1,858,000	1.375%, 9/30/2023	1,722,714
2,520,000	2.125%, 7/31/2024	2,404,828
1,235,000	2.250%, 11/15/2024	1,183,670
13,340,000	2.125%, 11/30/2024	12,690,196

Principal Amount	Long-Term Fixed Income (15.8%)	Value
U.S. Government and Agencies (4.2%) - continued		
\$45,500,000	2.875%, 5/31/2025	\$45,132,090
	U.S. Treasury Notes, TIPS	
1,807,576	0.125%, 4/15/2021	1,770,612
Total		275,961,409

Utilities (0.4%)

	Alabama Power Company	
7,000	2.450%, 3/30/2022	6,783
	Ameren Corporation	
10,000	2.700%, 11/15/2020	9,865
	American Electric Power Company, Inc.	
718,000	2.950%, 12/15/2022	701,717
	Appalachian Power Company	
238,000	3.300%, 6/1/2027	227,428
	Arizona Public Service Company	
180,000	2.200%, 1/15/2020	177,949
	Atmos Energy Corporation	
255,000	3.000%, 6/15/2027	240,923
	Berkshire Hathaway Energy Company	
146,000	2.400%, 2/1/2020	144,790
375,000	4.500%, 2/1/2045	374,636
	Calpine Corporation	
410,000	5.375%, 1/15/2023	385,400
	CMS Energy Corporation	
336,000	2.950%, 2/15/2027	309,393
	Commonwealth Edison Company	
355,000	3.700%, 3/1/2045	325,722
190,000	4.350%, 11/15/2045	192,045
	Consolidated Edison, Inc.	
7,000	2.000%, 3/15/2020	6,883
224,000	2.000%, 5/15/2021	216,377
168,000	4.500%, 12/1/2045	171,401
	Dominion Energy, Inc.	
475,000	2.962%, 7/1/2019	474,781
484,000	2.579%, 7/1/2020	477,703
	Dominion Gas Holdings, LLC	
625,000	2.500%, 12/15/2019	620,281
	DTE Electric Company	
265,000	3.700%, 3/15/2045	245,602
360,000	3.700%, 6/1/2046	331,777
	DTE Energy Company	
84,000	2.400%, 12/1/2019	83,218
	Duke Energy Carolinas, LLC	
840,000	3.700%, 12/1/2047	763,098
	Duke Energy Corporation	
448,000	3.750%, 9/1/2046	393,082
	Duke Energy Florida, LLC	
320,000	3.200%, 1/15/2027	307,526
	Duke Energy Indiana, LLC	
450,000	3.750%, 5/15/2046	410,856
	Dynegy, Inc.	
720,000	7.375%, 11/1/2022	748,930
	Edison International	
7,000	2.125%, 4/15/2020	6,863
450,000	2.950%, 3/15/2023	431,156
	Emera U.S. Finance, LP	
340,000	2.150%, 6/15/2019	337,804
	Energy Transfer Partners, LP	
580,000	5.200%, 2/1/2022	602,308
	Eversource Energy	
530,000	2.500%, 3/15/2021	520,607
	Exelon Corporation	
240,000	5.100%, 6/15/2045	252,113
336,000	4.450%, 4/15/2046	325,215

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

MODERATELY AGGRESSIVE ALLOCATION PORTFOLIO

Schedule of Investments as of September 28, 2018

(unaudited)

Principal Amount	Long-Term Fixed Income (15.8%)	Value
Utilities (0.4%) - continued		
	Exelon Generation Company, LLC	
\$308,000	5.200%, 10/1/2019	\$314,464
425,000	2.950%, 1/15/2020	423,830
	FirstEnergy Corporation	
150,000	2.850%, 7/15/2022	144,978
845,000	4.850%, 7/15/2047	858,188
	Fortis, Inc.	
5,000	2.100%, 10/4/2021	4,776
	ITC Holdings Corporation	
67,000	4.050%, 7/1/2023	66,932
224,000	5.300%, 7/1/2043	245,149
	MidAmerican Energy Holdings Company	
672,000	6.500%, 9/15/2037	829,094
	Mississippi Power Company	
340,000	3.031%, (LIBOR 3M + 0.650%), 3/27/2020 ^b	340,041
340,000	3.950%, 3/30/2028	332,523
	Monongahela Power Company	
275,000	5.400%, 12/15/2043 ⁱ	321,264
	National Rural Utilities Cooperative Finance Corporation	
400,000	2.300%, 11/1/2020	392,704
	NextEra Energy Capital Holdings, Inc.	
290,000	2.300%, 4/1/2019	289,440
	NiSource Finance Corporation	
236,000	3.490%, 5/15/2027	223,708
615,000	5.650%, 2/1/2045	685,969
	Oncor Electric Delivery Company, LLC	
944,000	3.750%, 4/1/2045	891,146
	Pacific Gas and Electric Company	
580,000	3.300%, 3/15/2027	533,316
350,000	3.300%, 12/1/2027	319,796
350,000	3.950%, 12/1/2047	303,416
	PPL Capital Funding, Inc.	
149,000	3.500%, 12/1/2022	147,466
236,000	3.400%, 6/1/2023	231,773
515,000	5.000%, 3/15/2044	535,186
	PPL Electric Utilities Corporation	
354,000	3.950%, 6/1/2047	340,860
	PSEG Power, LLC	
9,000	3.000%, 6/15/2021	8,860
	Public Service Electric & Gas Company	
600,000	3.000%, 5/15/2027	567,423
	San Diego Gas and Electric Company	
600,000	4.150%, 5/15/2048	587,022
	Sempra Energy	
175,000	2.400%, 3/15/2020	172,620
	South Carolina Electric & Gas Company	
700,000	5.100%, 6/1/2065	699,855
	Southern California Edison Company	
5,000	2.400%, 2/1/2022	4,819
485,000	4.000%, 4/1/2047	456,080
375,000	4.125%, 3/1/2048	357,839
	Southern Company	
10,000	1.850%, 7/1/2019	9,925
6,000	2.350%, 7/1/2021	5,818
485,000	2.950%, 7/1/2023	465,792
575,000	3.250%, 7/1/2026	536,040
450,000	4.400%, 7/1/2046	427,921
	Southern Company Gas Capital Corporation	
590,000	4.400%, 5/30/2047	561,022

Principal Amount	Long-Term Fixed Income (15.8%)	Value
Utilities (0.4%) - continued		
	Southwestern Electric Power Company	
\$180,000	3.900%, 4/1/2045	\$163,026
Total		24,624,313
Total Long-Term Fixed Income (cost \$1,051,125,609)		1,034,910,045
Contracts	Options Purchased (<0.1%)	Value
	FNMA Conventional 30-Yr. Pass Through Put Option	
47	\$97.37, expires 12/6/2018 ^c	98,553
Total Options Purchased (cost \$176,250)		98,553
Collateral Held for Securities Loaned (0.4%)		
Shares		Value
27,666,165	Thrivent Cash Management Trust	27,666,165
Total Collateral Held for Securities Loaned (cost \$27,666,165)		27,666,165
Shares or Principal Amount	Short-Term Investments (8.1%)	Value
	Federal Home Loan Bank Discount Notes	
6,700,000	1.910%, 10/4/2018 ^{o,p}	6,698,821
400,000	1.930%, 10/10/2018 ^{o,p}	399,789
2,800,000	1.940%, 10/19/2018 ^{o,p}	2,797,046
5,400,000	1.980%, 10/24/2018 ^{o,p}	5,392,721
16,800,000	1.989%, 10/30/2018 ^{o,p}	16,771,440
1,500,000	2.130%, 11/21/2018 ^{o,p}	1,495,431
6,100,000	2.100%, 11/28/2018 ^{o,p}	6,078,869
300,000	2.100%, 11/29/2018 ^{o,p}	298,943
17,900,000	2.109%, 11/30/2018 ^{o,p}	17,835,864
	Thrivent Core Short-Term Reserve Fund	
47,047,532	2.340%	470,475,319
	U.S. Treasury Bills	
300,000	1.906%, 10/4/2018 ^{o,q}	299,949
Total Short-Term Investments (cost \$528,541,858)		528,544,192
Total Investments (cost \$5,759,841,688) 105.0%		\$6,863,031,928
Other Assets and Liabilities, Net (5.0%)		(328,567,383)
Total Net Assets 100.0%		\$6,534,464,545

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

MODERATELY AGGRESSIVE ALLOCATION PORTFOLIO

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(unaudited)

		Security	Acquisition Date	Cost
a	The stated interest rate represents the weighted average of all contracts within the bank loan facility.	Buttermilk Park CLO, Ltd.,		
b	Denotes variable rate securities. The rate shown is as of September 28, 2018. The rates of certain variable rate securities are based on a published reference rate and spread; these may vary by security and the reference rate and spread are indicated in their description. The rates of other variable rate securities are determined by the issuer or agent and are based on current market conditions. These securities do not indicate a reference rate and spread in their description.	10/15/2031	8/27/2018	\$2,575,000
		Carlyle Global Market Strategies CLO, Ltd., 7/15/2031	8/24/2018	1,675,000
		Cent CLO 22, Ltd., 11/7/2026	11/1/2018	400,000
		Digicel, Ltd., 4/15/2021	8/19/2013	1,313,494
		DRB Prime Student Loan Trust, 10/27/2031	9/30/2016	260,207
c	Security is valued using significant unobservable inputs. Further information on valuation can be found in the Notes to Financial Statements.	Dryden Senior Loan Fund, 7/18/2030	8/28/2018	1,450,000
d	All or a portion of the loan is unfunded.	Edlinc Student Loan Funding Trust, 10/1/2025	2/28/2013	124,015
e	Denotes investments purchased on a when-issued or delayed delivery basis.	Galaxy XX CLO, Ltd., 4/20/2031	2/23/2018	1,200,000
f	Defaulted security. Interest is not being accrued.	GoldenTree Loan Opportunities IX, Ltd., 10/29/2026	10/7/2016	400,000
g	In bankruptcy. Interest is not being accrued.	Golub Capital Partners, Ltd., 1/20/2031	11/20/2017	1,095,000
h	Non-income producing security.	Golub Capital Partners, Ltd., 1/20/2031	12/11/2017	750,000
i	All or a portion of the security is on loan.	Limerock CLO III, LLC, 10/20/2026	1/30/2017	1,150,000
j	Denotes securities sold under Rule 144A of the Securities Act of 1933, which exempts them from registration. These securities may be resold to other dealers in the program or to other qualified institutional buyers. As of September 28, 2018, the value of these investments was \$95,422,455 or 1.5% of total net assets.	Madison Park Funding XIV, Ltd., 7/20/2026	4/13/2017	1,050,000
k	Denotes step coupon securities. Step coupon securities pay an initial coupon rate for the first period and then different coupon rates for following periods. The rate shown is as of September 28, 2018.	Magnetite XII, Ltd., 10/15/2031	8/14/2018	1,200,000
l	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.	Mountain View CLO, Ltd., 7/15/2031	5/31/2018	850,000
m	Denotes interest only security. Interest only securities represent the right to receive monthly interest payments on an underlying pool of mortgages or assets. The principal shown is the outstanding par amount of the pool as of the end of the period. The actual effective yield of the security is different than the stated coupon rate.	Neuberger Berman CLO XIV, Ltd., 1/28/2030	4/19/2017	600,000
n	All or a portion of the security is insured or guaranteed.	Neuberger Berman CLO, Ltd., 4/22/2029	4/27/2017	260,000
o	The interest rate shown reflects the yield, coupon rate or the discount rate at the date of purchase.	Octagon Investment Partners XVI, Ltd., 7/17/2030	6/15/2018	250,000
p	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.	Octagon Investment Partners XX, Ltd., 8/12/2026	4/21/2017	975,000
q	At September 28, 2018, \$299,949 of investments were segregated to cover exposure to a counterparty for margin on open mortgage-backed security transactions.	OZLM VIII, Ltd., 10/17/2026	5/16/2017	385,000
*	Denotes restricted securities. Restricted securities are investment securities which cannot be offered for public sale without first being registered under the Securities Act of 1933. The value of all restricted securities held in Moderately Aggressive Allocation Portfolio as of September 28, 2018 was \$29,934,057 or 0.5% of total net assets. The following table indicates the acquisition date and cost of restricted securities shown in the schedule as of September 28, 2018.	PPM CLO, Ltd., 7/15/2031	7/2/2018	799,040
		Preston Ridge Partners Mortgage Trust, LLC, 9/25/2022	9/27/2017	1,557,954
		Race Point IX CLO, Ltd., 10/15/2030	8/28/2017	900,000
		Shackleton CLO, Ltd., 7/15/2031	7/12/2018	800,000
		Symphony CLO XV, Ltd., 10/17/2026	2/16/2017	1,150,000
		Verus Securitization Trust, 7/25/2047	7/24/2017	978,596
		Verus Securitization Trust, 1/25/2047	2/16/2017	649,145
		Voya CLO 3, Ltd., 7/25/2026	12/13/2017	385,000

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 Moderately Aggressive Allocation Portfolio as of September 28, 2018:

Securities Lending Transactions

Taxable Debt Security	\$5,729,692
Common Stock	21,128,445
Total lending	\$26,858,137
Gross amount payable upon return of collateral for securities loaned	\$27,666,165
Net amounts due to counterparty	\$808,028

Security	Acquisition Date	Cost
Angel Oak Mortgage Trust I, LLC, 7/25/2046	8/15/2016	\$184,870
Apidos CLO XVIII, 7/22/2026	4/4/2017	950,000
Ares CLO, Ltd., 10/17/2030	8/17/2018	1,500,000
Ares XXXIIR CLO, Ltd., 5/15/2030	4/6/2018	750,000
Babson CLO, Ltd., 10/17/2026	3/10/2017	385,000
Betony CLO, Ltd., 4/30/2031	6/5/2018	350,000
BlueMountain CLO, Ltd., 10/15/2026	4/10/2017	725,000

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

MODERATELY AGGRESSIVE ALLOCATION PORTFOLIO

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(unaudited)

Definitions:

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

Reference Rate Index:

- 12 MTA - 12 Month Treasury Average
- 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 12M - ICE Libor USD Rate 12 Month
- PRIME - Federal Reserve Prime Loan Rate

MODERATELY AGGRESSIVE ALLOCATION PORTFOLIO

Schedule of Investments as of September 28, 2018

(unaudited)

Fair Valuation Measurements

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

Investments in Securities	Total	Level 1	Level 2	Level 3
Bank Loans				
Basic Materials	3,974,442	-	2,755,474	1,218,968
Capital Goods	4,317,103	-	4,317,103	-
Communications Services	18,042,255	-	18,042,255	-
Consumer Cyclical	8,573,745	-	8,573,745	-
Consumer Non-Cyclical	12,285,622	-	12,285,622	-
Energy	3,071,908	-	2,669,436	402,472
Financials	10,141,175	-	9,840,425	300,750
Technology	5,572,077	-	5,572,077	-
Transportation	1,581,176	-	1,581,176	-
Utilities	2,040,456	-	2,040,456	-
Common Stock				
Consumer Discretionary	318,441,161	309,753,723	8,687,438	-
Consumer Staples	62,967,202	56,853,644	6,113,558	-
Energy	104,883,350	102,389,667	2,493,349	334
Financials	378,674,547	371,331,555	7,342,992	-
Health Care	317,455,902	312,898,111	4,557,791	-
Industrials	328,445,309	320,195,305	8,250,004	-
Information Technology	687,204,351	681,388,021	5,816,330	-
Materials	77,487,617	69,881,196	7,606,415	6
Real Estate	79,675,354	78,701,055	974,299	-
Telecommunications Services	13,748,372	12,472,446	1,275,926	-
Utilities	29,516,120	28,195,845	1,320,275	-
Registered Investment Companies				
Affiliated Equity Holdings	1,957,156,086	1,957,156,086	-	-
Affiliated Fixed Income Holdings	313,322,088	313,322,088	-	-
Equity Funds/Exchange Traded Funds	49,809,939	49,809,939	-	-
Fixed Income Funds/Exchange Traded Funds	8,471,855	8,471,855	-	-
Long-Term Fixed Income				
Asset-Backed Securities	38,733,177	-	37,283,177	1,450,000
Basic Materials	16,726,605	-	16,726,605	-
Capital Goods	19,231,504	-	19,231,504	-
Collateralized Mortgage Obligations	20,915,307	-	19,265,637	1,649,670
Commercial Mortgage-Backed Securities	38,792,230	-	38,792,230	-
Communications Services	36,976,901	-	36,976,901	-
Consumer Cyclical	28,240,211	-	28,240,211	-
Consumer Non-Cyclical	49,299,322	-	49,299,322	-
Energy	43,495,901	-	43,495,901	-
Financials	113,581,951	-	113,581,951	-
Foreign Government	532,813	-	532,813	-
Mortgage-Backed Securities	299,489,653	-	299,489,653	-
Technology	24,056,769	-	24,056,769	-
Transportation	4,251,979	-	4,251,979	-
U.S. Government and Agencies	275,961,409	-	275,961,409	-
Utilities	24,624,313	-	24,624,313	-
Options Purchased	98,553	-	-	98,553
Short-Term Investments	58,068,873	-	58,068,873	-
Subtotal Investments in Securities	\$5,889,936,683	\$4,672,820,536	\$1,211,995,394	\$5,120,753
Other Investments *				
	Total			
Affiliated Registered Investment Companies	474,953,761			
Short-Term Investments	470,475,319			
Collateral Held for Securities Loaned	27,666,165			
Subtotal Other Investments	\$973,095,245			
Total Investments at Value	\$6,863,031,928			

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

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

MODERATELY AGGRESSIVE ALLOCATION PORTFOLIO

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(unaudited)

Other Financial Instruments	Total	Level 1	Level 2	Level 3
Asset Derivatives				
Futures Contracts	17,777,303	17,777,303	-	-
Total Asset Derivatives	\$17,777,303	\$17,777,303	\$-	\$-
Liability Derivatives				
Futures Contracts	5,597,646	5,597,646	-	-
Total Liability Derivatives	\$5,597,646	\$5,597,646	\$-	\$-

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

The following table presents Moderately Aggressive Allocation Portfolio's futures contracts held as of September 28, 2018. Investments and/or cash totaling \$57,768,924 were pledged as the initial margin deposit for these contracts.

Futures Contracts Description	Number of Contracts Long/(Short)	Expiration Date	Notional Principal Amount	Value and Unrealized
CBOT 5-Yr. U.S. Treasury Note	236	December 2018	\$26,779,357	(\$234,889)
CBOT U.S. Long Bond	386	December 2018	55,892,850	(1,659,850)
CME E-mini S&P 500 Index	6,266	December 2018	911,016,483	3,506,217
ICE mini MSCI EAFE Index	2,557	December 2018	249,131,513	3,436,162
ICE US mini MSCI Emerging Markets Index	733	December 2018	37,575,737	895,769
Total Futures Long Contracts			\$1,280,395,940	\$5,943,409
CBOT 10-Yr. U.S. Treasury Note	(495)	December 2018	(\$59,665,251)	\$868,532
CBOT 2-Yr. U.S. Treasury Note	(100)	December 2018	(21,145,008)	71,570
CME E-mini NASDAQ 100 Index	(2,444)	December 2018	(370,485,713)	(3,702,907)
CME E-mini Russell 2000 Index	(2,329)	December 2018	(200,348,654)	2,290,494
CME E-mini S&P Mid-Cap 400 Index	(2,596)	December 2018	(532,145,162)	6,403,242
CME Ultra Long Term U.S. Treasury Bond	(13)	December 2018	(2,074,574)	68,918
Ultra 10-Yr. U.S. Treasury Note	(100)	December 2018	(12,836,399)	236,399
Total Futures Short Contracts			(\$1,198,700,761)	\$6,236,248
Total Futures Contracts			\$81,695,179	\$12,179,657

Reference Description:

CBOT	-	Chicago Board of Trade
CME	-	Chicago Mercantile Exchange
EAFE	-	Europe, Australasia and Far East
ICE	-	Intercontinental Exchange
MSCI	-	Morgan Stanley Capital International
NASDAQ	-	National Association of Securities Dealers Automated Quotations
S&P	-	Standard & Poor's

The following table presents Moderately Aggressive Allocation Portfolio's options contracts held as of September 28, 2018.

Option Description (Underlying Security Description)	Counter-party	Number of Contracts	Exercise Price	Expiration Date	Notional Principal Amount	Value	Unrealized Appreciation/ (Depreciation)
FNMA Conventional 30-Yr. Pass Through Put Option (Federal National Mortgage Association Conventional 30-Yr. Pass Through)	JPM	47	\$97.37	December 2018	46,143,096	\$98,553	(\$77,697)
Total Options Purchased Contracts						\$98,553	(\$77,697)

Counterparty:

JPM	-	J.P. Morgan
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The accompanying Notes to Schedule of Investments are an integral part of this schedule.

MODERATELY AGGRESSIVE ALLOCATION PORTFOLIO

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Investment in Affiliates

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

A summary of transactions (in thousands) for the fiscal year to date, in Moderately Aggressive Allocation Portfolio, is as follows:

Portfolio	Value 12/31/2017	Gross Purchases	Gross Sales	Shares Held at 9/28/2018	Value 9/28/2018	% of Net Assets 9/28/2018
Affiliated Equity Holdings						
Core International Equity	\$212,818	\$-	\$-	21,029	\$211,556	3.2%
Core Low Volatility Equity*	-	185,000	-	18,582	205,327	3.1
Large Cap Stock	362,738	25,927	-	27,129	388,665	6.0
Large Cap Value	431,469	22,396	-	23,990	464,893	7.1
Mid Cap Stock	429,178	33,747	-	22,324	453,179	6.9
Partner Worldwide Allocation	563,734	30,996	-	54,249	542,135	8.3
Small Cap Stock	125,101	8,440	26,431	5,079	108,284	1.7
Total Affiliated Equity Holdings	2,125,038				2,374,039	36.3
Affiliated Fixed Income Holdings						
Core Emerging Markets Debt	50,142	9,801	-	6,285	58,070	0.9
High Yield Portfolio	55,740	2,390	-	11,986	56,776	0.9
Income	162,872	5,515	-	16,325	160,130	2.4
Limited Maturity Bond	95,507	1,735	-	9,857	96,417	1.5
Total Affiliated Fixed Income Holdings	364,261				371,393	5.7
Affiliated Short-Term Investments						
Core Short-Term Reserve, 2.340%	458,099	848,722	836,346	47,048	470,475	7.2
Total Affiliated Short-Term Investments	458,099				470,475	7.2
Collateral held for Securities Loaned						
Cash Management Trust- Collateral Investment	15,016	224,167	211,517	27,666	27,666	0.4
Total Collateral Held for Securities Loaned	15,016				27,666	0.4
Total Value	\$2,962,414				\$3,243,573	

* Non-income producing security.

Portfolio	Net Realized Gain/(Loss)	Change in Unrealized Appreciation/ (Depreciation)	Distributions of Realized Capital Gains	Income Earned 1/1/2018 - 9/28/2018
Affiliated Equity Holdings				
Core International Equity	\$-	\$(1,262)	-	\$-
Core Low Volatility Equity*	-	20,327	-	-
Large Cap Stock	-	(1)	21,359	4,569
Large Cap Value	-	11,028	16,561	5,835
Mid Cap Stock	-	(9,745)	32,281	1,465
Partner Worldwide Allocation	-	(52,595)	15,936	15,060
Small Cap Stock	3,909	(2,735)	8,015	425
Affiliated Fixed Income Holdings				
Core Emerging Markets Debt	-	(3,528)	-	1,718
High Yield Portfolio	-	(1,354)	-	2,390
Income	-	(8,258)	1,217	4,300
Limited Maturity Bond	-	(825)	-	1,734
Affiliated Short-Term Investments				
Core Short-Term Reserve, 2.340%	-	-	-	7,760
Total Income from Affiliated Investments				\$45,256
Collateral Held for Securities Loaned				
Cash Management Trust- Collateral Investment	-	-	-	383
Total Affiliated Income from Securities Loaned, Net				\$383
Total Value	\$3,909	\$(48,948)	\$95,369	

* Non-income producing security.

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

NOTES TO SCHEDULE OF INVESTMENTS

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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