

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

Principal Amount	Bank Loans (31.4%) ^a	Value
Basic Materials (2.2%)		
\$340,000	Arch Coal, Inc., Term Loan 0.000%, (LIBOR 3M + 3.250%), 3/7/2024 ^{b,c}	\$340,955
340,000	Big River Steel, LLC, Term Loan 6.333%, (LIBOR 3M + 5.000%), 8/15/2023 ^d	343,400
423,719	Chemours Company, Term Loan 3.740%, (LIBOR 1M + 2.500%), 5/12/2022	425,837
562,600	Contura Energy, Inc., Term Loan 6.280%, (LIBOR 2M + 5.000%), 3/17/2024	553,458
758,840	Ineos Finance, LLC, Term Loan 3.985%, (LIBOR 1M + 2.750%), 3/31/2022	763,742
542,482	Peabody Energy Corporation, Term Loan 4.735%, (LIBOR 1M + 3.500%), 3/31/2022	544,858
770,000	Tronox Finance, LLC, Term Loan 0.000%, (LIBOR 3M + 3.000%), 9/14/2024 ^{b,c}	772,726
	Total	3,744,976

Capital Goods (2.3%)		
579,219	Advanced Disposal Services, Inc., Term Loan 3.947%, (LIBOR 1W + 2.750%), 11/10/2023	582,596
357,298	Berry Plastics Corporation, Term Loan 3.485%, (LIBOR 1M + 2.250%), 2/8/2020	358,352
150,000	3.485%, (LIBOR 1M + 2.250%), 1/6/2021	150,413
658,346	3.485%, (LIBOR 1M + 2.250%), 1/19/2024	658,715
1,085,000	Cortes NP Intermediate Holding II Corporation, Term Loan 5.239%, (LIBOR 1M + 4.000%), 11/30/2023	1,092,682
346,507	Reynolds Group Holdings, Inc., Term Loan 3.985%, (LIBOR 1M + 2.750%), 2/5/2023	347,754
736,300	Sterigenics-Nordion Holdings, LLC, Term Loan 4.235%, (LIBOR 1M + 3.000%), 5/15/2022 ^d	736,300
	Total	3,926,812

Communications Services (9.9%)		
289,275	Altice Financing SA, Term Loan 4.054%, (LIBOR 3M + 2.750%), 7/15/2025	289,457
364,087	Altice US Finance I Corporation, Term Loan 3.485%, (LIBOR 1M + 2.250%), 7/14/2025	362,176
75,278	Atlantic Broadband Penn, LLC, Term Loan 3.739%, (LIBOR 1M + 2.500%), 11/30/2019	74,745

Principal Amount	Bank Loans (31.4%) ^a	Value
Communications Services (9.9%) - continued		
\$264,906	Beasley Broadcast Group, Inc., Term Loan 7.238%, (LIBOR 1M + 6.000%), 11/1/2023	\$267,555
389,863	Birch Communication Inc., Term Loan 8.550%, (LIBOR 3M + 7.250%), 7/18/2020	324,561
381,718	CBS Radio, Inc., Term Loan 4.737%, (LIBOR 1M + 3.500%), 10/17/2023	384,344
561,342	Cengage Learning Acquisitions, Term Loan 5.485%, (LIBOR 1M + 4.250%), 6/7/2023	516,334
705,000	CenturyLink, Inc., Term Loan 2.750%, (LIBOR 1M + 2.750%), 1/31/2025 ^{b,c}	682,792
54,573	Charter Communications Operating, LLC, Term Loan 3.240%, (LIBOR 1M + 2.000%), 7/1/2020	54,735
54,573	3.240%, (LIBOR 1M + 2.000%), 1/3/2021	54,701
470,226	3.490%, (LIBOR 1M + 2.250%), 1/15/2024	471,989
150,727	Cincinnati Bell, Inc., Term Loan 4.237%, (LIBOR 3M + 3.000%), 9/10/2020	150,790
1,440,000	Coral-US Co-Borrower, LLC, Term Loan 4.735%, (LIBOR 1M + 3.500%), 11/19/2024	1,423,800
483,787	CSC Holdings, LLC, Term Loan 3.484%, (LIBOR 1M + 2.250%), 7/17/2025	480,677
628,425	Frontier Communications Corporation, Term Loan 4.990%, (LIBOR 1M + 3.750%), 6/1/2024	595,829
491,287	Gray Television, Inc., Term Loan 3.737%, (LIBOR 1M + 2.500%), 2/7/2024	493,130
229,425	Hargray Merger Subsidiary Corporation, Term Loan 4.235%, (LIBOR 1M + 3.000%), 3/24/2024	230,095
160,000	Intelsat Jackson Holdings SA, Term Loan 4.071%, (LIBOR 3M + 2.750%), 6/30/2019	159,416
1,025,000	Level 3 Financing, Inc., Term Loan 3.486%, (LIBOR 1M + 2.250%), 2/22/2024	1,024,200
725,000	Liberty Cablevision of Puerto Rico, LLC, Term Loan 4.804%, (LIBOR 3M + 3.500%), 1/7/2022 ^d	674,250
145,000	8.054%, (LIBOR 3M + 6.750%), 7/7/2023 ^d	142,462
663,966	LTS Buyer, LLC, Term Loan 4.485%, (LIBOR 1M + 3.250%), 4/13/2020	664,384

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

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Principal Amount	Bank Loans (31.4%) ^a	Value	Principal Amount	Bank Loans (31.4%) ^a	Value
Communications Services (9.9%) - continued			Consumer Cyclical (3.7%) - continued		
	McGraw-Hill Global Education Holdings, LLC, Term Loan 5.235%, (LIBOR 1M + 4.000%), 5/4/2022	\$1,040,861		Golden Entertainment, Inc., Term Loan 0.000%, (LIBOR 3M + 3.000%), 8/15/2024 ^{b,c}	\$849,656
\$1,061,140			\$855,000		
	Mediacom Illinois, LLC, Term Loan 3.450%, (LIBOR 1W + 2.250%), 2/15/2024	258,915	135,000	0.000%, (LIBOR 3M + 7.000%), 8/15/2025 ^{b,c,d}	135,000
258,700					
	NEP/NCP Holdco, Inc., Term Loan 4.485%, (LIBOR 1M + 3.250%), 7/21/2022	753,943	695,000	Golden Nugget, Inc., Term Loan 0.000%, (LIBOR 3M + 3.250%), 10/4/2023 ^{b,c}	698,475
756,151					
	New LightSquared, Term Loan 20.134%, PIK 9.97%, (LIBOR 3M + 8.750%), 12/7/2020 ^e	162,275	150,000	IMG Worldwide, Inc., Term Loan 8.490%, (LIBOR 1M + 7.250%), 5/6/2022	151,500
173,464					
	Raycom TV Broadcasting, LLC, Term Loan 3.987%, (LIBOR 1M + 2.750%), 8/18/2024 ^d	472,350	269,186	KAR Auction Services, Inc., Term Loan 3.875%, (LIBOR 3M + 2.500%), 3/9/2023	270,532
470,000					
	SBA Senior Finance II, LLC, Term Loan 3.490%, (LIBOR 1M + 2.250%), 3/24/2021	727,258	321,435	Michaels Stores, Inc., Term Loan 3.985%, (LIBOR 1M + 2.750%), 1/28/2023	321,090
725,625					
	3.490%, (LIBOR 1M + 2.250%), 6/10/2022	215,347	551,161	Mohegan Tribal Gaming Authority, Term Loan 5.235%, (LIBOR 1M + 4.000%), 10/13/2023 ^{b,c}	556,083
215,050					
	SFR Group SA, Term Loan 4.061%, (LIBOR 3M + 2.750%), 6/22/2025	262,950	1,380,000	Scientific Games International, Inc., Term Loan 4.514%, (LIBOR 2M + 3.250%), 8/14/2024	1,381,297
264,337					
	Sprint Communications, Inc., Term Loan 3.750%, (LIBOR 1M + 2.500%), 2/2/2024	1,060,343	116,061	Seminole Hard Rock Entertainment, Inc., Term Loan 4.083%, (LIBOR 3M + 2.750%), 5/14/2020	116,206
1,059,675					
	TNS, Inc., Term Loan 5.240%, (LIBOR 1M + 4.000%), 2/15/2020 ^{b,c}	536,792	Total 6,250,673		
535,956					
	Univision Communications, Inc., Term Loan 3.985%, (LIBOR 1M + 2.750%), 3/15/2024	241,633	Consumer Non-Cyclical (4.8%)		
243,918			Air Medical Group Holdings, Inc., Term Loan		
	Virgin Media Bristol, LLC, Term Loan 3.984%, (LIBOR 1M + 2.750%), 1/31/2025	551,859	1,271,064	5.237%, (LIBOR 1M + 4.000%), 4/28/2022	1,269,157
550,000				0.000%, (LIBOR 1M + 4.000%), 9/26/2024 ^{b,c}	169,787
	WideOpenWest Finance, LLC, Term Loan 4.484%, (LIBOR 1M + 3.250%), 8/6/2023	947,625	170,000		
950,000					
Total 16,754,573			410,756	Albertson's, LLC, Term Loan 4.330%, (LIBOR 3M + 3.000%), 12/21/2022	395,427
			609,312	4.317%, (LIBOR 3M + 3.000%), 6/22/2023	584,939
			CHS/Community Health Systems, Inc., Term Loan		
			463,557	4.317%, (LIBOR 3M + 3.000%), 1/27/2021	460,215
Consumer Cyclical (3.7%)			Diversey BV, Term Loan		
	Amaya Holdings BV, Term Loan 4.833%, (LIBOR 3M + 3.500%), 8/1/2021	620,973	490,000	4.316%, (LIBOR 3M + 3.000%), 7/25/2024	488,251
619,424					
	Burlington Coat Factory Warehouse Corporation, Term Loan 3.990%, (LIBOR 1M + 2.750%), 7/29/2021	249,610	Endo Luxembourg Finance Company I SARL., Term Loan		
249,141			5.500%, (LIBOR 1M + 4.250%), 4/27/2024		
	Ceridian HCM Holding, Inc., Term Loan 4.737%, (LIBOR 1M + 3.500%), 9/15/2020	126,821	399,000		402,491
126,980					
	Eldorado Resorts, Inc., Term Loan 3.563%, (LIBOR 1M + 2.250%), 4/17/2024	172,521	442,775	Grifols Worldwide Operations USA, Inc., Term Loan 3.447%, (LIBOR 1W + 2.250%), 1/23/2025	443,448
172,737					
	Four Seasons Hotels, Ltd., Term Loan 3.735%, (LIBOR 1M + 2.500%), 11/30/2023	600,909	1,034,800	JBS USA LUX SA, Term Loan 3.804%, (LIBOR 3M + 2.500%), 10/30/2022	1,021,865
596,992					

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Consumer Non-Cyclical (4.8%) - continued		
	MPH Acquisition Holdings, LLC, Term Loan	
	4.333%, (LIBOR 3M + 3.000%), 6/7/2023	
\$508,389		\$512,044
	Ortho-Clinical Diagnostics, Inc., Term Loan	
	5.083%, (LIBOR 3M + 3.750%), 6/30/2021	
429,802		430,834
	Revlon Consumer Products Corporation, Term Loan	
	4.735%, (LIBOR 1M + 3.500%), 9/7/2023	
486,319		434,954
	Valeant Pharmaceuticals International, Inc., Term Loan	
	5.990%, (LIBOR 1M + 4.750%), 4/1/2022	
1,393,383		1,417,907
	Total	8,031,319

Energy (0.8%)

	Houston Fuel Oil Terminal, LLC, Term Loan	
	4.830%, (LIBOR 3M + 3.500%), 8/19/2021	
659,216		659,632
	MEG Energy Corporation, Term Loan	
	4.833%, (LIBOR 3M + 3.500%), 12/31/2023	
283,575		282,245
	MRC Global US, Inc., Term Loan	
	0.000%, (LIBOR 1M + 3.500%), 9/15/2024 ^{b,c,d}	
250,000		252,500
	Pacific Drilling SA, Term Loan	
	4.875%, (LIBOR 3M + 3.500%), 6/3/2018	
244,163		69,740
	Total	1,264,117

Financials (2.3%)

	ASP AMC Merger Sub, Inc., Term Loan	
	4.833%, (LIBOR 3M + 3.500%), 4/13/2024	
850,675		838,621
	Avolon TLB Borrower 1 (Luxembourg) SARL, Term Loan	
	3.986%, (LIBOR 1M + 2.750%), 3/20/2022	
628,425		629,600
	Avolon TLB Borrower 1 US, LLC, Term Loan	
	0.000%, (LIBOR 3M + 2.250%), 4/3/2022 ^{b,c}	
735,000		736,374
	Colorado Buyer, Inc., Term Loan	
	4.310%, (LIBOR 3M + 3.000%), 5/1/2024	
134,663		135,111
	8.570%, (LIBOR 3M + 7.250%), 5/1/2025	
80,000		81,066
	Delos Finance SARL, Term Loan	
	3.333%, (LIBOR 2M + 2.000%), 10/6/2023	
300,000		301,734
	Digicel International Finance, Ltd., Term Loan	
	5.070%, (LIBOR 3M + 3.750%), 5/10/2024	
265,000		265,663
	MoneyGram International, Inc., Term Loan	
	4.583%, (LIBOR 3M + 3.250%), 3/28/2020	
396,059		395,319

Principal Amount	Bank Loans (31.4%) ^a	Value
Financials (2.3%) - continued		
	Trans Union, LLC, Term Loan	
	3.235%, (LIBOR 1M + 2.000%), 4/9/2023	
\$520,000		\$518,617
	Total	3,902,105

Technology (3.1%)

	Dell International, LLC, Term Loan	
	3.740%, (LIBOR 1M + 2.500%), 9/7/2023	
174,125		174,668
	First Data Corporation, Term Loan	
	3.737%, (LIBOR 1M + 2.500%), 4/26/2024	
1,109,747		1,113,121
	Harland Clarke Holdings Corporation, Term Loan	
	7.333%, (LIBOR 3M + 6.000%), 12/31/2021	
317,681		319,269
	6.833%, (LIBOR 3M + 5.500%), 2/9/2022 ^{b,c}	
403,243		405,009
	Micron Technologies, Inc., Term Loan	
	3.740%, (LIBOR 1M + 2.500%), 4/26/2022	
213,917		215,271
	ON Semiconductor Corporation, Term Loan	
	3.485%, (LIBOR 1M + 2.250%), 3/31/2023	
151,719		152,177
	Rackspace Hosting, Inc., Term Loan	
	4.311%, (LIBOR 3M + 3.000%), 11/3/2023	
588,525		586,907
	RP Crown Parent, LLC, Term Loan	
	4.735%, (LIBOR 1M + 3.500%), 10/12/2023	
446,625		448,939
	Syniverse Holdings, Inc., Term Loan	
	0.000%, (LIBOR 3M + 3.000%), 4/23/2019 ^{b,c}	
420,000		405,825
	Western Digital Corporation, Term Loan	
	3.985%, (LIBOR 1M + 2.750%), 4/29/2023	
942,875		947,825
	Xerox Business Services, LLC, Term Loan	
	5.235%, (LIBOR 1M + 4.000%), 12/7/2023	
532,318		533,984
	Total	5,302,995

Transportation (1.1%)

	Arctic LNG Carriers, Ltd., Term Loan	
	5.735%, (LIBOR 1M + 4.500%), 5/18/2023	
962,588		969,210
	OSG Bulk Ships, Inc., Term Loan	
	5.570%, (LIBOR 3M + 4.250%), 8/5/2019 ^d	
416,979		396,130
	XPO Logistics, Inc., Term Loan	
	3.554%, (LIBOR 3M + 2.250%), 10/30/2021	
450,000		450,788
	Total	1,816,128

Utilities (1.2%)

	Calpine Corporation, Term Loan	
	4.090%, (LIBOR 3M + 2.750%), 1/15/2024	
767,152		765,272
	Energy Solutions, LLC, Term Loan	
	6.090%, (LIBOR 3M + 4.750%), 5/29/2020 ^d	
242,500		246,137

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Principal Amount	Bank Loans (31.4%) ^a	Value
<u>Utilities (1.2%) - continued</u>		
\$420,000	HD Supply Waterworks, Term Loan 4.455%, (LIBOR 6M + 3.000%), 7/21/2024	\$420,525
204,779	Intergeren NV, Term Loan 5.840%, (LIBOR 3M + 4.500%), 6/13/2020	204,524
313,338	Talen Energy Supply, LLC, Term Loan 5.235%, (LIBOR 1M + 4.000%), 7/6/2023	305,113
	Total	1,941,571
	Total Bank Loans (cost \$53,201,877)	52,935,269

Principal Amount	Long-Term Fixed Income (60.5%)	Value
<u>Asset-Backed Securities (4.9%)</u>		
300,000	ALM XI Ltd. 4.554%, (LIBOR 3M + 3.250%), 10/17/2026, Ser. 2014-11A, Class CR ^{*f}	301,422
200,000	Apidos CLO XVIII 4.563%, (LIBOR 3M + 3.250%), 7/22/2026, Ser. 2014-18A, Class CR ^{*f}	201,126
155,145	Asset Backed Securities Corporation Home Equity Loan Trust 1.377%, (LIBOR 1M + 0.140%), 7/25/2036, Ser. 2006-HE5, Class A4 ^f	151,941
221,862	Bear Stearns ARM Trust 3.046%, 1/25/2034, Ser. 2003-8, Class 5A	216,850
425,000	BlueMountain CLO, Ltd. 4.504%, (LIBOR 3M + 3.200%), 10/15/2026, Ser. 2014-3A, Class CR ^{*f}	426,786
250,000	CLUB Credit Trust 3.170%, 4/17/2023, Ser. 2017-NP1, Class B [*]	250,255
273,960	College Ave Student Loans, LLC 2.887%, (LIBOR 1M + 1.650%), 11/26/2046, Ser. 2017-A, Class A1 ^{*.f}	273,960
100,248	Credit Based Asset Servicing and Securitization, LLC 3.434%, 12/25/2036, Ser. 2006-CB2, Class AF2 ^g	79,414
204,121	DRB Prime Student Loan Trust 2.890%, 6/25/2040, Ser. 2016-B, Class A2 ^h	205,131
192,756	Earnest Student Loan Program, LLC 2.680%, 7/25/2035, Ser. 2016-C, Class A2 ^h	192,414
73,867	First Horizon ABS Trust 1.397%, (LIBOR 1M + 0.160%), 10/25/2034, Ser. 2006-HE1, Class A4 ⁱ	72,480
47,111	FRS, LLC 1.800%, 4/15/2043, Ser. 2013-1A, Class A1 [*]	46,915

Principal Amount	Long-Term Fixed Income (60.5%)	Value
<u>Asset-Backed Securities (4.9%) - continued</u>		
\$156,827	GMAC Mortgage Corporation Loan Trust 1.737%, (LIBOR 1M + 0.500%), 8/25/2035, Ser. 2005-HE1, Class A2 ^{f,i}	\$154,884
33,446	3.883%, 9/19/2035, Ser. 2005-AR5, Class 5A1	31,441
264,058	GSAA Home Equity Trust 1.507%, (LIBOR 1M + 0.270%), 7/25/2037, Ser. 2007-7, Class A4 ^f	250,528
168,847	Impac CMB Trust 1.757%, (LIBOR 1M + 0.520%), 4/25/2035, Ser. 2005-2, Class 1A1 ^f	165,133
29,971	1.877%, (LIBOR 1M + 0.640%), 8/25/2035, Ser. 2005-5, Class A1 ^f	27,957
129,072	J.P. Morgan Mortgage Acquisition Trust 4.483%, 3/25/2047, Ser. 2007-HE1, Class AF4 ^g	95,158
144,610	Lehman XS Trust 5.440%, 8/25/2035, Ser. 2005-2, Class 2A3B ^g	125,398
300,000	Lendmark Funding Trust 2.830%, 1/22/2024, Ser. 2017-1A, Class A ^h	300,094
425,000	Madison Park Funding XIV, Ltd. 4.557%, (LIBOR 3M + 3.250%), 7/20/2026, Ser. 2014-14A, Class DR ^{*.f}	426,655
300,000	Mariner Finance Issuance Trust 3.620%, 2/20/2029, Ser. 2017-AA, Class A [*]	301,611
240,449	Marlette Funding Trust 2.827%, 3/15/2024, Ser. 2017-AA, Class A ^h	241,480
246,853	Merrill Lynch Mortgage Investors Trust 3.120%, 6/25/2035, Ser. 2005-A5, Class M1	176,800
80,543	MLCC Mortgage Investors, Inc. 1.897%, (LIBOR 1M + 0.660%), 9/25/2029, Ser. 2004-D, Class A1 ^f	80,349
24,261	Murray Hill Marketplace Trust 4.190%, 11/25/2022, Ser. 2016-LC1, Class A [*]	24,361
150,000	NRZ Advance Receivables Trust Advance Receivables Backed 2.751%, 6/15/2049, Ser. 2016-T1, Class AT1 [*]	148,801
348,727	Oak Hill Advisors Residential Loan Trust 3.125%, 6/25/2057, Ser. 2017-NPL1, Class A1 ^{*.g}	348,895
275,000	Octagon Investment Partners XX, Ltd. 4.859%, (LIBOR 3M + 3.550%), 8/12/2026, Ser. 2014-1A, Class DR ^{*.f}	276,484
158,705	Preston Ridge Partners Mortgage Trust, LLC 4.000%, 9/27/2021, Ser. 2016-1A, Class A1 ^{*.g}	158,453

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Asset-Backed Securities (4.9%) - continued		
\$179,639	4.250%, 1/25/2022, Ser. 2017-1A, Class A1* ^g Pretium Mortgage Credit Partners, LLC	\$180,158
279,997	3.250%, 3/28/2057, Ser. 2017-NPL2, Class A1 ^{g,h} Renaissance Home Equity Loan Trust	280,070
231,429	5.797%, 8/25/2036, Ser. 2006-2, Class AF3 ^g	144,507
184,835	5.285%, 1/25/2037, Ser. 2006-4, Class AF2 ^g SoFi Consumer Loan Program, LLC	97,837
158,902	3.050%, 12/26/2025, Ser. 2016-3, Class A ^h	160,429
146,952	3.280%, 1/26/2026, Ser. 2017-1, Class A ^h Upstart Securitization Trust	148,884
281,344	2.639%, 6/20/2024, Ser. 2017-1, Class A ^h US Residential Opportunity Fund Trust	281,197
188,897	3.475%, 7/27/2036, Ser. 2016-1III, Class A* ^g Vericrest Opportunity Loan Transferee	188,997
127,057	3.500%, 2/25/2047, Ser. 2017-NPL1, Class A1 ^{g,h}	127,826
262,405	3.375%, 4/25/2047, Ser. 2017-NPL4, Class A1 ^{g,h} Voya CLO 4, Ltd.	263,831
350,000	4.304%, (LIBOR 3M + 3.000%), 10/14/2026, Ser. 2014-4A, Class CR* ^f Wachovia Asset Securitization, Inc.	350,281
263,602	1.377%, (LIBOR 1M + 0.140%), 7/25/2037, Ser. 2007-HE1, Class A* ^{f,i}	230,307
	Total	8,207,500

Basic Materials (1.4%)		
175,000	Alcoa Nederland Holding BV 6.750%, 9/30/2024 ^h	193,813
74,000	Anglo American Capital plc 4.125%, 9/27/2022 ^h	76,865
200,000	4.750%, 4/10/2027 ^h ArcelorMittal SA	208,665
120,000	6.000%, 3/1/2021 BWAY Holding Company	131,700
175,000	5.500%, 4/15/2024 ^h CF Industries, Inc.	182,656
200,000	3.450%, 6/1/2023 Dow Chemical Company	197,500
24,000	8.550%, 5/15/2019 El du Pont de Nemours & Company	26,503
74,000	2.200%, 5/1/2020 First Quantum Minerals, Ltd.	74,464
130,000	7.000%, 2/15/2021 ^h FMG Resources Property, Ltd.	133,737
185,000	5.125%, 5/15/2024 ^h INEOS Group Holdings SA	187,775
250,000	5.625%, 8/1/2024 ^h Kinross Gold Corporation	259,687
38,000	5.125%, 9/1/2021 LyondellBasell Industries NV	40,755
26,000	5.000%, 4/15/2019	26,975

Principal Amount	Long-Term Fixed Income (60.5%)	Value
Basic Materials (1.4%) - continued		
\$74,000	Sherwin-Williams Company 2.250%, 5/15/2020	\$74,280
155,000	Steel Dynamics, Inc. 5.000%, 12/15/2026	165,463
195,000	Trinseo Materials Operating SCA 5.375%, 9/1/2025 ^h	200,606
67,000	Vale Overseas, Ltd. 5.875%, 6/10/2021	73,784
57,000	Xstrata Finance Canada, Ltd. 4.950%, 11/15/2021 ^h	61,555
	Total	2,316,783

Capital Goods (1.5%)		
260,000	AECOM 5.875%, 10/15/2024	288,002
155,000	Ashtead Capital, Inc. 4.125%, 8/15/2025 ^h	159,650
160,000	Bombardier, Inc. 7.500%, 3/15/2025 ^h	159,600
175,000	Building Materials Corporation of America 6.000%, 10/15/2025 ^h	190,918
62,000	Caterpillar Financial Services Corporation 1.850%, 9/4/2020	61,805
130,000	Cemex SAB de CV 5.700%, 1/11/2025 ^h	138,580
57,000	Cintas Corporation No. 2 2.900%, 4/1/2022	58,051
195,000	CNH Industrial Capital, LLC 4.375%, 11/6/2020	204,750
120,000	Crown Americas Capital Corporation IV 4.500%, 1/15/2023	126,300
170,000	Crown Cork & Seal Company, Inc. 7.375%, 12/15/2026	199,750
53,000	General Electric Company 5.000%, 1/21/2021 ^l	56,058
75,000	L3 Technologies, Inc. 4.950%, 2/15/2021	80,420
35,000	Lockheed Martin Corporation 2.500%, 11/23/2020	35,516
155,000	Owens-Brockway Glass Container, Inc. 5.000%, 1/15/2022 ^h	164,106
240,000	Reynolds Group Issuer, Inc. 5.125%, 7/15/2023 ^h	250,464
57,000	Rockwell Collins, Inc. 1.950%, 7/15/2019	56,994
34,000	Roper Industries, Inc. 2.050%, 10/1/2018	34,080
60,000	Roper Technologies, Inc. 2.800%, 12/15/2021	60,489
25,000	Textron Financial Corporation 3.050%, (LIBOR 3M + 1.735%), 2/15/2042 ^{f,h}	21,875
170,000	United Rentals North America, Inc. 5.500%, 7/15/2025	182,529
	Total	2,529,937

Collateralized Mortgage Obligations (6.6%)		
259,179	AJAX Mortgage Loan Trust 3.470%, 4/25/2057, Ser. 2017-A, Class A* ^g	260,879

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

OPPORTUNITY INCOME PLUS PORTFOLIO
Schedule of Investments as of September 29, 2017
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Principal Amount	Long-Term Fixed Income (60.5%) Collateralized Mortgage Obligations (6.6%) - continued	Value
\$244,322	Alternative Loan Trust 2007-6 5.750%, 4/25/2047, Ser. 2007-6, Class A4	\$215,701
107,622	American Home Mortgage Assets Trust 1.849%, (12 MTA + 0.960%), 9/25/2046, Ser. 2006-2, Class 1A1 ^f	93,743
187,066	1.427%, (LIBOR 1M + 0.190%), 12/25/2046, Ser. 2006-6, Class A1A ^f	155,476
46,641	Angel Oak Mortgage Trust 4.500%, 11/25/2045, Ser. 2015-1, Class A ^{*g}	46,578
123,713	Bear Stearns Adjustable Rate Mortgage Trust 3.520%, (CMT 1Y + 2.300%), 10/25/2035, Ser. 2005-9, Class A1 ^f	125,042
98,831	Bear Stearns ALT-A Trust 3.586%, 10/25/2033, Ser. 2003-3, Class 5A	98,696
55,517	3.611%, 6/25/2034, Ser. 2004-5, Class 3A1	56,667
141,201	Bear Stearns ARM Trust 3.571%, 2/25/2035, Ser. 2004-12, Class 3A1	140,842
295,599	ChaseFlex Trust 6.500%, 2/25/2035, Ser. 2005-1, Class 1A5	311,917
349,520	CHL Mortgage Pass-Through Trust 3.081%, 11/20/2035, Ser. 2005-HYB7, Class 6A1	317,008
162,990	6.000%, 4/25/2037, Ser. 2007-3, Class A18	144,199
207,529	CitiMortgage Alternative Loan Trust 5.750%, 4/25/2037, Ser. 2007-A4, Class 1A5	183,098
126,122	COLT Mortgage Loan Trust 2.750%, 9/25/2046, Ser. 2016-2, Class A1 [*]	127,930
5,241	Countrywide Alternative Loan Trust 5.500%, 5/25/2035, Ser. 2005-J3, Class 2A13	5,230
240,000	5.500%, 5/25/2035, Ser. 2005-J3, Class 1A5	226,005
116,486	5.750%, 8/25/2035, Ser. 2005-28CB, Class 2A5	104,002
123,476	5.500%, 10/25/2035, Ser. 2005-46CB, Class A8	118,770
192,670	1.889%, (12 MTA + 1.000%), 12/25/2035, Ser. 2005-69, Class A1 ^f	182,350
44,440	5.500%, 2/25/2036, Ser. 2005-85CB, Class 2A2	41,902
392,453	5.750%, 5/25/2036, Ser. 2006-6CB, Class 2A16	296,514
63,174	6.000%, 1/25/2037, Ser. 2006-39CB, Class 1A16	60,914
143,664	5.500%, 5/25/2037, Ser. 2007-8CB, Class A1	124,791

Principal Amount	Long-Term Fixed Income (60.5%) Collateralized Mortgage Obligations (6.6%) - continued	Value
\$199,049	Countrywide Asset-Backed Certificates 1.737%, (LIBOR 1M + 0.500%), 7/25/2034, Ser. 2004-2, Class 3A4 ^f	\$185,566
88,280	CSMC Mortgage-Backed Trust 6.000%, 11/25/2036, Ser. 2006-9, Class 6A14	85,169
174,701	5.500%, 3/25/2037, Ser. 2007-2, Class 3A4	162,977
101,409	Deutsche Alt-A Securities, Inc., Mortgage Loan Trust 1.659%, (12 MTA + 0.770%), 4/25/2047, Ser. 2007-OA2, Class A1 ^f	93,844
163,255	First Horizon Alternative Mortgage Securities Trust 3.222%, 7/25/2035, Ser. 2005-AA5, Class 2A1	160,354
318,204	GCAT, LLC 3.375%, 3/25/2047, Ser. 2017-1, Class A1 ^{*g}	316,895
108,678	GMAC Mortgage Corporation Loan Trust 3.744%, 5/25/2035, Ser. 2005-AR2, Class 4A	103,117
183,213	HarborView Mortgage Loan Trust 3.573%, 7/19/2035, Ser. 2005-4, Class 3A1	161,892
75,118	3.676%, 12/19/2035, Ser. 2005-14, Class 3A1A	74,267
136,148	IndyMac INDA Mortgage Loan Trust 3.397%, 8/25/2036, Ser. 2006-AR1, Class A1	129,814
151,171	IndyMac INDX Mortgage Loan Trust 1.877%, (LIBOR 1M + 0.640%), 7/25/2045, Ser. 2005-161P, Class A1 ^f	145,571
161,517	1.447%, (LIBOR 1M + 0.210%), 4/25/2046, Ser. 2006-AR2, Class 1A1B ^f	146,600
113,213	J.P. Morgan Alternative Loan Trust 6.500%, 3/25/2036, Ser. 2006-S1, Class 1A19	101,696
90,852	J.P. Morgan Mortgage Trust 6.500%, 1/25/2035, Ser. 2005-S1, Class 1A2	94,140
59,393	3.224%, 6/25/2035, Ser. 2005-A3, Class 3A4	59,510
41,616	3.337%, 6/25/2035, Ser. 2005-A3, Class 4A1	42,022
73,391	3.489%, 7/25/2035, Ser. 2007-A1, Class 2A1	73,510
111,489	3.583%, 8/25/2035, Ser. 2005-A5, Class 1A2	111,067
168,955	3.336%, 6/25/2036, Ser. 2006-A4, Class 2A2	152,920
161,702	3.558%, 10/25/2036, Ser. 2006-A6, Class 1A2	150,367
60,882	MASTR Alternative Loans Trust 5.000%, 9/25/2019, Ser. 2004-10, Class 3A1	61,915

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Principal Amount	Long-Term Fixed Income (60.5%) Collateralized Mortgage Obligations (6.6%) - continued	Value	Principal Amount	Long-Term Fixed Income (60.5%) Collateralized Mortgage Obligations (6.6%) - continued	Value
\$102,220	Merrill Lynch Mortgage Investors, Inc. 3.120%, 6/25/2035, Ser. 2005-A5, Class A9	\$100,938	\$160,785	2.606%, 1/25/2037, Ser. 2006-AR18, Class 1A1	\$147,887
311,717	Mill City Mortgage Loan Trust 2.750%, 11/25/2058, Ser. 2017-1, Class A1 ^h	313,423	27,614	3.215%, 8/25/2046, Ser. 2006-AR8, Class 1A1	26,013
90,714	Morgan Stanley Mortgage Loan Trust 3.275%, 11/25/2035, Ser. 2005-6AR, Class 5A1	74,945	204,720	1.849%, (12 MTA + 0.960%), 9/25/2046, Ser. 2006-AR11, Class 1A ⁱ	184,863
151,958	MortgageIT Trust 1.497%, (LIBOR 1M + 0.260%), 12/25/2035, Ser. 2005-5, Class A1 ⁱ	151,764	366,892	1.769%, (12 MTA + 0.880%), 10/25/2046, Ser. 2006-AR13, Class 1A ⁱ	328,617
253,000	Popular ABS Mortgage Pass-Through Trust 4.202%, 11/25/2035, Ser. 2005-5, Class AF4 ^g	249,828	114,456	1.619%, (12 MTA + 0.730%), 1/25/2047, Ser. 2006-AR19, Class 1A1A ⁱ	110,818
250,000	Preston Ridge Partners Mortgage Trust, LLC 3.470%, 9/25/2022, Ser. 2017-2A, Class A1 ^{*c,d,g}	250,000	121,723	1.629%, (12 MTA + 0.740%), 1/25/2047, Ser. 2006-AR19, Class 1A ⁱ	103,715
295,139	Pretium Mortgage Credit Partners, LLC 3.500%, 4/29/2032, Ser. 2017-NPL1, Class A1 ^{*e}	295,907	400,000	Washington Mutual Mortgage Pass Through Certificates Trust 1.639%, (12 MTA + 0.750%), 2/25/2047, Ser. 2007-OA3, Class 2A ⁱ	133,998
171,941	Provident Funding Mortgage Loan Trust 3.291%, 4/25/2034, Ser. 2004-1, Class 1A1	172,453	136,687	Wells Fargo Commercial Mortgage Trust 3.290%, 5/15/2048, Ser. 2015-C28, Class A3	408,303
145,820	Residential Accredit Loans, Inc. Trust 5.500%, 2/25/2035, Ser. 2005-QS2, Class A1	143,426	116,255	Wells Fargo Mortgage Backed Securities 2006-AR14 Trust 3.516%, 10/25/2036, Ser. 2006-AR14, Class 2A3	128,894
228,279	1.987%, (LIBOR 1M + 0.750%), 6/25/2035, Ser. 2005-QS7, Class A3 ⁱ	187,733	51,285	Wells Fargo Mortgage Backed Securities Trust 3.177%, 3/25/2036, Ser. 2006-AR2, Class 2A1	117,488
95,252	4.220%, 9/25/2035, Ser. 2005-QA10, Class A31	80,308	214,337	3.410%, 4/25/2036, Ser. 2006-AR8, Class 2A4	51,787
142,828	Sequoia Mortgage Trust 1.856%, (LIBOR 1M + 0.620%), 11/20/2034, Ser. 2004-10, Class A1A ⁱ	141,700	179,548	5.500%, 4/25/2036, Ser. 2006-4, Class 2A2	208,542
130,408	Structured Adjustable Rate Mortgage Loan Trust 3.231%, 1/25/2035, Ser. 2004-19, Class 2A2	126,733	104,961	6.000%, 7/25/2037, Ser. 2007-8, Class 1A16	180,556
309,923	Structured Asset Mortgage Investments, Inc. 1.547%, (LIBOR 1M + 0.310%), 12/25/2035, Ser. 2005-AR4, Class A1 ^f	274,940		6.000%, 7/25/2037, Ser. 2007-10, Class 1A1	104,220
53,895	Sunset Mortgage Loan Company, LLC 4.459%, 9/18/2045, Ser. 2015-NPL1, Class A ^{*g}	53,987		Total	11,232,048
42,846	3.844%, 7/16/2047, Ser. 2016-NPL1, Class A ^{*g}	42,859		Communications Services (2.2%)	
63,420	WaMu Mortgage Pass Through Certificates 5.000%, 11/25/2018, Ser. 2003-S12, Class 3A	64,008	135,000	Altice US Finance I Corporation 5.500%, 5/15/2026 ^h	142,425
139,440	3.180%, 8/25/2036, Ser. 2006-AR8, Class 3A2	132,394	195,000	AMC Networks, Inc. 5.000%, 4/1/2024	201,338
90,039	3.039%, 10/25/2036, Ser. 2006-AR12, Class 1A1	87,534	21,000	America Movil SAB de CV 5.000%, 10/16/2019	22,237
			30,000	American Tower Corporation 2.800%, 6/1/2020	30,449
			29,000	AT&T, Inc. 5.875%, 10/1/2019	31,154
			38,000	5.200%, 3/15/2020	40,714
			30,000	2.263%, (LIBOR 3M + 0.930%), 6/30/2020 ⁱ	30,406
			105,000	2.800%, 2/17/2021	106,228
			115,000	2.850%, 2/14/2023	114,434
			36,000	British Sky Broadcasting Group plc 2.625%, 9/16/2019 ^h	36,241
			185,000	CCOH Safari, LLC 5.750%, 2/15/2026 ^h	194,250

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Principal Amount	Long-Term Fixed Income (60.5%)	Value
Communications Services (2.2%) - continued		
	CenturyLink, Inc.	
\$90,000	6.450%, 6/15/2021	\$93,648
	Charter Communications Operating, LLC	
67,000	3.579%, 7/23/2020	68,769
17,000	4.464%, 7/23/2022	17,953
	Clear Channel Worldwide Holdings, Inc.	
245,000	6.500%, 11/15/2022	252,350
	Comcast Corporation	
76,000	1.625%, 1/15/2022	74,053
	Crown Castle International Corporation	
35,000	3.400%, 2/15/2021	36,027
200,000	5.250%, 1/15/2023	221,331
	CSC Holdings, LLC	
20,000	5.500%, 4/15/2027 ^h	20,800
	Digicel, Ltd.	
184,810	6.000%, 4/15/2021 [*]	180,400
	Discovery Communications, LLC	
39,000	2.200%, 9/20/2019	39,125
75,000	2.950%, 3/20/2023	75,059
	Gray Television, Inc.	
200,000	5.875%, 7/15/2026 ^h	206,000
	Intelsat Jackson Holdings SA	
260,000	8.000%, 2/15/2024 ^h	279,500
	Moody's Corporation	
38,000	2.750%, 12/15/2021	38,288
	Neptune Finco Corporation	
115,000	10.875%, 10/15/2025 ^h	142,169
	Nexstar Escrow Corporation	
235,000	5.625%, 8/1/2024 ^h	243,225
	Orange SA	
60,000	1.625%, 11/3/2019	59,582
	SFR Group SA	
120,000	6.000%, 5/15/2022 ^h	125,400
	Sprint Corporation	
165,000	7.625%, 2/15/2025	189,750
	Telefonica Emisiones SAU	
30,000	3.192%, 4/27/2018	30,243
	Time Warner, Inc.	
38,000	4.875%, 3/15/2020	40,442
	Verizon Communications, Inc.	
40,000	4.500%, 9/15/2020	42,923
86,000	2.946%, 3/15/2022	87,437
	Viacom, Inc.	
75,000	4.250%, 9/1/2023	77,041
	Virgin Media Secured Finance plc	
170,000	5.250%, 1/15/2026 ^h	177,012
Total		3,768,403

Consumer Cyclical (2.9%)

	Allison Transmission, Inc.	
245,000	5.000%, 10/1/2024 ^h	254,273
	American Honda Finance Corporation	
57,000	2.000%, 2/14/2020	57,086
	BMW US Capital, LLC	
50,000	1.500%, 4/11/2019 ^h	49,847
	Brookfield Residential Properties, Inc.	
235,000	6.125%, 7/1/2022 ^h	245,575
	Cinemark USA, Inc.	
80,000	4.875%, 6/1/2023	80,800

Principal Amount	Long-Term Fixed Income (60.5%)	Value
Consumer Cyclical (2.9%) - continued		
	CVS Health Corporation	
\$38,000	2.750%, 12/1/2022	\$38,076
	Delphi Jersey Holdings plc	
185,000	5.000%, 10/1/2025 ^h	188,238
	Ford Motor Credit Company, LLC	
75,000	2.262%, 3/28/2019	75,255
50,000	2.597%, 11/4/2019	50,417
57,000	3.336%, 3/18/2021	58,282
	General Motors Financial Company, Inc.	
50,000	3.150%, 1/15/2020	50,866
57,000	2.650%, 4/13/2020	57,442
57,000	4.375%, 9/25/2021	60,412
38,000	3.150%, 6/30/2022	38,292
	GLP Capital, LP	
120,000	4.875%, 11/1/2020	126,750
	Home Depot, Inc.	
35,000	2.625%, 6/1/2022	35,546
	Hyundai Capital America	
38,000	2.550%, 4/3/2020 ^h	37,927
37,000	2.750%, 9/18/2020 ^h	36,963
	Jaguar Land Rover Automotive plc	
77,000	5.625%, 2/1/2023 ^h	79,984
	KB Home	
71,000	4.750%, 5/15/2019	73,041
	L Brands, Inc.	
77,000	6.625%, 4/1/2021	84,700
	Landry's, Inc.	
180,000	6.750%, 10/15/2024 ^h	182,025
	Lennar Corporation	
150,000	4.750%, 11/15/2022	158,625
270,000	4.500%, 4/30/2024	278,041
	Live Nation Entertainment, Inc.	
240,000	5.375%, 6/15/2022 ^h	249,600
	McDonald's Corporation	
75,000	2.625%, 1/15/2022	75,519
	MGM Resorts International	
170,000	6.000%, 3/15/2023	187,425
	New Red Finance, Inc.	
190,000	4.250%, 5/15/2024 ^h	190,713
	Newell Rubbermaid, Inc.	
35,000	3.150%, 4/1/2021	35,799
	Nissan Motor Acceptance Corporation	
57,000	2.000%, 3/8/2019 ^h	57,036
	Prime Security Services Borrower, LLC	
225,000	9.250%, 5/15/2023 ^h	248,301
	PulteGroup, Inc.	
235,000	4.250%, 3/1/2021	243,812
	Ralph Lauren Corporation	
35,000	2.625%, 8/18/2020	35,466
	Royal Caribbean Cruises, Ltd.	
119,810	5.250%, 11/15/2022	132,765
	Scientific Games International, Inc.	
155,000	7.000%, 1/1/2022 ^h	164,494
	Six Flags Entertainment Corporation	
170,000	4.875%, 7/31/2024 ^h	172,975
	Toll Brothers Finance Corporation	
52,000	4.000%, 12/31/2018	52,845
	Visa, Inc.	
35,000	2.200%, 12/14/2020	35,332
	Volkswagen Group of America Finance, LLC	
52,000	2.450%, 11/20/2019 ^h	52,386

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Principal Amount	Long-Term Fixed Income (60.5%)	Value
Consumer Cyclical (2.9%) - continued		
\$275,000	Wabash National Corporation 5.500%, 10/1/2025 ^h	\$280,500
120,000	West Corporation 5.375%, 7/15/2022 ^h	121,200
210,000	Yum! Brands, Inc. 5.000%, 6/1/2024 ^h	221,288
	Total	4,955,919

Principal Amount	Long-Term Fixed Income (60.5%)	Value
Consumer Non-Cyclical (2.3%)		
76,000	Abbott Laboratories 2.550%, 3/15/2022	76,021
57,000	AbbVie, Inc. 3.400%, 11/30/2023	58,675
76,000	AbbVie, Inc. 2.500%, 5/14/2020	76,899
38,000	AbbVie, Inc. 2.900%, 11/6/2022	38,528
240,000	Albertsons Companies, LLC 6.625%, 6/15/2024	223,500
74,000	Amgen, Inc. 2.650%, 5/11/2022	74,583
60,000	Anheuser-Busch InBev Finance, Inc. 2.571%, (LIBOR 3M + 1.260%), 2/1/2021 ^f	62,014
45,000	Anheuser-Busch InBev Finance, Inc. 2.650%, 2/1/2021	45,720
38,000	Anheuser-Busch InBev Finance, Inc. 3.300%, 2/1/2023	39,385
30,000	Anheuser-Busch InBev Worldwide, Inc. 6.500%, 7/15/2018	31,123
42,000	BAT Capital Corporation 2.297%, 8/14/2020 ^h	42,125
41,000	BAT Capital Corporation 2.764%, 8/15/2022 ^h	41,218
50,000	Bayer U.S. Finance, LLC 2.375%, 10/8/2019 ^h	50,283
75,000	Becton, Dickinson and Company 3.125%, 11/8/2021	76,436
25,000	Boston Scientific Corporation 6.000%, 1/15/2020	27,134
35,000	Bunge Limited Finance Corporation 3.500%, 11/24/2020	36,018
39,000	Cardinal Health, Inc. 1.948%, 6/14/2019	39,036
39,000	Cardinal Health, Inc. 2.616%, 6/15/2022	38,957
35,000	Celgene Corporation 3.550%, 8/15/2022	36,692
120,000	Cott Beverages, Inc. 5.375%, 7/1/2022	125,100
24,000	CVS Health Corporation 2.250%, 12/5/2018	24,106
155,000	Envision Healthcare Corporation 5.125%, 7/1/2022 ^h	160,812
38,000	Express Scripts Holding Company 4.750%, 11/15/2021	41,218
35,000	Express Scripts Holding Company 3.000%, 7/15/2023	35,099
10,000	Forest Laboratories, LLC 4.375%, 2/1/2019 ^h	10,254
19,000	Forest Laboratories, LLC 4.875%, 2/15/2021 ^h	20,399
25,000	Gilead Sciences, Inc. 1.950%, 3/1/2022	24,632
64,810	HCA, Inc. 4.750%, 5/1/2023	68,618
185,000	HCA, Inc. 4.500%, 2/15/2027	189,162
170,000	JBS USA, LLC 5.750%, 6/15/2025 ^h	169,362
130,000	Kraft Heinz Foods Company 5.375%, 2/10/2020	139,422

Principal Amount	Long-Term Fixed Income (60.5%)	Value
Consumer Non-Cyclical (2.3%) - continued		
\$38,000	Kroger Company 2.800%, 8/1/2022	\$38,092
20,000	Laboratory Corporation of America Holdings 2.625%, 2/1/2020	20,210
35,000	Mead Johnson Nutrition Company 3.000%, 11/15/2020	35,950
75,000	Medtronic Global Holdings SCA 1.700%, 3/28/2019	74,953
60,000	Molson Coors Brewing Company 1.450%, 7/15/2019	59,341
74,000	Molson Coors Brewing Company 2.250%, 3/15/2020 ^h	73,942
58,000	Mondelez International Holdings Netherlands BV 2.000%, 10/28/2021 ^h	56,909
76,000	Mylan NV 3.150%, 6/15/2021	77,314
68,000	PepsiCo, Inc. 1.832%, (LIBOR 3M + 0.530%), 10/6/2021 ^f	68,924
50,000	Pernod Ricard SA 5.750%, 4/7/2021 ^h	55,435
200,000	Pinnacle Foods, Inc. 5.875%, 1/15/2024	212,000
165,000	Post Holdings, Inc. 5.500%, 3/1/2025 ^h	171,187
19,000	Reynolds American, Inc. 3.250%, 6/12/2020	19,522
55,000	Shire Acquisitions Investments Ireland Designated Activity Company 1.900%, 9/23/2019	54,885
74,000	Shire Acquisitions Investments Ireland Designated Activity Company 2.400%, 9/23/2021	73,723
57,000	Smithfield Foods, Inc. 2.700%, 1/31/2020 ^h	57,167
200,000	Teleflex, Inc. 4.875%, 6/1/2026	207,500
120,000	Tenet Healthcare Corporation 8.125%, 4/1/2022	122,100
37,000	Teva Pharmaceutical Finance Company BV 2.950%, 12/18/2022	35,928
19,000	Teva Pharmaceutical Finance IV, LLC 2.250%, 3/18/2020	18,744
45,000	Teva Pharmaceutical Finance Netherlands III BV 2.200%, 7/21/2021	43,277
110,000	TreeHouse Foods, Inc. 4.875%, 3/15/2022	113,712
64,810	Valeant Pharmaceuticals International 7.250%, 7/15/2022 ^h	63,190
57,000	Zoetis, Inc. 3.450%, 11/13/2020	58,921
	Total	3,935,457

Principal Amount	Long-Term Fixed Income (60.5%)	Value
Energy (2.7%)		
170,000	Alliance Resource Operating Partners, LP 7.500%, 5/1/2025 ^h	176,375
40,000	Anadarko Petroleum Corporation 8.700%, 3/15/2019	43,652
140,000	Antero Resources Corporation 5.125%, 12/1/2022	143,150

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Principal Amount	Long-Term Fixed Income (60.5%)	Value	Principal Amount	Long-Term Fixed Income (60.5%)	Value
Energy (2.7%) - continued			Energy (2.7%) - continued		
	BP Capital Markets plc			Plains All American Pipeline, LP	
\$38,000	2.315%, 2/13/2020	\$38,327	\$28,000	5.000%, 2/1/2021	\$29,442
162,000	2.520%, 9/19/2022	162,116		Regency Energy Partners, LP	
	Buckeye Partners, LP		120,000	5.000%, 10/1/2022	129,575
22,000	2.650%, 11/15/2018	22,089		Rowan Companies, Inc.	
	Canadian Natural Resources, Ltd.		25,000	7.375%, 6/15/2025	24,437
40,000	2.950%, 1/15/2023	39,753		Sabine Pass Liquefaction, LLC	
	Canadian Oil Sands, Ltd.		37,000	6.250%, 3/15/2022	41,605
40,000	9.400%, 9/1/2021 ^h	48,844	37,000	5.625%, 4/15/2023	40,997
	Cenovus Energy, Inc.		155,000	5.625%, 3/1/2025	170,931
37,000	3.800%, 9/15/2023	37,173		Schlumberger Holdings Corporation	
	Cheniere Corpus Christi Holdings, LLC		35,000	3.000%, 12/21/2020 ^h	35,838
250,000	7.000%, 6/30/2024	284,062		Southwestern Energy Company	
	Cheniere Energy Partners, LP		205,000	7.500%, 4/1/2026	212,944
205,000	5.250%, 10/1/2025 ^h	209,613		Sunoco Logistics Partners Operations, LP	
	Concho Resources, Inc.		35,000	4.400%, 4/1/2021	36,917
70,000	4.375%, 1/15/2025	73,675		Tesoro Corporation	
	Continental Resources, Inc.		110,000	4.750%, 12/15/2023 ^h	118,659
37,000	5.000%, 9/15/2022	37,601		Western Gas Partners, LP	
	Crestwood Midstream Partners, LP		39,000	4.000%, 7/1/2022	40,339
110,000	6.250%, 4/1/2023	113,437		Williams Partners, LP	
	Devon Energy Corporation		54,000	4.000%, 11/15/2021	56,367
50,000	3.250%, 5/15/2022	50,578		Total	4,495,569
	Enbridge, Inc.		Financials (5.8%)		
39,000	2.900%, 7/15/2022	39,217		ACE INA Holdings, Inc.	
	Encana Corporation		35,000	2.875%, 11/3/2022	35,636
69,000	3.900%, 11/15/2021	71,087		AIG Global Funding	
	Energy Transfer Equity, LP		78,000	2.150%, 7/2/2020 ^h	77,876
170,000	5.500%, 6/1/2027	178,925		Air Lease Corporation	
	Energy Transfer Partners, LP		17,000	2.625%, 9/4/2018	17,135
60,000	4.150%, 10/1/2020	62,652		Ally Financial, Inc.	
	Enterprise Products Operating, LLC		100,000	4.750%, 9/10/2018	102,210
160,000	5.250%, 8/16/2077	161,400	100,000	4.125%, 3/30/2020	103,000
	EOG Resources, Inc.			American Express Credit Corporation	
45,000	2.625%, 3/15/2023	44,648		1.641%, (LIBOR 3M +	
	EQT Corporation		37,000	0.330%), 5/3/2019 ^f	37,094
5,000	5.150%, 3/1/2018	5,059	37,000	2.200%, 3/3/2020	37,207
	Exxon Mobil Corporation			2.369%, (LIBOR 3M +	
26,000	8.125%, 6/1/2019	28,527	35,000	1.050%), 9/14/2020 ^f	35,603
	Kinder Morgan Energy Partners, LP			Bank of America Corporation	
39,000	3.000%, 10/1/2022 ^c	39,061	60,000	5.625%, 7/1/2020	65,337
	Marathon Oil Corporation		37,000	2.369%, 7/21/2021	36,996
55,000	1.708%, 3/1/2019	55,042	84,000	2.328%, 10/1/2021	83,895
	Marathon Petroleum Corporation		76,000	5.700%, 1/24/2022	85,464
76,000	3.450%, 2/15/2023	76,824		Bank of Montreal	
	Meg Energy Corporation		65,000	1.500%, 7/18/2019	64,581
38,000	2.700%, 6/1/2020	37,992	59,000	2.100%, 6/15/2020	59,126
	MPLX, LP			Bank of New York Mellon Corporation	
25,000	2.800%, 11/1/2022	24,297	76,000	2.600%, 2/7/2022	76,736
	ONEOK, Inc.			Bank of Nova Scotia	
35,000	3.400%, 12/15/2020	36,113	57,000	2.700%, 3/7/2022	57,551
	PBF Holding Company, LLC			Barclays plc	
77,000	6.375%, 1/30/2023 ^h	67,182	76,000	3.200%, 8/10/2021	77,167
	Petrobras Global Finance BV			BB&T Corporation	
58,000	4.500%, 7/15/2023	61,686	38,000	2.050%, 6/19/2018	38,106
	Petrobras Global Finance BV			Bear Stearns Companies, LLC	
330,000	4.875%, 12/1/2024	355,621	45,000	6.400%, 10/2/2017	45,000
	Petroleos Mexicanos			BNP Paribas SA	
57,000	7.500%, 9/1/2023	68,217	200,000	7.625%, 3/30/2021 ^{h,j}	219,750
	Petrobras Global Finance BV			Capital One Financial Corporation	
155,000	7.250%, 6/15/2025 ^h	158,488	37,000	2.500%, 5/12/2020	37,166
	Petrobras Global Finance BV		115,000	3.050%, 3/9/2022	116,281
241,000	8.375%, 5/23/2021	278,747			
	Petrobras Global Finance BV				
83,000	7.375%, 1/17/2027	91,383			
	Petrobras Global Finance BV				
37,000	6.375%, 2/4/2021	40,534			
	Petrobras Global Finance BV				
85,000	6.500%, 3/13/2027 ^h	94,371			

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Principal Amount	Long-Term Fixed Income (60.5%)	Value	Principal Amount	Long-Term Fixed Income (60.5%)	Value
Financials (5.8%) - continued			Financials (5.8%) - continued		
	CBOE Holdings, Inc.		\$76,000	6.875%, 6/1/2021 ^j	\$82,745
\$59,000	1.950%, 6/28/2019	\$58,936	100,000	6.375%, 9/17/2024 ⁱ	106,131
	Centene Escrow Corporation			Huntington Bancshares, Inc.	
180,000	5.625%, 2/15/2021	187,236	55,000	3.150%, 3/14/2021	56,379
	Central Fidelity Capital Trust I			Icahn Enterprises, LP	
195,000	2.304%, (LIBOR 3M + 1.000%), 4/15/2027 ^f	186,713	90,000	6.000%, 8/1/2020	92,875
	Citigroup, Inc.		75,000	6.750%, 2/1/2024	79,125
75,000	2.050%, 6/7/2019	75,050		ILFC E-Capital Trust II	
76,000	2.450%, 1/10/2020	76,542	350,000	4.610%, (LIBOR 3M + 1.800%), 12/21/2065 ^h	333,375
76,000	2.650%, 10/26/2020	76,766		ING Capital Funding Trust III	
69,000	2.350%, 8/2/2021	68,624	25,000	4.896%, (LIBOR 3M + 3.600%), 9/30/2017 ^{fj}	25,000
37,000	2.750%, 4/25/2022	37,088		International Lease Finance Corporation	
	CNA Financial Corporation		76,000	4.625%, 4/15/2021	80,733
55,000	5.750%, 8/15/2021	61,019	76,000	5.875%, 8/15/2022	85,075
	Commonwealth Bank of Australia			Intesa Sanpaolo SPA	
75,000	2.250%, 3/10/2020 ^h	75,363	10,000	3.875%, 1/16/2018	10,055
	Cooperatieve Centrale Raiffeisen-Boerenleenbank BA			Iron Mountain, Inc.	
74,000	3.950%, 11/9/2022	77,638	125,000	4.875%, 9/15/2027 ^h	127,344
	Credit Agricole SA			J.P. Morgan Chase & Company	
37,000	3.375%, 1/10/2022 ^h	37,843	20,000	6.300%, 4/23/2019	21,340
70,000	8.125%, 12/23/2025 ^{hj}	82,863	15,000	2.250%, 1/23/2020	15,077
	Credit Suisse Group AG		60,000	4.950%, 3/25/2020	64,164
150,000	7.500%, 12/11/2023 ^{hj}	169,501		1.996%, (LIBOR 3M + 0.680%), 6/1/2021 ^f	57,289
	Credit Suisse Group Funding Guernsey, Ltd.		57,000	2.776%, 4/25/2023	57,293
114,000	3.800%, 9/15/2022	118,299	57,000	2.543%, (LIBOR 3M + 1.230%), 10/24/2023 ^f	72,562
	Credit Suisse Group Funding, Ltd.			KeyCorp	
76,000	3.125%, 12/10/2020	77,509	30,000	2.300%, 12/13/2018	30,159
	DDR Corporation			Liberty Mutual Group, Inc.	
57,000	3.500%, 1/15/2021	57,834	10,000	5.000%, 6/1/2021 ^h	10,830
	Deutsche Bank AG			Lincoln National Corporation	
42,000	2.700%, 7/13/2020	42,163	65,000	6.250%, 2/15/2020	70,931
112,000	4.250%, 10/14/2021	117,349		Macquarie Bank, Ltd.	
	Digital Realty Trust, LP		200,000	6.125%, 3/8/2027 ^{hj}	206,940
60,000	2.750%, 2/1/2023	59,715		MetLife, Inc.	
	Discover Bank		36,000	1.903%, 12/15/2017	36,032
10,000	8.700%, 11/18/2019	11,173		Mitsubishi UFJ Financial Group, Inc.	
	Fifth Third Bancorp		38,000	2.998%, 2/22/2022	38,512
57,000	2.600%, 6/15/2022	56,946		Morgan Stanley	
	First Tennessee Bank NA		25,000	2.457%, (LIBOR 3M + 1.140%), 1/27/2020 ^f	25,386
220	3.750%, (LIBOR 3M + 0.850%), 10/30/2017 ^{fhj}	174,921	76,000	2.800%, 6/16/2020	77,254
	Goldman Sachs Group, Inc.		40,000	2.500%, 4/21/2021	40,120
90,000	7.500%, 2/15/2019	96,653	75,000	5.500%, 7/28/2021	83,173
74,000	5.375%, 5/10/2020 ^j	76,671		2.487%, (LIBOR 3M + 1.180%), 1/20/2022 ^f	75,041
57,000	2.600%, 12/27/2020	57,424	74,000	1.180%, 1/20/2022 ^f	75,041
76,000	5.250%, 7/27/2021	83,490	37,000	2.750%, 5/19/2022	37,139
	2.485%, (LIBOR 3M + 1.170%), 11/15/2021 ^f	55,755	26,000	4.875%, 11/1/2022	28,169
55,000	1.170%, 11/15/2021 ^f	55,755		MPT Operating Partnership, LP	
76,000	3.000%, 4/26/2022	76,839	110,000	5.500%, 5/1/2024	115,362
	2.366%, (LIBOR 3M + 1.050%), 6/5/2023 ^f	39,224		National City Corporation	
39,000	1.050%, 6/5/2023 ^f	39,224	20,000	6.875%, 5/15/2019	21,520
	Guardian Life Global Funding			New York Life Global Funding	
40,000	2.000%, 4/26/2021 ^h	39,489	35,000	1.550%, 11/2/2018 ^h	34,964
	Hartford Financial Services Group, Inc.			Nomura Holdings, Inc.	
45,000	6.000%, 1/15/2019	47,284	21,000	2.750%, 3/19/2019	21,187
	HCP, Inc.			Park Aerospace Holdings, Ltd.	
25,000	3.750%, 2/1/2019	25,455	250,000	5.500%, 2/15/2024 ^h	262,500
	Hospitality Properties Trust			PNC Bank NA	
40,000	4.250%, 2/15/2021	41,661	75,000	2.450%, 11/5/2020	75,709
	HSBC Holdings plc				
114,000	3.400%, 3/8/2021	117,524			

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Principal Amount	Long-Term Fixed Income (60.5%)	Value	Principal Amount	Long-Term Fixed Income (60.5%)	Value
Financials (5.8%) - continued			Financials (5.8%) - continued		
\$255,000	Quicken Loans, Inc. 5.750%, 5/1/2025 ^h	\$267,750	\$74,000	2.423%, (LIBOR 3M + 1.110%), 1/24/2023 ^f	\$75,277
57,000	Realty Income Corporation 5.750%, 1/15/2021	62,473	80,000	2.541%, (LIBOR 3M + 1.230%), 10/31/2023 ^f	81,812
17,000	Regions Bank 7.500%, 5/15/2018	17,587	57,000	Welltower, Inc. 4.950%, 1/15/2021	61,152
35,000	Regions Financial Corporation 3.200%, 2/8/2021	35,760	75,000	Westpac Banking Corporation 2.166%, (LIBOR 3M + 0.850%), 8/19/2021 ^f	75,820
57,000	Reinsurance Group of America, Inc. 4.700%, 9/15/2023	61,784	80,000	XL Group plc 3.761%, (LIBOR 3M + 2.458%), 11/2/2017 ^{fj}	72,100
74,000	Royal Bank of Canada 2.125%, 3/2/2020	74,311	Total 9,726,095		
190,000	Royal Bank of Scotland Group plc 7.500%, 8/10/2020 ⁱ	198,977	Foreign Government (14.1%)		
57,000	8.625%, 8/15/2021 ^j	63,199	Argentina Government International Bond		
162,000	7.648%, 9/30/2031 ^j	205,821	445,000	6.875%, 4/22/2021	484,605
35,000	Simon Property Group, LP 2.500%, 9/1/2020	35,419	279,000	5.625%, 1/26/2022	292,671
60,000	2.500%, 7/15/2021	60,311	554,000	7.500%, 4/22/2026	621,865
100,000	Societe Generale SA 8.000%, 9/29/2025 ^{hj}	114,500	220,000	6.875%, 1/26/2027	237,600
11,000	Standard Chartered plc 2.100%, 8/19/2019 ^h	10,986	499,455	8.280%, 12/31/2033	580,616
80,000	2.821%, (LIBOR 3M + 1.510%), 1/30/2027 ^{f,hj}	68,400	168,000	7.125%, 7/6/2036	176,148
411,000	State Street Capital Trust IV 2.320%, (LIBOR 3M + 1.000%), 6/15/2047 ^f	374,955	415,039	2.500%, 12/31/2038 ^g	294,678
35,000	State Street Corporation 2.217%, (LIBOR 3M + 0.900%), 8/18/2020 ^f	35,712	193,000	7.625%, 4/22/2046	214,230
25,000	Sumitomo Mitsui Banking Corporation 1.884%, (LIBOR 3M + 0.580%), 1/16/2018 ^f	25,034	Brazil Government International Bond		
74,000	Sumitomo Mitsui Financial Group, Inc. 2.934%, 3/9/2021	75,198	411,000	4.875%, 1/22/2021	439,786
37,000	2.784%, 7/12/2022	37,092	580,000	2.625%, 1/5/2023	556,075
35,000	SunTrust Banks, Inc. 2.900%, 3/3/2021	35,594	221,000	6.000%, 4/7/2026	245,310
45,000	Synchrony Financial 3.000%, 8/15/2019	45,731	279,000	7.125%, 1/20/2037	331,312
15,000	2.541%, (LIBOR 3M + 1.230%), 2/3/2020 ^f	15,150	338,000	5.000%, 1/27/2045	314,577
40,000	Toronto-Dominion Bank 2.153%, (LIBOR 3M + 0.840%), 1/22/2019 ^f	40,351	143,000	5.625%, 2/21/2047	144,430
35,000	2.249%, (LIBOR 3M + 0.930%), 12/14/2020 ^f	35,619	Colombia Government International Bond		
74,000	UBS Group Funding Jersey, Ltd. 3.000%, 4/15/2021 ^h	75,002	280,000	4.375%, 7/12/2021	298,760
35,000	UnitedHealth Group, Inc. 3.350%, 7/15/2022	36,541	330,000	2.625%, 3/15/2023	323,812
235,000	USB Realty Corporation 2.451%, (LIBOR 3M + 1.147%), 1/15/2022 ^{t,hj}	205,919	180,000	4.000%, 2/26/2024	187,560
14,000	Voya Financial, Inc. 2.900%, 2/15/2018	14,061	140,000	3.875%, 4/25/2027	142,240
50,000	Wachovia Capital Trust II 1.804%, (LIBOR 3M + 0.500%), 1/15/2027 ^f	47,000	160,000	7.375%, 9/18/2037	211,040
35,000	Wells Fargo & Company 2.100%, 7/26/2021	34,668	312,000	5.625%, 2/26/2044	348,816
38,000	2.625%, 7/22/2022	38,062	288,000	5.000%, 6/15/2045	296,280
			Croatia Government International Bond		
			48,000	6.750%, 11/5/2019 ^h	52,013
			330,000	6.625%, 7/14/2020 ⁿ	363,351
			170,000	6.000%, 1/26/2024 ⁿ	194,138
			Hungary Government International Bond		
			472,000	5.750%, 11/22/2023	546,949
			468,000	5.375%, 3/25/2024	535,275
			Indonesia Government International Bond		
			357,000	4.875%, 5/5/2021 ^h	384,766
			80,000	3.750%, 4/25/2022 ^h	83,011
			291,000	3.375%, 4/15/2023 ^h	295,860
			358,000	5.875%, 1/15/2024 ^h	410,398
			64,000	4.125%, 1/15/2025 ^h	67,166
			241,000	4.750%, 1/8/2026 ^h	262,769
			280,000	8.500%, 10/12/2035 ^h	415,293
			146,000	6.750%, 1/15/2044 ^h	195,047
			559,000	5.125%, 1/15/2045 ^h	617,655
			Mexico Government International Bond		
			174,000	5.750%, 10/12/2110	186,528

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Foreign Government (14.1%) - continued		
\$396,000	4.000%, 10/2/2023	\$418,651
388,000	3.600%, 1/30/2025	397,700
361,000	4.125%, 1/21/2026	380,314
171,000	4.150%, 3/28/2027	179,730
113,000	6.750%, 9/27/2034	148,143
160,000	6.050%, 1/11/2040	192,000
388,000	4.750%, 3/8/2044	399,834
224,000	5.550%, 1/21/2045	257,488
196,000	4.600%, 1/23/2046	197,960
185,000	4.350%, 1/15/2047	179,913
Panama Government International Bond		
146,000	4.000%, 9/22/2024	155,855
270,000	3.750%, 3/16/2025	282,150
88,000	9.375%, 4/1/2029	132,660
230,000	6.700%, 1/26/2036	304,175
Peru Government International Bond		
105,000	5.625%, 11/18/2050	132,562
334,000	8.750%, 11/21/2033	525,716
Philippines Government International Bond		
208,000	4.000%, 1/15/2021	220,605
245,000	7.750%, 1/14/2031	356,507
246,000	6.375%, 10/23/2034	330,986
103,000	5.000%, 1/13/2037	121,618
205,000	3.950%, 1/20/2040	212,307
Romania Government International Bond		
230,000	4.375%, 8/22/2023 ^h	246,580
124,000	4.875%, 1/22/2024 ^h	136,735
52,000	6.125%, 1/22/2044 ^h	66,050
Russia Government International Bond		
188,000	3.500%, 1/16/2019 ^h	190,761
940,000	5.000%, 4/29/2020 ^h	996,400
335,000	4.875%, 9/16/2023 ^h	364,802
200,000	4.750%, 5/27/2026 ^h	212,000
248,965	7.500%, 3/31/2030 ^h	292,994
361,000	5.625%, 4/4/2042 ^h	400,804
South Africa Government International Bond		
55,000	5.500%, 3/9/2020	58,494
233,000	5.875%, 5/30/2022	255,819
210,000	4.875%, 4/14/2026	211,774
241,000	4.300%, 10/12/2028	227,028
Turkey Government International Bond		
219,000	7.000%, 6/5/2020	239,126
445,000	5.125%, 3/25/2022	465,950
239,000	6.250%, 9/26/2022	262,142
335,000	5.750%, 3/22/2024	355,879
475,000	4.250%, 4/14/2026	456,313
235,000	4.875%, 10/9/2026	233,434
328,000	6.875%, 3/17/2036	370,066
215,000	6.750%, 5/30/2040	238,825
223,000	4.875%, 4/16/2043	198,023
335,000	6.625%, 2/17/2045	369,706
Total		23,729,209

Mortgage-Backed Securities (12.9%)

Federal Home Loan Mortgage Corporation Gold 15-Yr. Pass Through		
1,525,000	3.000%, 10/1/2032 ^c	1,566,870

Principal Amount	Long-Term Fixed Income (60.5%)	Value
Mortgage-Backed Securities (12.9%) - continued		
Federal Home Loan Mortgage Corporation Gold 20-Yr. Pass Through		
\$23,566	5.500%, 9/1/2024	\$25,946
Federal Home Loan Mortgage Corporation Gold 30-Yr. Pass Through		
1,475,000	4.000%, 10/1/2047 ^c	1,552,553
Federal National Mortgage Association Conventional 20-Yr. Pass Through		
178,602	6.000%, 8/1/2024	200,861
Federal National Mortgage Association Conventional 30-Yr. Pass Through		
2,000,000	3.500%, 11/1/2046 ^c	2,057,305
4,050,000	3.000%, 10/1/2047 ^c	4,061,074
6,150,000	3.500%, 10/1/2047 ^c	6,337,623
4,475,000	4.000%, 10/1/2047 ^c	4,709,938
1,075,000	4.500%, 10/1/2047 ^c	1,153,483
Total		21,665,653

Technology (1.4%)

Alliance Data Systems Corporation		
75,000	5.375%, 8/1/2022 ^h	77,250
Apple, Inc.		
74,000	2.850%, 5/6/2021	76,023
74,000	1.659%, (LIBOR 3M + 0.350%), 5/11/2022 ^f	74,456
Baidu, Inc.		
40,000	3.000%, 6/30/2020	40,547
Broadcom Corporation		
74,000	2.375%, 1/15/2020 ^h	74,398
CDK Global, Inc.		
100,000	4.875%, 6/1/2027 ^h	102,750
CommScope Technologies Finance, LLC		
130,000	6.000%, 6/15/2025 ^h	138,938
Diamond 1 Finance Corporation		
35,000	3.480%, 6/1/2019 ^h	35,670
76,000	5.450%, 6/15/2023 ^h	83,354
Equinix, Inc.		
155,000	5.750%, 1/1/2025	166,819
Fidelity National Information Services, Inc.		
20,000	3.625%, 10/15/2020	20,822
75,000	2.250%, 8/15/2021	74,477
First Data Corporation		
110,000	5.375%, 8/15/2023 ^h	115,060
Hewlett Packard Enterprise Company		
96,000	3.600%, 10/15/2020	99,489
Inception Merger Sub, Inc.		
175,000	8.625%, 11/15/2024 ^h	186,594
Intel Corporation		
60,000	1.700%, 5/19/2021	59,413
35,000	3.100%, 7/29/2022	36,394
Iron Mountain, Inc.		
64,810	6.000%, 8/15/2023	68,618
Microsoft Corporation		
76,000	2.400%, 2/6/2022	76,896
NetApp, Inc.		
62,000	2.000%, 9/27/2019	61,970
NXP BV		
170,000	3.875%, 9/1/2022 ^h	177,225

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Principal Amount	Long-Term Fixed Income (60.5%)	Value
Technology (1.4%) - continued		
	Oracle Corporation	
\$30,000	2.500%, 5/15/2022	\$30,389
	Plantronics, Inc.	
200,000	5.500%, 5/31/2023 ^h	207,500
	Sensata Technologies BV	
130,000	4.875%, 10/15/2023 ^h	136,662
	Texas Instruments, Inc.	
30,000	1.750%, 5/1/2020	29,894
	VMware, Inc.	
47,000	2.300%, 8/21/2020	47,129
	Total	2,298,737

Transportation (0.4%)		
	Air Canada Pass Through Trust	
12,821	3.875%, 3/15/2023 ^h	12,885
	American Airlines Pass Through Trust	
14,590	4.950%, 1/15/2023	15,630
	Avis Budget Car Rental, LLC	
95,000	5.125%, 6/1/2022 ^h	96,306
	Delta Air Lines, Inc.	
15,896	4.950%, 5/23/2019	16,411
57,000	2.875%, 3/13/2020	57,633
	J.B. Hunt Transport Services, Inc.	
35,000	3.300%, 8/15/2022	35,860
	United Airlines Pass Through Trust	
35,000	3.700%, 12/1/2022	36,138
	United Continental Holdings, Inc.	
205,000	4.250%, 10/1/2022	206,538
	XPO Logistics, Inc.	
200,000	6.500%, 6/15/2022 ^h	210,000
	Total	687,401

Utilities (1.4%)		
	Alabama Power Company	
38,000	2.450%, 3/30/2022	38,008
	Ameren Corporation	
35,000	2.700%, 11/15/2020	35,454
	Arizona Public Service Company	
20,000	2.200%, 1/15/2020	20,075
	Berkshire Hathaway Energy Company	
48,000	2.400%, 2/1/2020	48,437
	Calpine Corporation	
100,000	6.000%, 1/15/2022 ^h	103,500
105,000	5.375%, 1/15/2023	102,260
	CenterPoint Energy, Inc.	
40,000	2.500%, 9/1/2022	39,959
	Consolidated Edison, Inc.	
38,000	2.000%, 3/15/2020	38,013
	Dominion Energy, Inc.	
25,000	1.600%, 8/15/2019	24,836
74,000	2.579%, 7/1/2020	74,510
	DTE Energy Company	
46,000	2.400%, 12/1/2019	46,248
	Duke Energy Corporation	
80,000	2.400%, 8/15/2022	79,407
	Dynegy, Inc.	
140,000	7.375%, 11/1/2022	146,300
	Edison International	
37,000	2.125%, 4/15/2020	36,994
	Emera U.S. Finance, LP	
40,000	2.150%, 6/15/2019	40,012
	Eversource Energy	
15,000	1.600%, 1/15/2018	14,999
	Exelon Generation Company, LLC	
20,000	5.200%, 10/1/2019	21,209

Principal Amount	Long-Term Fixed Income (60.5%)	Value
Utilities (1.4%) - continued		
\$55,000	2.950%, 1/15/2020	\$55,966
	FirstEnergy Corporation	
59,000	2.850%, 7/15/2022	59,117
	Fortis, Inc.	
55,000	2.100%, 10/4/2021	53,988
	NextEra Energy Capital Holdings, Inc.	
35,000	2.300%, 4/1/2019	35,175
	NextEra Energy Partners, LP	
200,000	4.250%, 9/15/2024 ^h	204,250
	NiSource Finance Corporation	
50,000	5.450%, 9/15/2020	54,433
	NRG Energy, Inc.	
64,810	6.625%, 3/15/2023	66,997
100,000	7.250%, 5/15/2026	107,250
	Pacific Gas & Electric Company	
26,000	5.625%, 11/30/2017	26,173
	PG&E Corporation	
19,000	2.400%, 3/1/2019	19,097
	PPL Capital Funding, Inc.	
85,000	3.500%, 12/1/2022	88,214
	PSEG Power, LLC	
75,000	3.000%, 6/15/2021	76,354
	Sempra Energy	
36,000	6.150%, 6/15/2018	37,089
15,000	2.400%, 3/15/2020	15,054
	Southern California Edison Company	
10,000	2.400%, 2/1/2022	10,032
	Southern Company	
80,000	1.850%, 7/1/2019	79,951
37,000	2.350%, 7/1/2021	36,785
	Tallgrass Energy Partners, LP	
305,000	5.500%, 1/15/2028 ^h	309,956
	TransCanada Trust	
150,000	5.875%, 8/15/2076	162,750
	Total	2,408,852

Total Long-Term Fixed Income (cost \$99,981,261) 101,957,563

Registered Investment Companies		
Shares	(3.0%)	Value
Affiliated Fixed Income Holdings (0.3%)		
48,745	Thrivent Core Emerging Market Debt Fund	482,092
	Total	482,092

Equity Funds/Exchange Traded Funds (<0.1%)		
6,450	AllianzGI NFJ Dividend Interest & Premium Strategy Fund	86,430
7,376	BlackRock Resources & Commodities Strategy Trust	65,573
3,200	Guggenheim Multi-Asset Income ETF	69,440
	Total	221,443

Fixed Income Funds/Exchange Traded Funds (2.6%)		
32,160	Aberdeen Asia-Pacific Income Fund, Inc.	165,946
1,650	iShares J.P. Morgan USD Emerging Markets Bond ETF	192,093
43,472	MFS Intermediate Income Trust	186,060
27,060	SPDR Bloomberg Barclays High Yield Bond ETF	1,009,879
24,789	Templeton Global Income Fund	167,078
28,955	Vanguard Short-Term Corporate Bond ETF	2,320,164

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

OPPORTUNITY INCOME PLUS PORTFOLIO
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(unaudited)

Shares	Registered Investment Companies (3.0%)	Value
Fixed Income Funds/Exchange Traded Funds (2.6%)- continued		
11,660	Western Asset Emerging Markets Debt Fund, Inc.	\$183,528
33,344	Western Asset High Income Opportunity Fund, Inc.	171,055
	Total	4,395,803
	Total Registered Investment Companies (cost \$5,236,311)	5,099,338

Shares	Preferred Stock (1.3%)	Value
Consumer Non-Cyclical (<0.1%)		
2,280	CHS, Inc., 7.100% ^l	66,143
	Total	66,143

Energy (0.1%)		
2,602	Alpha Natural Resources, Inc., 0.000% ^k	59,846
2,602	ANR Holdings, Inc., 0.000% ^k	16,132
2,800	NuStar Logistics, LP, 7.625%	71,008
	Total	146,986

Financials (1.2%)		
1,870	Agribank FCB, 6.875% ^l	206,635
10,320	Citigroup, Inc., 6.875% ^l	299,177
1,800	Citigroup, Inc., 7.681% ^l	50,004
1,445	Cobank ACB, 6.250% ^{*j}	154,931
5,180	Countrywide Capital V, 7.000%	134,732
7,800	GMAC Capital Trust I, 7.100% ^l	205,920
7,400	Goldman Sachs Group, Inc., 5.500% ^l	201,650
6,900	Morgan Stanley, 7.125% ^l	202,446
4,839	U.S. Bancorp, 6.500% ^l	141,057
249	Wells Fargo & Company, Convertible, 7.500% ^l	327,435
	Total	1,923,987
	Total Preferred Stock (cost \$1,940,652)	2,137,116

Shares	Common Stock (0.4%)	Value
Energy (0.2%)		
851	Arch Coal, Inc.	61,051
3,502	Contura Energy, Inc.	207,598
	Total	268,649

Financials (0.2%)		
24,658	Apollo Investment Corporation	150,660
11,355	Ares Capital Corporation	186,109
	Total	336,769

Materials (<0.1%)		
7,833	Verso Corporation ^k	39,870
	Total	39,870
	Total Common Stock (cost \$655,306)	645,288

Shares or Principal Amount	Short-Term Investments (18.7%) ^l	Value
Federal Home Loan Bank Discount Notes		
100,000	1.030%, 11/7/2017 ^m	99,900
100,000	1.039%, 11/15/2017 ^m	99,877

Shares or Principal Amount	Short-Term Investments (18.7%) ^l	Value
Thrivent Core Short-Term Reserve Fund		
3,136,055	1.340%	\$31,360,544
	Total Short-Term Investments (cost \$31,560,302)	31,560,321
	Total Investments (cost \$192,575,709) 115.3%	\$194,334,895
	Other Assets and Liabilities, Net (15.3%)	(25,721,443)
	Total Net Assets 100.0%	\$168,613,452

- a The stated interest rate represents the weighted average of all contracts within the bank loan facility.
- b All or a portion of the loan is unfunded.
- c Denotes investments purchased on a when-issued or delayed delivery basis.
- d Security is valued using significant unobservable inputs. Market quotations or prices were not readily available or were determined to be unreliable. Value was determined in good faith pursuant to procedures adopted by the Board. Further information on valuation can be found in the Notes to Financial Statements.
- e Denotes payment-in-kind security. The security paid an interest or dividend payment with additional fixed income or equity securities in lieu of, or in addition to a cash payment. The cash rate and/or payment-in-kind rate shown are as of 9/29/2017.
- f Denotes variable rate securities. Variable rate securities are securities whose yields vary with a designated market index or market rate. The rate shown is as of September 29, 2017.
- g Denotes step coupon securities. Step coupon securities pay an initial coupon rate for the first period and then different coupon rates for following periods. The rate shown is as of September 29, 2017.
- h Denotes securities sold under Rule 144A of the Securities Act of 1933, which exempts them from registration. These securities may be resold to other dealers in the program or to other qualified institutional buyers. As of September 29, 2017, the value of these investments was \$22,223,141 or 13.2% of total net assets.
- i All or a portion of the security is insured or guaranteed.
- j Denotes perpetual securities. Perpetual securities pay an indefinite stream of interest and have no contractual maturity date. Date shown, if applicable, is next call date.
- k Non-income producing security.
- l The interest rate shown reflects the yield, coupon rate or the discount rate at the date of purchase.
- m All or a portion of the security is held on deposit with the counterparty and pledged as the initial margin deposit for open futures contracts.
- * Denotes restricted securities. Restricted securities are investment securities which cannot be offered for public sale without first being registered under the Securities Act of 1933. The value of all restricted securities held in Opportunity Income Plus Portfolio as of September 29, 2017 was \$6,147,030 or 3.6% of total net assets. The following table indicates the acquisition date and cost of restricted securities shown in the schedule as of September 29, 2017.

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

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Security	Acquisition Date	Cost
AJAX Mortgage Loan Trust, 4/25/2057	5/19/2017	\$259,151
ALM XI Ltd., 10/17/2026	4/28/2017	300,000
Angel Oak Mortgage Trust, 11/25/2045	12/10/2015	46,543
Apidos CLO XVIII, 7/22/2026	4/4/2017	200,000
BlueMountain CLO, Ltd., 10/15/2026	4/10/2017	425,113
CLUB Credit Trust, 4/17/2023	6/14/2017	249,999
Cobank ACB, 6.250%, 10/1/2022	1/15/2016	149,738
College Ave Student Loans, LLC, 11/26/2046	7/11/2017	273,960
COLT Mortgage Loan Trust, 9/25/2046	9/9/2016	126,836
Digicel, Ltd., 4/15/2021	8/19/2013	185,717
FRS, LLC, 4/15/2043	11/17/2016	46,316
GCAT, LLC, 3/25/2047	3/22/2017	317,609
Madison Park Funding XIV, Ltd., 7/20/2026	4/13/2017	425,000
Mariner Finance Issuance Trust, 2/20/2029	2/16/2017	299,941
Murray Hill Marketplace Trust, 11/25/2022	10/6/2016	24,260
NRZ Advance Receivables Trust Advance Receivables Backed, 6/15/2049	6/23/2016	150,000
Oak Hill Advisors Residential Loan Trust, 6/25/2057	8/8/2017	348,727
Octagon Investment Partners XX, Ltd., 8/12/2026	4/21/2017	275,000
Preston Ridge Partners Mortgage Trust, LLC, 9/25/2022	9/27/2017	249,976
Preston Ridge Partners Mortgage Trust, LLC, 9/27/2021	9/23/2016	158,705
Preston Ridge Partners Mortgage Trust, LLC, 1/25/2022	1/24/2017	179,639
Pretium Mortgage Credit Partners, LLC, 4/29/2032	3/31/2017	295,139
Sunset Mortgage Loan Company, LLC, 9/18/2045	10/2/2015	53,895
Sunset Mortgage Loan Company, LLC, 7/16/2047	7/27/2016	42,846
Upstart Securitization Trust, 6/20/2024	6/13/2017	281,342
US Residential Opportunity Fund Trust, 7/27/2036	7/20/2016	188,897
Voya CLO 4, Ltd., 10/14/2026	6/16/2017	350,000
Wachovia Asset Securitization, Inc., 7/25/2037	3/16/2007	263,602

Definitions:

ETF	- Exchange Traded Fund
Fac.	- Facility/Facilities
FNMA	- Federal National Mortgage Association
PIK	- Payment-In-Kind
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.

Reference Rate Index:

12 MTA	- 12 Month Treasury Average
CMT 1Y	- Constant Maturity Treasury Yield 1 Year
LIBOR 1W	- ICE Libor USD Rate 1 Week
LIBOR 1M	- ICE Libor USD Rate 1 Month
LIBOR 2M	- ICE Libor USD Rate 2 Month
LIBOR 3M	- ICE Libor USD Rate 3 Month
LIBOR 6M	- ICE Libor USD Rate 6 Month

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

OPPORTUNITY INCOME PLUS PORTFOLIO
Schedule of Investments as of September 29, 2017
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Fair Valuation Measurements

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

Investments in Securities	Total	Level 1	Level 2	Level 3
Bank Loans				
Basic Materials	3,744,976	-	3,401,576	343,400
Capital Goods	3,926,812	-	3,190,512	736,300
Communications Services	16,754,573	-	15,465,511	1,289,062
Consumer Cyclical	6,250,673	-	6,115,673	135,000
Consumer Non-Cyclical	8,031,319	-	8,031,319	-
Energy	1,264,117	-	1,011,617	252,500
Financials	3,902,105	-	3,902,105	-
Technology	5,302,995	-	5,302,995	-
Transportation	1,816,128	-	1,419,998	396,130
Utilities	1,941,571	-	1,695,434	246,137
Long-Term Fixed Income				
Asset-Backed Securities	8,207,500	-	8,207,500	-
Basic Materials	2,316,783	-	2,316,783	-
Capital Goods	2,529,937	-	2,529,937	-
Collateralized Mortgage Obligations	11,232,048	-	10,982,048	250,000
Communications Services	3,768,403	-	3,768,403	-
Consumer Cyclical	4,955,919	-	4,955,919	-
Consumer Non-Cyclical	3,935,457	-	3,935,457	-
Energy	4,495,569	-	4,495,569	-
Financials	9,726,095	-	9,726,095	-
Foreign Government	23,729,209	-	23,729,209	-
Mortgage-Backed Securities	21,665,653	-	21,665,653	-
Technology	2,298,737	-	2,298,737	-
Transportation	687,401	-	687,401	-
Utilities	2,408,852	-	2,408,852	-
Registered Investment Companies				
Fixed Income Funds/Exchange Traded Funds	4,395,803	4,395,803	-	-
Affiliated Fixed Income Holdings	482,092	482,092	-	-
Equity Funds/Exchange Traded Funds	221,443	221,443	-	-
Preferred Stock				
Consumer Non-Cyclical	66,143	66,143	-	-
Energy	146,986	71,008	75,978	-
Financials	1,923,987	1,562,421	361,566	-
Common Stock				
Energy	268,649	268,649	-	-
Financials	336,769	336,769	-	-
Materials	39,870	39,870	-	-
Short-Term Investments	199,777	-	199,777	-
Subtotal Investments in Securities	\$162,974,351	\$7,444,198	\$151,881,624	\$3,648,529

Other Investments *	Total
Short-Term Investments	31,360,544
Subtotal Other Investments	\$31,360,544

Total Investments at Value **\$194,334,895**

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

Other Financial Instruments	Total	Level 1	Level 2	Level 3
Asset Derivatives				
Futures Contracts	56,891	56,891	-	-
Total Asset Derivatives	\$56,891	\$56,891	\$-	\$-
Liability Derivatives				
Futures Contracts	146,416	146,416	-	-
Total Liability Derivatives	\$146,416	\$146,416	\$-	\$-

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

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

OPPORTUNITY INCOME PLUS PORTFOLIO
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The following table presents Opportunity Income Plus Portfolio's futures contracts held as of September 29, 2017. Investments and/or cash totaling \$199,778 were pledged as the initial margin deposit for these contracts.

Futures Contracts Description	Number of Contracts Long/(Short)	Expiration Date	Notional Principal Amount	Value	Unrealized Gain/(Loss)
CBOT 5-Yr. U.S. Treasury Bond Future	10	December 2017	\$1,186,359	\$1,175,000	(\$11,359)
CME Ultra Long Term U.S. Treasury Bond	10	December 2017	1,681,674	1,651,250	(30,424)
Total Futures Long Contracts					(\$41,783)
CBOT 10-Yr. U.S. Treasury Bond Future	(17)	December 2017	(\$2,154,696)	(\$2,130,313)	\$24,383
CBOT 2-Yr. U.S. Treasury Note	(16)	December 2017	(3,461,201)	(3,451,250)	9,951
CBOT U.S. Long Bond	(5)	December 2017	(778,382)	(764,062)	14,320
S&P 500 Index Futures	(8)	December 2017	(4,927,567)	(5,032,200)	(104,633)
Ultra 10-Yr. U.S. Treasury Note	(4)	December 2017	(545,550)	(537,313)	8,237
Total Futures Short Contracts					(\$47,742)
Total Futures Contracts					(\$89,525)

Reference Description:

CBOT - Chicago Board of Trade
CME - Chicago Mercantile Exchange
S&P - Standard & Poor's

The following table presents Opportunity Income Plus Portfolio's options contracts held as of September 29, 2017.

Option Description (Underlying Security Description)	Counter- party	Number of Contracts	Exercise Price	Expiration Date	Notional Principal Amount	Value	Unrealized Gain/(Loss)
FNMA Conventional 30-Yr. Pass Through Call Option ^(*) (Federal National Mortgage Association Conventional 30-Yr. Pass Through)	JPM	(4)	\$10108	October 2017	(4,061,074)	(\$405)	\$15,099
Total Options Written Contracts						(\$405)	\$15,099

(*) Security is valued using significant unobservable inputs. Market quotations or prices were not readily available or were determined to be unreliable. Value was determined in good faith pursuant to procedures adopted by the Board. Further information on valuation can be found in the Notes to Financial Statements.

Counterparty

JPM - J.P. Morgan

Investment in Affiliates

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

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

Portfolio	Value 12/31/2016	Gross Purchases	Gross Sales	Gain/ (Loss)	Unrealized Appreciation/ (Depreciation)	Shares Held at 9/29/2017	Value 9/29/2017	Income Earned 1/1/2017 - 9/29/2017
Core Short-Term Reserve Fund	\$26,649	\$90,500	\$85,788	\$-	\$-	3,136	\$31,361	\$241
Core Emerging Market Debt	-	484	-	-	(2)	49	482	1
Total Value and Income Earned	\$26,649			\$-	\$(2)		\$31,843	\$242

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

NOTES TO SCHEDULE OF INVESTMENTS

as of September 29, 2017

(unaudited)

SIGNIFICANT ACCOUNTING POLICIES

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

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

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

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

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

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

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

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

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

NOTES TO SCHEDULE OF INVESTMENTS

as of September 29, 2017

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

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

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

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

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

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

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

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

NOTES TO SCHEDULE OF INVESTMENTS

as of September 29, 2017

(unaudited)

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

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

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

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

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

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

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

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

NOTES TO SCHEDULE OF INVESTMENTS

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(unaudited)

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

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

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

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

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

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

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

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