

# OPPORTUNITY INCOME PLUS PORTFOLIO

Schedule of Investments as of March 29, 2018

(unaudited)

Principal Amount	Bank Loans (32.6%) <sup>a</sup>	Value	Principal Amount	Bank Loans (32.6%) <sup>a</sup>	Value
<b>Basic Materials (3.3%)</b>			<b>Communications Services (10.3%) - continued</b>		
\$560,000	Arch Coal, Inc., Term Loan 0.000%, (LIBOR 3M + 2.750%), 3/7/2024 <sup>b,c,d,e</sup>	\$560,087	\$362,263	Altice US Finance I Corporation, Term Loan 4.127%, (LIBOR 1M + 2.250%), 7/14/2025 <sup>d</sup>	\$361,447
337,444	5.127%, (LIBOR 1M + 3.250%), 3/7/2024 <sup>d</sup>	338,567	94,762	CBS Radio, Inc., Term Loan 4.623%, (LIBOR 3M + 2.750%), 10/17/2023 <sup>d</sup>	95,138
338,300	Big River Steel, LLC, Term Loan 7.302%, (LIBOR 3M + 5.000%), 8/15/2023 <sup>d,e</sup>	342,529	561,342	Cengage Learning Acquisitions, Term Loan 6.036%, (LIBOR 1M + 4.250%), 6/7/2023 <sup>d</sup>	509,800
421,589	Chemours Company, Term Loan 6.250%, (LIBOR 1M + 2.500%), 5/12/2022 <sup>d</sup>	421,062	1,057,350	CenturyLink, Inc., Term Loan 4.627%, (LIBOR 1M + 2.750%), 1/31/2025 <sup>b,c,d</sup>	1,039,068
560,000	0.000%, (LIBOR 3M + 1.750%), 3/26/2025 <sup>b,c,d</sup>	558,365	618,450	Charter Communications Operating, LLC, Term Loan 3.880%, (LIBOR 1M + 2.000%), 4/13/2025 <sup>d</sup>	620,509
349,125	CONSOL Mining Corporation, Term Loan 7.990%, (LIBOR 3M + 6.000%), 10/30/2022 <sup>d</sup>	357,679	481,362	CSC Holdings, LLC, Term Loan 4.036%, (LIBOR 1M + 2.250%), 7/17/2025 <sup>d</sup>	479,658
559,700	Contura Energy, Inc., Term Loan 6.880%, (LIBOR 1M + 5.000%), 3/17/2024 <sup>d</sup>	557,954	625,275	Frontier Communications Corporation, Term Loan 5.630%, (LIBOR 1M + 3.750%), 6/1/2024 <sup>d</sup>	616,290
82,500	Coronado Australian Holdings Property, Ltd., Term Loan 0.000%, (LIBOR 3M + 6.500%), 3/21/2025 <sup>b,c,d,e</sup>	81,262	488,812	Gray Television, Inc., Term Loan 3.920%, (LIBOR 1M + 2.250%), 2/7/2024 <sup>d</sup>	490,440
302,500	0.000%, (LIBOR 3M + 6.500%), 3/21/2025 <sup>b,c,d,e</sup>	297,962	1,087,275	Hargray Communications Group, Inc., Term Loan 4.877%, (LIBOR 3M + 3.000%), 5/16/2024 <sup>b,c,d</sup>	124,959
1,087,275	Ineos Finance, LLC, Term Loan 3.877%, (LIBOR 1M + 2.000%), 3/31/2024 <sup>d</sup>	1,089,450	124,686	Hargray Merger Subsidiary Corporation, Term Loan 4.877%, (LIBOR 1M + 3.000%), 3/24/2024 <sup>d</sup>	423,222
373,596	Peabody Energy Corporation, Term Loan 5.377%, (LIBOR 1M + 3.500%), 3/31/2022 <sup>d</sup>	374,063	422,298	Intelsat Jackson Holdings SA, Term Loan 5.706%, (LIBOR 3M + 3.750%), 11/27/2023 <sup>d</sup>	500,000
232,209	Tronox Finance, LLC, Term Loan 5.302%, (LIBOR 3M + 3.000%), 9/14/2024 <sup>d</sup>	234,192	1,025,000	Level 3 Financing, Inc., Term Loan 4.111%, (LIBOR 1M + 2.250%), 2/22/2024 <sup>d</sup>	1,026,763
535,866	5.302%, (LIBOR 3M + 3.000%), 9/14/2024 <sup>d</sup>	540,443	725,000	Liberty Cablevision of Puerto Rico, LLC, Term Loan 5.220%, (LIBOR 3M + 3.500%), 1/7/2022 <sup>d</sup>	702,191
	<b>Total</b>	<b>5,753,615</b>	145,000	8.470%, (LIBOR 3M + 6.750%), 7/7/2023 <sup>d,e</sup>	132,675
			1,055,767	McGraw-Hill Global Education Holdings, LLC, Term Loan 5.877%, (LIBOR 1M + 4.000%), 5/4/2022 <sup>d</sup>	1,041,778
			295,000	Mediacom Illinois, LLC, Term Loan 0.000%, (LIBOR 3M + 1.750%), 2/15/2024 <sup>b,c,d</sup>	294,817
			752,361	NEP/NCP Holdco, Inc., Term Loan 5.552%, (LIBOR 1M + 3.250%), 7/21/2022 <sup>d</sup>	754,558
			182,443	New LightSquared, Term Loan 11.305%, PIK 10.265%, (LIBOR 3M + 8.750%), 12/7/2020 <sup>d,f</sup>	159,638
			1,301,713	Radiate Holdco, LLC, Term Loan 4.877%, (LIBOR 1M + 3.000%), 2/1/2024 <sup>d</sup>	1,293,577
<b>Capital Goods (1.6%)</b>					
609,223	Advanced Disposal Services, Inc., Term Loan 3.981%, (LIBOR 1W + 2.250%), 11/10/2023 <sup>d</sup>	610,557			
883,352	Cortes NP Intermediate Holding II Corporation, Term Loan 5.670%, (LIBOR 1M + 4.000%), 11/30/2023 <sup>d</sup>	886,665			
640,000	Navistar, Inc., Term Loan 5.210%, (LIBOR 1M + 3.500%), 11/3/2024 <sup>d</sup>	642,931			
732,600	Sterigenics-Nordion Holdings, LLC, Term Loan 4.877%, (LIBOR 1M + 3.000%), 5/15/2022 <sup>d</sup>	732,146			
	<b>Total</b>	<b>2,872,299</b>			
<b>Communications Services (10.3%)</b>					
287,825	Altice Financing SA, Term Loan 4.470%, (LIBOR 3M + 2.750%), 7/15/2025 <sup>d</sup>	281,709			
19,950	4.470%, (LIBOR 3M + 2.750%), 10/6/2026 <sup>d</sup>	19,564			

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

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(unaudited)

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<b>Communications Services (10.3%) - continued</b>			<b>Consumer Cyclical (4.3%) - continued</b>		
	Sable International Finance, Ltd., Term Loan 5.127%, (LIBOR 1M + 3.250%), 2/6/2026 <sup>d</sup>	\$1,588,963		IMG Worldwide, Inc., Term Loan 9.127%, (LIBOR 1M + 7.250%), 5/6/2022 <sup>d,e</sup>	\$150,750
\$1,585,000	SBA Senior Finance II, LLC, Term Loan 3.990%, (LIBOR 1M + 2.250%), 3/24/2021 <sup>d</sup>	723,268	\$150,000	KAR Auction Services, Inc., Term Loan 4.813%, (LIBOR 3M + 2.500%), 3/9/2023 <sup>d</sup>	268,958
721,875	3.990%, (LIBOR 1W + 2.250%), 6/10/2022 <sup>d</sup>	214,217	267,841	Men's Warehouse, Inc., Term Loan 0.000%, (LIBOR 3M + 3.500%), 3/28/2025 <sup>b,c,d,e</sup>	270,000
213,950	SFR Group SA, Term Loan 4.522%, (LIBOR 3M + 2.750%), 6/22/2025 <sup>d</sup>	254,465	270,000	Michaels Stores, Inc., Term Loan 4.589%, (LIBOR 1M + 2.750%), 1/28/2023 <sup>d</sup>	321,052
263,013	Sinclair Television Group, Inc., Term Loan 0.000%, (LIBOR 3M + 2.500%), 12/12/2024 <sup>b,c,d</sup>	1,084,050	319,652	Mohegan Tribal Gaming Authority, Term Loan 5.877%, (LIBOR 1M + 4.000%), 10/13/2023 <sup>d</sup>	532,678
1,080,000	Sprint Communications, Inc., Term Loan 4.438%, (LIBOR 1M + 2.500%), 2/2/2024 <sup>d</sup>	1,053,907	534,345	Scientific Games International, Inc., Term Loan 4.722%, (LIBOR 1M + 2.750%), 8/14/2024 <sup>d</sup>	1,444,579
1,054,350	Syniverse Holdings, Inc., Term Loan 6.718%, (LIBOR 3M + 5.000%), 2/9/2023 <sup>d</sup>	181,924	1,440,000	Seminole Hard Rock Entertainment, Inc., Term Loan 4.443%, (LIBOR 3M + 2.750%), 5/14/2020 <sup>d</sup>	116,385
180,000	Unitymedia Finance, LLC, Term Loan 4.027%, (LIBOR 1M + 2.250%), 1/20/2026 <sup>d</sup>	599,082	115,757	Stars Group Holdings BV, Term Loan 5.802%, (LIBOR 3M + 3.500%), 8/1/2021 <sup>d</sup>	618,721
600,000	Univision Communications, Inc., Term Loan 4.627%, (LIBOR 1M + 2.750%), 3/15/2024 <sup>d</sup>	238,456	616,256	0.000%, (LIBOR 3M + 3.000%), 3/29/2025 <sup>b,c,d</sup>	532,120
242,599	Virgin Media Bristol, LLC, Term Loan 4.277%, (LIBOR 1M + 2.500%), 1/31/2026 <sup>d</sup>	788,847	530,000	Wyndham Hotels & Resorts, Inc., Term Loan 0.000%, (LIBOR 3M + 1.750%), 3/29/2025 <sup>b,c,d</sup>	340,850
785,000	WideOpenWest Finance, LLC, Term Loan 5.104%, (LIBOR 1M + 3.250%), 8/6/2023 <sup>d</sup>	461,698	340,000		
472,625	<b>Total</b>	<b>18,156,678</b>		<b>Total</b>	<b>7,681,580</b>
<b>Consumer Cyclical (4.3%)</b>			<b>Consumer Non-Cyclical (5.7%)</b>		
	Burlington Coat Factory Warehouse Corporation, Term Loan 4.380%, (LIBOR 1M + 2.500%), 11/9/2024 <sup>d</sup>	607,557	1,391,512	Air Medical Group Holdings, Inc., Term Loan 4.936%, (LIBOR 3M + 3.250%), 4/28/2022 <sup>d</sup>	1,396,341
606,950	Ceridian HCM Holding, Inc., Term Loan 5.377%, (LIBOR 1M + 3.500%), 9/15/2020 <sup>d</sup>	127,116	169,575	6.015%, (LIBOR 3M + 4.250%), 9/26/2024 <sup>d</sup>	170,954
126,926	Eldorado Resorts, Inc., Term Loan 4.128%, (LIBOR 2M + 2.250%), 4/17/2024 <sup>d</sup>	165,369	563,080	Albertson's, LLC, Term Loan 4.627%, (LIBOR 1M + 2.750%), 8/25/2021 <sup>d</sup>	555,851
164,957	Four Seasons Hotels, Ltd., Term Loan 0.000%, (LIBOR 3M + 2.000%), 11/30/2023 <sup>b,c,d</sup>	497,475	408,697	5.292%, (LIBOR 3M + 3.000%), 12/21/2022 <sup>d</sup>	404,214
495,000	Golden Entertainment, Inc., Term Loan 4.880%, (LIBOR 1M + 3.000%), 8/15/2024 <sup>d</sup>	856,598	606,258	4.956%, (LIBOR 3M + 3.000%), 6/22/2023 <sup>d</sup>	597,922
852,862	8.860%, (LIBOR 1M + 7.000%), 8/15/2025 <sup>d,e</sup>	135,675	555,000	Anmeal Pharmaceuticals LLC, Term Loan 0.000%, (LIBOR 3M + 3.500%), 3/23/2025 <sup>b,c,d,e</sup>	555,000
135,000	Golden Nugget, Inc., Term Loan 4.979%, (LIBOR 2M + 3.250%), 10/4/2023 <sup>d</sup>	695,697	454,286	CHS/Community Health Systems, Inc., Term Loan 4.984%, (LIBOR 3M + 3.000%), 1/27/2021 <sup>d</sup>	436,051
689,744			488,775	Diversey BV, Term Loan 4.994%, (LIBOR 2M + 3.000%), 7/25/2024 <sup>d</sup>	487,758
			850,857	Endo Luxembourg Finance Company I SARL., Term Loan 6.188%, (LIBOR 1M + 4.250%), 4/27/2024 <sup>d</sup>	848,372

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<b>Consumer Non-Cyclical (5.7%) - continued</b>		
	Grifols Worldwide Operations USA, Inc., Term Loan 3.986%, (LIBOR 1W + 2.250%), 1/23/2025 <sup>d</sup>	\$442,035
\$440,550	JBS USA LUX SA, Term Loan 4.678%, (LIBOR 3M + 2.500%), 10/30/2022 <sup>d</sup>	1,025,955
1,029,600	Mallinckrodt International Finance SA, Term Loan 4.820%, (LIBOR 3M + 3.000%), 9/24/2024 <sup>d</sup>	1,040,780
1,040,000	MPH Acquisition Holdings, LLC, Term Loan 5.052%, (LIBOR 3M + 2.750%), 6/7/2023 <sup>d</sup>	474,021
472,133	Ortho-Clinical Diagnostics, Inc., Term Loan 5.627%, (LIBOR 1M + 3.750%), 6/30/2021 <sup>d</sup>	429,837
426,532	Revlon Consumer Products Corporation, Term Loan 5.377%, (LIBOR 1M + 3.500%), 9/7/2023 <sup>d</sup>	378,826
483,863	Valeant Pharmaceuticals International, Inc., Term Loan 5.240%, (LIBOR 1M + 3.500%), 4/1/2022 <sup>d</sup>	933,484
924,068	<b>Total</b>	<b>10,177,401</b>
<b>Energy (0.9%)</b>		
	Calpine Corporation, Term Loan 4.810%, (LIBOR 3M + 2.500%), 1/15/2024 <sup>d</sup>	493,605
492,468	Houston Fuel Oil Terminal, LLC, Term Loan 5.800%, (LIBOR 3M + 3.500%), 8/19/2021 <sup>d</sup>	661,970
655,818	MEG Energy Corporation, Term Loan 5.810%, (LIBOR 3M + 3.500%), 12/31/2023 <sup>d</sup>	54,123
54,150	MRC Global US, Inc., Term Loan 7.250%, (LIBOR 1M + 3.500%), 9/15/2024 <sup>d</sup>	251,245
249,375	Pacific Drilling SA, Term Loan 0.000%, (PRIME + 4.500%), 6/3/2018 <sup>d,g,h</sup>	81,338
244,163	<b>Total</b>	<b>1,542,281</b>
<b>Financials (2.1%)</b>		
	ASP AMC Merger Sub, Inc., Term Loan 5.802%, (LIBOR 3M + 3.500%), 4/13/2024 <sup>d</sup>	852,802
850,675	Avolon TLB Borrower 1 US, LLC, Term Loan 4.072%, (LIBOR 1M + 2.250%), 4/3/2022 <sup>d</sup>	729,714
729,488	Colorado Buyer, Inc., Term Loan 4.780%, (LIBOR 3M + 3.000%), 5/1/2024 <sup>d</sup>	133,987
133,988	9.030%, (LIBOR 3M + 7.250%), 5/1/2025 <sup>d</sup>	79,950
80,000		

Principal Amount	Bank Loans (32.6%) <sup>a</sup>	Value
<b>Financials (2.1%) - continued</b>		
	Digicel International Finance, Ltd., Term Loan 5.020%, (LIBOR 3M + 3.250%), 5/10/2024 <sup>d</sup>	\$841,188
\$845,942	Genworth Holdings, Inc., Term Loan 6.202%, (LIBOR 3M + 4.500%), 2/28/2023 <sup>d</sup>	152,532
150,000	MoneyGram International, Inc., Term Loan 5.552%, (LIBOR 3M + 3.250%), 3/28/2020 <sup>d</sup>	393,250
393,939	TransUnion, LLC, Term Loan 3.877%, (LIBOR 1M + 2.000%), 4/9/2023 <sup>d</sup>	518,585
517,400	<b>Total</b>	<b>3,702,008</b>
<b>Technology (3.0%)</b>		
	First Data Corporation, Term Loan 4.122%, (LIBOR 1M + 2.250%), 4/26/2024 <sup>d</sup>	1,321,492
1,320,000	Harland Clarke Holdings Corporation, Term Loan 7.052%, (LIBOR 3M + 4.750%), 10/31/2023 <sup>d</sup>	798,737
792,571	Micron Technology, Inc., Term Loan 3.880%, (LIBOR 1M + 2.000%), 4/26/2022 <sup>d</sup>	330,280
328,329	Rackspace Hosting, Inc., Term Loan 4.787%, (LIBOR 3M + 3.000%), 11/3/2023 <sup>d</sup>	721,814
724,873	SS&C Technologies Holdings Europe SARL, Term Loan 0.000%, (LIBOR 3M + 2.500%), 2/27/2025 <sup>b,c,d</sup>	210,941
210,000	SS&C Technologies, Inc., Term Loan 0.000%, (LIBOR 3M + 2.500%), 2/27/2025 <sup>b,c,d</sup>	592,643
590,000	TNS, Inc., Term Loan 5.780%, (LIBOR 3M + 4.000%), 8/14/2022 <sup>d</sup>	476,092
474,313	Western Digital Corporation, Term Loan 3.877%, (LIBOR 1M + 2.000%), 4/29/2023 <sup>d</sup>	824,397
820,443	<b>Total</b>	<b>5,276,396</b>
<b>Transportation (0.6%)</b>		
	Arctic LNG Carriers, Ltd., Term Loan 6.377%, (LIBOR 1M + 4.500%), 5/18/2023 <sup>d</sup>	964,946
957,762	OSG Bulk Ships, Inc., Term Loan 6.040%, (LIBOR 3M + 4.250%), 8/5/2019 <sup>d,e</sup>	133,835
139,412	<b>Total</b>	<b>1,098,781</b>
<b>Utilities (0.8%)</b>		
	EnergySolutions, LLC, Term Loan 6.630%, (LIBOR 1M + 4.750%), 5/29/2020 <sup>d,e</sup>	245,531
242,500	HD Supply Waterworks, Term Loan 5.116%, (LIBOR 3M + 3.000%), 7/21/2024 <sup>d,e</sup>	421,045
418,950	Intergen NV, Term Loan 6.240%, (LIBOR 1W + 4.500%), 6/13/2020 <sup>d</sup>	204,560
203,710		

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<b>Utilities (0.8%) - continued</b>		
\$311,764	Talen Energy Supply, LLC, Term Loan 5.877%, (LIBOR 1M + 4.000%), 7/6/2023 <sup>d</sup>	\$305,749
259,350	TerraForm Power Operating, LLC, Term Loan 4.627%, (LIBOR 1M + 2.750%), 11/3/2022 <sup>d</sup>	260,566
	<b>Total</b>	<b>1,437,451</b>
	<b>Total Bank Loans (cost \$57,870,533)</b>	<b>57,698,490</b>

Principal Amount	Long-Term Fixed Income (46.2%)	Value
<b>Asset-Backed Securities (4.5%)</b>		
300,000	ALM XI Ltd. 4.981%, (LIBOR 3M + 3.250%), 10/17/2026, Ser. 2014-11A, Class CR <sup>*d</sup>	300,080
200,000	Apidos CLO XVIII 4.995%, (LIBOR 3M + 3.250%), 7/22/2026, Ser. 2014-18A, Class CR <sup>*d</sup>	200,116
144,116	Asset Backed Securities Corporation Home Equity Loan Trust 2.012%, (LIBOR 1M + 0.140%), 7/25/2036, Ser. 2006-HE5, Class A4 <sup>d</sup>	141,095
216,682	Bear Stearns ARM Trust 3.239%, 1/25/2034, Ser. 2003-8, Class 5A <sup>d</sup>	212,161
425,000	BlueMountain CLO, Ltd. 2.595%, (LIBOR 3M + 3.200%), 10/15/2026, Ser. 2014-3A, Class CR <sup>*d</sup>	425,246
250,000	CLUB Credit Trust 3.170%, 4/17/2023, Ser. 2017-NP1, Class B <sup>*</sup>	249,778
262,277	College Ave Student Loans, LLC 3.522%, (LIBOR 1M + 1.650%), 11/26/2046, Ser. 2017-A, Class A1 <sup>*d</sup>	268,537
97,075	Credit Based Asset Servicing and Securitization, LLC 3.457%, 12/25/2036, Ser. 2006-CB2, Class AF2 <sup>i</sup>	81,336
178,847	DRB Prime Student Loan Trust 2.890%, 6/25/2040, Ser. 2016-B, Class A2 <sup>i</sup>	176,071
157,915	Earnest Student Loan Program, LLC 2.680%, 7/25/2035, Ser. 2016-C, Class A2 <sup>i</sup>	155,167
38,856	First Horizon ABS Trust 2.032%, (LIBOR 1M + 0.160%), 10/25/2034, Ser. 2006-HE1, Class A <sup>dk</sup>	38,164
338,075	Foundation Finance Trust 3.300%, 7/15/2033, Ser. 2017-A, Class A3 <sup>*</sup>	333,586
32,381	FRS, LLC 1.800%, 4/15/2043, Ser. 2013-1A, Class A1 <sup>*</sup>	32,120

Principal Amount	Long-Term Fixed Income (46.2%)	Value
<b>Asset-Backed Securities (4.5%) - continued</b>		
\$120,436	GMAC Mortgage Corporation Loan Trust 2.372%, (LIBOR 1M + 0.500%), 8/25/2035, Ser. 2005-HE1, Class A2 <sup>dk</sup>	\$127,316
29,724	3.861%, 9/19/2035, Ser. 2005-AR5, Class 5A1 <sup>d</sup>	27,875
227,466	GSA Home Equity Trust 2.142%, (LIBOR 1M + 0.270%), 7/25/2037, Ser. 2007-7, Class A4 <sup>d</sup>	216,343
156,769	Impac CMB Trust 2.392%, (LIBOR 1M + 0.520%), 4/25/2035, Ser. 2005-2, Class 1A1 <sup>d</sup>	153,068
27,826	2.512%, (LIBOR 1M + 0.640%), 8/25/2035, Ser. 2005-5, Class A1 <sup>d</sup>	25,964
120,732	J.P. Morgan Mortgage Acquisition Trust 4.402%, 3/25/2047, Ser. 2007-HE1, Class AF4 <sup>i</sup>	87,825
133,112	Lehman XS Trust 5.440%, 8/25/2035, Ser. 2005-2, Class 2A3B <sup>i</sup>	122,536
300,000	Lendmark Funding Trust 2.830%, 12/22/2025, Ser. 2017-1A, Class A <sup>i</sup>	298,452
425,000	Madison Park Funding XIV, Ltd. 4.995%, (LIBOR 3M + 3.250%), 7/20/2026, Ser. 2014-14A, Class DR <sup>*d</sup>	425,116
300,000	Mariner Finance Issuance Trust 3.620%, 2/20/2029, Ser. 2017-AA, Class A <sup>*</sup>	301,077
243,804	Merrill Lynch Mortgage Investors Trust 3.188%, 6/25/2035, Ser. 2005-A5, Class M1 <sup>d</sup>	229,848
71,604	MLCC Mortgage Investors, Inc. 2.532%, (LIBOR 1M + 0.660%), 9/25/2029, Ser. 2004-D, Class A1 <sup>d</sup>	71,480
150,000	NRZ Advance Receivables Trust Advance Receivables Backed 2.751%, 6/15/2049, Ser. 2016-T1, Class AT1 <sup>*</sup>	148,143
326,684	Oak Hill Advisors Residential Loan Trust 3.000%, 6/25/2057, Ser. 2017-NPL1, Class A1 <sup>*j</sup>	324,769
275,000	Octagon Investment Partners XX, Ltd. 5.361%, (LIBOR 3M + 3.550%), 8/12/2026, Ser. 2014-1A, Class DR <sup>*d</sup>	275,286
223,547	Pretium Mortgage Credit Partners, LLC 3.250%, 3/28/2057, Ser. 2017-NPL2, Class A1 <sup>ij</sup>	222,249
229,447	Renaissance Home Equity Loan Trust 5.797%, 8/25/2036, Ser. 2006-2, Class AF3 <sup>i</sup>	144,382
184,750	5.285%, 1/25/2037, Ser. 2006-4, Class AF2 <sup>i</sup>	101,870

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<b>Asset-Backed Securities (4.5%) - continued</b>		
\$123,503	SoFi Consumer Loan Program, LLC 3.050%, 12/26/2025, Ser. 2016-3, Class A <sup>l</sup>	\$123,403
548,174	Spirit Master Funding, LLC 4.360%, 12/20/2047, Ser. 2017-1A, Class A <sup>*</sup>	551,499
173,138	Upstart Securitization Trust 2.639%, 6/20/2024, Ser. 2017-1, Class A <sup>*</sup>	172,713
70,580	2.508%, 3/20/2025, Ser. 2107-INV1, Class A <sup>l</sup>	70,352
499,583	Vantage Data Centers Issuer, LLC 4.072%, 2/16/2043, Ser. 2018-1A, Class A2 <sup>l</sup>	504,174
44,938	Vericrest Opportunity Loan Transferee 3.500%, 2/25/2047, Ser. 2017-NPL1, Class A1 <sup>l,j</sup>	44,837
169,967	3.375%, 4/25/2047, Ser. 2017-NPL4, Class A1 <sup>l,j</sup>	169,611
350,000	Voya CLO 4, Ltd. 4.722%, (LIBOR 3M + 3.000%), 10/14/2026, Ser. 2014-4A, Class CR <sup>*,d</sup>	350,120
242,623	Wachovia Asset Securitization, Inc. 2.012%, (LIBOR 1M + 0.140%), 7/25/2037, Ser. 2007-HE1, Class A <sup>*,d,k</sup>	223,694
<b>Total</b>		<b>8,127,459</b>

## Basic Materials (1.3%)

175,000	Alcoa Nederland Holding BV 6.750%, 9/30/2024 <sup>l</sup>	187,250
74,000	Anglo American Capital plc 4.125%, 9/27/2022 <sup>l</sup>	74,883
200,000	4.750%, 4/10/2027 <sup>l</sup>	202,198
120,000	ArcelorMittal SA 5.750%, 3/1/2021	126,450
175,000	BWAY Holding Company 5.500%, 4/15/2024 <sup>l</sup>	176,094
200,000	CF Industries, Inc. 3.450%, 6/1/2023	192,000
24,000	Dow Chemical Company 8.550%, 5/15/2019	25,472
74,000	E.I. du Pont de Nemours and Company 2.200%, 5/1/2020	72,968
130,000	First Quantum Minerals, Ltd. 7.000%, 2/15/2021 <sup>l</sup>	130,325
185,000	FMG Resources Property, Ltd. 5.125%, 5/15/2024 <sup>l</sup>	182,454
38,000	Kinross Gold Corporation 5.125%, 9/1/2021	39,429
26,000	LyondellBasell Industries NV 5.000%, 4/15/2019	26,394
64,000	Packaging Corporation of America 2.450%, 12/15/2020	62,979
135,000	Platform Specialty Products Corporation 5.875%, 12/1/2025 <sup>l</sup>	131,963
74,000	Sherwin-Williams Company 2.250%, 5/15/2020	72,763
155,000	Steel Dynamics, Inc. 5.000%, 12/15/2026	155,000

Principal Amount	Long-Term Fixed Income (46.2%)	Value
<b>Basic Materials (1.3%) - continued</b>		
\$195,000	Trinseo Materials Operating SCA 5.375%, 9/1/2025 <sup>l</sup>	\$191,588
215,000	United States Steel Corporation 6.250%, 3/15/2026	214,194
57,000	Xstrata Finance Canada, Ltd. 4.950%, 11/15/2021 <sup>l</sup>	59,383
<b>Total</b>		<b>2,323,787</b>

## Capital Goods (1.5%)

260,000	AECOM 5.875%, 10/15/2024	272,025
155,000	Ashtead Capital, Inc. 4.125%, 8/15/2025 <sup>l</sup>	148,800
160,000	Bombardier, Inc. 7.500%, 3/15/2025 <sup>l</sup>	164,200
175,000	Building Materials Corporation of America 6.000%, 10/15/2025 <sup>l</sup>	179,375
62,000	Caterpillar Financial Services Corporation 1.850%, 9/4/2020	60,521
130,000	CEMEX SAB de CV 5.700%, 1/11/2025 <sup>l</sup>	133,315
57,000	Cintas Corporation No. 2 2.900%, 4/1/2022	56,093
195,000	CNH Industrial Capital, LLC 4.375%, 11/6/2020	199,144
60,000	4.875%, 4/1/2021	61,725
120,000	Crown Americas Capital Corporation IV 4.500%, 1/15/2023	119,100
170,000	Crown Cork & Seal Company, Inc. 7.375%, 12/15/2026	189,550
53,000	General Electric Company 5.000%, 1/21/2021 <sup>d,i</sup>	52,470
75,000	L3 Technologies, Inc. 4.950%, 2/15/2021	78,148
35,000	Lockheed Martin Corporation 2.500%, 11/23/2020	34,675
155,000	Owens-Brockway Glass Container, Inc. 5.000%, 1/15/2022 <sup>l</sup>	156,504
240,000	Reynolds Group Issuer, Inc. 5.125%, 7/15/2023 <sup>l</sup>	242,328
57,000	Rockwell Collins, Inc. 1.950%, 7/15/2019	56,376
34,000	Roper Industries, Inc. 2.050%, 10/1/2018	33,918
60,000	Roper Technologies, Inc. 2.800%, 12/15/2021	59,009
200,000	Textron Financial Corporation 3.574%, (LIBOR 3M + 1.735%), 2/15/2042 <sup>d,i</sup>	182,500
170,000	United Rentals North America, Inc. 5.500%, 7/15/2025	174,038
<b>Total</b>		<b>2,653,814</b>

## Collateralized Mortgage Obligations (7.0%)

240,627	AJAX Mortgage Loan Trust 3.470%, 4/25/2057, Ser. 2017-A, Class A <sup>*,j</sup>	239,318
158,046	Alternative Loan Trust 5.500%, 10/25/2035, Ser. 2005-47CB, Class A7	133,680

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

# OPPORTUNITY INCOME PLUS PORTFOLIO

Schedule of Investments as of March 29, 2018

(unaudited)

Principal Amount	Long-Term Fixed Income (46.2%) Collateralized Mortgage Obligations (7.0%) - continued	Value	Principal Amount	Long-Term Fixed Income (46.2%) Collateralized Mortgage Obligations (7.0%) - continued	Value
\$233,180	Alternative Loan Trust 2007-6 5.750%, 4/25/2047, Ser. 2007-6, Class A4	\$200,467	\$172,348	Countrywide Home Loan Mortgage Pass Through Trust 3.466%, 11/25/2035, Ser. 2005-22, Class 2A1 <sup>d</sup>	\$154,377
103,235	American Home Mortgage Assets Trust 2.243%, (12 MTA + 0.960%), 9/25/2046, Ser. 2006-2, Class 1A1 <sup>d</sup>	92,363	75,881	CSMC Mortgage-Backed Trust 6.000%, 11/25/2036, Ser. 2006-9, Class 6A14	71,725
178,449	2.062%, (LIBOR 1M + 0.190%), 12/25/2046, Ser. 2006-6, Class A1A <sup>d</sup>	149,669	158,846	2007-2, Class 3A4 Deutsche Alt-A Securities, Inc., Mortgage Loan Trust 2.053%, (12 MTA + 0.770%), 4/25/2047, Ser. 2007-OA2, Class A1 <sup>d</sup>	144,841
20,310	Angel Oak Mortgage Trust 4.500%, 11/25/2045, Ser. 2015-1, Class A <sup>*i</sup>	20,205	95,397	First Horizon Alternative Mortgage Securities Trust 3.352%, 7/25/2035, Ser. 2005-AA5, Class 2A1 <sup>d</sup>	87,937
110,581	Bear Stearns Adjustable Rate Mortgage Trust 3.520%, (CMT 1Y + 2.300%), 10/25/2035, Ser. 2005-9, Class A1 <sup>d</sup>	112,806	141,771	GCAT, LLC 3.375%, 3/25/2047, Ser. 2017-1, Class A1 <sup>*i</sup>	138,878
91,191	Bear Stearns ALT-A Trust 3.843%, 10/25/2033, Ser. 2003-3, Class 5A <sup>d</sup>	91,583	87,388	GMAC Mortgage Corporation Loan Trust 3.765%, 5/25/2035, Ser. 2005-AR2, Class 4A <sup>d</sup>	86,806
48,538	Bear Stearns ARM Trust 3.736%, 2/25/2035, Ser. 2004-12, Class 3A1 <sup>d</sup>	49,589	97,992	HarborView Mortgage Loan Trust 3.628%, 7/19/2035, Ser. 2005-4, Class 3A1 <sup>d</sup>	93,118
119,164	ChaseFlex Trust 6.500%, 2/25/2035, Ser. 2005-1, Class 1A5	117,381	163,149	Impac Secured Assets Trust 2.112%, (LIBOR 1M + 0.240%), 9/25/2037, Ser. 2014-GC18, Class A3 <sup>d</sup>	143,233
286,667	CHL Mortgage Pass-Through Trust 3.303%, 11/20/2035, Ser. 2005-HYB7, Class 6A1 <sup>d</sup>	297,917	70,088	IndyMac INDA Mortgage Loan Trust 3.428%, 8/25/2036, Ser. 2006-AR1, Class A1 <sup>d</sup>	69,355
328,908	6.000%, 4/25/2037, Ser. 2007-3, Class A18	299,173	410,296	IndyMac INDX Mortgage Loan Trust 2.512%, (LIBOR 1M + 0.640%), 7/25/2045, Ser. 2005-16IP, Class A1 <sup>d</sup>	338,123
148,051	CitiMortgage Alternative Loan Trust 5.750%, 4/25/2037, Ser. 2007-A4, Class 1A5	125,073	128,259	2.082%, (LIBOR 1M + 0.210%), 4/25/2046, Ser. 2006-AR2, Class 1A1B <sup>d</sup>	126,824
190,003	COLT Mortgage Loan Trust 2.750%, 9/25/2046, Ser. 2016-2, Class A1 <sup>*d</sup>	179,154	128,132	J.P. Morgan Alternative Loan Trust 6.500%, 3/25/2036, Ser. 2006-S1, Class 1A19	123,397
84,089	Countrywide Alternative Loan Trust 5.500%, 5/25/2035, Ser. 2005-J3, Class 1A5	83,829	154,902	J.P. Morgan Mortgage Trust 6.500%, 1/25/2035, Ser. 2005-S1, Class 1A2	142,724
240,000	5.750%, 8/25/2035, Ser. 2005-28CB, Class 2A5	219,022	103,376	3.421%, 6/25/2035, Ser. 2005-A3, Class 3A4 <sup>d</sup>	92,158
104,706	5.500%, 10/25/2035, Ser. 2005-46CB, Class A8	93,520	87,331	3.679%, 6/25/2035, Ser. 2005-A3, Class 4A1 <sup>d</sup>	94,545
114,419	2.283%, (12 MTA + 1.000%), 12/25/2035, Ser. 2005-69, Class A1 <sup>d</sup>	110,112	53,015	3.625%, 7/25/2035, Ser. 2007-A1, Class 2A1 <sup>d</sup>	53,227
184,241	5.500%, 2/25/2036, Ser. 2005-85CB, Class 2A2	176,459	33,886	3.563%, 8/25/2035, Ser. 2005-A5, Class 1A2 <sup>d</sup>	34,288
40,972	5.750%, 5/25/2036, Ser. 2006-6CB, Class 2A16	38,710	60,683	3.430%, 6/25/2036, Ser. 2006-A4, Class 2A2 <sup>d</sup>	60,784
376,361	6.000%, 1/25/2037, Ser. 2006-39CB, Class 1A16	277,560	82,605	3.605%, 10/25/2036, Ser. 2006-A6, Class 1A2 <sup>d</sup>	82,247
57,824	5.500%, 5/25/2037, Ser. 2007-8CB, Class A1	56,546	152,725	Countrywide Asset-Backed Certificates 2.372%, (LIBOR 1M + 0.500%), 7/25/2034, Ser. 2004-2, Class 3A4 <sup>d</sup>	144,789
132,984	Countrywide Asset-Backed Certificates 2.372%, (LIBOR 1M + 0.500%), 7/25/2034, Ser. 2004-2, Class 3A4 <sup>d</sup>	111,240	145,002		133,768
199,049		186,337			

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# OPPORTUNITY INCOME PLUS PORTFOLIO

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(unaudited)

Principal Amount	Long-Term Fixed Income (46.2%) Collateralized Mortgage Obligations (7.0%) - continued	Value	Principal Amount	Long-Term Fixed Income (46.2%) Collateralized Mortgage Obligations (7.0%) - continued	Value
\$488,208	Master Asset Securitization Trust 2.372%, (LIBOR 1M + 0.500%), 6/25/2036, Ser. 2006-2, Class 2A2 <sup>d</sup>	\$246,815	\$125,106	Sequoia Mortgage Trust 2.442%, (LIBOR 1M + 0.620%), 11/20/2034, Ser. 2004-10, Class A1A <sup>d</sup>	\$124,140
44,758	MASTR Alternative Loans Trust 5.000%, 9/25/2019, Ser. 2004-10, Class 3A1	45,683	108,107	Structured Adjustable Rate Mortgage Loan Trust 3.449%, 1/25/2035, Ser. 2004-19, Class 2A2 <sup>d</sup>	103,462
128,795	Merrill Lynch Alternative Note Asset Trust 6.000%, 3/25/2037, Ser. 2007-F1, Class 2A1	106,256	291,573	Structured Asset Mortgage Investments, Inc. 2.182%, (LIBOR 1M + 0.310%), 12/25/2035, Ser. 2005-AR4, Class A1 <sup>d</sup>	263,478
90,511	Merrill Lynch Mortgage Investors, Inc. 3.188%, 6/25/2035, Ser. 2005-A5, Class A9 <sup>d</sup>	90,549	37,771	Sunset Mortgage Loan Company, LLC 4.459%, 9/18/2045, Ser. 2015-NPL1, Class A <sup>*i</sup>	37,865
283,433	Mill City Mortgage Loan Trust 2.750%, 11/25/2058, Ser. 2017-1, Class A1 <sup>dj</sup>	280,555	29,712	2016-NPL1, Class A <sup>*i</sup>	29,721
81,970	Morgan Stanley Mortgage Loan Trust 3.527%, 11/25/2035, Ser. 2005-6AR, Class 5A1 <sup>d</sup>	65,279	47,812	WaMu Mortgage Pass Through Certificates 5.000%, 11/25/2018, Ser. 2003-S12, Class 3A	48,042
137,346	MortgageIT Trust 2.132%, (LIBOR 1M + 0.260%), 12/25/2035, Ser. 2005-5, Class A1 <sup>d</sup>	136,490	124,878	2006-AR8, Class 3A2 <sup>d</sup>	118,457
333,168	2.072%, (LIBOR 1M + 0.200%), 4/25/2036, Ser. 2006-1, Class 1A2 <sup>d</sup>	295,761	81,963	3.323%, 10/25/2036, Ser. 2006-AR12, Class 1A1 <sup>d</sup>	79,689
246,087	Popular ABS Mortgage Pass-Through Trust 4.136%, 11/25/2035, Ser. 2005-5, Class AF4 <sup>i</sup>	245,839	149,295	2.795%, 1/25/2037, Ser. 2006-AR18, Class 1A1 <sup>d</sup>	140,668
137,441	Preston Ridge Partners Mortgage Trust, LLC 4.250%, 1/25/2022, Ser. 2017-1A, Class A1 <sup>*j</sup>	137,442	24,712	3.303%, 8/25/2046, Ser. 2006-AR8, Class 1A1 <sup>d</sup>	23,209
219,387	3.470%, 9/25/2022, Ser. 2017-2A, Class A1 <sup>*j</sup>	218,557	190,915	2.243%, (12 MTA + 0.960%), 9/25/2046, Ser. 2006-AR11, Class 1A <sup>d</sup>	172,185
238,147	Pretium Mortgage Credit Partners, LLC 3.500%, 4/29/2032, Ser. 2017-NPL1, Class A1 <sup>*i</sup>	237,934	327,979	2.163%, (12 MTA + 0.880%), 10/25/2046, Ser. 2006-AR13, Class 1A <sup>d</sup>	293,941
166,799	Provident Funding Mortgage Loan Trust 3.766%, 4/25/2034, Ser. 2004-1, Class 1A1 <sup>d</sup>	167,717	107,402	2.013%, (12 MTA + 0.730%), 1/25/2047, Ser. 2006-AR19, Class 1A1A <sup>d</sup>	107,018
400,000	Radnor RE, Ltd. 3.254%, (LIBOR 1M + 1.400%), 3/25/2028, Ser. 2018-1, Class M1 <sup>*.d,e</sup>	400,500	114,144	2.023%, (12 MTA + 0.740%), 1/25/2047, Ser. 2006-AR19, Class 1A <sup>d</sup>	104,998
383,119	RCO 2017-INV1 Trust 3.197%, 11/25/2052, Ser. 2014-3A, Class A1R <sup>*.d</sup>	385,726	152,871	Washington Mutual Mortgage Pass Through Certificates Trust 2.033%, (12 MTA + 0.750%), 2/25/2047, Ser. 2007-OA3, Class 2A <sup>d</sup>	128,568
127,314	Residential Accredit Loans, Inc. Trust 5.500%, 2/25/2035, Ser. 2005-QS2, Class A1	124,523	400,000	Wells Fargo Commercial Mortgage Trust 3.290%, 5/15/2048, Ser. 2015-C28, Class A3	395,592
211,579	2.622%, (LIBOR 1M + 0.750%), 6/25/2035, Ser. 2005-QS7, Class A3 <sup>d</sup>	176,358	98,709	Wells Fargo Mortgage Backed Securities Trust 3.755%, 3/25/2036, Ser. 2006-AR2, Class 2A1 <sup>d</sup>	100,007
88,953	4.377%, 9/25/2035, Ser. 2005-QA10, Class A31 <sup>d</sup>	79,079	41,604	3.603%, 4/25/2036, Ser. 2006-AR8, Class 2A4 <sup>d</sup>	42,128
300,772	2.422%, (LIBOR 1M + 0.550%), 1/25/2037, Ser. 2007-3, Class A1B <sup>d</sup>	238,883	184,025	5.500%, 4/25/2036, Ser. 2006-4, Class 2A2	179,292
			117,824	3.627%, 10/25/2036, Ser. 2006-AR14, Class 2A3 <sup>d</sup>	111,505
			89,556	6.000%, 7/25/2037, Ser. 2007-10, Class 1A1	89,366

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# OPPORTUNITY INCOME PLUS PORTFOLIO

Schedule of Investments as of March 29, 2018

(unaudited)

Principal Amount	Long-Term Fixed Income (46.2%)	Value
<u>Collateralized Mortgage Obligations (7.0%) - continued</u>		
\$156,136	6.000%, 7/25/2037, Ser. 2007-8, Class 1A16	\$155,766
	<b>Total</b>	<b>12,407,900</b>
<u>Communications Services (2.4%)</u>		
135,000	Altice US Finance I Corporation 5.500%, 5/15/2026 <sup>i</sup>	131,625
195,000	AMC Networks, Inc. 5.000%, 4/1/2024	192,693
21,000	America Movil SAB de CV 5.000%, 10/16/2019	21,609
30,000	American Tower Corporation 2.800%, 6/1/2020	29,775
29,000	AT&T, Inc. 5.875%, 10/1/2019	30,237
38,000	5.200%, 3/15/2020	39,477
141,000	3.400%, 8/14/2024	141,646
36,000	British Sky Broadcasting Group plc 2.625%, 9/16/2019 <sup>j</sup>	35,845
185,000	CCOH Safari, LLC 5.750%, 2/15/2026 <sup>i</sup>	184,077
90,000	CenturyLink, Inc. 6.450%, 6/15/2021	91,800
130,000	Charter Communications Operating, LLC 3.579%, 7/23/2020	130,349
17,000	4.464%, 7/23/2022	17,372
245,000	Clear Channel Worldwide Holdings, Inc. 6.500%, 11/15/2022	249,288
76,000	Comcast Corporation 1.625%, 1/15/2022	71,620
35,000	Crown Castle International Corporation 3.400%, 2/15/2021	35,127
200,000	5.250%, 1/15/2023	212,461
42,000	3.150%, 7/15/2023	40,707
20,000	CSC Holdings, LLC 5.500%, 4/15/2027 <sup>i</sup>	19,150
184,810	Digicel, Ltd. 6.000%, 4/15/2021 <sup>*</sup>	173,490
39,000	Discovery Communications, LLC 2.200%, 9/20/2019	38,598
75,000	2.950%, 3/20/2023	72,247
200,000	Gray Television, Inc. 5.875%, 7/15/2026 <sup>i</sup>	194,500
260,000	Intelsat Jackson Holdings SA 8.000%, 2/15/2024 <sup>j</sup>	273,325
220,000	Level 3 Financing, Inc. 5.250%, 3/15/2026	207,350
215,000	Meredith Corporation 6.875%, 2/1/2026 <sup>j</sup>	220,644
38,000	Moody's Corporation 2.750%, 12/15/2021	37,302
115,000	Neptune Finco Corporation 10.875%, 10/15/2025 <sup>j</sup>	135,124
225,000	Netflix, Inc. 4.875%, 4/15/2028 <sup>i</sup>	216,360
108,000	Nexstar Escrow Corporation 5.625%, 8/1/2024 <sup>j</sup>	105,808
60,000	Orange SA 1.625%, 11/3/2019	58,752
120,000	SFR Group SA 6.000%, 5/15/2022 <sup>i</sup>	117,300

Principal Amount	Long-Term Fixed Income (46.2%)	Value
<u>Communications Services (2.4%) - continued</u>		
\$165,000	Sprint Corporation 7.625%, 2/15/2025 <sup>m</sup>	\$162,319
30,000	Telefonica Emisiones SAU 3.192%, 4/27/2018	30,012
38,000	Time Warner, Inc. 4.875%, 3/15/2020	39,286
86,000	Verizon Communications, Inc. 2.946%, 3/15/2022	84,530
58,000	Viacom, Inc. 4.250%, 9/1/2023	58,843
170,000	Virgin Media Secured Finance plc 5.250%, 1/15/2026 <sup>i</sup>	163,625
160,000	Windstream Services, LLC 8.625%, 10/31/2025 <sup>j</sup>	148,000
	<b>Total</b>	<b>4,212,273</b>
<u>Consumer Cyclical (2.7%)</u>		
245,000	Allison Transmission, Inc. 5.000%, 10/1/2024 <sup>i</sup>	242,856
57,000	American Honda Finance Corporation 2.000%, 2/14/2020	56,146
50,000	BMW US Capital, LLC 1.500%, 4/11/2019 <sup>j</sup>	49,420
235,000	Brookfield Residential Properties, Inc. 6.125%, 7/1/2022 <sup>i</sup>	241,169
80,000	Cinemark USA, Inc. 4.875%, 6/1/2023	78,984
62,000	D.R. Horton, Inc. 2.550%, 12/1/2020	61,047
205,000	Delphi Jersey Holdings plc 5.000%, 10/1/2025 <sup>j</sup>	196,544
75,000	Ford Motor Credit Company, LLC 2.262%, 3/28/2019	74,489
50,000	2.597%, 11/4/2019	49,597
57,000	3.336%, 3/18/2021	56,643
57,000	General Motors Financial Company, Inc. 2.650%, 4/13/2020	56,303
57,000	4.375%, 9/25/2021	58,586
38,000	3.150%, 6/30/2022	37,187
120,000	GLP Capital, LP 4.875%, 11/1/2020	122,178
35,000	Home Depot, Inc. 2.625%, 6/1/2022	34,467
38,000	Hyundai Capital America 2.550%, 4/3/2020 <sup>i</sup>	37,405
37,000	2.750%, 9/18/2020 <sup>i</sup>	36,436
77,000	Jaguar Land Rover Automotive plc 5.625%, 2/1/2023 <sup>j</sup>	78,540
71,000	KB Home 4.750%, 5/15/2019	71,682
77,000	L Brands, Inc. 6.625%, 4/1/2021	81,812
180,000	Landry's, Inc. 6.750%, 10/15/2024 <sup>j</sup>	181,350
57,000	Lennar Corporation 2.950%, 11/29/2020 <sup>i</sup>	55,581
150,000	4.750%, 11/15/2022	150,937
270,000	4.500%, 4/30/2024	264,600
240,000	Live Nation Entertainment, Inc. 5.375%, 6/15/2022 <sup>i</sup>	245,400
75,000	McDonald's Corporation 2.625%, 1/15/2022	73,812

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# OPPORTUNITY INCOME PLUS PORTFOLIO

Schedule of Investments as of March 29, 2018

(unaudited)

Principal Amount	Long-Term Fixed Income (46.2%)	Value	Principal Amount	Long-Term Fixed Income (46.2%)	Value
<b>Consumer Cyclical (2.7%) - continued</b>			<b>Consumer Non-Cyclical (2.6%) - continued</b>		
\$170,000	MGM Resorts International 6.000%, 3/15/2023	\$178,500	\$25,000	Boston Scientific Corporation 6.000%, 1/15/2020	\$26,231
210,000	Navistar International Corporation 6.625%, 11/1/2025 <sup>i</sup>	210,000	35,000	Bunge, Ltd. Finance Corporation 3.500%, 11/24/2020	35,115
190,000	New Red Finance, Inc. 4.250%, 5/15/2024 <sup>lm</sup>	181,450	39,000	Cardinal Health, Inc. 1.948%, 6/14/2019	38,574
35,000	Newell Rubbermaid, Inc. 3.150%, 4/1/2021	34,672	39,000	CVS Health Corporation 2.616%, 6/15/2022	37,690
57,000	Nissan Motor Acceptance Corporation 2.000%, 3/8/2019 <sup>j</sup>	56,570	85,000	Envision Healthcare Corporation 5.125%, 7/1/2022 <sup>j</sup>	154,225
182,000	Prime Security Services Borrower, LLC 9.250%, 5/15/2023 <sup>j</sup>	197,242	155,000	Express Scripts Holding Company 4.750%, 11/15/2021	39,534
235,000	PulteGroup, Inc. 4.250%, 3/1/2021	237,608	38,000	Forest Laboratories, LLC 4.875%, 2/15/2021 <sup>j</sup>	19,634
35,000	Ralph Lauren Corporation 2.625%, 8/18/2020	34,873	19,000	Gilead Sciences, Inc. 1.950%, 3/1/2022	23,918
119,810	Royal Caribbean Cruises, Ltd. 5.250%, 11/15/2022	129,171	25,000	HCA, Inc. 4.750%, 5/1/2023	65,539
170,000	Six Flags Entertainment Corporation 4.875%, 7/31/2024 <sup>j</sup>	165,538	64,810	J.M. Smucker Company 2.200%, 12/6/2019	40,502
52,000	Toll Brothers Finance Corporation 4.000%, 12/31/2018	52,322	41,000	JBS USA, LLC 5.750%, 6/15/2025 <sup>j</sup>	158,525
35,000	Visa, Inc. 2.200%, 12/14/2020	34,459	170,000	Kraft Heinz Foods Company 5.375%, 2/10/2020	135,306
52,000	Volkswagen Group of America Finance, LLC 2.450%, 11/20/2019 <sup>j</sup>	51,447	130,000	Kroger Company 2.800%, 8/1/2022	36,950
275,000	Wabash National Corporation 5.500%, 10/1/2025 <sup>j</sup>	268,125	38,000	Mead Johnson Nutrition Company 3.000%, 11/15/2020	34,859
210,000	Yum! Brands, Inc. 5.000%, 6/1/2024 <sup>j</sup>	208,688	35,000	Medtronic Global Holdings SCA 1.700%, 3/28/2019	74,311
	<b>Total</b>	<b>4,733,836</b>	75,000	Molson Coors Brewing Company 1.450%, 7/15/2019	58,888
<b>Consumer Non-Cyclical (2.6%)</b>			60,000	Mondelez International Holdings Netherlands BV 2.000%, 10/28/2021 <sup>j</sup>	55,336
76,000	Abbott Laboratories 2.550%, 3/15/2022	73,923	58,000	Mylan NV 3.150%, 6/15/2021	74,987
57,000	AbbVie, Inc. 2.500%, 5/14/2020	75,007	76,000	PepsiCo, Inc. 2.234%, (LIBOR 3M + 0.530%), 10/6/2021 <sup>d</sup>	68,838
38,000	Albertsons Companies, LLC 6.625%, 6/15/2024	215,100	68,000	Pernod Ricard SA 5.750%, 4/7/2021 <sup>j</sup>	53,623
240,000	Amgen, Inc. 3.875%, 11/15/2021	85,822	50,000	Pilgrim's Pride Corporation 5.750%, 3/15/2025 <sup>j</sup>	291,375
84,000	Anheuser-Busch InBev Finance, Inc. 2.650%, 2/1/2021	44,640	200,000	Pinnacle Foods, Inc. 5.875%, 1/15/2024	207,000
74,000	3.033%, (LIBOR 3M + 1.260%), 2/1/2021 <sup>d</sup>	61,666	165,000	Post Holdings, Inc. 5.500%, 3/1/2025 <sup>j</sup>	162,525
38,000	3.300%, 2/1/2023	38,008	19,000	Reynolds American, Inc. 3.250%, 6/12/2020	18,999
83,000	Anheuser-Busch InBev Worldwide, Inc. 3.500%, 1/12/2024 <sup>e</sup>	83,550	55,000	Shire Acquisitions Investments Ireland Designated Activity Company 1.900%, 9/23/2019	54,088
42,000	BAT Capital Corporation 2.297%, 8/14/2020 <sup>j</sup>	41,173	74,000	Simmons Foods, Inc. 5.750%, 11/1/2024 <sup>j</sup>	186,038
41,000	Bayer U.S. Finance, LLC 2.764%, 8/15/2022 <sup>j</sup>	39,645	205,000	Smithfield Foods, Inc. 2.700%, 1/31/2020 <sup>j</sup>	56,187
50,000	Becton, Dickinson and Company 2.944%, (LIBOR 3M + 0.875%), 12/29/2020 <sup>d</sup>	63,067	200,000	Teleflex, Inc. 4.875%, 6/1/2026	198,000
63,000	75,000	73,780			

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

**OPPORTUNITY INCOME PLUS PORTFOLIO**  
Schedule of Investments as of March 29, 2018  
(unaudited)

Principal Amount	Long-Term Fixed Income (46.2%)	Value	Principal Amount	Long-Term Fixed Income (46.2%)	Value
<u>Consumer Non-Cyclical (2.6%) - continued</u>			<u>Energy (2.7%) - continued</u>		
\$120,000	Tenet Healthcare Corporation 8.125%, 4/1/2022	\$125,100	\$26,000	EQT Corporation 8.125%, 6/1/2019	\$27,532
	Teva Pharmaceutical Finance Company BV		39,000	3.000%, 10/1/2022	37,883
37,000	2.950%, 12/18/2022	32,760	55,000	Exxon Mobil Corporation 1.708%, 3/1/2019	54,601
19,000	Teva Pharmaceutical Finance IV, LLC 2.250%, 3/18/2020	18,003	40,000	Kinder Morgan Energy Partners, LP 9.000%, 2/1/2019	41,922
45,000	Teva Pharmaceutical Finance Netherlands III BV 2.200%, 7/21/2021	40,515	76,000	3.450%, 2/15/2023	74,682
110,000	TreeHouse Foods, Inc. 4.875%, 3/15/2022	109,587	38,000	Marathon Oil Corporation 2.700%, 6/1/2020	37,433
64,810	Valeant Pharmaceuticals International, Inc. 7.250%, 7/15/2022 <sup>1</sup>	64,810	35,000	Marathon Petroleum Corporation 3.400%, 12/15/2020	35,277
62,000	Zimmer Biomet Holdings, Inc. 2.928%, (LIBOR 3M + 0.750%), 3/19/2021 <sup>d</sup>	62,095	47,000	MEG Energy Corporation 6.375%, 1/30/2023 <sup>1</sup>	39,245
57,000	Zoetis, Inc. 3.450%, 11/13/2020	57,391	58,000	MPLX, LP 4.500%, 7/15/2023	60,016
<b>Total</b>		<b>4,528,243</b>	330,000	4.875%, 12/1/2024	345,881
<u>Energy (2.7%)</u>			180,000	Nabors Industries, Inc. 5.750%, 2/1/2025 <sup>1</sup>	169,875
	Alliance Resource Operating Partners, LP		40,000	ONEOK Partners, LP 3.800%, 3/15/2020	40,301
170,000	7.500%, 5/1/2025 <sup>1</sup>	178,500	40,000	ONEOK, Inc. 7.500%, 9/1/2023	46,601
40,000	Anadarko Petroleum Corporation 8.700%, 3/15/2019	42,083	90,000	Parsley Energy, LLC 5.625%, 10/15/2027 <sup>1</sup>	90,000
140,000	Antero Resources Corporation 5.125%, 12/1/2022	141,050	155,000	PBF Holding Company, LLC 7.250%, 6/15/2025	161,006
38,000	BP Capital Markets plc 2.315%, 2/13/2020	37,582	15,000	Petrobras Global Finance BV 8.375%, 5/23/2021	17,077
162,000	2.520%, 9/19/2022	157,239	37,000	Petroleos Mexicanos 6.375%, 2/4/2021	39,424
22,000	Buckeye Partners, LP 2.650%, 11/15/2018	21,945	92,000	Plains All American Pipeline, LP 5.000%, 2/1/2021	95,022
40,000	Canadian Natural Resources, Ltd. 2.950%, 1/15/2023	38,827	120,000	Regency Energy Partners, LP 5.000%, 10/1/2022	124,714
40,000	Canadian Oil Sands, Ltd. 9.400%, 9/1/2021 <sup>1</sup>	46,392	25,000	Rowan Companies, Inc. 7.375%, 6/15/2025	23,438
37,000	Cenovus Energy, Inc. 3.800%, 9/15/2023	36,558	37,000	Sabine Pass Liquefaction, LLC 6.250%, 3/15/2022	40,138
250,000	Cheniere Corpus Christi Holdings, LLC	276,562	37,000	5.625%, 4/15/2023	39,503
205,000	Cheniere Energy Partners, LP 5.250%, 10/1/2025 <sup>1</sup>	202,181	155,000	5.625%, 3/1/2025	166,464
70,000	Concho Resources, Inc. 4.375%, 1/15/2025	70,888	30,000	Sanchez Energy Corporation 6.125%, 1/15/2023	21,881
37,000	Continental Resources, Inc. 5.000%, 9/15/2022	37,509	35,000	Schlumberger Holdings Corporation 3.000%, 12/21/2020 <sup>1</sup>	34,908
110,000	Crestwood Midstream Partners, LP 6.250%, 4/1/2023	110,825	205,000	Southwestern Energy Company 7.500%, 4/1/2026 <sup>m</sup>	207,050
39,000	Enbridge, Inc. 2.900%, 7/15/2022	37,824	210,000	SRC Energy, Inc. 6.250%, 12/1/2025 <sup>1</sup>	210,525
69,000	Encana Corporation 3.900%, 11/15/2021	69,879	35,000	Sunoco Logistics Partners Operations, LP 4.400%, 4/1/2021	35,743
170,000	Energy Transfer Equity, LP 5.500%, 6/1/2027	170,425	80,000	Sunoco, LP 5.500%, 2/15/2026 <sup>1</sup>	77,200
60,000	Energy Transfer Partners, LP 4.150%, 10/1/2020	60,825	115,000	5.875%, 3/15/2028 <sup>1</sup>	111,119
160,000	Enterprise Products Operating, LLC 5.250%, 8/16/2077 <sup>d</sup>	155,600	305,000	Tallgrass Energy Partners, LP 5.500%, 1/15/2028 <sup>1</sup>	307,669
45,000	EOG Resources, Inc. 2.625%, 3/15/2023	43,382	39,000	Western Gas Partners, LP 4.000%, 7/1/2022	38,899
			54,000	Williams Partners, LP 4.000%, 11/15/2021	54,618
			<b>Total</b>		<b>4,843,723</b>

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

# OPPORTUNITY INCOME PLUS PORTFOLIO

Schedule of Investments as of March 29, 2018

(unaudited)

Principal Amount	Long-Term Fixed Income (46.2%)	Value	Principal Amount	Long-Term Fixed Income (46.2%)	Value
<b>Financials (5.5%)</b>			<b>Financials (5.5%) - continued</b>		
\$35,000	ACE INA Holdings, Inc. 2.875%, 11/3/2022	\$34,662	\$70,000	8.125%, 12/23/2025 <sup>d,j</sup>	\$79,743
78,000	AIG Global Funding 2.150%, 7/2/2020 <sup>i</sup>	76,502	150,000	Credit Suisse Group AG 7.500%, 12/11/2023 <sup>d,j</sup>	162,403
17,000	Air Lease Corporation 2.625%, 9/4/2018	16,981	114,000	Credit Suisse Group Funding Guernsey, Ltd. 3.800%, 9/15/2022	114,761
78,000	Ally Financial, Inc. 2.500%, 3/1/2021	76,473	76,000	Credit Suisse Group Funding, Ltd. 3.125%, 12/10/2020	75,565
100,000	Ally Financial, Inc. 4.750%, 9/10/2018	100,770	42,000	Deutsche Bank AG 2.700%, 7/13/2020	41,105
100,000	American Express Credit Corporation 4.125%, 3/30/2020	100,375	112,000	4.250%, 10/14/2021	113,735
37,000	American Express Credit Corporation 2.117%, (LIBOR 3M + 0.330%), 5/3/2019 <sup>d</sup>	37,043	60,000	Digital Realty Trust, LP 2.750%, 2/1/2023	57,587
37,000	2.200%, 3/3/2020	36,478	10,000	Discover Bank 8.700%, 11/18/2019	10,827
35,000	3.157%, (LIBOR 3M + 1.050%), 9/14/2020 <sup>d</sup>	35,577	82,000	3.100%, 6/4/2020	81,689
82,000	Ares Capital Corporation 3.875%, 1/15/2020	82,845	57,000	Fifth Third Bancorp 2.600%, 6/15/2022	55,251
63,000	Athene Global Funding 4.000%, 1/25/2021 <sup>i</sup>	63,762	90,000	Goldman Sachs Group, Inc. 7.500%, 2/15/2019	93,616
37,000	Bank of America Corporation 2.369%, 7/21/2021 <sup>d</sup>	36,303	74,000	5.375%, 5/10/2020 <sup>d,i</sup>	75,967
84,000	2.328%, 10/1/2021 <sup>d</sup>	82,130	57,000	2.600%, 12/27/2020	56,157
82,000	2.738%, 1/23/2022 <sup>d</sup>	80,833	76,000	5.250%, 7/27/2021	80,479
65,000	3.004%, 12/20/2023 <sup>d,i</sup>	63,734	55,000	3.009%, (LIBOR 3M + 1.170%), 11/15/2021 <sup>d</sup>	55,672
83,000	3.550%, 3/5/2024 <sup>d</sup>	83,225	76,000	3.000%, 4/26/2022	74,605
65,000	Bank of Montreal 1.500%, 7/18/2019	63,891	63,000	2.876%, 10/31/2022 <sup>d</sup>	61,657
59,000	2.100%, 6/15/2020	57,876	39,000	3.075%, (LIBOR 3M + 1.050%), 6/5/2023 <sup>d</sup>	39,206
76,000	Bank of New York Mellon Corporation 2.600%, 2/7/2022	74,538	40,000	Guardian Life Global Funding 2.000%, 4/26/2021 <sup>i</sup>	38,725
57,000	Bank of Nova Scotia 2.700%, 3/7/2022	55,890	25,000	HCP, Inc. 3.750%, 2/1/2019	25,127
76,000	Barclays plc 3.200%, 8/10/2021	75,093	40,000	Hospitality Properties Trust 4.250%, 2/15/2021	40,699
81,000	BB&T Corporation 2.150%, 2/1/2021	79,284	114,000	HSBC Holdings plc 3.400%, 3/8/2021	114,509
200,000	BNP Paribas SA 7.625%, 3/30/2021 <sup>d,j,i</sup>	214,750	76,000	6.875%, 6/1/2021 <sup>d,i</sup>	80,275
37,000	Capital One Financial Corporation 2.500%, 5/12/2020	36,417	100,000	6.375%, 9/17/2024 <sup>d,i</sup>	101,250
115,000	3.050%, 3/9/2022	112,745	55,000	Huntington Bancshares, Inc. 3.150%, 3/14/2021	54,716
59,000	CBOE Holdings, Inc. 1.950%, 6/28/2019	58,305	75,000	Icahn Enterprises, LP 6.750%, 2/1/2024	76,313
175,000	Central Fidelity Capital Trust I 2.720%, (LIBOR 3M + 1.000%), 4/15/2027 <sup>d</sup>	166,250	105,000	6.375%, 12/15/2025	105,525
75,000	Citigroup, Inc. 2.050%, 6/7/2019	74,305	350,000	ILFC E-Capital Trust II 4.890%, (H15T30Y + 1.800%), 12/21/2065 <sup>d,i</sup>	342,125
76,000	2.450%, 1/10/2020	75,286	76,000	International Lease Finance Corporation 4.625%, 4/15/2021	78,429
76,000	2.650%, 10/26/2020	75,081	76,000	5.875%, 8/15/2022	81,539
69,000	2.350%, 8/2/2021	66,984	78,000	Intesa Sanpaolo SPA 3.125%, 7/14/2022 <sup>i</sup>	75,359
37,000	2.750%, 4/25/2022	36,032	125,000	Iron Mountain, Inc. 4.875%, 9/15/2027 <sup>i</sup>	115,938
40,000	2.450%, (LIBOR 3M + 0.690%), 10/27/2022 <sup>d</sup>	39,807	57,000	J.P. Morgan Chase & Company 2.686%, (LIBOR 3M + 0.680%), 6/1/2021 <sup>d</sup>	57,313
81,000	3.142%, 1/24/2023 <sup>d</sup>	80,000	165,000	2.972%, 1/15/2023	161,788
55,000	CNA Financial Corporation 5.750%, 8/15/2021	59,091	57,000	2.776%, 4/25/2023 <sup>d</sup>	55,655
75,000	Commonwealth Bank of Australia 2.250%, 3/10/2020 <sup>i</sup>	73,933	71,000	2.971%, (LIBOR 3M + 1.230%), 10/24/2023 <sup>d</sup>	72,044
74,000	Cooperatieve Centrale Raiffeisen- Boerenleenbank BA 3.950%, 11/9/2022	74,753	30,000	KeyCorp 2.300%, 12/13/2018	29,920
37,000	Credit Agricole SA 3.375%, 1/10/2022 <sup>i</sup>	36,690			

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# OPPORTUNITY INCOME PLUS PORTFOLIO

Schedule of Investments as of March 29, 2018

(unaudited)

Principal Amount	Long-Term Fixed Income (46.2%)	Value	Principal Amount	Long-Term Fixed Income (46.2%)	Value
<b>Financials (5.5%) - continued</b>			<b>Financials (5.5%) - continued</b>		
\$10,000	Liberty Mutual Group, Inc. 5.000%, 6/1/2021 <sup>i</sup>	\$10,512	\$74,000	Sumitomo Mitsui Financial Group, Inc. 2.934%, 3/9/2021	\$73,402
65,000	Lincoln National Corporation 6.250%, 2/15/2020	68,711	37,000	2.784%, 7/12/2022	36,076
80,000	Lloyds Banking Group plc 6.657%, 5/21/2037 <sup>d,j,l</sup>	89,250	35,000	SunTrust Banks, Inc. 2.900%, 3/3/2021	34,760
200,000	Macquarie Bank, Ltd. 6.125%, 3/8/2027 <sup>d,j,l</sup>	195,250	45,000	Synchrony Financial 3.000%, 8/15/2019	44,861
38,000	Mitsubishi UFJ Financial Group, Inc. 2.998%, 2/22/2022	37,488	15,000	3.017%, (LIBOR 3M + 1.230%), 2/3/2020 <sup>d</sup>	15,195
82,000	Morgan Stanley 3.455%, 3/2/2023	81,888		Toronto-Dominion Bank 2.585%, (LIBOR 3M + 0.840%), 1/22/2019 <sup>d</sup>	40,222
76,000	2.800%, 6/16/2020	75,479	40,000	3.037%, (LIBOR 3M + 0.930%), 12/14/2020 <sup>d</sup>	35,575
40,000	2.500%, 4/21/2021	39,186	35,000	UBS Group Funding Jersey, Ltd. 3.000%, 4/15/2021 <sup>i</sup>	73,205
75,000	5.500%, 7/28/2021	80,089	74,000	UnitedHealth Group, Inc. 3.350%, 7/15/2022	35,241
	2.925%, (LIBOR 3M + 1.180%), 1/20/2022 <sup>d</sup>	74,894	35,000	USB Realty Corporation 2.867%, (LIBOR 3M + 1.147%), 1/15/2022 <sup>d,j,l</sup>	148,706
37,000	2.750%, 5/19/2022	36,072	165,000	Vantiv, LLC 4.375%, 11/15/2025 <sup>j</sup>	207,744
26,000	4.875%, 11/1/2022	27,236	215,000	Wachovia Capital Trust II 2.222%, (LIBOR 3M + 0.500%), 1/15/2027 <sup>d</sup>	47,000
82,000	3.125%, 1/23/2023	80,801	50,000	Wells Fargo & Company 2.100%, 7/26/2021	33,793
110,000	MPT Operating Partnership, LP 5.500%, 5/1/2024	112,201	35,000	2.625%, 7/22/2022	36,748
20,000	National City Corporation 6.875%, 5/15/2019	20,875	38,000	2.851%, (LIBOR 3M + 1.110%), 1/24/2023 <sup>d</sup>	75,013
35,000	New York Life Global Funding 1.550%, 11/2/2018 <sup>i</sup>	34,807	74,000	3.002%, (LIBOR 3M + 1.230%), 10/31/2023 <sup>d</sup>	81,163
21,000	Nomura Holdings, Inc. 2.750%, 3/19/2019	20,981	80,000	Welltower, Inc. 4.950%, 1/15/2021	59,353
105,000	Park Aerospace Holdings, Ltd. 5.500%, 2/15/2024 <sup>i</sup>	101,850	57,000	Westpac Banking Corporation 2.735%, (LIBOR 3M + 0.850%), 8/19/2021 <sup>d</sup>	76,145
75,000	PNC Bank NA 2.450%, 11/5/2020	73,831		<b>Total</b>	<b>9,815,333</b>
255,000	Quicken Loans, Inc. 5.750%, 5/1/2025 <sup>j</sup>	254,362		<b>Mortgage-Backed Securities (12.8%)</b>	
57,000	Realty Income Corporation 5.750%, 1/15/2021	60,558		Federal Home Loan Mortgage Corporation Gold 15-Yr. Pass Through 3.000%, 4/1/2033 <sup>c</sup>	1,222,246
17,000	Regions Bank 7.500%, 5/15/2018	17,095	1,225,000	Federal Home Loan Mortgage Corporation Gold 20-Yr. Pass Through 5.500%, 9/1/2024	22,472
35,000	Regions Financial Corporation 3.200%, 2/8/2021	34,930	20,727	Federal Home Loan Mortgage Corporation Gold 30-Yr. Pass Through 4.000%, 4/1/2048 <sup>c</sup>	2,231,645
57,000	Reinsurance Group of America, Inc. 4.700%, 9/15/2023	59,173	2,175,000	Federal National Mortgage Association Conventional 20-Yr. Pass Through 6.000%, 8/1/2024	169,612
74,000	Royal Bank of Canada 2.125%, 3/2/2020	72,926	152,651	Federal National Mortgage Association Conventional 30-Yr. Pass Through 3.000%, 4/1/2048 <sup>c</sup>	4,238,927
190,000	Royal Bank of Scotland Group plc 7.500%, 8/10/2020 <sup>d,i</sup>	197,600	6,150,000	3.500%, 4/1/2048 <sup>c</sup>	6,158,725
57,000	8.625%, 8/15/2021 <sup>d,i</sup>	61,916	4,475,000	4.000%, 4/1/2048 <sup>c</sup>	4,590,154
162,000	Santander UK Group Holdings plc 7.648%, 9/30/2031 <sup>d,i</sup>	202,500			
85,000	Simon Property Group, LP 2.875%, 8/5/2021	83,233			
35,000	2.500%, 9/1/2020	34,611			
60,000	Societe Generale SA 2.500%, 7/15/2021	58,716			
100,000	Standard Chartered plc 8.000%, 9/29/2025 <sup>d,j,l</sup>	111,875			
11,000	2.100%, 8/19/2019 <sup>i</sup>	10,840			
411,000	State Street Capital Trust IV 3.125%, (LIBOR 3M + 1.000%), 6/15/2047 <sup>d</sup>	371,996			
35,000	State Street Corporation 2.785%, (LIBOR 3M + 0.900%), 8/18/2020 <sup>d</sup>	35,431			

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# OPPORTUNITY INCOME PLUS PORTFOLIO

Schedule of Investments as of March 29, 2018

(unaudited)

Principal Amount	Long-Term Fixed Income (46.2%)	Value
<b>Mortgage-Backed Securities (12.8%) - continued</b>		
\$3,775,000	4.500%, 4/1/2048 <sup>c</sup>	\$3,951,376
	<b>Total</b>	<b>22,585,157</b>
<b>Technology (1.7%)</b>		
75,000	Alliance Data Systems Corporation 5.375%, 8/1/2022 <sup>f</sup>	75,000
74,000	Apple, Inc. 2.850%, 5/6/2021	73,923
74,000	2.161%, (LIBOR 3M + 0.350%), 5/11/2022 <sup>d</sup>	74,459
80,000	2.400%, 1/13/2023	77,660
40,000	Baidu, Inc. 3.000%, 6/30/2020	39,731
82,000	Broadcom Corporation 2.650%, 1/15/2023	78,046
83,000	3.625%, 1/15/2024	81,617
100,000	CDK Global, Inc. 4.875%, 6/1/2027 <sup>f</sup>	96,250
195,000	CommScope Technologies Finance, LLC 6.000%, 6/15/2025 <sup>f</sup>	202,897
35,000	Diamond 1 Finance Corporation 3.480%, 6/1/2019 <sup>f</sup>	35,156
76,000	5.450%, 6/15/2023 <sup>f</sup>	80,535
155,000	Equinix, Inc. 5.750%, 1/1/2025	161,200
20,000	Fidelity National Information Services, Inc. 3.625%, 10/15/2020	20,248
75,000	2.250%, 8/15/2021	72,465
200,000	Harland Clarke Holdings Corporation 8.375%, 8/15/2022 <sup>f</sup>	203,500
96,000	Hewlett Packard Enterprise Company 3.600%, 10/15/2020	96,875
175,000	Inception Merger Sub, Inc. 8.625%, 11/15/2024 <sup>l,m</sup>	172,813
60,000	Intel Corporation 1.700%, 5/19/2021	57,957
35,000	3.100%, 7/29/2022	35,141
64,810	Iron Mountain, Inc. 6.000%, 8/15/2023	66,988
76,000	Microsoft Corporation 2.400%, 2/6/2022	74,697
62,000	NetApp, Inc. 2.000%, 9/27/2019	61,034
170,000	NXP BV 3.875%, 9/1/2022 <sup>f</sup>	168,725
30,000	Oracle Corporation 2.500%, 5/15/2022	29,402
200,000	Plantronics, Inc. 5.500%, 5/31/2023 <sup>f</sup>	198,260
105,000	Seagate HDD Cayman 4.750%, 1/1/2025	102,220
130,000	Sensata Technologies BV 4.875%, 10/15/2023 <sup>f</sup>	130,201
30,000	Texas Instruments, Inc. 1.750%, 5/1/2020	29,405
47,000	VMware, Inc. 2.300%, 8/21/2020	45,706
325,000	Western Digital Corporation 4.750%, 2/15/2026	324,285
	<b>Total</b>	<b>2,966,396</b>

Principal Amount	Long-Term Fixed Income (46.2%)	Value
<b>Transportation (0.4%)</b>		
\$12,245	Air Canada Pass Through Trust 3.875%, 3/15/2023 <sup>f</sup>	\$12,184
13,958	American Airlines Pass Through Trust 4.950%, 1/15/2023	14,516
95,000	Avis Budget Car Rental, LLC 5.125%, 6/1/2022 <sup>f</sup>	95,005
57,000	Delta Air Lines, Inc. 2.875%, 3/13/2020	56,622
14,377	4.950%, 11/23/2020	14,560
35,000	J.B. Hunt Transport Services, Inc. 3.300%, 8/15/2022	34,831
35,000	United Airlines Pass Through Trust 3.700%, 12/1/2022	34,688
205,000	United Continental Holdings, Inc. 4.250%, 10/1/2022	200,900
200,000	XPO Logistics, Inc. 6.500%, 6/15/2022 <sup>f</sup>	206,250
	<b>Total</b>	<b>669,556</b>

<b>Utilities (1.1%)</b>		
38,000	Alabama Power Company 2.450%, 3/30/2022	37,067
35,000	Ameren Corporation 2.700%, 11/15/2020	34,623
20,000	Arizona Public Service Company 2.200%, 1/15/2020	19,778
48,000	Berkshire Hathaway Energy Company 2.400%, 2/1/2020	47,597
100,000	Calpine Corporation 6.000%, 1/15/2022 <sup>f</sup>	102,540
105,000	5.375%, 1/15/2023	100,517
40,000	CenterPoint Energy, Inc. 2.500%, 9/1/2022	38,752
38,000	Consolidated Edison, Inc. 2.000%, 3/15/2020	37,352
74,000	Dominion Energy, Inc. 2.579%, 7/1/2020	73,056
46,000	DTE Energy Company 2.400%, 12/1/2019	45,459
80,000	Duke Energy Corporation 2.400%, 8/15/2022	76,797
140,000	Dynegy, Inc. 7.375%, 11/1/2022	147,525
37,000	Edison International 2.125%, 4/15/2020	36,316
40,000	Emera U.S. Finance, LP 2.150%, 6/15/2019	39,522
43,000	Eversource Energy 2.500%, 3/15/2021	42,337
20,000	Exelon Generation Company, LLC 5.200%, 10/1/2019	20,610
55,000	2.950%, 1/15/2020	54,841
59,000	FirstEnergy Corporation 2.850%, 7/15/2022	57,209
55,000	Fortis, Inc. 2.100%, 10/4/2021	52,566
35,000	NextEra Energy Capital Holdings, Inc. 2.300%, 4/1/2019	34,813
200,000	NextEra Energy Partners, LP 4.250%, 9/15/2024 <sup>f</sup>	194,000
50,000	NiSource Finance Corporation 5.450%, 9/15/2020	52,508
100,000	NRG Energy, Inc. 7.250%, 5/15/2026	106,000

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

# OPPORTUNITY INCOME PLUS PORTFOLIO

Schedule of Investments as of March 29, 2018

(unaudited)

Principal Amount	Long-Term Fixed Income (46.2%)	Value
<b>Utilities (1.1%) - continued</b>		
	PG&E Corporation	
\$19,000	2.400%, 3/1/2019	\$18,876
	Pinnacle West Capital Corporation	
40,000	2.250%, 11/30/2020	39,042
	PPL Capital Funding, Inc.	
85,000	3.500%, 12/1/2022	85,236
	PSEG Power, LLC	
75,000	3.000%, 6/15/2021	74,718
	Sempra Energy	
36,000	6.150%, 6/15/2018	36,304
15,000	2.400%, 3/15/2020	14,802
	Southern California Edison Company	
10,000	2.400%, 2/1/2022	9,743
	Southern Company	
80,000	1.850%, 7/1/2019	78,919
37,000	2.350%, 7/1/2021	35,848
	TransCanada Trust	
150,000	5.875%, 8/15/2076 <sup>d</sup>	156,375
	<b>Total</b>	<b>2,001,648</b>
	<b>Total Long-Term Fixed Income (cost \$81,374,324)</b>	<b>81,869,125</b>
	<b>Registered Investment Companies (17.7%)</b>	
<b>Shares</b>		<b>Value</b>
<b>Affiliated Fixed Income Holdings (14.6%)</b>		
2,709,776	Thrivent Core Emerging Markets Debt Fund	25,878,357
	<b>Total</b>	<b>25,878,357</b>
<b>Equity Funds/Exchange Traded Funds (&lt;0.1%)</b>		
6,450	AllianzGI NFJ Dividend Interest & Premium Strategy Fund	81,915
7,622	BlackRock Resources & Commodities Strategy Trust	67,683
3,200	Guggenheim Multi-Asset Income ETF	68,736
	<b>Total</b>	<b>218,334</b>
<b>Fixed Income Funds/Exchange Traded Funds (3.0%)</b>		
32,160	Aberdeen Asia-Pacific Income Fund, Inc.	152,438
43,472	MFS Intermediate Income Trust	170,845
3,800	Powershares ETF	95,646
72,500	PowerShares Senior Loan Portfolio	1,676,925
16,264	SPDR Bloomberg Barclays High Yield Bond ETF <sup>m</sup>	583,064
24,789	Templeton Global Income Fund	158,402
26,625	Vanguard Short-Term Corporate Bond ETF	2,088,199
12,119	Western Asset Emerging Markets Debt Fund, Inc.	176,089
34,475	Western Asset High Income Opportunity Fund, Inc.	165,825
	<b>Total</b>	<b>5,267,433</b>
	<b>Total Registered Investment Companies (cost \$32,055,438)</b>	<b>31,364,124</b>
<b>Shares</b>	<b>Preferred Stock (1.3%)</b>	<b>Value</b>
<b>Consumer Staples (&lt;0.1%)</b>		
2,280	CHS, Inc., 7.100% <sup>d,l</sup>	64,068
	<b>Total</b>	<b>64,068</b>

Shares	Preferred Stock (1.3%)	Value
<b>Energy (0.2%)</b>		
5,423	Crestwood Equity Partners, LP, 9.250% <sup>e,l,n</sup>	\$51,519
10,300	NuStar Logistics, LP, 8.454% <sup>d</sup>	260,075
	<b>Total</b>	<b>311,594</b>
<b>Financials (1.1%)</b>		
1,870	Agribank FCB, 6.875% <sup>d,l</sup>	201,960
10,320	Citigroup, Inc., 6.875% <sup>d,l</sup>	289,270
1,445	CoBank ACB, 6.250% <sup>d,l</sup>	152,447
5,180	Countrywide Capital V, 7.000%	134,680
220	First Tennessee Bank NA, 3.750% <sup>d,j,l</sup>	169,400
7,800	GMAC Capital Trust I, 7.624% <sup>d</sup>	202,644
3,900	Goldman Sachs Group, Inc., 5.500% <sup>d,l</sup>	103,857
3,900	Morgan Stanley, 7.125% <sup>d,l</sup>	112,554
4,839	U.S. Bancorp, 6.500% <sup>d,l</sup>	135,153
298	Wells Fargo & Company, Convertible, 7.500% <sup>l</sup>	384,420
	<b>Total</b>	<b>1,886,385</b>
	<b>Total Preferred Stock (cost \$2,187,128)</b>	<b>2,262,047</b>
<b>Shares</b>	<b>Common Stock (0.4%)</b>	<b>Value</b>
<b>Energy (0.1%)</b>		
3,502	Contura Energy, Inc.	234,634
	<b>Total</b>	<b>234,634</b>
<b>Financials (0.2%)</b>		
25,909	Apollo Investment Corporation	135,245
11,896	Ares Capital Corporation	188,789
	<b>Total</b>	<b>324,034</b>
<b>Materials (0.1%)</b>		
7,833	Verso Corporation <sup>n</sup>	131,908
	<b>Total</b>	<b>131,908</b>
<b>Utilities (&lt;0.1%)</b>		
895	Alpha Natural Resources Holdings, Inc. <sup>n</sup>	21,704
3,366	ANR, Inc. <sup>n</sup>	80,784
	<b>Total</b>	<b>102,488</b>
	<b>Total Common Stock (cost \$626,169)</b>	<b>793,064</b>
<b>Collateral Held for Securities Loaned (0.7%)</b>		
<b>Shares</b>		<b>Value</b>
1,277,085	Thrivent Cash Management Trust	1,277,085
	<b>Total Collateral Held for Securities Loaned (cost \$1,277,085)</b>	<b>1,277,085</b>
<b>Shares or Principal Amount</b>	<b>Short-Term Investments (17.0%)</b>	<b>Value</b>
	Federal Home Loan Bank Discount Notes	
100,000	1.450%, 4/27/2018 <sup>o,p</sup>	99,885
100,000	1.669%, 6/6/2018 <sup>o,p</sup>	99,689

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

# OPPORTUNITY INCOME PLUS PORTFOLIO

Schedule of Investments as of March 29, 2018

(unaudited)

Shares or Principal Amount	Short-Term Investments (17.0%) Value	Security	Acquisition Date	Cost
2,985,943	Thrivent Core Short-Term Reserve Fund	AJAX Mortgage Loan Trust, 4/25/2057	5/19/2017	\$240,601
	1.940%	ALM XI Ltd., 10/17/2026	4/28/2017	300,000
	<b>Total Short-Term Investments (cost \$30,059,006)</b>	Angel Oak Mortgage Trust, 11/25/2045	12/10/2015	20,267
	<b>Total Investments (cost \$205,449,683) 115.9%</b>	Apidos CLO XVIII, 7/22/2026	4/4/2017	200,000
	<b>Other Assets and Liabilities, Net (15.9%)</b>	BlueMountain CLO, Ltd., 10/15/2026	4/10/2017	425,108
	<b>Total Net Assets 100.0%</b>	CLUB Credit Trust, 4/17/2023	6/14/2017	249,999
		College Ave Student Loans, LLC, 11/26/2046	7/11/2017	262,277
		COLT Mortgage Loan Trust, 9/25/2046	9/9/2016	84,560
		Digicel, Ltd., 4/15/2021	8/19/2013	185,496
		Foundation Finance Trust, 7/15/2033	12/6/2017	338,026
a	The stated interest rate represents the weighted average of all contracts within the bank loan facility.	FRS, LLC, 4/15/2043	11/17/2016	31,834
b	All or a portion of the loan is unfunded.	GCAT, LLC, 3/25/2047	3/22/2017	87,224
c	Denotes investments purchased on a when-issued or delayed delivery basis.	Madison Park Funding XIV, Ltd., 7/20/2026	4/13/2017	425,000
d	Denotes variable rate securities. The rate shown is as of March 29, 2018. The rates of certain variable rate securities are based on a published reference rate and spread; these may vary by security and the reference rate and spread are indicated in their description. The rates of other variable rate securities are determined by the issuer or agent and are based on current market conditions. These securities do not indicate a reference rate and spread in their description.	Mariner Finance Issuance Trust, 2/20/2029	2/16/2017	299,941
e	Security is valued using significant unobservable inputs. Further information on valuation can be found in the Notes to Financial Statements.	NRZ Advance Receivables Trust Advance Receivables Backed, 6/15/2049	6/23/2016	150,000
f	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 March 29, 2018.	Oak Hill Advisors Residential Loan Trust, 6/25/2057	8/8/2017	326,684
g	Defaulted security. Interest is not being accrued.	Octagon Investment Partners XX, Ltd., 8/12/2026	4/21/2017	275,000
h	In bankruptcy. Interest is not being accrued.	Preston Ridge Partners Mortgage Trust, LLC, 1/25/2022	1/24/2017	137,441
i	Denotes step coupon securities. Step coupon securities pay an initial coupon rate for the first period and then different coupon rates for following periods. The rate shown is as of March 29, 2018.	Preston Ridge Partners Mortgage Trust, LLC, 9/25/2022	9/27/2017	219,366
j	Denotes securities sold under Rule 144A of the Securities Act of 1933, which exempts them from registration. These securities may be resold to other dealers in the program or to other qualified institutional buyers. As of March 29, 2018, the value of these investments was \$16,762,229 or 9.5% of total net assets.	Pretium Mortgage Credit Partners, LLC, 4/29/2032	3/31/2017	238,147
k	All or a portion of the security is insured or guaranteed.	Radnor RE, Ltd., 3/25/2028	3/13/2018	400,000
l	Denotes perpetual securities. Perpetual securities pay an indefinite stream of interest and have no contractual maturity date. Date shown, if applicable, is next call date.	RCO 2017-INV1 Trust, 11/25/2052	11/6/2017	383,113
m	All or a portion of the security is on loan.	Spirit Master Funding, LLC, 12/20/2047	1/23/2018	550,843
n	Non-income producing security.	Sunset Mortgage Loan Company, LLC, 7/16/2047	7/27/2016	29,712
o	The interest rate shown reflects the yield, coupon rate or the discount rate at the date of purchase.	Sunset Mortgage Loan Company, LLC, 9/18/2045	10/2/2015	37,771
p	All or a portion of the security is held on deposit with the counterparty and pledged as the initial margin deposit for open futures contracts.	Upstart Securitization Trust, 6/20/2024	6/13/2017	173,136
*	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 March 29, 2018 was \$6,633,273 or 3.7% of total net assets. The following table indicates the acquisition date and cost of restricted securities shown in the schedule as of March 29, 2018.	Voya CLO 4, Ltd., 10/14/2026	6/16/2017	350,000
		Wachovia Asset Securitization, Inc., 7/25/2037	3/16/2007	242,623

The following table presents the total amount of securities loaned with continuous maturity, by type, offset by the gross payable upon return of collateral for securities loaned by Thrivent Opportunity Income Plus Portfolio as of March 29, 2018:

<b>Securities Lending Transactions</b>	
Taxable Debt Security	\$685,230
Common Stock	552,090
<b>Total lending</b>	<b>\$1,237,320</b>
Gross amount payable upon return of collateral for securities loaned	\$1,277,085
<b>Net amounts due to counterparty</b>	<b>\$39,765</b>

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

# OPPORTUNITY INCOME PLUS PORTFOLIO

Schedule of Investments as of March 29, 2018

(unaudited)

## Definitions:

- ETF - Exchange Traded Fund
- 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
- H15T30Y - U. S. Treasury Yield Curve Rate Treasury  
Note Constant Maturity 30 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
- PRIME - Federal Reserve Prime Loan Rate



# OPPORTUNITY INCOME PLUS PORTFOLIO

Schedule of Investments as of March 29, 2018

(unaudited)

## Fair Valuation Measurements

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

Investments in Securities	Total	Level 1	Level 2	Level 3
<b>Bank Loans</b>				
Basic Materials	5,753,615	-	4,471,775	1,281,840
Capital Goods	2,872,299	-	2,872,299	-
Communications Services	18,156,678	-	18,024,003	132,675
Consumer Cyclical	7,681,580	-	7,125,155	556,425
Consumer Non-Cyclical	10,177,401	-	9,622,401	555,000
Energy	1,542,281	-	1,542,281	-
Financials	3,702,008	-	3,702,008	-
Technology	5,276,396	-	5,276,396	-
Transportation	1,098,781	-	964,946	133,835
Utilities	1,437,451	-	770,875	666,576
<b>Long-Term Fixed Income</b>				
Asset-Backed Securities	8,127,459	-	8,127,459	-
Basic Materials	2,323,787	-	2,323,787	-
Capital Goods	2,653,814	-	2,653,814	-
Collateralized Mortgage Obligations	12,407,900	-	12,007,400	400,500
Communications Services	4,212,273	-	4,212,273	-
Consumer Cyclical	4,733,836	-	4,733,836	-
Consumer Non-Cyclical	4,528,243	-	4,528,243	-
Energy	4,843,723	-	4,843,723	-
Financials	9,815,333	-	9,815,333	-
Mortgage-Backed Securities	22,585,157	-	22,585,157	-
Technology	2,966,396	-	2,966,396	-
Transportation	669,556	-	669,556	-
Utilities	2,001,648	-	2,001,648	-
<b>Registered Investment Companies</b>				
Fixed Income Funds/Exchange Traded Funds	5,267,433	5,267,433	-	-
Equity Funds/Exchange Traded Funds	218,334	218,334	-	-
<b>Preferred Stock</b>				
Consumer Staples	64,068	64,068	-	-
Energy	311,594	260,075	-	51,519
Financials	1,886,385	1,362,578	523,807	-
<b>Common Stock</b>				
Energy	234,634	234,634	-	-
Financials	324,034	324,034	-	-
Materials	131,908	131,908	-	-
Utilities	102,488	102,488	-	-
Short-Term Investments	199,574	-	199,574	-
<b>Subtotal Investments in Securities</b>	<b>\$148,308,067</b>	<b>\$7,965,552</b>	<b>\$136,564,145</b>	<b>\$3,778,370</b>
<b>Other Investments *</b>				
	<b>Total</b>			
Short-Term Investments	29,859,434			
Affiliated Registered Investment Companies	25,878,357			
Collateral Held for Securities Loaned	1,277,085			
<b>Subtotal Other Investments</b>	<b>\$57,014,876</b>			
<b>Total Investments at Value</b>	<b>\$205,322,943</b>			

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

Other Financial Instruments	Total	Level 1	Level 2	Level 3
<b>Asset Derivatives</b>				
Futures Contracts	182,683	182,683	-	-
<b>Total Asset Derivatives</b>	<b>\$182,683</b>	<b>\$182,683</b>	<b>\$-</b>	<b>\$-</b>
<b>Liability Derivatives</b>				
Futures Contracts	50,138	50,138	-	-
<b>Total Liability Derivatives</b>	<b>\$50,138</b>	<b>\$50,138</b>	<b>\$-</b>	<b>\$-</b>

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

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

# OPPORTUNITY INCOME PLUS PORTFOLIO

Schedule of Investments as of March 29, 2018

(unaudited)

The following table presents Opportunity Income Plus Portfolio's futures contracts held as of March 29, 2018. Investments and/or cash totaling \$199,574 were pledged as the initial margin deposit for these contracts.

Futures Contracts Description	Number of Contracts Long/(Short)	Expiration Date	Notional Principal Amount	Value and Unrealized
5-Yr. U.S. Treasury Bond Futures	10	July 2018	\$1,139,953	\$4,656
10-Yr. U.S. Treasury Bond Futures	31	June 2018	3,728,818	26,542
CME Ultra Long Term U.S. Treasury Bond	10	June 2018	1,549,408	55,280
<b>Total Futures Long Contracts</b>			<b>\$6,418,179</b>	<b>\$86,478</b>
2-Yr. U.S. Treasury Bond Futures	(41)	July 2018	(\$8,711,094)	(\$5,891)
20-Yr. U.S. Treasury Bond Futures	(7)	June 2018	(991,735)	(34,640)
S&P 500 Index Mini-Futures	(20)	June 2018	(2,739,205)	96,205
Ultra 10-Yr. U.S. Treasury Note	(4)	June 2018	(509,831)	(9,607)
<b>Total Futures Short Contracts</b>			<b>(\$12,951,865)</b>	<b>\$46,067</b>
<b>Total Futures Contracts</b>			<b>(\$6,533,686)</b>	<b>\$132,545</b>

**Reference Description:**

CME - Chicago Mercantile Exchange  
S&P - Standard & Poor's

**Investment in Affiliates**

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

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

Portfolio	Value 12/31/2017	Gross Purchases	Gross Sales	Shares Held at 3/29/2018	Value 3/29/2018	% of Net Assets 3/29/2018
<b>Affiliated Fixed Income Holdings</b>						
Core Emerging Markets Debt	\$11,859	\$14,434	\$-	2,710	\$25,878	14.6%
<b>Total Affiliated Fixed Income Holdings</b>	<b>11,859</b>				<b>25,878</b>	<b>14.6</b>
<b>Affiliated Short-Term Investments</b>						
Core Short-Term Reserve, 1.940%	33,974	22,551	26,666	2,986	29,859	16.9
<b>Total Affiliated Short-Term Investments</b>	<b>33,974</b>				<b>29,859</b>	<b>16.9</b>
<b>Collateral held for Securities Loaned</b>						
Cash Management Trust- Collateral Investment	110	3,206	2,039	1,277	1,277	0.7
<b>Total Collateral Held for Securities Loaned</b>	<b>110</b>				<b>1,277</b>	<b>0.7</b>
<b>Total Value</b>	<b>\$45,943</b>				<b>\$57,014</b>	

Portfolio	Net Realized Gain/(Loss)	Change in Unrealized Appreciation/ (Depreciation)	Distributions of Realized Capital Gains	Income Earned 1/1/2018 - 3/29/2018
<b>Affiliated Fixed Income Holdings</b>				
Core Emerging Markets Debt	\$-	\$(415)	-	\$160
<b>Affiliated Short-Term Investments</b>				
Core Short-Term Reserve, 1.940%	-	-	-	131
<b>Total Income from Affiliated Investments</b>				<b>\$291</b>
<b>Collateral Held for Securities Loaned</b>				
Cash Management Trust- Collateral Investment	-	-	-	2
<b>Total Affiliated Income from Securities Loaned, Net</b>				<b>\$2</b>
<b>Total Value</b>	<b>\$-</b>	<b>\$(415)</b>	<b>\$-</b>	

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

# NOTES TO SCHEDULE OF INVESTMENTS

as of March 29, 2018

(unaudited)

## SIGNIFICANT ACCOUNTING POLICIES

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

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

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

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

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

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

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

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

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

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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 of the broker's

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

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

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

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

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

**Futures Contracts** — All Portfolios, with the exception of the Money Market Portfolio, may use futures contracts to manage the exposure to interest rate and market or currency fluctuations. Gains or losses on futures contracts can offset changes in the yield of securities. When a futures contract is opened, cash or other investments equal to the required "initial margin deposit" are held on deposit with and pledged to the broker. Additional securities held by the Portfolios may be earmarked to cover open futures contracts. The futures contract's daily change in value ("variation margin") is either paid to or received from the broker, and is recorded as an unrealized gain or loss. When the contract is closed, realized gain or loss is recorded equal to the difference between the value of the contract when opened and the value of the contract when closed.

Futures contracts involve, to varying degrees, risk of loss in excess of the variation margin disclosed in the Statement of Assets and Liabilities. Exchange-traded futures have no significant counterparty risk as the exchange guarantees the contracts against default.

During the three months ended March 29, 2018, Aggressive Allocation Portfolio, Balanced Income Plus Portfolio, Diversified Income Plus Portfolio, Government Bond Portfolio, Growth and Income Plus Portfolio, Income Portfolio, Limited Maturity Bond Portfolio, Moderate Allocation Portfolio, Moderately Aggressive Allocation Portfolio, Moderately Conservative Allocation Portfolio, Multidimensional Income Portfolio, Opportunity Income Plus Portfolio, and Partner Worldwide Allocation Portfolio used treasury futures to manage the duration and yield curve exposure of the Portfolio versus the benchmark.

During the three months ended March 29, 2018, Aggressive Allocation Portfolio, Balanced Income Plus Portfolio, Diversified Income Plus Portfolio, Growth and Income Plus Portfolio, Large Cap Growth Portfolio, Large Cap Index Portfolio, Large Cap Stock, Low Volatility Equity Portfolio, Mid Cap Index Portfolio, Moderate Allocation Portfolio, Moderately Aggressive Allocation Portfolio, Moderately Conservative Allocation Portfolio, Opportunity Income Plus Portfolio, Partner Worldwide Allocation Portfolio, and Small Cap Index Portfolio used equity futures to manage exposure to the equities market.

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

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

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During the three months ended March 29, 2018, Partner Worldwide Allocation Portfolio used foreign currency forward contracts in order to gain active currency exposure and to hedge unwanted currency exposure.

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

**Credit Default Swaps** — A credit default swap is a swap agreement between two parties to exchange the credit risk of a particular issuer, basket of securities or reference

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

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

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

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