

MULTIDIMENSIONAL INCOME FUND
Schedule of Investments as of March 29, 2018
(unaudited)

Principal Amount	Bank Loans (15.2%) ^a	Value
Basic Materials (1.5%)		
	Arch Coal, Inc., Term Loan 5.127%, (LIBOR 1M + 3.250%), 3/7/2024 ^b	\$24,894
\$24,812		
	Chemours Company, Term Loan 6.250%, (LIBOR 1M + 2.500%), 5/12/2022 ^b	84,045
84,150		
	CONSOL Mining Corporation, Term Loan 7.990%, (LIBOR 3M + 6.000%), 10/30/2022 ^b	30,658
29,925		
	Contura Energy, Inc., Term Loan 6.880%, (LIBOR 1M + 5.000%), 3/17/2024 ^b	120,249
120,625		
	Ineos Finance, LLC, Term Loan 3.877%, (LIBOR 1M + 2.000%), 3/31/2024 ^b	19,990
19,950		
	Peabody Energy Corporation, Term Loan 5.377%, (LIBOR 1M + 3.500%), 3/31/2022 ^b	24,134
24,104		
	Total	303,970

Capital Goods (1.6%)

	Cortes NP Intermediate Holding II Corporation, Term Loan 5.670%, (LIBOR 1M + 4.000%), 11/30/2023 ^b	97,525
97,160		
	Navistar, Inc., Term Loan 5.210%, (LIBOR 1M + 3.500%), 11/3/2024 ^b	40,183
40,000		
	Sterigenics-Nordion Holdings, LLC, Term Loan 4.877%, (LIBOR 1M + 3.000%), 5/15/2022 ^b	178,089
178,200		
	Total	315,797

Communications Services (4.5%)

	Altice Financing SA, Term Loan 4.470%, (LIBOR 3M + 2.750%), 7/15/2025 ^b	87,427
89,325		
	Altice US Finance I Corporation, Term Loan 4.127%, (LIBOR 1M + 2.250%), 7/14/2025 ^b	123,783
124,063		
	CBS Radio, Inc., Term Loan 4.623%, (LIBOR 3M + 2.750%), 10/17/2023 ^b	125,181
124,687		
	CSC Holdings, LLC, Term Loan 4.036%, (LIBOR 1M + 2.250%), 7/17/2025 ^b	123,623
124,062		
	Hargray Merger Subsidiary Corporation, Term Loan 4.877%, (LIBOR 1M + 3.000%), 3/24/2024 ^b	34,814
34,737		
	Liberty Cablevision of Puerto Rico, LLC, Term Loan 5.220%, (LIBOR 3M + 3.500%), 1/7/2022 ^b	87,169
90,000		
	New LightSquared, Term Loan 11.305%, PIK 10.265%, (LIBOR 3M + 8.750%), 12/7/2020 ^{b,c}	96,750
110,572		
	Radiate Holdco, LLC, Term Loan 4.877%, (LIBOR 1M + 3.000%), 2/1/2024 ^b	84,256
84,786		

Principal Amount	Bank Loans (15.2%) ^a	Value
Communications Services (4.5%) - continued		
	SFR Group SA, Term Loan 4.522%, (LIBOR 3M + 2.750%), 6/22/2025 ^b	\$76,819
\$79,400		
	Unitymedia Finance, LLC, Term Loan 4.027%, (LIBOR 1M + 2.250%), 1/20/2026 ^b	49,924
50,000		
	Total	889,746

Consumer Cyclical (1.8%)

	Boyd Gaming Corporation, Term Loan 4.236%, (LIBOR 1W + 2.500%), 9/15/2023 ^b	115,406
114,883		
	Eldorado Resorts, Inc., Term Loan 4.128%, (LIBOR 2M + 2.250%), 4/17/2024 ^b	82,685
82,478		
	Golden Nugget, Inc., Term Loan 4.979%, (LIBOR 2M + 3.250%), 10/4/2023 ^b	45,045
44,660		
	Stars Group Holdings BV, Term Loan 5.802%, (LIBOR 3M + 3.500%), 8/1/2021 ^b	123,907
123,414		
	Total	367,043

Consumer Non-Cyclical (1.9%)

	Albertson's, LLC, Term Loan 4.627%, (LIBOR 1M + 2.750%), 8/25/2021 ^b	88,436
89,586		
	Anmeal Pharmaceuticals LLC, Term Loan 0.000%, (LIBOR 3M + 3.500%), 3/23/2025 ^{b,d,e,f}	35,000
35,000		
	CHS/Community Health Systems, Inc., Term Loan 4.984%, (LIBOR 3M + 3.000%), 1/27/2021 ^b	37,680
39,256		
	Endo Luxembourg Finance Company I SARL., Term Loan 6.188%, (LIBOR 1M + 4.250%), 4/27/2024 ^b	89,064
89,325		
	Revlon Consumer Products Corporation, Term Loan 5.377%, (LIBOR 1M + 3.500%), 9/7/2023 ^b	78,045
99,684		
	Valeant Pharmaceuticals International, Inc., Term Loan 5.240%, (LIBOR 1M + 3.500%), 4/1/2022 ^b	61,356
60,737		
	Total	389,581

Financials (2.1%)

	ASP AMC Merger Sub, Inc., Term Loan 5.802%, (LIBOR 3M + 3.500%), 4/13/2024 ^b	113,378
113,096		
	Avolon TLB Borrower 1 US, LLC, Term Loan 4.072%, (LIBOR 1M + 2.250%), 4/3/2022 ^b	49,640
49,625		
	Colorado Buyer, Inc., Term Loan 4.780%, (LIBOR 3M + 3.000%), 5/1/2024 ^b	59,550
59,550		
	9.030%, (LIBOR 3M + 7.250%), 5/1/2025 ^b	64,960
65,000		

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

MULTIDIMENSIONAL INCOME FUND
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Principal Amount	Bank Loans (15.2%) ^a	Value
Financials (2.1%) - continued		
	Digicel International Finance, Ltd., Term Loan	
\$19,904	5.020%, (LIBOR 3M + 3.250%), 5/10/2024 ^b	\$19,793
	Gartner, Inc., Term Loan	
108,900	3.877%, (LIBOR 1M + 2.000%), 4/5/2024 ^b	109,377
	Total	416,698

Technology (0.9%)		
	Harland Clarke Holdings Corporation, Term Loan	
91,136	7.052%, (LIBOR 3M + 4.750%), 10/31/2023 ^b	91,846
	Micron Technology, Inc., Term Loan	
24,873	3.880%, (LIBOR 1M + 2.000%), 4/26/2022 ^b	25,021
	Western Digital Corporation, Term Loan	
53,868	3.877%, (LIBOR 1M + 2.000%), 4/29/2023 ^b	54,127
	Total	170,994

Transportation (0.4%)		
	Arctic LNG Carriers, Ltd., Term Loan	
74,438	6.377%, (LIBOR 1M + 4.500%), 5/18/2023 ^b	74,996
	Total	74,996

Utilities (0.5%)		
	Talen Energy Supply, LLC, Term Loan	
95,288	5.877%, (LIBOR 1M + 4.000%), 7/6/2023 ^b	93,449
	Total	93,449

**Total Bank Loans
(cost \$3,033,390) 3,022,274**

Principal Amount	Long-Term Fixed Income (48.0%)	Value
Asset-Backed Securities (1.1%)		
	DRB Prime Student Loan Trust	
132,479	2.890%, 6/25/2040, Ser. 2016-B, Class A2 ^g	130,423
	Earnest Student Loan Program, LLC	
83,264	2.680%, 7/25/2035, Ser. 2016-C, Class A2 ^g	81,815
	Total	212,238

Basic Materials (3.3%)		
	Anglo American Capital plc	
5,000	4.125%, 9/27/2022 ^g	5,060
	Big River Steel, LLC	
125,000	7.250%, 9/1/2025 ^g	129,687
	CF Industries, Inc.	
125,000	5.150%, 3/15/2034	119,063
	E.I. du Pont de Nemours and Company	
5,000	2.200%, 5/1/2020	4,930
	First Quantum Minerals, Ltd.	
125,000	7.250%, 4/1/2023 ^g	123,125
	Grinding Media, Inc.	
125,000	7.375%, 12/15/2023 ^g	131,250
	Hexion, Inc.	
100,000	6.625%, 4/15/2020	93,250

Principal Amount	Long-Term Fixed Income (48.0%)	Value
Basic Materials (3.3%) - continued		
	Kinross Gold Corporation	
\$20,000	4.500%, 7/15/2027 ^g	\$19,586
	Sherwin-Williams Company	
5,000	2.250%, 5/15/2020	4,916
	Teck Resources, Ltd.	
15,000	6.125%, 10/1/2035	15,900
	Total	646,767

Capital Goods (2.7%)		
	Ardagh Packaging Finance plc	
125,000	6.000%, 2/15/2025 ^g	125,625
	Caterpillar Financial Services Corporation	
4,000	1.850%, 9/4/2020	3,905
	Cintas Corporation No. 2	
4,000	2.900%, 4/1/2022	3,936
	CNH Industrial Capital, LLC	
5,000	4.875%, 4/1/2021	5,144
	CNH Industrial NV	
15,000	3.850%, 11/15/2027	14,552
	General Electric Company	
100,000	5.000%, 1/21/2021 ^{1bh}	99,000
	H&E Equipment Services, Inc.	
125,000	5.625%, 9/1/2025	126,094
	Rockwell Collins, Inc.	
4,000	1.950%, 7/15/2019	3,956
	Textron Financial Corporation	
150,000	3.574%, (LIBOR 3M + 1.735%), 2/15/2042 ^{bg}	136,875
	Textron, Inc.	
25,000	3.375%, 3/1/2028	23,852
	Total	542,939

Collateralized Mortgage Obligations (6.2%)		
	Bear Stearns ARM Trust	
88,035	3.736%, 2/25/2035, Ser. 2004-12, Class 3A1 ^b	86,718
	Countrywide Alternative Loan Trust	
96,969	2.283%, (12 MTA + 1.000%), 12/25/2035, Ser. 2005-69, Class A1 ^b	92,873
	2006-6CB, Class 2A16	
65,863	5.750%, 5/25/2036, Ser. 2006-6CB, Class 2A16	48,573
	CSMC Mortgage-Backed Trust	
75,285	6.000%, 11/25/2036, Ser. 2006-9, Class 6A14	71,161
	GMACM Mortgage Loan Trust	
58,826	3.812%, 11/19/2035, Ser. 2005-AR6, Class 1A1 ^b	56,177
	Impac Secured Assets Trust	
64,783	2.112%, (LIBOR 1M + 0.240%), 9/25/2037, Ser. 2014-GC18, Class A3 ^b	53,388
	Mill City Mortgage Loan Trust	
80,981	2.750%, 11/25/2058, Ser. 2017-1, Class A1 ^{bg}	80,159
	Popular ABS Mortgage Pass-Through Trust	
121,585	4.136%, 11/25/2035, Ser. 2005-5, Class AF4 ¹	121,462
	Residential Accredit Loans, Inc. Trust	
105,270	2.422%, (LIBOR 1M + 0.550%), 1/25/2037, Ser. 2007-3, Class A1B ^b	83,609

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<u>Collateralized Mortgage Obligations (6.2%) - continued</u>		
	WaMu Mortgage Pass Through Certificates	
	2.162%, (LIBOR 1M + 0.290%), 10/25/2045, Ser. 2005-AR13, Class A1A1 ^b	
\$170,499	2.243%, (12 MTA + 0.960%), 9/25/2046, Ser. 2006-AR11, Class 1A ^b	\$170,351
46,003	2.163%, (12 MTA + 0.880%), 10/25/2046, Ser. 2006-AR13, Class 1A ^b	41,490
100,917	2.013%, (12 MTA + 0.730%), 1/25/2047, Ser. 2006-AR19, Class 1A1A ^b	90,443
107,402		107,018
	Wells Fargo Mortgage Backed Securities Trust	
	5.500%, 11/25/2021, Ser. 2006-17, Class A1	
51,609	5.500%, 4/25/2036, Ser. 2006-4, Class 2A2	51,799
78,868		76,839
	Total	1,232,060
<u>Communications Services (4.8%)</u>		
	AT&T, Inc.	
10,000	3.400%, 8/14/2024	10,046
	British Sky Broadcasting Group plc	
3,000	3.125%, 11/26/2022 ^e	2,969
	Cengage Learning, Inc.	
100,000	9.500%, 6/15/2024 ^{e,j}	76,750
	Charter Communications Operating, LLC	
5,000	3.579%, 7/23/2020	5,013
15,000	4.908%, 7/23/2025	15,321
	Cox Communications, Inc.	
5,000	3.350%, 9/15/2026 ^e	4,758
	Digicel Group, Ltd.	
100,000	8.250%, 9/30/2020 ^e	86,000
	Discovery Communications, LLC	
6,000	2.200%, 9/20/2019	5,938
18,000	2.950%, 3/20/2023	17,339
	DISH Network Corporation, Convertible	
119,000	3.375%, 8/15/2026	114,621
	IAC FinanceCo, Inc., Convertible	
17,000	0.875%, 10/1/2022 ^e	20,322
	Liberty Interactive, LLC, Convertible	
1,000	1.750%, 9/30/2046 ^e	1,108
	Liberty Media Corporation, Convertible	
27,000	1.000%, 1/30/2023	28,312
	Meredith Corporation	
125,000	6.875%, 2/1/2026 ^e	128,281
	Sprint Corporation	
125,000	7.625%, 2/15/2025 ^j	122,969
	Time Warner, Inc.	
3,000	4.875%, 3/15/2020	3,101
	VeriSign, Inc.	
125,000	4.750%, 7/15/2027	119,687
	Viacom, Inc.	
5,000	4.250%, 9/1/2023	5,073
25,000	6.875%, 4/30/2036	29,684
	World Wrestling Entertainment, Inc., Convertible	
20,000	3.375%, 12/15/2023 ^e	31,250

Principal Amount	Long-Term Fixed Income (48.0%)	Value
<u>Communications Services (4.8%) - continued</u>		
	Zayo Group, LLC	
\$125,000	6.375%, 5/15/2025	\$129,375
	Total	957,917
<u>Consumer Cyclical (2.0%)</u>		
	Delphi Jersey Holdings plc	
125,000	5.000%, 10/1/2025 ^e	119,844
	Ford Motor Credit Company, LLC	
5,000	2.262%, 3/28/2019	4,966
4,000	3.336%, 3/18/2021	3,975
	General Motors Financial Company, Inc.	
4,000	2.650%, 4/13/2020	3,951
4,000	4.375%, 9/25/2021	4,111
3,000	3.150%, 6/30/2022	2,936
	Hanesbrands, Inc.	
125,000	4.875%, 5/15/2026 ^e	121,250
	Hyundai Capital America	
3,000	2.550%, 4/3/2020 ^e	2,953
3,000	2.750%, 9/18/2020 ^e	2,954
	Lennar Corporation	
4,000	2.950%, 11/29/2020 ^e	3,900
	McDonald's Corporation	
5,000	2.625%, 1/15/2022	4,921
	Volkswagen Group of America Finance, LLC	
3,000	2.450%, 11/20/2019 ^e	2,968
	Wabash National Corporation	
125,000	5.500%, 10/1/2025 ^e	121,875
	Total	400,604
<u>Consumer Non-Cyclical (3.0%)</u>		
	Abbott Laboratories	
30,000	3.750%, 11/30/2026	29,820
	Albertsons Companies, LLC	
125,000	6.625%, 6/15/2024	112,031
	Alliance One International, Inc.	
100,000	9.875%, 7/15/2021	97,000
	Amgen, Inc.	
5,000	2.650%, 5/11/2022	4,879
	Anthem, Inc., Convertible	
49,000	2.750%, 10/15/2042	147,591
	BAT Capital Corporation	
3,000	2.297%, 8/14/2020 ^e	2,941
3,000	2.764%, 8/15/2022 ^e	2,901
20,000	3.557%, 8/15/2027 ^e	19,127
	Becton, Dickinson and Company	
5,000	3.125%, 11/8/2021	4,919
	Cardinal Health, Inc.	
3,000	1.948%, 6/14/2019	2,967
3,000	2.616%, 6/15/2022	2,899
	Forest Laboratories, LLC	
2,000	4.875%, 2/15/2021 ^e	2,067
	J.M. Smucker Company	
3,000	2.200%, 12/6/2019	2,964
	JBS USA, LLC	
125,000	5.875%, 7/15/2024 ^e	121,913
	Kraft Heinz Foods Company	
6,000	5.375%, 2/10/2020	6,245
	Kroger Company	
3,000	2.800%, 8/1/2022	2,917
	Medtronic Global Holdings SCA	
5,000	1.700%, 3/28/2019	4,954

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Consumer Non-Cyclical (3.0%) - continued		
	Mondelez International Holdings Netherlands BV	
\$4,000	2.000%, 10/28/2021 ^g	\$3,816
	Shire Acquisitions Investments Ireland Designated Activity Company	
6,000	2.400%, 9/23/2021	5,792
	Smithfield Foods, Inc.	
5,000	2.650%, 10/3/2021 ^g	4,786
	Teva Pharmaceutical Finance Company BV	
9,000	2.950%, 12/18/2022	7,969
	Teva Pharmaceutical Finance IV, LLC	
2,000	2.250%, 3/18/2020	1,895
	Zoetis, Inc.	
4,000	3.450%, 11/13/2020	4,027
	Total	596,420
Energy (3.3%)		
	BP Capital Markets plc	
6,000	2.520%, 9/19/2022	5,824
	Canadian Natural Resources, Ltd.	
3,000	2.950%, 1/15/2023	2,912
	Canadian Oil Sands, Ltd.	
3,000	9.400%, 9/1/2021 ^g	3,479
	Cenovus Energy, Inc.	
3,000	3.800%, 9/15/2023	2,964
	Cheniere Energy Partners, LP	
125,000	5.250%, 10/1/2025 ^g	123,281
	Continental Resources, Inc.	
3,000	5.000%, 9/15/2022	3,041
	Enbridge, Inc.	
125,000	3.800%, 6/1/2024	120,313
	Encana Corporation	
30,000	3.900%, 11/15/2021	30,382
	Endeavor Energy Resources, LP	
125,000	5.500%, 1/30/2026 ^g	124,375
	Enterprise Products Operating, LLC	
75,000	5.250%, 8/16/2077 ^b	72,938
	EQT Corporation	
6,000	3.000%, 10/1/2022	5,828
	Kinder Morgan Energy Partners, LP	
5,000	9.000%, 2/1/2019	5,240
	ONEOK Partners, LP	
8,000	3.800%, 3/15/2020	8,060
	ONEOK, Inc.	
8,000	7.500%, 9/1/2023	9,320
	Petrobras Global Finance BV	
2,000	8.375%, 5/23/2021	2,277
	Petroleos Mexicanos	
5,000	6.000%, 3/5/2020	5,215
	Plains All American Pipeline, LP	
8,000	5.000%, 2/1/2021	8,263
	Sabine Pass Liquefaction, LLC	
3,000	6.250%, 3/15/2022	3,254
	TransCanada Trust	
3,000	5.625%, 4/15/2023	3,203
	Western Gas Partners, LP	
105,000	5.300%, 3/15/2077 ^b	103,688
	Williams Partners, LP	
3,000	4.000%, 7/1/2022	2,992
	Williams Partners, LP	
5,000	4.000%, 11/15/2021	5,057
	Total	654,816

Principal Amount	Long-Term Fixed Income (48.0%)	Value
Financials (11.4%)		
	AIG Global Funding	
\$6,000	2.150%, 7/2/2020 ^g	\$5,885
	Air Lease Corporation	
4,000	2.500%, 3/1/2021	3,922
	American Express Credit Corporation	
3,000	2.117%, (LIBOR 3M + 0.330%), 5/3/2019 ^b	3,004
	Ares Capital Corporation	
3,000	2.200%, 3/3/2020	2,958
	ASP AMC Merger Sub, Inc.	
4,000	3.875%, 1/15/2020	4,041
	Australia & New Zealand Banking Group, Ltd.	
100,000	8.000%, 5/15/2025 ^g	93,750
	Bank of America Corporation	
100,000	6.750%, 6/15/2026 ^{b,g,h}	106,250
	Bank of Montreal	
3,000	2.369%, 7/21/2021 ^b	2,943
	Bank of Nova Scotia	
25,000	4.000%, 1/22/2025	24,938
	BB&T Corporation	
4,000	2.100%, 6/15/2020	3,924
	BNP Paribas SA	
4,000	2.700%, 3/7/2022	3,922
	Capital One Financial Corporation	
6,000	2.150%, 2/1/2021	5,873
	CBOE Holdings, Inc.	
100,000	7.625%, 3/30/2021 ^{b,g,h}	107,375
	Citigroup, Inc.	
3,000	2.500%, 5/12/2020	2,953
	Commerzbank AG	
3,000	2.750%, 4/25/2022	2,921
	Commonwealth Bank of Australia	
4,000	1.950%, 6/28/2019	3,953
	Cooperatieve Centrale Raiffeisen-Boerenleenbank BA	
3,000	2.450%, (LIBOR 3M + 0.690%), 10/27/2022 ^b	2,986
	Credit Agricole SA	
20,000	8.125%, 9/19/2023 ^g	23,289
	Credit Suisse Group AG	
5,000	2.250%, 3/10/2020 ^g	4,929
	Credit Suisse Group Funding, Ltd.	
6,000	3.950%, 11/9/2022	6,061
	Deutsche Bank AG	
3,000	3.375%, 1/10/2022 ^g	2,975
	Digital Realty Trust, LP	
100,000	8.125%, 12/23/2025 ^{b,g,h}	113,919
	Discover Bank	
50,000	7.500%, 12/11/2023 ^{b,g,h}	54,134
	Fifth Third Bancorp	
11,000	3.125%, 12/10/2020	10,937
	GE Capital International Funding Company	
2,000	2.700%, 7/13/2020	1,957
	Goldman Sachs Group, Inc.	
8,000	4.250%, 10/14/2021	8,124
	Goldman Sachs Group, Inc.	
4,000	2.750%, 2/1/2023	3,839
	Goldman Sachs Group, Inc.	
4,000	3.100%, 6/4/2020	3,985
	Goldman Sachs Group, Inc.	
4,000	2.600%, 6/15/2022	3,877
	Goldman Sachs Group, Inc.	
20,000	4.418%, 11/15/2035	19,482
	Goldman Sachs Group, Inc.	
6,000	5.375%, 5/10/2020 ^{b,h}	6,159
	Goldman Sachs Group, Inc.	
4,000	2.600%, 12/27/2020	3,941
	Goldman Sachs Group, Inc.	
10,000	5.250%, 7/27/2021	10,589

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Financials (11.4%) - continued		
\$6,000	3.075%, (LIBOR 3M + 1.050%), 6/5/2023 ^b	\$6,032
100,000	5.300%, 11/10/2026 ^{b,h}	100,250
8,000	HSBC Holdings plc 3.400%, 3/8/2021	8,036
75,000	6.375%, 9/17/2024 ^{b,h}	75,937
100,000	ILFC E-Capital Trust II 4.890%, (H15T30Y + 1.800%), 12/21/2065 ^{b,g}	97,750
6,000	Intesa Sanpaolo SPA 3.125%, 7/14/2022 ^g	5,797
4,000	J.P. Morgan Chase & Company 2.686%, (LIBOR 3M + 0.680%), 6/1/2021 ^b	4,022
5,000	2.972%, 1/15/2023	4,903
4,000	2.776%, 4/25/2023 ^b	3,906
100,000	J.P. Morgan Chase Capital XXIII 2.839%, (LIBOR 3M + 1.000%), 5/15/2047 ^b	88,758
100,000	Lloyds Banking Group plc 6.657%, 5/21/2037 ^{b,g,h}	111,562
100,000	Macquarie Bank, Ltd. 6.125%, 3/8/2027 ^{b,g,h}	97,625
75,000	MetLife, Inc. 9.250%, 4/8/2038 ^g	102,000
66,000	MGIC Investment Corporation, Convertible 9.000%, 4/1/2063 ^g	89,409
6,000	Morgan Stanley 5.500%, 7/28/2021	6,407
3,000	2.750%, 5/19/2022	2,925
3,000	New York Life Global Funding 2.300%, 6/10/2022 ^g	2,898
6,000	PNC Bank NA 2.450%, 11/5/2020	5,906
125,000	Quicken Loans, Inc. 5.750%, 5/1/2025 ^g	124,687
4,000	Realty Income Corporation 5.750%, 1/15/2021	4,250
3,000	Reinsurance Group of America, Inc. 4.700%, 9/15/2023	3,114
5,000	Royal Bank of Canada 2.125%, 3/2/2020	4,927
100,000	Royal Bank of Scotland Group plc 7.500%, 8/10/2020 ^{b,h}	104,000
4,000	8.625%, 8/15/2021 ^{b,h}	4,345
100,000	Societe Generale SA 8.000%, 9/29/2025 ^{b,g,h}	111,875
1,000	Standard Chartered plc 2.100%, 8/19/2019 ^g	986
100,000	7.500%, 4/2/2022 ^{b,g,h}	105,750
100,000	State Street Capital Trust IV 3.125%, (LIBOR 3M + 1.000%), 6/15/2047 ^b	90,510
6,000	Sumitomo Mitsui Financial Group, Inc. 2.934%, 3/9/2021	5,951
3,000	2.784%, 7/12/2022	2,925
4,000	Synchrony Financial 3.000%, 8/15/2019	3,988
6,000	UBS Group Funding Jersey, Ltd. 3.000%, 4/15/2021 ^g	5,936
120,000	USB Realty Corporation 2.867%, (LIBOR 3M + 1.147%), 1/15/2022 ^{b,g,h}	108,150

Principal Amount	Long-Term Fixed Income (48.0%)	Value
Financials (11.4%) - continued		
\$100,000	Wachovia Capital Trust II 2.222%, (LIBOR 3M + 0.500%), 1/15/2027 ^b	\$94,000
3,000	Wells Fargo & Company 2.625%, 7/22/2022	2,901
4,000	Welltower, Inc. 4.950%, 1/15/2021	4,165
Total		2,266,182
Mortgage-Backed Securities (6.0%)		
225,000	Federal National Mortgage Association Conventional 30-Yr. Pass Through 3.500%, 4/1/2048 ^e	225,319
950,000	4.000%, 4/1/2048 ^e	974,446
Total		1,199,765
Technology (3.4%)		
125,000	Alliance Data Systems Corporation 5.375%, 8/1/2022 ^g	125,000
5,000	Apple, Inc. 2.850%, 5/6/2021	4,995
5,000	2.161%, (LIBOR 3M + 0.350%), 5/11/2022 ^b	5,031
25,000	4.500%, 2/23/2036	27,374
3,000	Baidu, Inc. 3.000%, 6/30/2020	2,980
35,000	Broadcom Corporation 3.500%, 1/15/2028	32,875
3,000	Cypress Semiconductor Corporation, Convertible 4.500%, 1/15/2022	4,186
125,000	Harland Clarke Holdings Corporation 8.375%, 8/15/2022 ^g	127,187
12,000	Intel Corporation, Convertible 3.250%, 8/1/2039	29,849
26,000	Microchip Technology, Inc., Convertible 1.625%, 2/15/2027	30,738
45,000	Micron Technology, Inc., Convertible 2.125%, 2/15/2033	214,071
4,000	NetApp, Inc. 2.000%, 9/27/2019	3,938
20,000	ON Semiconductor Corporation, Convertible 1.625%, 10/15/2023 ^g	27,365
4,000	Red Hat, Inc., Convertible 0.250%, 10/1/2019	8,088
12,000	Western Digital Corporation, Convertible 1.500%, 2/1/2024 ^g	12,979
28,000	Zendesk, Inc. Convertible 0.250%, 3/15/2023 ^g	28,476
Total		685,132
Transportation (<0.1%)		
4,000	Delta Air Lines, Inc. 2.875%, 3/13/2020	3,973
Total		3,973
Utilities (0.8%)		
4,000	CenterPoint Energy, Inc. 2.500%, 9/1/2022	3,875
6,000	Dominion Energy, Inc. 2.579%, 7/1/2020	5,923

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

MULTIDIMENSIONAL INCOME FUND
Schedule of Investments as of March 29, 2018
(unaudited)

Principal Amount	Long-Term Fixed Income (48.0%)	Value	Registered Investment Companies	Shares (25.0%)	Fixed Income Funds/Exchange Traded Funds (9.2%)	Value
<u>Utilities (0.8%) - continued</u>			<u>continued</u>			
\$6,000	Duke Energy Corporation 2.400%, 8/15/2022	\$5,760	2,510	Cohen & Steers Limited Duration Preferred & Income Fund, Inc.		\$64,055
3,000	Edison International 2.125%, 4/15/2020	2,945	4,800	Eaton Vance Short Duration Diversified Income Fund		65,472
4,000	Exelon Generation Company, LLC 2.950%, 1/15/2020	3,988	3,680	First Trust/Aberdeen Global Opportunity Income Fund		41,915
4,000	FirstEnergy Corporation 2.850%, 7/15/2022	3,879	7,051	Invesco Dynamic Credit Opportunities Fund		82,708
125,000	NRG Energy, Inc. 7.250%, 5/15/2026	132,500	20,361	Invesco Senior Income Trust		89,588
5,000	Pinnacle West Capital Corporation 2.250%, 11/30/2020	4,880	13,875	MFS Intermediate Income Trust		54,529
3,000	Southern Company 2.350%, 7/1/2021	2,907	11,500	Nuveen Credit Strategies Income Fund		91,310
	Total	166,657	3,328	Nuveen Preferred and Income Term Fund		78,907
	Total Long-Term Fixed Income (cost \$9,512,046)	9,565,470	10,700	Nuveen Quality Preferred Income Fund II		104,646
	Registered Investment Companies		4,500	Pimco Dynamic Credit And Mortgage Income Fund		102,960
Shares (25.0%)	Value		5,604	Prudential Global Short Duration High Yield Fund, Inc.		77,784
<u>Affiliated Fixed Income Holdings (10.1%)</u>			11,950	Templeton Global Income Fund		76,361
210,780	Thrivent Core Emerging Markets Debt Fund	2,012,948	1,100	Vanguard Short-Term Corporate Bond ETF		86,273
	Total	2,012,948	9,637	Wells Fargo Income Opportunities Fund		77,481
<u>Equity Funds/Exchange Traded Funds (5.7%)</u>			11,747	Western Asset High Income Fund II, Inc.		77,060
11,100	AllianzGI NJF Dividend Interest & Premium Strategy Fund	140,970	16,601	Western Asset High Income Opportunity Fund, Inc.		79,851
62	Altaba, Inc. ^k	4,590		Total		1,829,538
4,422	BlackRock Enhanced Capital & Income Fund, Inc.	69,646		Total Registered Investment Companies (cost \$5,172,380)		4,972,719
15,508	BlackRock Enhanced Equity Dividend Trust	135,385		Shares	Common Stock (4.2%)	Value
12,177	BlackRock Resources & Commodities Strategy Trust	108,132		<u>Consumer Discretionary (0.3%)</u>		
4,279	Cohen & Steers Quality Income Realty Fund, Inc.	50,706		5,250	Caesars Entertainment Corporation ^k	59,063
5,304	Cohen & Steers REIT & Preferred Income Fund, Inc.	99,132		5	Charter Communications, Inc. ^k	1,556
9,614	Eaton Vance Risk-Managed Diversified Equity Income Fund	86,430			Total	60,619
3,500	John Hancock Tax-Advantaged Dividend Income Fund	75,880		<u>Consumer Staples (0.2%)</u>		
10,475	Neuberger Berman MLP Income Fund, Inc.	85,476		474	Bunge, Ltd.	35,047
3,318	Reaves Utility Income Fund	93,667			Total	35,047
5,200	Vaneck Vectors BDC Income ETF	84,552		<u>Energy (2.7%)</u>		
13,105	Voya Global Equity Dividend & Premium Opportunity Fund	95,667		550	Chevron Corporation	62,722
	Total	1,130,233		2,070	Enbridge, Inc.	65,143
<u>Fixed Income Funds/Exchange Traded Funds (9.2%)</u>				3,300	Enterprise Products Partners, LP	80,784
6,225	AllianceBernstein Global High Income Fund, Inc.	74,015		1,000	Occidental Petroleum Corporation	64,960
6,309	BlackRock Core Bond Trust	82,648		1,075	ONEOK, Inc.	61,189
9,578	BlackRock Corporate High Yield Fund, Inc.	101,431		1,134	Royal Dutch Shell plc ADR	72,360
7,995	BlackRock Credit Allocation Income Trust	101,297		900	Schlumberger, Ltd.	58,302
11,000	BlackRock Income Trust, Inc.	64,570		2,765	Williams Companies, Inc.	68,738
4,026	BlackRock Multi-Sector Income Trust	67,597			Total	534,198
4,000	Brookfield Real Assets Income Fund, Inc.	87,080		<u>Financials (0.6%)</u>		
				647	Bank of America Corporation	19,403
				886	FNF Group	35,458
				2,900	Granite Point Mortgage Trust, Inc.	47,966
				192	Wells Fargo & Company	10,063
					Total	112,890
				<u>Health Care (<0.1%)</u>		
				2	Anthem, Inc.	440

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

MULTIDIMENSIONAL INCOME FUND
Schedule of Investments as of March 29, 2018
(unaudited)

Shares	Common Stock (4.2%)	Value
Health Care (<0.1%) - continued		
20	Danaher Corporation	\$1,958
201	Teva Pharmaceutical Industries, Ltd. ADR	3,435
	Total	5,833

Industrials (<0.1%)		
28	Dycom Industries, Inc. ^k	3,014
	Total	3,014

Information Technology (0.1%)		
60	Lam Research Corporation	12,190
	Total	12,190

Real Estate (0.3%)		
600	Crown Castle International Corporation	65,766
	Total	65,766

Total Common Stock (cost \$850,740) 829,557

Shares	Preferred Stock (3.9%)	Value
Consumer Staples (1.2%)		
1,249	Bunge, Ltd., Convertible, 4.875% ^h	136,103
4,000	CHS, Inc., 6.750% ^{b,h}	107,720
	Total	243,823

Energy (0.8%)		
10,535	Crestwood Equity Partners, LP, 9.250% ^{l,h,k}	100,083
2,450	NuStar Logistics, LP, 8.454% ^b	61,862
	Total	161,945

Financials (1.7%)		
2,000	Citigroup Capital XIII, 8.137% ^b	54,380
2,000	Countrywide Capital V, 7.000%	52,000
2,085	Federal National Mortgage Association, 0.000% ^{h,k}	11,989
70	First Tennessee Bank NA, 3.750% ^{b,g,h}	53,900
2,000	GMAC Capital Trust I, 7.624% ^b	51,960
2,000	Morgan Stanley, 5.850% ^{b,h,j}	52,180
40	Wells Fargo & Company, Convertible, 7.500% ^h	51,600
	Total	328,009

Utilities (0.2%)		
2,000	Entergy Arkansas, Inc., 4.875%	48,220
	Total	48,220

Total Preferred Stock (cost \$781,895) 781,997

Shares	Collateral Held for Securities Loaned (1.1%)	Value
212,950	Thrivent Cash Management Trust	212,950
	Total Collateral Held for Securities Loaned (cost \$212,950)	212,950

Shares or Principal Amount	Short-Term Investments (9.3%)	Value
100,000	Federal Home Loan Bank Discount Notes 1.500%, 4/3/2018 ^{l,m}	99,996

Shares or Principal Amount	Short-Term Investments (9.3%)	Value
175,830	Thrivent Core Short-Term Reserve Fund 1.940%	\$1,758,298
	Total Short-Term Investments (cost \$1,858,281)	1,858,294
	Total Investments (cost \$21,421,682) 106.7%	\$21,243,261
	Other Assets and Liabilities, Net (6.7%)	(1,325,378)
	Total Net Assets 100.0%	\$19,917,883

- a The stated interest rate represents the weighted average of all contracts within the bank loan facility.
- b 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.
- c 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.
- d All or a portion of the loan is unfunded.
- e Denotes investments purchased on a when-issued or delayed delivery basis.
- f Security is valued using significant unobservable inputs. Further information on valuation can be found in the Notes to Financial Statements.
- g 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 \$3,951,311 or 19.8% of total net assets.
- h 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.
- 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.
- j All or a portion of the security is on loan.
- k Non-income producing security.
- l The interest rate shown reflects the yield, coupon rate or the discount rate at the date of purchase.
- m All or a portion of the security is held on deposit with the counterparty and pledged as the initial margin deposit for open futures contracts.

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 Multidimensional Income Fund as of March 29, 2018:

Securities Lending Transactions	
Taxable Debt Security	\$188,995
Preferred Stock	15,654
Total lending	\$204,649
Gross amount payable upon return of collateral for securities loaned	\$212,950
Net amounts due to counterparty	\$8,301

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

MULTIDIMENSIONAL INCOME FUND
Schedule of Investments as of March 29, 2018
(unaudited)

Definitions:

ADR - American Depository Receipt, which are certificates for an underlying foreign security's shares held by an issuing U.S. depository bank.
ETF - Exchange Traded Fund
PIK - Payment-In-Kind
REIT - Real Estate Investment Trust is a company that buys, develops, manages and/or sells real estate assets.
Ser. - Series

Reference Rate Index:

12 MTA - 12 Month Treasury Average
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

Fair Valuation Measurements

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

Investments in Securities	Total	Level 1	Level 2	Level 3
Bank Loans				
Basic Materials	303,970	-	303,970	-
Capital Goods	315,797	-	315,797	-
Communications Services	889,746	-	889,746	-
Consumer Cyclical	367,043	-	367,043	-
Consumer Non-Cyclical	389,581	-	354,581	35,000
Financials	416,698	-	416,698	-
Technology	170,994	-	170,994	-
Transportation	74,996	-	74,996	-
Utilities	93,449	-	93,449	-
Long-Term Fixed Income				
Asset-Backed Securities	212,238	-	212,238	-
Basic Materials	646,767	-	646,767	-
Capital Goods	542,939	-	542,939	-
Collateralized Mortgage Obligations	1,232,060	-	1,232,060	-
Communications Services	957,917	-	957,917	-
Consumer Cyclical	400,604	-	400,604	-
Consumer Non-Cyclical	596,420	-	596,420	-
Energy	654,816	-	654,816	-
Financials	2,266,182	-	2,266,182	-
Mortgage-Backed Securities	1,199,765	-	1,199,765	-
Technology	685,132	-	685,132	-
Transportation	3,973	-	3,973	-
Utilities	166,657	-	166,657	-
Registered Investment Companies				
Fixed Income Funds/Exchange Traded Funds	1,829,538	1,829,538	-	-
Equity Funds/Exchange Traded Funds	1,130,233	1,130,233	-	-
Common Stock				
Consumer Discretionary	60,619	60,619	-	-
Consumer Staples	35,047	35,047	-	-
Energy	534,198	534,198	-	-
Financials	112,890	112,890	-	-
Health Care	5,833	5,833	-	-
Industrials	3,014	3,014	-	-
Information Technology	12,190	12,190	-	-
Real Estate	65,766	65,766	-	-
Preferred Stock				
Consumer Staples	243,823	243,823	-	-
Energy	161,945	61,862	-	100,083
Financials	328,009	274,109	53,900	-
Utilities	48,220	48,220	-	-
Short-Term Investments	99,996	-	99,996	-
Subtotal Investments in Securities	\$17,259,065	\$4,417,342	\$12,706,640	\$135,083
Other Investments *	Total			
Affiliated Registered Investment Companies	2,012,948			
Short-Term Investments	1,758,298			
Collateral Held for Securities Loaned	212,950			
Subtotal Other Investments	\$3,984,196			
Total Investments at Value	\$21,243,261			

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

MULTIDIMENSIONAL INCOME FUND
Schedule of Investments as of March 29, 2018
(unaudited)

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

Other Financial Instruments	Total	Level 1	Level 2	Level 3
Asset Derivatives				
Futures Contracts	7,943	7,943	-	-
Total Asset Derivatives	\$7,943	\$7,943	\$-	\$-
Liability Derivatives				
Futures Contracts	4,169	4,169	-	-
Total Liability Derivatives	\$4,169	\$4,169	\$-	\$-

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 following table presents Multidimensional Income Fund's futures contracts held as of March 29, 2018. Investments and/or cash totaling \$99,996 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 Appreciation/ Depreciation
5-Yr. U.S. Treasury Bond Futures	1	July 2018	\$113,995	\$465
20-Yr. U.S. Treasury Bond Futures	2	June 2018	285,772	7,478
Total Futures Long Contracts			\$399,767	\$7,943
10-Yr. U.S. Treasury Bond Futures	(4)	June 2018	(\$480,393)	(\$4,169)
Total Futures Short Contracts			(\$480,393)	(\$4,169)
Total Futures Contracts			(\$80,626)	\$3,774

Investment in Affiliates

Affiliated issuers, as defined under the Investment Company Act of 1940, include those in which the Fund'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 Fund. The Fund 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 Fund. 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 Multidimensional Income Fund, is as follows:

Fund	Value 12/31/2017	Gross Purchases	Gross Sales	Shares Held at 3/29/2018	Value 3/29/2018	% of Net Assets 3/29/2018
Affiliated Fixed Income Holdings						
Core Emerging Markets Debt	\$880	\$1,201	\$-	211	\$2,013	10.1%
Total Affiliated Fixed Income Holdings	880				2,013	10.1
Affiliated Short-Term Investments						
Core Short-Term Reserve, 1.940%	2,025	2,740	3,007	176	1,758	8.8
Total Affiliated Short-Term Investments	2,025				1,758	8.8
Collateral Held for Securities Loaned						
Cash Management Trust- Collateral Investment	-	368	155	213	213	1.1
Total Collateral Held for Securities Loaned	-				213	1.1
Total Value	\$2,905				\$3,984	

MULTIDIMENSIONAL INCOME FUND

Schedule of Investments as of March 29, 2018

(unaudited)

Fund	Net Realized Gain/(Loss)	Change in Unrealized Appreciation/ (Depreciation)	Distributions of Realized Capital Gains	Income Earned 1/1/2018 - 3/29/2018
Affiliated Fixed Income Holdings				
Core Emerging Markets Debt	\$-	\$(69)	\$-	\$19
Affiliated Short-Term Investments				
Core Short-Term Reserve, 1.940%	-	-	-	9
Total Income from Affiliated Investments				\$28
Total	\$-	\$(69)	\$-	

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 Trust's Board of Trustees ("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 obtained 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 the net asset value at the close of each business day.

The Board has delegated responsibility for daily valuation of the Funds' securities to the Adviser, Thrivent Asset Management, LLC ("Thrivent Asset Mgt." or the "Adviser"). The Adviser has formed a Valuation Committee ("Committee") that is responsible for overseeing the Fund 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 Funds. 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 Funds' 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 markets and the close of the U.S. markets that could have a material impact on the valuation of foreign securities. The Funds, under the supervision of the Board, evaluate the impacts of these events and may adjust the valuation of foreign securities to reflect 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 Fund 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 Funds do not separately report the effect of changes in foreign exchange rates from changes in market prices on securities held. Such changes are included in net realized and unrealized gain or loss from investments in the Statement of Operations.

For federal income tax purposes, the Funds treat the effect of changes in foreign exchange rates arising from actual foreign currency transactions and the changes in foreign

NOTES TO SCHEDULE OF INVESTMENTS

as of March 29, 2018

(unaudited)

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 Funds 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 Funds 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 Fund 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 Fund 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 Fund'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 Fund. With exchange traded futures and centrally cleared swaps, there is minimal counterparty credit risk to the Funds 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 Funds. Using derivatives to hedge can guard against potential risks, but it also adds to the Funds' 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 Funds mitigate their counterparty risk, the Funds 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 Fund 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 Fund 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 Fund and the counterparty. For financial reporting purposes, non-cash collateral that has been pledged to cover obligations of the Fund has been noted in the Schedule of Investments. To the extent amounts due to the Fund from its counterparties are not fully collateralized, contractually or otherwise, the Fund bears the risk of loss from counterparty nonperformance. The Funds 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.

Options — Each of the Funds may buy put and call options and write put and covered call options. The Funds 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 Funds may also enter into options contracts to protect against adverse foreign exchange rate fluctuations. Option contracts are valued daily and unrealized appreciation or

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depreciation is recorded. A Fund 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 Fund's exposure to the underlying security while buying call options tends to increase a Fund'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 Fund's exposure to the underlying security while writing call options tends to decrease a Fund'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 a Fund has purchased an option, exercises that option, and the counterparty doesn't buy from the Fund or sell to the Fund the underlying asset as required. In the case where a Fund has written an option, the Fund doesn't have counterparty risk. Counterparty risk on purchased over-the-counter options is partially mitigated by the Fund's collateral posting requirements. As the option increases in value to the Fund, the Fund receives collateral from the counterparty. Risks of loss may exceed amounts recognized on the Statement of Assets and Liabilities.

Futures Contracts — Each of the Funds 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 Funds 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, Diversified Income Plus Fund, Growth and Income Plus Fund, and Multidimensional Income Fund used treasury futures to manage the duration and yield curve exposure of the Fund versus the benchmark.

During the three months ended March 29, 2018, Diversified Income Plus Fund and Growth and Income Plus Fund 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 Funds may enter into foreign currency forward contracts. Additionally, the Funds 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 Funds 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 Fund is exposed to counterparty risk equal to the discounted net amount of payments to the Fund.

Swap Agreements — Each of the Funds 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 Fund is contractually obligated to make, or in the case of the counterparty defaulting, the net amount of payments that the Fund 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 Fund 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 Fund 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

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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 Fund's custodian, or a third party, in connection with these agreements. Certain swap agreements are over-the-counter and the Fund is exposed to counterparty risk, which is the discounted net amount of payments owed to the Fund. This risk is partially mitigated by the Fund's collateral posting requirements. As the swap increases in value to the Fund, the Fund 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 Funds may be either the protection seller or the protection buyer.

Certain Funds 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. Funds 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 Funds 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 Funds' policy regarding valuation of investments and other significant accounting policies can be obtained by referring to the Funds' most recent annual or semiannual shareholder report.