

MULTIDIMENSIONAL INCOME FUND
Schedule of Investments as of December 31, 2017

| Principal Amount | Bank Loans (15.1%) ^a | Value |
|-------------------------------|--|----------------|
| Basic Materials (1.7%) | | |
| | Arch Coal, Inc., Term Loan 4.819%, (LIBOR 1M + 3.250%), 3/7/2024 ^b | \$25,036 |
| \$24,875 | | |
| | Chemours Company, Term Loan 4.070%, (LIBOR 1M + 2.500%), 5/12/2022 ^b | 84,960 |
| 84,362 | | |
| | CONSOL Mining Corporation, Term Loan 7.470%, (LIBOR 3M + 6.000%), 10/30/2022 ^b | 30,325 |
| 30,000 | | |
| | Contura Energy, Inc., Term Loan 6.630%, (LIBOR 2M + 5.000%), 3/17/2024 ^b | 119,123 |
| 120,937 | | |
| | Ineos Finance, LLC, Term Loan 3.569%, (LIBOR 1M + 2.000%), 3/31/2024 ^b | 70,000 |
| 70,000 | | |
| | Peabody Energy Corporation, Term Loan 5.069%, (LIBOR 1M + 3.500%), 3/31/2022 ^b | 24,413 |
| 24,104 | | |
| | Total | 353,857 |

| | | |
|-----------------------------|--|----------------|
| Capital Goods (1.5%) | | |
| | Cortes NP Intermediate Holding II Corporation, Term Loan 5.350%, (LIBOR 1M + 4.000%), 11/30/2023 ^b | 96,998 |
| 97,160 | | |
| | Navistar, Inc., Term Loan 4.900%, (LIBOR 1M + 3.500%), 11/3/2024 ^b | 40,112 |
| 40,000 | | |
| | Sterigenics-Nordion Holdings, LLC, Term Loan 4.569%, (LIBOR 1M + 3.000%), 5/15/2022 ^b | 178,502 |
| 178,650 | | |
| | Total | 315,612 |

| | | |
|---------------------------------------|--|---------|
| Communications Services (4.0%) | | |
| | Altice Financing SA, Term Loan 4.109%, (LIBOR 3M + 2.750%), 7/15/2025 ^b | 87,599 |
| 89,550 | | |
| | Altice US Finance I Corporation, Term Loan 3.819%, (LIBOR 1M + 2.250%), 7/14/2025 ^b | 123,779 |
| 124,375 | | |
| | CBS Radio, Inc., Term Loan 4.172%, (LIBOR 3M + 2.750%), 10/17/2023 ^b | 125,572 |
| 125,000 | | |
| | CSC Holdings, LLC, Term Loan 3.741%, (LIBOR 1M + 2.250%), 7/17/2025 ^b | 123,792 |
| 124,375 | | |
| | Hargray Merger Subsidiary Corporation, Term Loan 4.569%, (LIBOR 1M + 3.000%), 3/24/2024 ^b | 34,877 |
| 34,825 | | |
| | Liberty Cablevision of Puerto Rico, LLC, Term Loan 4.859%, (LIBOR 3M + 3.500%), 1/7/2022 ^b | 87,075 |
| 90,000 | | |
| | New LightSquared, Term Loan 20.531%, PIK 9.817%, (LIBOR 3M + 8.750%), 12/7/2020 ^{b,c} | 99,854 |
| 107,805 | | |

| Principal Amount | Bank Loans (15.1%) ^a | Value |
|---|---|----------------|
| Communications Services (4.0%) - continued | | |
| | SFR Group SA, Term Loan 4.130%, (LIBOR 3M + 2.750%), 6/22/2025 ^b | \$75,899 |
| \$79,600 | | |
| | Unitymedia Finance, LLC, Term Loan 0.000%, (LIBOR 3M + 2.250%), 1/20/2026 ^{b,d,e} | 49,861 |
| 50,000 | | |
| | Total | 808,308 |

| | | |
|---------------------------------|---|----------------|
| Consumer Cyclical (1.8%) | | |
| | Amaya Holdings BV, Term Loan 5.193%, (LIBOR 3M + 3.500%), 8/1/2021 ^b | 124,350 |
| 123,731 | | |
| | Boyd Gaming Corporation, Term Loan 3.975%, (LIBOR 1W + 2.500%), 9/15/2023 ^b | 116,238 |
| 115,660 | | |
| | Eldorado Resorts, Inc., Term Loan 3.769%, (LIBOR 1M + 2.250%), 4/17/2024 ^b | 82,479 |
| 82,479 | | |
| | Golden Nugget, Inc., Term Loan 4.770%, (LIBOR 1M + 3.250%), 10/4/2023 ^b | 45,081 |
| 44,773 | | |
| | Total | 368,148 |

| | | |
|-------------------------------------|--|----------------|
| Consumer Non-Cyclical (1.4%) | | |
| | Albertson's, LLC, Term Loan 4.319%, (LIBOR 1M + 2.750%), 8/25/2021 ^{b,e} | 73,256 |
| 74,812 | | |
| | CHS/Community Health Systems, Inc., Term Loan 4.479%, (LIBOR 3M + 3.000%), 1/27/2021 ^b | 37,410 |
| 39,256 | | |
| | Endo Luxembourg Finance Company I SARL., Term Loan 5.875%, (LIBOR 1M + 4.250%), 4/27/2024 ^b | 89,998 |
| 89,550 | | |
| | Revlon Consumer Products Corporation, Term Loan 5.069%, (LIBOR 1M + 3.500%), 9/7/2023 ^b | 18,461 |
| 24,937 | | |
| | Valeant Pharmaceuticals International, Inc., Term Loan 4.940%, (LIBOR 3M + 3.500%), 4/1/2022 ^{b,d,e} | 65,375 |
| 64,503 | | |
| | Total | 284,500 |

| | | |
|----------------------|--|---------------|
| Energy (0.4%) | | |
| | Radiate Holdco, LLC, Term Loan 0.000%, (LIBOR 3M + 3.000%), 2/1/2024 ^{b,d,e} | 84,287 |
| 85,000 | | |
| | Total | 84,287 |

| | | |
|--------------------------|--|---------|
| Financials (1.9%) | | |
| | ASP AMC Merger Sub, Inc., Term Loan 5.193%, (LIBOR 3M + 3.500%), 4/13/2024 ^b | 112,848 |
| 113,096 | | |
| | Avolon TLB Borrower 1 US, LLC, Term Loan 3.751%, (LIBOR 1M + 2.250%), 4/3/2022 ^b | 49,350 |
| 49,750 | | |

The accompanying Notes to Financial Statements are an integral part of this schedule.

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| Principal Amount | Bank Loans (15.1%) ^a | Value |
|--------------------------------------|--|----------------|
| Financials (1.9%) - continued | | |
| | Colorado Buyer, Inc., Term Loan | |
| \$59,700 | 4.380%, (LIBOR 3M + 3.000%), 5/1/2024 ^b | \$60,036 |
| 65,000 | 8.630%, (LIBOR 3M + 7.250%), 5/1/2025 ^b | 65,569 |
| | Gartner, Inc., Term Loan | |
| 109,175 | 3.569%, (LIBOR 1M + 2.000%), 4/5/2024 ^b | 109,448 |
| | Total | 397,251 |

| Technology (0.9%) | | |
|--------------------------|--|----------------|
| | Harland Clarke Holdings Corporation, Term Loan | |
| 92,446 | 6.443%, (LIBOR 3M + 4.750%), 10/31/2023 ^b | 92,755 |
| | Micron Technology, Inc., Term Loan | |
| 24,937 | 3.390%, (LIBOR 3M + 2.000%), 4/26/2022 ^b | 25,147 |
| | Western Digital Corporation, Term Loan | |
| 64,838 | 3.569%, (LIBOR 1M + 2.000%), 4/29/2023 ^b | 65,048 |
| | Total | 182,950 |

| Transportation (1.0%) | | |
|------------------------------|--|----------------|
| | Arctic LNG Carriers, Ltd., Term Loan | |
| 74,625 | 6.069%, (LIBOR 1M + 4.500%), 5/18/2023 ^b | 75,138 |
| | XPO Logistics, Inc., Term Loan | |
| 125,000 | 3.599%, (LIBOR 3M + 2.250%), 10/30/2021 ^b | 125,663 |
| | Total | 200,801 |

| Utilities (0.5%) | | |
|-------------------------|--|------------------|
| | Talen Energy Supply, LLC, Term Loan | |
| 95,528 | 5.569%, (LIBOR 1M + 4.000%), 7/6/2023 ^b | 96,105 |
| | Total | 96,105 |
| | Total Bank Loans (cost \$3,098,551) | 3,091,819 |

| Principal Amount | Long-Term Fixed Income (56.5%) | Value |
|---------------------------------------|---|----------------|
| Asset-Backed Securities (1.1%) | | |
| | DRB Prime Student Loan Trust | |
| 140,123 | 2.890%, 6/25/2040, Ser. 2016-B, Class A2 ^f | 140,259 |
| | Earnest Student Loan Program, LLC | |
| 91,411 | 2.680%, 7/25/2035, Ser. 2016-C, Class A2 ^f | 91,047 |
| | Total | 231,306 |

| Basic Materials (2.9%) | | |
|-------------------------------|--------------------------------|---------|
| | Anglo American Capital plc | |
| 5,000 | 4.125%, 9/27/2022 ^f | 5,168 |
| | Big River Steel, LLC | |
| 125,000 | 7.250%, 9/1/2025 ^f | 132,188 |
| | CF Industries, Inc. | |
| 125,000 | 5.150%, 3/15/2034 | 127,500 |

| Principal Amount | Long-Term Fixed Income (56.5%) | Value |
|---|---------------------------------|----------------|
| Basic Materials (2.9%) - continued | | |
| | El du Pont de Nemours & Company | |
| \$5,000 | 2.200%, 5/1/2020 | \$4,995 |
| | First Quantum Minerals, Ltd. | |
| 125,000 | 7.250%, 4/1/2023 ^f | 134,687 |
| | Grinding Media, Inc. | |
| 125,000 | 7.375%, 12/15/2023 ^f | 134,212 |
| | Kinross Gold Corporation | |
| 20,000 | 4.500%, 7/15/2027 ^f | 20,125 |
| | Sherwin-Williams Company | |
| 5,000 | 2.250%, 5/15/2020 | 4,983 |
| | Teck Resources, Ltd. | |
| 15,000 | 6.125%, 10/1/2035 | 16,800 |
| | Vale Overseas, Ltd. | |
| 13,000 | 5.875%, 6/10/2021 | 14,157 |
| | Total | 594,815 |

| Capital Goods (2.7%) | | |
|-----------------------------|---|----------------|
| | Ardagh Packaging Finance plc | |
| 125,000 | 6.000%, 2/15/2025 ^f | 131,563 |
| | Caterpillar Financial Services Corporation | |
| 4,000 | 1.850%, 9/4/2020 | 3,953 |
| | Cintas Corporation No. 2 | |
| 4,000 | 2.900%, 4/1/2022 | 4,035 |
| | CNH Industrial Capital, LLC | |
| 5,000 | 4.875%, 4/1/2021 | 5,250 |
| | CNH Industrial NV | |
| 15,000 | 3.850%, 11/15/2027 | 14,972 |
| | General Electric Company | |
| 100,000 | 5.000%, 1/21/2021 ^{b,g} | 103,060 |
| | H&E Equipment Services, Inc. | |
| 125,000 | 5.625%, 9/1/2025 ^f | 130,625 |
| | Rockwell Collins, Inc. | |
| 4,000 | 1.950%, 7/15/2019 | 3,979 |
| | Textron Financial Corporation | |
| 150,000 | 3.151%, (LIBOR 3M + 1.735%), 2/15/2042 ^{b,f} | 132,375 |
| | Textron, Inc. | |
| 25,000 | 3.375%, 3/1/2028 | 24,852 |
| | Total | 554,664 |

| Collateralized Mortgage Obligations (6.4%) | | |
|---|--|---------|
| | Bear Stearns ARM Trust | |
| 102,030 | 3.692%, 2/25/2035, Ser. 2004-12, Class 3A1 ^b | 101,834 |
| | Countrywide Alternative Loan Trust | |
| 98,679 | 2.063%, (12 MTA + 1.000%), 12/25/2035, Ser. 2005-69, Class A1 ^b | 94,247 |
| | | |
| 67,284 | 5.750%, 5/25/2036, Ser. 2006-6CB, Class 2A16 | 49,705 |
| | CSMC Mortgage-Backed Trust | |
| 83,622 | 6.000%, 11/25/2036, Ser. 2006-9, Class 6A14 | 80,220 |
| | GMACM Mortgage Loan Trust | |
| 73,503 | 3.708%, 11/19/2035, Ser. 2005-AR6, Class 1A1 ^b | 69,704 |

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| Principal Amount | Long-Term Fixed Income (56.5%) | Value |
|---|---|------------------|
| Collateralized Mortgage Obligations (6.4%) - continued | | |
| | Impac Secured Assets Trust 1.792%, (LIBOR 1M + 0.240%), 9/25/2037, Ser. 2014-GC18, Class A3 ^b | \$56,760 |
| \$68,443 | | |
| | Mill City Mortgage Loan Trust 2.750%, 11/25/2058, Ser. 2017-1, Class A1 ^{b,f} | 84,136 |
| 84,180 | | |
| | Popular ABS Mortgage Pass-Through Trust 4.153%, 11/25/2035, Ser. 2005-5, Class AF4 ^h | 124,951 |
| 125,000 | | |
| | Residential Accredit Loans, Inc. Trust 2.102%, (LIBOR 1M + 0.550%), 1/25/2037, Ser. 2007-3, Class A1B ^b | 86,608 |
| 110,762 | | |
| | WaMu Mortgage Pass Through Certificates 1.842%, (LIBOR 1M + 0.290%), 10/25/2045, Ser. 2005-AR13, Class A1A1 ^b | 176,023 |
| 182,577 | | |
| | 2.023%, (12 MTA + 0.960%), 9/25/2046, Ser. 2006-AR11, Class 1A ^b | 43,539 |
| 48,177 | | |
| | 1.943%, (12 MTA + 0.880%), 10/25/2046, Ser. 2006-AR13, Class 1A ^b | 96,333 |
| 107,541 | | |
| | 1.793%, (12 MTA + 0.730%), 1/25/2047, Ser. 2006-AR19, Class 1A1A ^b | 110,813 |
| 111,237 | | |
| | Wells Fargo Mortgage Backed Securities Trust 5.500%, 11/25/2021, Ser. 2006-17, Class A1 | 56,677 |
| 57,989 | | |
| | 5.500%, 4/25/2036, Ser. 2006-4, Class 2A2 | 87,322 |
| 89,841 | | |
| | Total | 1,318,872 |

Communications Services (4.1%)

| | | |
|---------|--|---------|
| | AT&T, Inc. 2.850%, 2/14/2023 | 8,031 |
| 8,000 | | |
| | British Sky Broadcasting Group plc 3.125%, 11/26/2022 ^f | 3,017 |
| 3,000 | | |
| | Charter Communications Operating, LLC 4.908%, 7/23/2025 | 15,944 |
| 15,000 | | |
| | Cox Communications, Inc. 3.350%, 9/15/2026 ^f | 4,885 |
| 5,000 | | |
| | Digicel Group, Ltd. 8.250%, 9/30/2020 ^f | 98,380 |
| 100,000 | | |
| | Discovery Communications, LLC 2.200%, 9/20/2019 | 5,972 |
| 6,000 | | |
| | 18,000 2.950%, 3/20/2023 | 17,812 |
| | DISH Network Corporation, Convertible 3.375%, 8/15/2026 | 129,487 |
| 119,000 | | |
| | Intelsat Jackson Holdings SA 7.500%, 4/1/2021 | 91,000 |
| 100,000 | | |
| | Liberty Interactive, LLC, Convertible 1.750%, 9/30/2046 ^f | 1,154 |
| 1,000 | | |
| | Liberty Media Corporation, Convertible 1.000%, 1/30/2023 ^f | 30,139 |
| 27,000 | | |

| Principal Amount | Long-Term Fixed Income (56.5%) | Value |
|---|---|----------------|
| Communications Services (4.1%) - continued | | |
| | Sprint Corporation 7.625%, 2/15/2025 | \$130,937 |
| \$125,000 | | |
| | Time Warner, Inc. 4.875%, 3/15/2020 | 3,157 |
| 3,000 | | |
| | VeriSign, Inc. 4.750%, 7/15/2027 | 127,812 |
| 125,000 | | |
| | Viacom, Inc. 4.250%, 9/1/2023 | 5,104 |
| 5,000 | | |
| | 25,000 6.875%, 4/30/2036 | 28,349 |
| | Zayo Group, LLC 6.375%, 5/15/2025 | 132,187 |
| 125,000 | | |
| | Total | 833,367 |

Consumer Cyclical (2.7%)

| | | |
|---------|---|----------------|
| | Delphi Jersey Holdings plc 5.000%, 10/1/2025 ^f | 126,562 |
| 125,000 | | |
| | Ford Motor Credit Company, LLC 2.262%, 3/28/2019 | 4,992 |
| 5,000 | | |
| | 4,000 3.336%, 3/18/2021 | 4,062 |
| | General Motors Financial Company, Inc. 2.650%, 4/13/2020 | 4,001 |
| 4,000 | | |
| | 4,000 4.375%, 9/25/2021 | 4,207 |
| | 3,000 3.150%, 6/30/2022 | 2,997 |
| 107,541 | | |
| | Hanesbrands, Inc. 4.875%, 5/15/2026 ^f | 128,125 |
| 125,000 | | |
| | Hyundai Capital America 2.550%, 4/3/2020 ^f | 2,975 |
| 3,000 | | |
| | 3,000 2.750%, 9/18/2020 ^f | 2,978 |
| | Lennar Corporation 2.950%, 11/29/2020 ^f | 3,970 |
| 4,000 | | |
| | McDonald's Corporation 2.625%, 1/15/2022 | 5,010 |
| 5,000 | | |
| | Scientific Games International, Inc. 7.000%, 1/1/2022 ^f | 131,719 |
| 125,000 | | |
| | Volkswagen Group of America Finance, LLC 2.450%, 11/20/2019 ^f | 2,998 |
| 3,000 | | |
| | Wabash National Corporation 5.500%, 10/1/2025 ^f | 125,938 |
| 125,000 | | |
| | Total | 550,534 |

Consumer Non-Cyclical (4.0%)

| | | |
|---------|---|---------|
| | Abbott Laboratories 3.750%, 11/30/2026 | 30,798 |
| 30,000 | | |
| | Albertsons Companies, LLC 6.625%, 6/15/2024 | 119,375 |
| 125,000 | | |
| | Alliance One International, Inc. 9.875%, 7/15/2021 | 92,000 |
| 100,000 | | |
| | Amgen, Inc. 2.650%, 5/11/2022 | 4,986 |
| 5,000 | | |
| | Anthem, Inc., Convertible 2.750%, 10/15/2042 | 150,706 |
| 49,000 | | |
| | BAT Capital Corporation 2.297%, 8/14/2020 ^f | 2,983 |
| 3,000 | | |
| | 3,000 2.764%, 8/15/2022 ^f | 2,983 |
| | 20,000 3.557%, 8/15/2027 ^f | 20,020 |
| | Becton, Dickinson and Company 3.125%, 11/8/2021 | 5,042 |
| 5,000 | | |

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| Principal Amount | Long-Term Fixed Income (56.5%) | Value |
|---|--|----------------|
| Consumer Non-Cyclical (4.0%) - continued | | |
| | Cardinal Health, Inc. | |
| \$3,000 | 1.948%, 6/14/2019 | \$2,981 |
| 3,000 | 2.616%, 6/15/2022 | 2,949 |
| | Forest Laboratories, LLC | |
| 2,000 | 4.875%, 2/15/2021 ^f | 2,117 |
| | J.M. Smucker Company | |
| 3,000 | 2.200%, 12/6/2019 | 2,995 |
| | JBS USA, LLC | |
| 125,000 | 5.875%, 7/15/2024 ^f | 120,781 |
| | Kraft Heinz Foods Company | |
| 6,000 | 5.375%, 2/10/2020 | 6,357 |
| | Kroger Company | |
| 3,000 | 2.800%, 8/1/2022 | 2,989 |
| | Mattel, Inc. | |
| 125,000 | 6.750%, 12/31/2025 ^f | 126,681 |
| | Medtronic Global Holdings SCA | |
| 5,000 | 1.700%, 3/28/2019 | 4,979 |
| | Molson Coors Brewing Company | |
| 5,000 | 2.250%, 3/15/2020 | 4,974 |
| | Mondelez International Holdings Netherlands BV | |
| 4,000 | 2.000%, 10/28/2021 ^f | 3,891 |
| | Shire Acquisitions Investments Ireland Designated Activity Company | |
| 6,000 | 2.400%, 9/23/2021 | 5,905 |
| | Teva Pharmaceutical Finance Company BV | |
| 9,000 | 2.950%, 12/18/2022 | 8,073 |
| | Teva Pharmaceutical Finance IV, LLC | |
| 2,000 | 2.250%, 3/18/2020 | 1,934 |
| | Valeant Pharmaceuticals International, Inc. | |
| 100,000 | 5.500%, 3/1/2023 ^f | 91,500 |
| | Zoetis, Inc. | |
| 4,000 | 3.450%, 11/13/2020 | 4,094 |
| | Total | 822,093 |
| Energy (3.4%) | | |
| | BP Capital Markets plc | |
| 6,000 | 2.520%, 9/19/2022 | 5,969 |
| | Canadian Natural Resources, Ltd. | |
| 3,000 | 2.950%, 1/15/2023 | 2,986 |
| | Canadian Oil Sands, Ltd. | |
| 3,000 | 9.400%, 9/1/2021 ^f | 3,587 |
| | Cenovus Energy, Inc. | |
| 3,000 | 3.800%, 9/15/2023 | 3,030 |
| | Cheniere Energy Partners, LP | |
| 125,000 | 5.250%, 10/1/2025 ^f | 127,188 |
| | Continental Resources, Inc. | |
| 3,000 | 5.000%, 9/15/2022 | 3,045 |
| 125,000 | 3.800%, 6/1/2024 | 123,594 |
| | Enbridge, Inc. | |
| 3,000 | 2.900%, 7/15/2022 | 2,981 |
| | Encana Corporation | |
| 30,000 | 3.900%, 11/15/2021 | 30,829 |
| | Endeavor Energy Resources, LP | |
| 125,000 | 5.500%, 1/30/2026 ^f | 127,188 |
| | Enterprise Products Operating, LLC | |
| 75,000 | 5.250%, 8/16/2077 ^b | 74,250 |

| Principal Amount | Long-Term Fixed Income (56.5%) | Value |
|----------------------------------|--|----------------|
| Energy (3.4%) - continued | | |
| | EQT Corporation | |
| \$6,000 | 3.000%, 10/1/2022 | \$5,935 |
| | ONEOK, Inc. | |
| 34,000 | 7.500%, 9/1/2023 | 40,462 |
| | Petrobras Global Finance BV | |
| 4,000 | 8.375%, 5/23/2021 | 4,562 |
| 7,000 | 7.375%, 1/17/2027 | 7,707 |
| | Petroleos Mexicanos | |
| 5,000 | 6.000%, 3/5/2020 | 5,305 |
| | Plains All American Pipeline, LP | |
| 8,000 | 5.000%, 2/1/2021 | 8,383 |
| | Sabine Pass Liquefaction, LLC | |
| 3,000 | 6.250%, 3/15/2022 | 3,338 |
| 3,000 | 5.625%, 4/15/2023 | 3,293 |
| | TransCanada Trust | |
| 105,000 | 5.300%, 3/15/2077 ^b | 108,281 |
| | Western Gas Partners, LP | |
| 3,000 | 4.000%, 7/1/2022 | 3,060 |
| | Williams Partners, LP | |
| 5,000 | 4.000%, 11/15/2021 | 5,170 |
| | Total | 700,143 |
| Financials (12.8%) | | |
| | AIG Global Funding | |
| 6,000 | 2.150%, 7/2/2020 ^f | 5,946 |
| | American Express Credit Corporation | |
| 3,000 | 1.715%, (LIBOR 3M + 0.330%), 5/3/2019 ^b | 3,006 |
| 3,000 | 2.200%, 3/3/2020 | 2,991 |
| | ASP AMC Merger Sub, Inc. | |
| 100,000 | 8.000%, 5/15/2025 ^f | 96,000 |
| | Australia & New Zealand Banking Group, Ltd. | |
| 100,000 | 6.750%, 6/15/2026 ^{b,f,g} | 113,750 |
| | Bank of America Corporation | |
| 3,000 | 2.369%, 7/21/2021 ^b | 2,995 |
| 25,000 | 4.000%, 1/22/2025 | 26,003 |
| | Bank of Montreal | |
| 4,000 | 2.100%, 6/15/2020 | 3,975 |
| | Bank of Nova Scotia | |
| 4,000 | 2.700%, 3/7/2022 | 4,000 |
| | BB&T Corporation | |
| 6,000 | 2.150%, 2/1/2021 | 5,943 |
| | Blackstone Mortgage Trust, Inc., Convertible | |
| 62,000 | 5.250%, 12/1/2018 | 72,773 |
| | BNP Paribas SA | |
| 100,000 | 7.625%, 3/30/2021 ^{b,f,g} | 110,000 |
| | Capital One Financial Corporation | |
| 3,000 | 2.500%, 5/12/2020 | 2,996 |
| 10,000 | 3.050%, 3/9/2022 | 10,069 |
| | CBOE Holdings, Inc. | |
| 4,000 | 1.950%, 6/28/2019 | 3,974 |
| | Citigroup, Inc. | |
| 3,000 | 2.750%, 4/25/2022 | 2,994 |
| | Commerzbank AG | |
| 3,000 | 2.065%, (LIBOR 3M + 0.690%), 10/27/2022 ^b | 2,995 |
| | Commerzbank AG | |
| 20,000 | 8.125%, 9/19/2023 ^f | 23,913 |

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|---------------------------------------|---|---------|--|---|---------|
| Financials (12.8%) - continued | | | Financials (12.8%) - continued | | |
| \$5,000 | Commonwealth Bank of Australia 2.250%, 3/10/2020 ^f | \$4,984 | \$3,000 | New York Life Global Funding 2.300%, 6/10/2022 ^f | \$2,958 |
| 6,000 | Cooperatieve Centrale Raiffeisen- Boerenleenbank BA 3.950%, 11/9/2022 | 6,255 | 6,000 | PNC Bank NA 2.450%, 11/5/2020 | 6,009 |
| 3,000 | Credit Agricole SA 3.375%, 1/10/2022 ^f | 3,046 | 125,000 | Quicken Loans, Inc. 5.750%, 5/1/2025 ^f | 129,376 |
| 100,000 | 8.125%, 12/23/2025 ^{b,f,g} | 119,921 | 4,000 | Realty Income Corporation 5.750%, 1/15/2021 | 4,331 |
| 50,000 | Credit Suisse Group AG 7.500%, 12/11/2023 ^{b,f,g} | 57,120 | 3,000 | Reinsurance Group of America, Inc. 4.700%, 9/15/2023 | 3,218 |
| 11,000 | Credit Suisse Group Funding, Ltd. 3.125%, 12/10/2020 | 11,139 | 5,000 | Royal Bank of Canada 2.125%, 3/2/2020 | 4,985 |
| 2,000 | Deutsche Bank AG 2.700%, 7/13/2020 | 1,990 | 100,000 | Royal Bank of Scotland Group plc 7.500%, 8/10/2020 ^{b,g} | 105,750 |
| 8,000 | 4.250%, 10/14/2021 | 8,343 | 4,000 | 8.625%, 8/15/2021 ^{b,g} | 4,505 |
| 4,000 | Digital Realty Trust, LP 2.750%, 2/1/2023 | 3,964 | 100,000 | Societe Generale SA 8.000%, 9/29/2025 ^{b,f,g} | 116,250 |
| 4,000 | Fifth Third Bancorp 2.600%, 6/15/2022 | 3,976 | 1,000 | Standard Chartered plc 2.100%, 8/19/2019 ^f | 994 |
| 70 | First Tennessee Bank NA 3.750%, (LIBOR 3M + 0.850%), 1/29/2018 ^{b,f,g} | 55,300 | 100,000 | 7.500%, 4/2/2022 ^{b,f,g} | 108,250 |
| 20,000 | GE Capital International Funding Company 4.418%, 11/15/2035 | 21,630 | 100,000 | State Street Capital Trust IV 2.589%, (LIBOR 3M + 1.000%), 6/15/2047 ^b | 90,124 |
| 6,000 | Goldman Sachs Group, Inc. 5.375%, 5/10/2020 ^{b,g} | 6,149 | 6,000 | Sumitomo Mitsui Financial Group, Inc. 2.934%, 3/9/2021 | 6,056 |
| 4,000 | 2.600%, 12/27/2020 | 3,999 | 3,000 | 2.784%, 7/12/2022 | 2,982 |
| 10,000 | 5.250%, 7/27/2021 | 10,837 | 4,000 | Synchrony Financial 3.000%, 8/15/2019 | 4,027 |
| 6,000 | 2.545%, (LIBOR 3M + 1.050%), 6/5/2023 ^b | 6,054 | 6,000 | UBS Group Funding Jersey, Ltd. 3.000%, 4/15/2021 ^f | 6,042 |
| 100,000 | 5.300%, 11/10/2026 ^{b,g} | 106,250 | 120,000 | USB Realty Corporation 2.506%, (LIBOR 3M + 1.147%), 1/15/2022 ^{b,f,g} | 108,150 |
| 8,000 | HSBC Holdings plc 3.400%, 3/8/2021 | 8,176 | 100,000 | Wachovia Capital Trust II 1.859%, (LIBOR 3M + 0.500%), 1/15/2027 ^b | 93,500 |
| 75,000 | 6.375%, 9/17/2024 ^{b,g} | 79,875 | 3,000 | Wells Fargo & Company 2.625%, 7/22/2022 | 2,983 |
| 100,000 | ILFC E-Capital Trust II 4.620%, (LIBOR 3M + 1.800%), 12/21/2065 ^{b,f} | 96,500 | 4,000 | Welltower, Inc. 4.950%, 1/15/2021 | 4,250 |
| 4,000 | J.P. Morgan Chase & Company 2.161%, (LIBOR 3M + 0.680%), 6/1/2021 ^b | 4,022 | Total 2,630,282 | | |
| 100,000 | 4.625%, 11/1/2022 ^{b,g} | 97,750 | Foreign Government (5.8%) | | |
| 4,000 | 2.776%, 4/25/2023 ^b | 4,003 | 68,000 | Argentina Government International Bond 7.500%, 4/22/2026 | 76,918 |
| 100,000 | J.P. Morgan Chase Capital XXIII 2.416%, (LIBOR 3M + 1.000%), 5/15/2047 ^b | 89,250 | 44,475 | 8.280%, 12/31/2033 | 52,436 |
| 100,000 | Lloyds Bank plc 1.552%, (LIBOR 6M + 0.100%), 2/28/2018 ^{b,g} | 89,050 | 15,000 | 7.125%, 7/6/2036 | 16,252 |
| 100,000 | Lloyds Banking Group plc 6.657%, 5/21/2037 ^{b,f,g} | 117,000 | 36,934 | 2.500%, 12/31/2038 ^h | 27,152 |
| 100,000 | Macquarie Bank, Ltd. 6.125%, 3/8/2027 ^{b,f,g} | 103,875 | 18,000 | 7.625%, 4/22/2046 | 20,304 |
| 75,000 | MetLife, Inc. 9.250%, 4/8/2038 ^f | 110,625 | Brazil Government International Bond | | |
| 66,000 | MGIC Investment Corporation, Convertible 9.000%, 4/1/2063 ^f | 90,585 | 20,000 | 6.000%, 4/7/2026 | 22,350 |
| 6,000 | Morgan Stanley 5.500%, 7/28/2021 | 6,562 | 48,000 | 7.125%, 1/20/2037 | 57,840 |
| 3,000 | 2.750%, 5/19/2022 | 2,989 | 20,000 | 5.625%, 2/21/2047 | 20,430 |
| | | | Colombia Government International Bond | | |
| | | | 66,000 | 5.625%, 2/26/2044 | 75,570 |
| | | | Indonesia Government International Bond | | |
| | | | 33,000 | 4.875%, 5/5/2021 ^f | 35,195 |

The accompanying Notes to Financial Statements are an integral part of this schedule.

MULTIDIMENSIONAL INCOME FUND
Schedule of Investments as of December 31, 2017

| Principal Amount | Long-Term Fixed Income (56.5%) | Value |
|--|---------------------------------|------------------|
| Foreign Government (5.8%) - continued | | |
| \$52,000 | 5.875%, 1/15/2024 ^f | \$59,130 |
| 28,000 | 4.750%, 1/8/2026 ^f | 30,418 |
| 23,000 | 8.500%, 10/12/2035 ^f | 34,465 |
| 12,000 | 6.750%, 1/15/2044 ^f | 15,949 |
| Mexico Government International Bond | | |
| 75,000 | 4.150%, 3/28/2027 | 77,775 |
| 140,000 | 4.750%, 3/8/2044 | 141,540 |
| Panama Government International Bond | | |
| 40,000 | 3.750%, 3/16/2025 | 41,700 |
| 6,000 | 9.375%, 4/1/2029 | 9,090 |
| 21,000 | 6.700%, 1/26/2036 | 27,951 |
| Peru Government International Bond | | |
| 39,000 | 8.750%, 11/21/2033 | 61,425 |
| South Africa Government International Bond | | |
| 25,000 | 5.875%, 5/30/2022 | 27,300 |
| 43,000 | 4.300%, 10/12/2028 | 41,484 |
| Turkey Government International Bond | | |
| 19,000 | 7.000%, 6/5/2020 | 20,498 |
| 100,000 | 4.250%, 4/14/2026 | 95,319 |
| 30,000 | 6.875%, 3/17/2036 | 33,435 |
| 65,000 | 6.750%, 5/30/2040 | 71,524 |
| Total | | 1,193,450 |

Mortgage-Backed Securities (6.3%)

| | | |
|--|-------------------------------|------------------|
| Federal National Mortgage Association Conventional 30-Yr. Pass Through | | |
| 500,000 | 3.500%, 1/1/2048 ^e | 513,650 |
| 750,000 | 4.000%, 1/1/2048 ^e | 784,725 |
| Total | | 1,298,375 |

Technology (3.4%)

| | | |
|---|---|----------------|
| Alliance Data Systems Corporation | | |
| 125,000 | 5.375%, 8/1/2022 ^f | 125,938 |
| Apple, Inc. | | |
| 5,000 | 2.850%, 5/6/2021 | 5,080 |
| 5,000 | 1.763%, (LIBOR 3M + 0.350%), 5/11/2022 ^b | 5,032 |
| 25,000 | 4.500%, 2/23/2036 | 28,637 |
| Baidu, Inc. | | |
| 3,000 | 3.000%, 6/30/2020 | 3,012 |
| Broadcom Corporation | | |
| 25,000 | 3.500%, 1/15/2028 ^f | 23,825 |
| Cengage Learning, Inc. | | |
| 100,000 | 9.500%, 6/15/2024 ^f | 90,500 |
| Harland Clarke Holdings Corporation | | |
| 125,000 | 8.375%, 8/15/2022 ^f | 129,806 |
| Intel Corporation, Convertible | | |
| 12,000 | 3.250%, 8/1/2039 | 26,655 |
| Microchip Technology, Inc., Convertible | | |
| 75,000 | 1.625%, 2/15/2027 ^f | 87,891 |
| Micron Technology, Inc., Convertible | | |
| 45,000 | 2.125%, 2/15/2033 | 168,834 |
| NetApp, Inc. | | |
| 4,000 | 2.000%, 9/27/2019 | 3,969 |
| Total | | 699,179 |

| Principal Amount | Long-Term Fixed Income (56.5%) | Value |
|----------------------------------|--------------------------------|--------------|
| Transportation (<0.1%) | | |
| Delta Air Lines, Inc. | | |
| \$4,000 | 2.875%, 3/13/2020 | \$4,027 |
| Total | | 4,027 |

Utilities (0.9%)

| | | |
|-----------------------------------|--------------------|----------------|
| CenterPoint Energy, Inc. | | |
| 4,000 | 2.500%, 9/1/2022 | 3,939 |
| Dominion Energy, Inc. | | |
| 6,000 | 2.579%, 7/1/2020 | 6,002 |
| Duke Energy Corporation | | |
| 6,000 | 2.400%, 8/15/2022 | 5,894 |
| Edison International | | |
| 3,000 | 2.125%, 4/15/2020 | 2,974 |
| Exelon Generation Company, LLC | | |
| 4,000 | 2.950%, 1/15/2020 | 4,041 |
| FirstEnergy Corporation | | |
| 4,000 | 2.850%, 7/15/2022 | 3,963 |
| Kinder Morgan Energy Partners, LP | | |
| 5,000 | 9.000%, 2/1/2019 | 5,338 |
| NRG Energy, Inc. | | |
| 125,000 | 7.250%, 5/15/2026 | 136,092 |
| Pinnacle West Capital Corporation | | |
| 5,000 | 2.250%, 11/30/2020 | 4,976 |
| Southern Company | | |
| 3,000 | 2.350%, 7/1/2021 | 2,982 |
| Total | | 176,201 |

Total Long-Term Fixed Income (cost \$11,333,922) 11,607,308

| Shares | Registered Investment Companies (18.3%) | Value |
|--|--|----------------|
| Affiliated Fixed Income Holdings (4.3%) | | |
| 89,000 | Thrivent Core Emerging Markets Debt Fund | 880,206 |
| Total | | 880,206 |

Equity Funds/Exchange Traded Funds (4.5%)

| | | |
|--------------|---|----------------|
| 11,100 | AllianzGI NFJ Dividend Interest & Premium Strategy Fund | 144,855 |
| 62 | Altaba, Inc. ⁱ | 4,331 |
| 4,357 | BlackRock Enhanced Capital & Income Fund, Inc. | 71,368 |
| 15,276 | BlackRock Enhanced Equity Dividend Trust | 140,997 |
| 11,984 | BlackRock Resources & Commodities Strategy Trust | 117,084 |
| 5,813 | ClearBridge Energy MLP Opportunity Fund, Inc. | 68,593 |
| 5,205 | Cohen & Steers REIT & Preferred Income Fund, Inc. | 110,710 |
| 9,385 | Eaton Vance Risk-Managed Diversified Equity Income Fund | 90,378 |
| 10,295 | Neuberger Berman MLP Income Fund, Inc. | 96,567 |
| 5,200 | Vaneck Vectors BDC Income ETF | 86,320 |
| Total | | 931,203 |

Fixed Income Funds/Exchange Traded Funds (9.5%)

| | | |
|-------|---|--------|
| 6,225 | AllianceBernstein Global High Income Fund, Inc. | 79,431 |
|-------|---|--------|

The accompanying Notes to Financial Statements are an integral part of this schedule.

MULTIDIMENSIONAL INCOME FUND

Schedule of Investments as of December 31, 2017

| Shares | Registered Investment Companies (18.3%) | Value |
|---|---|------------------|
| Fixed Income Funds/Exchange Traded Funds (9.5%) - continued | | |
| 6,249 | BlackRock Core Bond Trust | \$87,736 |
| 9,457 | BlackRock Corporate High Yield Fund, Inc. | 103,460 |
| 7,914 | BlackRock Credit Allocation Income Trust | 105,414 |
| 2,457 | Cohen & Steers Limited Duration Preferred & Income Fund, Inc. | 64,054 |
| 4,800 | Eaton Vance Short Duration Diversified Income Fund | 68,880 |
| 3,612 | First Trust/Aberdeen Global Opportunity Income Fund | 42,116 |
| 6,939 | Invesco Dynamic Credit Opportunities Fund | 81,256 |
| 20,092 | Invesco Senior Income Trust | 88,204 |
| 8,350 | iShares 0-5 Year High Yield Corporate Bond ETF | 393,536 |
| 13,875 | MFS Intermediate Income Trust | 57,581 |
| 11,500 | Nuveen Credit Strategies Income Fund | 94,530 |
| 3,290 | Nuveen Preferred and Income Term Fund | 81,460 |
| 4,500 | Pimco Dynamic Credit And Mortgage Income Fund | 100,980 |
| 5,535 | Prudential Global Short Duration High Yield Fund, Inc. | 79,759 |
| 11,950 | Templeton Global Income Fund | 77,197 |
| 1,200 | Vanguard Short-Term Corporate Bond ETF | 95,160 |
| 9,445 | Wells Fargo Income Opportunities Fund | 79,338 |
| 11,515 | Western Asset High Income Fund II, Inc. | 80,260 |
| 16,331 | Western Asset High Income Opportunity Fund, Inc. | 82,798 |
| Total | | 1,943,150 |
| Total Registered Investment Companies (cost \$3,744,949) 3,754,559 | | |

| Shares | Common Stock (4.0%) | Value |
|--------------------------------------|--|---------------|
| Consumer Discretionary (0.3%) | | |
| 5,038 | Caesars Entertainment Corporation ^l | 63,730 |
| 5 | Charter Communications, Inc. ^l | 1,680 |
| Total | | 65,410 |

| | | |
|----------------------|----------------------------------|----------------|
| Energy (2.5%) | | |
| 550 | Chevron Corporation | 68,854 |
| 1,435 | Enbridge, Inc. | 56,123 |
| 2,300 | Enterprise Products Partners, LP | 60,973 |
| 1,000 | Occidental Petroleum Corporation | 73,660 |
| 1,075 | ONEOK, Inc. | 57,459 |
| 1,134 | Royal Dutch Shell plc ADR | 75,649 |
| 900 | Schlumberger, Ltd. | 60,651 |
| 2,000 | Williams Companies, Inc. | 60,980 |
| Total | | 514,349 |

| | | |
|--------------------------|-----------------------------|--------|
| Financials (0.3%) | | |
| 525 | Bank of America Corporation | 15,498 |
| 886 | FNF Group | 34,767 |
| 345 | Huntington Bancshares, Inc. | 5,023 |

| Shares | Common Stock (4.0%) | Value |
|--------------------------------------|-----------------------|---------------|
| Financials (0.3%) - continued | | |
| 151 | Wells Fargo & Company | \$9,161 |
| Total | | 64,449 |

| | | |
|---------------------------|---|--------------|
| Health Care (0.1%) | | |
| 2 | Anthem, Inc. | 450 |
| 20 | Danaher Corporation | 1,857 |
| 138 | Sarepta Therapeutics, Inc. ^l | 7,678 |
| Total | | 9,985 |

| | | |
|--------------------------------------|------------------------------------|---------------|
| Information Technology (0.4%) | | |
| 20 | Lam Research Corporation | 3,681 |
| 611 | NXP Semiconductors NV ^l | 71,542 |
| Total | | 75,223 |

| | | |
|---------------------------|--|---------------|
| Real Estate (0.4%) | | |
| 116 | American Tower Corporation | 16,550 |
| 600 | Crown Castle International Corporation | 66,606 |
| Total | | 83,156 |

Total Common Stock (cost \$756,548) 812,572

| Shares | Preferred Stock (2.7%) | Value |
|--------------------------------|---|----------------|
| Consumer Staples (1.1%) | | |
| 1,249 | Bunge, Ltd., Convertible, 4.875% ^g | 129,946 |
| 4,000 | CHS, Inc., 6.750% ^{b,g} | 105,880 |
| Total | | 235,826 |

| | | |
|----------------------|---|---------------|
| Energy (0.3%) | | |
| 2,450 | NuStar Logistics, LP, 7.625% ^b | 61,250 |
| Total | | 61,250 |

| | | |
|--------------------------|--|----------------|
| Financials (1.2%) | | |
| 2,000 | Citigroup, Inc., 7.750% ^b | 54,960 |
| 2,000 | Countrywide Capital V, 7.000% | 52,840 |
| 2,085 | Federal National Mortgage Association, 0.000% ^{e,i} | 18,348 |
| 2,000 | GMAC Capital Trust I, 7.201% ^b | 51,900 |
| 2,000 | Morgan Stanley, 5.850% ^{b,g} | 54,200 |
| 6 | Wells Fargo & Company, Convertible, 7.500% ^g | 7,860 |
| Total | | 240,108 |

| | | |
|---------------------------|---|---------------|
| Health Care (0.1%) | | |
| 330 | Becton Dickinson and Company, Convertible, 6.125% | 19,107 |
| Total | | 19,107 |

| | | |
|-------------------------------|---|--------------|
| Industrials (<0.1%) | | |
| 25 | Stanley Black & Decker, Inc., Convertible, 5.375% | 3,069 |
| Total | | 3,069 |

Total Preferred Stock (cost \$555,285) 559,360

The accompanying Notes to Financial Statements are an integral part of this schedule.

MULTIDIMENSIONAL INCOME FUND
Schedule of Investments as of December 31, 2017

| Shares or Principal Amount | Short-Term Investments (10.4%) | Value |
|---|--|---------------------|
| | Federal Home Loan Bank Discount Notes | |
| 100,000 | 1.295%, 2/16/2018 ^a | \$99,835 |
| | Thrivent Core Short-Term Reserve Fund | |
| 202,534 | 1.510% | 2,025,344 |
| Total Short-Term Investments (cost | | |
| \$2,125,179) | | 2,125,179 |
| Total Investments (cost | | |
| \$21,614,434) 107.0% | | \$21,950,797 |
| Other Assets and Liabilities, Net | | |
| (7.0%) | | (1,443,243) |
| Total Net Assets 100.0% | | \$20,507,554 |

Reference Rate Index:

| | | |
|----------|---|----------------------------|
| 12 MTA | - | 12 Month Treasury Average |
| LIBOR 1W | - | ICE Libor USD Rate 1 Week |
| LIBOR 1M | - | ICE Libor USD Rate 1 Month |
| LIBOR 2M | - | ICE Libor USD Rate 2 Month |
| LIBOR 3M | - | ICE Libor USD Rate 3 Month |
| LIBOR 6M | - | ICE Libor USD Rate 6 Month |

- 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 December 31, 2017.
- 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 December 31, 2017.
- d All or a portion of the loan is unfunded.
- e Denotes investments purchased on a when-issued or delayed delivery basis.
- f 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 December 31, 2017, the value of these investments was \$4,641,846 or 22.6% of total net assets.
- g 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.
- h 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 December 31, 2017.
- i Non-income producing security.
- j The interest rate shown reflects the yield, coupon rate or the discount rate at the date of purchase.
- k 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.

Definitions:

- ADR - American Depositary 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