

DIVERSIFIED INCOME PLUS FUND

Schedule of Investments as of September 29, 2017

(unaudited)

Principal Amount	Bank Loans (13.7%) ^a	Value	Principal Amount	Bank Loans (13.7%) ^a	Value
Basic Materials (0.9%)			Communications Services (4.3%) - continued		
\$720,000	Arch Coal, Inc., Term Loan 0.000%, (LIBOR 3M + 3.250%), 3/7/2024 ^{b,c}	\$722,023	\$586,868	Beasley Broadcast Group, Inc., Term Loan 7.238%, (LIBOR 1M + 6.000%), 11/1/2023	\$592,737
740,000	Big River Steel, LLC, Term Loan 6.333%, (LIBOR 3M + 5.000%), 8/15/2023 ^d	747,400	927,753	Birch Communication Inc., Term Loan 8.550%, (LIBOR 3M + 7.250%), 7/18/2020	772,354
681,846	Chemours Company, Term Loan 3.740%, (LIBOR 1M + 2.500%), 5/12/2022	685,256	462,553	CBS Radio, Inc., Term Loan 4.737%, (LIBOR 1M + 3.500%), 10/17/2023	465,735
1,270,700	Contura Energy, Inc., Term Loan 6.280%, (LIBOR 2M + 5.000%), 3/17/2024	1,250,051	1,596,164	Cengage Learning Acquisitions, Term Loan 5.485%, (LIBOR 1M + 4.250%), 6/7/2023	1,468,183
1,671,181	Ineos Finance, LLC, Term Loan 3.985%, (LIBOR 1M + 2.750%), 3/31/2022	1,681,977	1,530,000	CenturyLink, Inc., Term Loan 2.750%, (LIBOR 1M + 2.750%), 1/31/2025 ^{b,c}	1,481,805
1,159,050	Peabody Energy Corporation, Term Loan 4.735%, (LIBOR 1M + 3.500%), 3/31/2022	1,164,127	669,754	Charter Communications Operating, LLC, Term Loan 3.240%, (LIBOR 1M + 2.000%), 7/1/2020	671,743
1,645,000	Tronox Finance, LLC, Term Loan 0.000%, (LIBOR 3M + 3.000%), 9/14/2024 ^{b,c}	1,650,823	664,793	3.240%, (LIBOR 1M + 2.000%), 1/3/2021	666,362
	Total	7,901,657		Cincinnati Bell, Inc., Term Loan 4.237%, (LIBOR 3M + 3.000%), 9/10/2020	590,548
Capital Goods (0.9%)				Coral-US Co-Borrower, LLC, Term Loan 4.735%, (LIBOR 1M + 3.500%), 11/19/2024	3,076,001
804,819	Advanced Disposal Services, Inc., Term Loan 3.947%, (LIBOR 1W + 2.750%), 11/10/2023	809,511	3,111,000	CSC Holdings, LLC, Term Loan 3.484%, (LIBOR 1M + 2.250%), 7/17/2025	1,085,239
1,376,906	Berry Plastics Corporation, Term Loan 3.485%, (LIBOR 1M + 2.250%), 2/8/2020	1,380,968	1,092,262	Frontier Communications Corporation, Term Loan 4.990%, (LIBOR 1M + 3.750%), 6/1/2024	1,295,691
580,000	3.485%, (LIBOR 1M + 2.250%), 1/6/2021	581,595	1,366,575	Gray Television, Inc., Term Loan 3.737%, (LIBOR 1M + 2.500%), 2/7/2024	647,544
463,835	3.485%, (LIBOR 1M + 2.250%), 1/19/2024	464,094	645,125	Hargray Merger Subsidiary Corporation, Term Loan 4.235%, (LIBOR 1M + 3.000%), 3/24/2024	525,217
2,455,000	Cortes NP Intermediate Holding II Corporation, Term Loan 5.239%, (LIBOR 1M + 4.000%), 11/30/2023	2,472,381	523,688	Intelsat Jackson Holdings SA, Term Loan 4.071%, (LIBOR 3M + 2.750%), 6/30/2019	452,119
603,911	Reynolds Group Holdings, Inc., Term Loan 3.985%, (LIBOR 1M + 2.750%), 2/5/2023	606,086	2,045,000	Level 3 Financing, Inc., Term Loan 3.486%, (LIBOR 1M + 2.250%), 2/22/2024	2,043,405
1,103,455	Sterigenics-Nordion Holdings, LLC, Term Loan 4.235%, (LIBOR 1M + 3.000%), 5/15/2022 ^d	1,103,455		Liberty Cablevision of Puerto Rico, LLC, Term Loan 4.804%, (LIBOR 3M + 3.500%), 1/7/2022 ^d	1,525,200
	Total	7,418,090		8.054%, (LIBOR 3M + 6.750%), 7/7/2023 ^d	319,312
Communications Services (4.3%)				LTS Buyer, LLC, Term Loan 4.485%, (LIBOR 1M + 3.250%), 4/13/2020	1,530,667
653,362	Altice Financing SA, Term Loan 4.054%, (LIBOR 3M + 2.750%), 7/15/2025	653,774	1,529,703	McGraw-Hill Global Education Holdings, LLC, Term Loan 5.235%, (LIBOR 1M + 4.000%), 5/4/2022	1,322,178
817,950	Altice US Finance I Corporation, Term Loan 3.485%, (LIBOR 1M + 2.250%), 7/14/2025	813,656	1,347,937		
685,552	Atlantic Broadband Penn, LLC, Term Loan 3.739%, (LIBOR 1M + 2.500%), 11/30/2019	680,698			

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

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Principal Amount	Bank Loans (13.7%) ^a	Value
Consumer Non-Cyclical (2.0%) - continued		
	MPH Acquisition Holdings, LLC, Term Loan	
\$1,116,461	4.333%, (LIBOR 3M + 3.000%), 6/7/2023	\$1,124,489
	Ortho-Clinical Diagnostics, Inc., Term Loan	
1,466,035	5.083%, (LIBOR 3M + 3.750%), 6/30/2021	1,469,554
	Revlon Consumer Products Corporation, Term Loan	
412,915	4.735%, (LIBOR 1M + 3.500%), 9/7/2023	369,303
	Valeant Pharmaceuticals International, Inc., Term Loan	
3,222,550	5.990%, (LIBOR 1M + 4.750%), 4/1/2022	3,279,267
	Total	16,545,895
Energy (0.3%)		
	Houston Fuel Oil Terminal, LLC, Term Loan	
1,400,825	4.830%, (LIBOR 3M + 3.500%), 8/19/2021	1,401,707
	MEG Energy Corporation, Term Loan	
656,700	4.833%, (LIBOR 3M + 3.500%), 12/31/2023	653,620
	MRC Global US, Inc., Term Loan	
530,000	0.000%, (LIBOR 1M + 3.500%), 9/15/2024 ^{b,c,d}	535,300
	Pacific Drilling SA, Term Loan	
861,750	4.875%, (LIBOR 3M + 3.500%), 6/3/2018	246,142
	Total	2,836,769
Financials (1.2%)		
	ASP AMC Merger Sub, Inc., Term Loan	
1,927,542	4.833%, (LIBOR 3M + 3.500%), 4/13/2024	1,900,229
	Avolon TLB Borrower 1 (Luxembourg) SARL, Term Loan	
1,391,512	3.986%, (LIBOR 1M + 2.750%), 3/20/2022	1,394,115
	Avolon TLB Borrower 1 US, LLC, Term Loan	
1,580,000	0.000%, (LIBOR 3M + 2.250%), 4/3/2022 ^{b,c}	1,582,955
	Colorado Buyer, Inc., Term Loan	
284,288	4.310%, (LIBOR 3M + 3.000%), 5/1/2024	285,234
175,000	8.570%, (LIBOR 3M + 7.250%), 5/1/2025	177,333
	Delos Finance SARL, Term Loan	
640,000	3.333%, (LIBOR 2M + 2.000%), 10/6/2023	643,699
	Digicel International Finance, Ltd., Term Loan	
585,000	5.070%, (LIBOR 3M + 3.750%), 5/10/2024	586,462
	DJO Finance, LLC, Term Loan	
539,000	4.486%, (LIBOR 1M + 3.250%), 6/7/2020	538,100
	Gartner, Inc., Term Loan	
263,675	3.235%, (LIBOR 1M + 2.000%), 4/5/2024 ^d	265,652

Principal Amount	Bank Loans (13.7%) ^a	Value
Financials (1.2%) - continued		
	MoneyGram International, Inc., Term Loan	
\$1,128,132	4.583%, (LIBOR 3M + 3.250%), 3/28/2020	\$1,126,023
	Trans Union, LLC, Term Loan	
1,115,000	3.235%, (LIBOR 1M + 2.000%), 4/9/2023	1,112,034
	Total	9,611,836
Technology (1.4%)		
	First Data Corporation, Term Loan	
2,762,461	7.337%, (LIBOR 1M + 2.500%), 4/26/2024	2,770,859
	Harland Clarke Holdings Corporation, Term Loan	
821,733	7.333%, (LIBOR 3M + 6.000%), 12/31/2021	825,842
722,024	6.833%, (LIBOR 3M + 5.500%), 2/9/2022 ^{b,c}	725,186
	Micron Technologies, Inc., Term Loan	
477,582	3.740%, (LIBOR 1M + 2.500%), 4/26/2022	480,605
	ON Semiconductor Corporation, Term Loan	
340,525	3.485%, (LIBOR 1M + 2.250%), 3/31/2023	341,554
	Rackspace Hosting, Inc., Term Loan	
1,296,750	4.311%, (LIBOR 3M + 3.000%), 11/3/2023	1,293,184
	RP Crown Parent, LLC, Term Loan	
1,017,313	4.735%, (LIBOR 1M + 3.500%), 10/12/2023	1,022,582
	Syniverse Holdings, Inc., Term Loan	
920,000	0.000%, (LIBOR 3M + 3.000%), 4/23/2019 ^{b,c}	888,950
	Western Digital Corporation, Term Loan	
2,133,875	3.985%, (LIBOR 1M + 2.750%), 4/29/2023	2,145,078
	Xerox Business Services, LLC, Term Loan	
1,193,985	5.235%, (LIBOR 1M + 4.000%), 12/7/2023	1,197,722
	Total	11,691,562
Transportation (0.5%)		
	Arctic LNG Carriers, Ltd., Term Loan	
2,179,537	5.735%, (LIBOR 1M + 4.500%), 5/18/2023	2,194,533
	OSG Bulk Ships, Inc., Term Loan	
787,041	5.570%, (LIBOR 3M + 4.250%), 8/5/2019 ^d	747,689
	XPO Logistics, Inc., Term Loan	
1,030,000	3.554%, (LIBOR 3M + 2.250%), 10/30/2021	1,031,802
	Total	3,974,024
Utilities (0.4%)		
	Calpine Corporation, Term Loan	
866,139	4.090%, (LIBOR 3M + 2.750%), 1/15/2024	864,017
	Energy Solutions, LLC, Term Loan	
510,757	6.090%, (LIBOR 3M + 4.750%), 5/29/2020 ^d	518,418

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<u>Utilities (0.4%) - continued</u>		
\$855,000	HD Supply Waterworks, Term Loan 4.455%, (LIBOR 6M + 3.000%), 7/21/2024	\$856,069
635,298	Intergeren NV, Term Loan 5.840%, (LIBOR 3M + 4.500%), 6/13/2020	634,503
706,089	Talen Energy Supply, LLC, Term Loan 5.235%, (LIBOR 1M + 4.000%), 7/6/2023	687,555
	Total	3,560,562
	Total Bank Loans (cost \$115,657,976)	114,938,802

Principal Amount	Long-Term Fixed Income (49.4%)	Value
<u>Asset-Backed Securities (4.6%)</u>		
1,475,000	ALM XI Ltd. 4.554%, (LIBOR 3M + 3.250%), 10/17/2026, Ser. 2014-11A, Class CR ^{*f}	1,481,991
900,000	Apidos CLO XVIII 4.563%, (LIBOR 3M + 3.250%), 7/22/2026, Ser. 2014-18A, Class CR ^{*f}	905,069
775,727	Asset Backed Securities Corporation Home Equity Loan Trust 1.377%, (LIBOR 1M + 0.140%), 7/25/2036, Ser. 2006-HE5, Class A4 ^f	759,707
149,936	1.397%, (LIBOR 1M + 0.160%), 11/25/2036, Ser. 2006-HE6, Class A4 ^f	147,268
1,950,000	BlueMountain CLO, Ltd. 4.504%, (LIBOR 3M + 3.200%), 10/15/2026, Ser. 2014-3A, Class CR ^{*f}	1,958,196
1,125,000	CLUB Credit Trust 3.170%, 4/17/2023, Ser. 2017-NP1, Class B [*]	1,126,148
1,655,290	GSAA Home Equity Trust 1.507%, (LIBOR 1M + 0.270%), 7/25/2037, Ser. 2007-7, Class A4 ^f	1,570,476
1,893,059	J.P. Morgan Mortgage Acquisition Trust 4.483%, 3/25/2047, Ser. 2007-HE1, Class AF4 ^g	1,395,656
1,577,562	Lehman XS Trust 5.440%, 8/25/2035, Ser. 2005-2, Class 2A3B ^g	1,367,984
2,050,000	Lendmark Funding Trust 2.830%, 1/22/2024, Ser. 2017-1A, Class A ^h	2,050,642
1,950,000	Madison Park Funding XIV, Ltd. 4.557%, (LIBOR 3M + 3.250%), 7/20/2026, Ser. 2014-14A, Class DR ^{*f}	1,957,591
1,400,000	Mariner Finance Issuance Trust 3.620%, 2/20/2029, Ser. 2017-AA, Class A [*]	1,407,517
1,167,896	Marlette Funding Trust 2.827%, 3/15/2024, Ser. 2017-AA, Class A ^h	1,172,901

Principal Amount	Long-Term Fixed Income (49.4%)	Value
<u>Asset-Backed Securities (4.6%) - continued</u>		
\$1,326,833	Merrill Lynch Mortgage Investors Trust 3.120%, 6/25/2035, Ser. 2005-A5, Class M1	\$950,301
128,096	Murray Hill Marketplace Trust 4.190%, 11/25/2022, Ser. 2016-LC1, Class A [*]	128,628
1,000,000	NRZ Advance Receivables Trust Advance Receivables Backed 2.751%, 6/15/2049, Ser. 2016-T1, Class AT1 [*]	992,003
1,643,998	Oak Hill Advisors Residential Loan Trust 3.125%, 6/25/2057, Ser. 2017-NPL1, Class A1 ^{*g}	1,644,789
1,350,000	Octagon Investment Partners XX, Ltd. 4.859%, (LIBOR 3M + 3.550%), 8/12/2026, Ser. 2014-1A, Class DR ^{*f}	1,357,287
952,228	Preston Ridge Partners Mortgage Trust, LLC 4.000%, 9/27/2021, Ser. 2016-1A, Class A1 ^{*g}	950,720
1,077,835	4.250%, 1/25/2022, Ser. 2017-1A, Class A1 ^{*g}	1,080,949
1,866,646	Pretium Mortgage Credit Partners, LLC 3.250%, 3/28/2057, Ser. 2017-NPL2, Class A1 ^{g,h}	1,867,130
526,224	Renaissance Home Equity Loan Trust 5.746%, 5/25/2036, Ser. 2006-1, Class AF6 ^g	372,550
1,342,287	5.797%, 8/25/2036, Ser. 2006-2, Class AF3 ^g	838,141
784,311	Residential Asset Mortgage Products Trust 5.991%, 3/25/2033, Ser. 2003-RS2, Class AI5 ⁱ	783,068
1,271,216	SoFi Consumer Loan Program, LLC 3.050%, 12/26/2025, Ser. 2016-3, Class A ^h	1,283,433
918,452	3.280%, 1/26/2026, Ser. 2017-1, Class A ^h	930,526
1,171,161	US Residential Opportunity Fund Trust 3.475%, 7/27/2036, Ser. 2016-1III, Class A ^{*g}	1,171,779
1,506,870	Vericrest Opportunity Loan Transferee 3.250%, 4/25/2059, Ser. 2017-NPL7, Class A1 ^{g,h}	1,512,595
1,107,488	3.500%, 6/26/2045, Ser. 2015-NPL8, Class A1 ^{g,h}	1,109,511
1,439,976	3.500%, 2/25/2047, Ser. 2017-NPL1, Class A1 ^{g,h}	1,448,690
1,312,028	3.375%, 4/25/2047, Ser. 2017-NPL4, Class A1 ^{g,h}	1,319,155
248,560	3.500%, 2/25/2055, Ser. 2015-NPL4, Class A1 ^{*g}	249,364
1,650,000	Voya CLO 4, Ltd. 4.304%, (LIBOR 3M + 3.000%), 10/14/2026, Ser. 2014-4A, Class CR ^{*f}	1,651,327
	Total	38,943,092

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Basic Materials (1.3%)			Capital Goods (1.8%) - continued		
\$925,000	Alcoa Nederland Holding BV 6.750%, 9/30/2024 ^h	\$1,024,438	\$310,000	Ingersoll-Rand Luxembourg Finance SA 2.625%, 5/1/2020	\$312,711
284,000	Anglo American Capital plc 4.125%, 9/27/2022 ^h	294,996	385,000	L3 Technologies, Inc. 4.950%, 2/15/2021	412,822
1,200,000	4.750%, 4/10/2027 ^h	1,251,988	90,000	Lockheed Martin Corporation 2.500%, 11/23/2020	91,326
1,080,000	ArcelorMittal SA 6.000%, 3/1/2021	1,185,300	1,285,000	Reynolds Group Issuer, Inc. 5.125%, 7/15/2023 ^h	1,341,026
960,000	BWAY Holding Company 5.500%, 4/15/2024 ^h	1,002,000	213,000	Rockwell Collins, Inc. 1.950%, 7/15/2019	212,976
1,070,000	CF Industries, Inc. 3.450%, 6/1/2023	1,056,625	360,000	Roper Technologies, Inc. 2.800%, 12/15/2021	362,937
106,000	Dow Chemical Company 8.550%, 5/15/2019	117,057	285,000	Standard Industries, Inc. 5.500%, 2/15/2023 ^h	301,744
284,000	El du Pont de Nemours & Company 2.200%, 5/1/2020	285,779	975,000	Textron Financial Corporation 3.050%, (LIBOR 3M + 1.735%), 2/15/2042 ^h	853,125
770,000	First Quantum Minerals, Ltd. 7.000%, 2/15/2021 ^h	792,137	213,000	Textron, Inc. 7.250%, 10/1/2019	234,014
1,020,000	FMG Resources Property, Ltd. 5.125%, 5/15/2024 ^h	1,035,300	1,240,000	United Rentals North America, Inc. 5.500%, 7/15/2025	1,331,388
142,000	Kinross Gold Corporation 5.125%, 9/1/2021	152,295	Total		14,936,165
110,000	LyondellBasell Industries NV 5.000%, 4/15/2019	114,126	Collateralized Mortgage Obligations (10.3%)		
945,000	Peabody Securities Finance Corporation 6.375%, 3/31/2025 ^h	970,988	1,225,211	AJAX Mortgage Loan Trust 3.470%, 4/25/2057, Ser. 2017-A, Class A ^h -g	1,233,245
115,000	RPM International, Inc., Convertible 2.250%, 12/15/2020	132,538	1,108,106	Alternative Loan Trust 6.000%, 6/25/2036, Ser. 2006-24CB, Class A9	951,620
283,000	Sherwin-Williams Company 2.250%, 5/15/2020	284,071	2,057,726	American Home Mortgage Assets Trust 1.427%, (LIBOR 1M + 0.190%), 12/25/2046, Ser. 2006-6, Class A1A ^f	1,710,232
1,010,000	Trinseo Materials Operating SCA 5.375%, 9/1/2025 ^h	1,039,038	1,596,265	1.427%, (LIBOR 1M + 0.190%), 6/25/2047, Ser. 2007-5, Class A1 ^f	1,284,384
245,000	Vale Overseas, Ltd. 5.875%, 6/10/2021	269,806	2,009,008	American Home Mortgage Investment Trust 6.750%, 12/25/2036, Ser. 2006-3, Class 3A2	964,748
213,000	Xstrata Finance Canada, Ltd. 4.950%, 11/15/2021 ^h	230,021	333,781	Angel Oak Mortgage Trust 4.500%, 11/25/2045, Ser. 2015-1, Class A ^h -g	333,332
Total		11,238,503	534,321	Banc of America Alternative Loan Trust 1.737%, (LIBOR 1M + 0.500%), 4/25/2035, Ser. 2005-3, Class 1CB1 ^f	452,983
Capital Goods (1.8%)			1,140,522	6.000%, 11/25/2035, Ser. 2005-10, Class 3CB1	1,007,892
1,410,000	AECOM 5.875%, 10/15/2024	1,561,857	907,145	2.037%, (LIBOR 1M + 0.800%), 5/25/2046, Ser. 2006-4, Class 3CB1 ^f	692,646
825,000	Ashtead Capital, Inc. 4.125%, 8/15/2025 ^h	849,750	396,124	Banc of America Funding Corporation 3.489%, 5/20/2036, Ser. 2006-D, Class 6A1	363,582
900,000	Bombardier, Inc. 7.500%, 3/15/2025 ^h	897,750	1,464,765	BCAP, LLC Trust 1.417%, (LIBOR 1M + 0.180%), 3/25/2037, Ser. 2007-AA1, Class 2A1 ^f	1,378,287
1,100,000	Building Materials Corporation of America 6.000%, 10/15/2025 ^h	1,200,056			
211,000	Caterpillar Financial Services Corporation 1.850%, 9/4/2020	210,337			
1,290,000	Cemex SAB de CV 5.700%, 1/11/2025 ^h	1,375,140			
213,000	Cintas Corporation No. 2 2.900%, 4/1/2022	216,928			
1,100,000	CNH Industrial Capital, LLC 4.375%, 11/6/2020	1,155,000			
1,080,000	Crown Americas Capital Corporation IV 4.500%, 1/15/2023	1,136,700			
610,000	Crown Cork & Seal Company, Inc. 7.375%, 12/15/2026	716,750			
153,000	General Electric Company 5.000%, 1/21/2021 ^j	161,828			

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	Bear Stearns Adjustable Rate Mortgage Trust 3.520%, (CMT 1Y + 2.300%), 10/25/2035, Ser. 2005-9, Class A1 ^f	\$579,435	\$1,773,278	1.457%, (LIBOR 1M + 0.220%), 8/25/2047, Ser. 2007-0A5, Class A1B ^f	\$1,657,726
\$573,275	3.459%, 2/25/2036, Ser. 2005-12, Class 11A1	261,825	5,645,295	Federal Home Loan Mortgage Corporation 2.500%, 12/15/2022, Ser. 4155, Class AI ^k	273,311
278,649	Citicorp Mortgage Securities Trust 6.000%, 5/25/2037, Ser. 2007-4, Class 1A5	383,639	1,918,294	2.500%, 5/15/2027, Ser. 4106, Class HI ^k	133,785
390,312	Citigroup Mortgage Loan Trust, Inc. 5.500%, 11/25/2035, Ser. 2005-9, Class 21A2	362,425	2,455,086	2.500%, 2/15/2028, Ser. 4162, Class AI ^k	191,556
366,174	CitiMortgage Alternative Loan Trust 5.750%, 4/25/2037, Ser. 2007-A4, Class 1A5	755,438	7,597,018	2.500%, 3/15/2028, Ser. 4177, Class EI ^k	645,663
856,238	COLT Mortgage Loan Trust 2.750%, 9/25/2046, Ser. 2016-2, Class A1 [†]	767,580	3,813,655	3.000%, 4/15/2028, Ser. 4193, Class AI ^k	340,024
756,731	Countrywide Alternative Loan Trust 1.637%, (LIBOR 1M + 0.400%), 2/25/2035, Ser. 2005-J1, Class 5A1 ^f	330,423	3,549,038	3.000%, 2/15/2033, Ser. 4170, Class IG ^k	412,796
347,104	5.500%, 5/25/2035, Ser. 2005-J3, Class 2A13	96,753	3,351,893	Federal National Mortgage Association 2.500%, 2/25/2028, Ser. 2013-46, Class CI ^k	276,464
96,963	3.399%, 10/25/2035, Ser. 2005-43, Class 4A1	540,825	2,475,210	3.000%, 4/25/2028, Ser. 2013-30, Class DI ^k	226,192
611,099	5.500%, 2/25/2036, Ser. 2005-85CB, Class 2A2	404,242	3,150,416	3.500%, 1/25/2033, Ser. 2012-150, Class YI ^k	409,643
428,724	6.000%, 4/25/2036, Ser. 2006-4CB, Class 1A1	199,726	863,076	First Horizon Alternative Mortgage Securities Trust 3.224%, 3/25/2035, Ser. 2005-AA2, Class 1A1	835,648
235,767	6.500%, 8/25/2036, Ser. 2006-23CB, Class 2A3	602,564	930,551	3.222%, 7/25/2035, Ser. 2005-AA5, Class 2A1	914,017
879,307	6.000%, 1/25/2037, Ser. 2006-39CB, Class 1A16	182,742	917,783	6.000%, (LIBOR 1M + 1.000%), 8/25/2036, Ser. 2006-FA4, Class 1A4 ^f	770,695
189,522	5.500%, 5/25/2037, Ser. 2007-8CB, Class A1	665,554	1,202,426	First Horizon Mortgage Pass-Through Trust 3.328%, 8/25/2037, Ser. 2007-AR2, Class 1A2	1,043,183
766,207	Countrywide Home Loan Mortgage Pass Through Trust 3.252%, 11/25/2035, Ser. 2005-22, Class 2A1	1,238,805	1,545,563	GCAT, LLC 3.375%, 3/25/2047, Ser. 2017-1, Class A1 ^{†,g}	1,539,206
1,395,510	3.178%, 2/20/2036, Ser. 2005-HY10, Class 5A1	369,221	1,362,922	GMAC Mortgage Corporation Loan Trust 3.744%, 5/25/2035, Ser. 2005-AR2, Class 4A	1,293,184
425,611	Credit Suisse First Boston Mortgage Securities Corporation 5.250%, 10/25/2035, Ser. 2005-9, Class 1A3	354,158	2,791,689	Government National Mortgage Association 4.000%, 1/16/2027, Ser. 2012-3, Class IO ^k	263,980
364,058	CSMC Mortgage-Backed Trust 5.500%, 3/25/2037, Ser. 2007-2, Class 3A4	842,049	805,080	Greenpoint Mortgage Funding Trust 1.437%, (LIBOR 1M + 0.200%), 10/25/2045, Ser. 2005-AR4, Class G41B ^f	702,989
902,621	Deutsche Alt-A Securities, Inc., Mortgage Loan Trust 2.701%, 8/25/2035, Ser. 2005-AR1, Class 2A3	877,339	910,729	IndyMac IMJA Mortgage Loan Trust 6.250%, 11/25/2037, Ser. 2007-A3, Class A1	748,211
1,057,795	1.437%, (LIBOR 1M + 0.200%), 11/25/2035, Ser. 2005-5, Class 2A1 ^f	255,234	1,429,266	IndyMac INDX Mortgage Loan Trust 3.340%, 10/25/2035, Ser. 2005-AR19, Class A1	1,329,959
409,130	5.500%, 11/25/2035, Ser. 2005-5, Class 1A4	651,938	1,151,781	1.877%, (LIBOR 1M + 0.640%), 7/25/2045, Ser. 2005-16IP, Class A1 ^f	1,109,113
637,612	1.659%, (12 MTA + 0.770%), 4/25/2047, Ser. 2007-0A2, Class A1 ^f	938,442			
1,014,095					

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

DIVERSIFIED INCOME PLUS FUND

Schedule of Investments as of September 29, 2017

(unaudited)

Principal Amount	Long-Term Fixed Income (49.4%) Collateralized Mortgage Obligations (10.3%) - continued	Value	Principal Amount	Long-Term Fixed Income (49.4%) Collateralized Mortgage Obligations (10.3%) - continued	Value
\$1,672,589	J.P. Morgan Alternative Loan Trust 6.500%, 3/25/2036, Ser. 2006-S1, Class 1A19	\$1,502,439	\$1,362,180	Pretium Mortgage Credit Partners, LLC 3.500%, 4/29/2032, Ser. 2017-NPL1, Class A1 ^{*.e}	\$1,365,725
203,082	J.P. Morgan Mortgage Trust 6.500%, 1/25/2035, Ser. 2005-S1, Class 1A2	210,431	787,249	Residential Accredit Loans, Inc. Trust 5.750%, 9/25/2035, Ser. 2005-QS13, Class 2A3	768,655
955,620	2005-A5, Class 1A2 3.389%, 2/25/2036, Ser.	952,003	1,199,568	2006-QS4, Class A2 6.000%, 4/25/2036, Ser.	1,090,787
1,221,936	2006-A1, Class 2A2 3.558%, 10/25/2036, Ser.	1,148,973	849,219	2007-QS1, Class 1A1 5.750%, 4/25/2037, Ser.	789,374
686,811	2006-A6, Class 1A2 1.617%, (LIBOR 1M + 0.380%), 1/25/2037, Ser.	638,669	1,625,087	2007-QS6, Class A28 6.250%, 4/25/2037, Ser.	1,521,763
896,408	2006-S4, Class A8 ^f 3.393%, 1/25/2037, Ser.	548,527	1,639,788	2007-QS6, Class A6 6.000%, 6/25/2037, Ser.	1,571,325
556,117	2006-A7, Class 2A2 6.250%, 8/25/2037, Ser.	556,571	383,722	2007-QS8, Class A10 1.427%, (LIBOR 1M + 0.190%), 7/25/2037, Ser.	348,370
601,457	2007-S3, Class 1A10	465,086	1,784,941	2007-QH6, Class A1 ^f	1,675,190
599,034	Lehman Mortgage Trust 1.987%, (LIBOR 1M + 0.750%), 12/25/2035, Ser. 2005-2, Class 3A1 ^f	472,803	1,329,059	Residential Asset Securitization Trust 6.234%, 8/25/2022, Ser. 2007-A8, Class 3A1	1,148,607
824,464	Master Asset Securitization Trust 1.737%, (LIBOR 1M + 0.500%), 6/25/2036, Ser. 2006-2, Class 2A2 ^f	440,234	571,600	2005-A1, Class A3 1.617%, (LIBOR 1M + 0.380%), 8/25/2037, Ser.	587,159
247,119	MASTR Alternative Loans Trust 6.500%, 7/25/2034, Ser. 2004-6, Class 6A1	249,523	1,112,941	2007-A8, Class 2A3 ^f	305,094
673,130	1.687%, (LIBOR 1M + 0.450%), 12/25/2035, Ser. 2005-6, Class 2A1 ^f	334,302	850,774	Residential Funding Mortgage Security I Trust 5.750%, 2/25/2036, Ser.	809,117
564,156	Merrill Lynch Alternative Note Asset Trust 6.000%, 3/25/2037, Ser. 2007-F1, Class 2A6	458,655	1,159,976	2006-S2, Class A1 6.000%, 7/25/2037, Ser.	1,094,215
909,622	6.000%, 3/25/2037, Ser. 2007-F1, Class 2A1	773,628	1,745,039	2007-S7, Class A20	1,453,277
1,514,052	Mill City Mortgage Loan Trust 2.750%, 11/25/2058, Ser. 2017-1, Class A1 ^h	1,522,341	239,521	Sequoia Mortgage Trust 3.559%, 9/20/2046, Ser. 2007-1, Class 4A1	1,453,277
543,804	Morgan Stanley Mortgage Loan Trust 3.275%, 11/25/2035, Ser. 2005-6AR, Class 5A1	449,273	684,665	Structured Adjustable Rate Mortgage Loan Trust 3.582%, 12/25/2034, Ser.	235,867
1,063,703	MortgageIT Trust 1.497%, (LIBOR 1M + 0.260%), 12/25/2035, Ser. 2005-5, Class A1 ^f	1,062,350	428,645	2004-18, Class 5A 3.565%, 7/25/2035, Ser.	595,677
930,497	1.437%, (LIBOR 1M + 0.200%), 4/25/2036, Ser. 2006-1, Class 1A2 ^f	849,012	1,506,269	2005-15, Class 4A1 3.679%, 9/25/2035, Ser.	349,355
1,308,654	New Century Alternative Mortgage Loan Trust 6.167%, 7/25/2036, Ser. 2006-ALT1, Class AF6 ^g	774,733	485,056	2005-18, Class 1A1	349,355
2,109	New York Mortgage Trust, Inc. 3.616%, 5/25/2036, Ser. 2006-1, Class 2A4	25	996,693	Structured Asset Mortgage Investments, Inc. 1.547%, (LIBOR 1M + 0.310%), 12/25/2035, Ser.	1,336,249
1,200,000	Preston Ridge Partners Mortgage Trust, LLC 3.470%, 9/25/2022, Ser. 2017-2A, Class A1 ^{*.c,d,g}	1,200,000	310,635	2005-AR4, Class A1 ^f	1,336,249
			836,094	Sunset Mortgage Loan Company, LLC 4.459%, 9/18/2045, Ser. 2015-NPL1, Class A ^{*.e}	485,879
				3.500%, 6/16/2047, Ser. 2017-NPL1, Class A ^{*.e}	995,749
				3.844%, 7/16/2047, Ser. 2016-NPL1, Class A ^{*.e}	310,729
				Suntrust Alternative Loan Trust 5.750%, 12/25/2035, Ser. 2005-1F, Class 2A5	817,245

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DIVERSIFIED INCOME PLUS FUND

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(unaudited)

Principal Amount	Long-Term Fixed Income (49.4%)	Value	Principal Amount	Long-Term Fixed Income (49.4%)	Value
Communications Services (2.7%) - continued			Consumer Cyclical (2.5%) - continued		
	Viacom, Inc.			Six Flags Entertainment Corporation	
\$284,000	4.250%, 9/1/2023	\$291,728	\$970,000	4.875%, 7/31/2024 ^h	\$986,975
	Total	22,956,652		Starbucks Corporation	
Consumer Cyclical (2.5%)			135,000	2.100%, 2/4/2021	135,534
1,520,000	Allison Transmission, Inc.	1,577,532	208,000	Toll Brothers Finance Corporation	211,380
	American Honda Finance Corporation			4.000%, 12/31/2018	
214,000	2.000%, 2/14/2020	214,324	90,000	2.200%, 12/14/2020	90,852
185,000	BMW US Capital, LLC	184,435	200,000	Volkswagen Group of America Finance, LLC	201,486
	1.500%, 4/11/2019 ^h		690,000	2.450%, 11/20/2019 ^h	696,900
990,000	Brookfield Residential Properties, Inc.	1,034,550	1,545,000	West Corporation	1,628,044
	6.125%, 7/1/2022 ^h			5.375%, 7/15/2022 ^h	
142,000	CVS Health Corporation	142,282		5.000%, 6/1/2024 ^h	
	2.750%, 12/1/2022			Total	20,904,843
284,000	Ford Motor Credit Company, LLC	284,964	Consumer Non-Cyclical (2.6%)		
290,000	2.262%, 3/28/2019	288,550	284,000	Abbott Laboratories	284,078
155,000	1.897%, 8/12/2019	156,293	213,000	2.550%, 3/15/2022	219,258
213,000	2.597%, 11/4/2019	217,790		3.400%, 11/30/2023	
	3.336%, 3/18/2021		284,000	AbbVie, Inc.	287,360
	General Motors Financial Company, Inc.		142,000	2.500%, 5/14/2020	143,972
290,000	3.150%, 1/15/2020	295,025		2.900%, 11/6/2022	
213,000	2.650%, 4/13/2020	214,653	1,245,000	Albertsons Companies, LLC	1,159,406
213,000	4.375%, 9/25/2021	225,751		6.625%, 6/15/2024	
141,000	3.150%, 6/30/2022	142,083	284,000	Amgen, Inc.	286,237
	Home Depot, Inc.			2.650%, 5/11/2022	
140,000	2.000%, 4/1/2021	140,048		Anheuser-Busch InBev Finance, Inc.	
95,000	2.625%, 6/1/2022	96,482	145,000	2.571%, (LIBOR 3M + 1.260%), 2/1/2021 ^f	149,866
	Hyundai Capital America		375,000	2.650%, 2/1/2021	380,998
142,000	2.550%, 4/3/2020 ^h	141,728	142,000	3.300%, 2/1/2023	147,175
141,000	2.750%, 9/18/2020 ^h	140,860		Anheuser-Busch InBev Worldwide, Inc.	
500,000	Jaguar Land Rover Automotive plc	508,125	75,000	6.500%, 7/15/2018	77,807
710,000	4.125%, 12/15/2018 ^h	737,513		BAT Capital Corporation	
	5.625%, 2/1/2023 ^h		143,000	2.297%, 8/14/2020 ^h	143,426
	L Brands, Inc.		144,000	2.764%, 8/15/2022 ^h	144,766
860,000	5.625%, 2/15/2022	917,964		Bayer U.S. Finance, LLC	
	Landry's, Inc.		300,000	2.375%, 10/8/2019 ^h	301,698
925,000	6.750%, 10/15/2024 ^h	935,406	284,000	Becton, Dickinson and Company	289,438
	Lennar Corporation			3.125%, 11/8/2021	
1,475,000	4.500%, 4/30/2024	1,518,926	50,000	Boston Scientific Corporation	54,269
	Live Nation Entertainment, Inc.			6.000%, 1/15/2020	
250,000	5.375%, 6/15/2022 ^h	260,000	90,000	Bunge Limited Finance Corporation	92,617
640,000	4.875%, 11/1/2024 ^h	662,400		3.500%, 11/24/2020	
	McDonald's Corporation		143,000	Cardinal Health, Inc.	143,131
284,000	2.625%, 1/15/2022	285,967	143,000	1.948%, 6/14/2019	142,841
	MGM Resorts International			2.616%, 6/15/2022	
1,255,000	6.000%, 3/15/2023	1,383,638	95,000	Celgene Corporation	99,592
	New Red Finance, Inc.			3.550%, 8/15/2022	
1,000,000	4.250%, 5/15/2024 ^h	1,003,750	1,400,000	Cott Beverages, Inc.	1,459,500
	Newell Rubbermaid, Inc.			5.375%, 7/1/2022	
120,000	3.150%, 4/1/2021	122,739	106,000	CVS Health Corporation	106,467
	Nissan Motor Acceptance Corporation			2.250%, 12/5/2018	
213,000	2.000%, 3/8/2019 ^h	213,135	1,400,000	Envision Healthcare Corporation	1,452,500
	Prime Security Services Borrower, LLC			5.125%, 7/1/2022 ^h	
1,300,000	9.250%, 5/15/2023 ^h	1,434,628	142,000	Express Scripts Holding Company	154,027
	Ralph Lauren Corporation		115,000	4.750%, 11/15/2021	115,326
95,000	2.625%, 8/18/2020	96,264		3.000%, 7/15/2023	
	Royal Caribbean Cruises, Ltd.		41,000	Forest Laboratories, LLC	42,043
1,241,613	5.250%, 11/15/2022	1,375,867	70,000	4.375%, 2/1/2019 ^h	75,155
				4.875%, 2/15/2021 ^h	

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DIVERSIFIED INCOME PLUS FUND

Schedule of Investments as of September 29, 2017

(unaudited)

Principal Amount	Long-Term Fixed Income (49.4%)	Value	Principal Amount	Long-Term Fixed Income (49.4%)	Value
Consumer Non-Cyclical (2.6%) - continued			Consumer Non-Cyclical (2.6%) - continued		
\$275,000	Gilead Sciences, Inc. 1.950%, 3/1/2022	\$270,953	\$211,000	Zoetis, Inc. 3.450%, 11/13/2020	\$218,111
505,000	HCA, Inc. 5.250%, 6/15/2026	544,137	Total		
925,000	4.500%, 2/15/2027	945,812	21,485,576		
Energy (2.6%)			Energy (2.6%)		
610,000	JBS USA, LLC 5.875%, 7/15/2024 ^h	611,525	370,000	Alliance Resource Operating Partners, LP 7.500%, 5/1/2025 ^h	383,875
1,240,000	5.750%, 6/15/2025 ^h	1,235,350	99,000	Anadarko Petroleum Corporation 8.700%, 3/15/2019	108,038
280,000	Kraft Heinz Foods Company 5.375%, 2/10/2020	300,294	42,000	4.850%, 3/15/2021	44,531
144,000	Kroger Company 2.800%, 8/1/2022	144,349	1,080,000	Antero Resources Corporation 5.125%, 12/1/2022	1,104,300
40,000	Laboratory Corporation of America Holdings 2.625%, 2/1/2020	40,420	142,000	BP Capital Markets plc 2.315%, 2/13/2020	143,222
90,000	Mead Johnson Nutrition Company 3.000%, 11/15/2020	92,444	570,000	2.520%, 9/19/2022	570,406
284,000	Medtronic Global Holdings SCA 1.700%, 3/28/2019	283,823	152,000	Buckeye Partners, LP 2.650%, 11/15/2018	152,618
255,000	Molson Coors Brewing Company 1.450%, 7/15/2019	252,199	143,000	Canadian Natural Resources, Ltd. 2.950%, 1/15/2023	142,117
212,000	Mondelez International Holdings Netherlands BV 2.000%, 10/28/2021 ^h	208,014	141,000	Canadian Oil Sands, Ltd. 9.400%, 9/1/2021 ^h	172,174
284,000	Mylan NV 3.150%, 6/15/2021	288,910	142,000	Cenovus Energy, Inc. 3.800%, 9/15/2023	142,664
285,000	PepsiCo, Inc. 1.832%, (LIBOR 3M + 0.530%), 10/6/2021 ^f	288,872	1,045,000	Cheniere Energy Partners, LP 5.250%, 10/1/2025 ⁿ	1,068,513
250,000	Pernod Ricard SA 5.750%, 4/7/2021 ^h	277,178	410,000	Concho Resources, Inc. 4.375%, 1/15/2025	431,525
800,000	Pinnacle Foods, Inc. 5.875%, 1/15/2024	848,000	142,000	Continental Resources, Inc. 5.000%, 9/15/2022	144,308
52,000	Reynolds American, Inc. 3.250%, 6/12/2020	53,427	850,000	Crestwood Midstream Partners, LP 6.250%, 4/1/2023	876,563
275,000	Shire Acquisitions Investments Ireland Designated Activity Company 1.900%, 9/23/2019	274,423	281,000	Devon Energy Corporation 3.250%, 5/15/2022	284,247
282,000	2.400%, 9/23/2021	280,943	145,000	Enbridge, Inc. 2.900%, 7/15/2022	145,806
213,000	Smithfield Foods, Inc. 2.700%, 1/31/2020 ^h	213,623	248,000	Encana Corporation 3.900%, 11/15/2021	255,502
1,015,000	Teleflex, Inc. 4.875%, 6/1/2026	1,053,062	1,240,000	Energy Transfer Equity, LP 5.500%, 6/1/2027	1,305,100
1,435,000	Tenet Healthcare Corporation 8.125%, 4/1/2022	1,460,112	220,000	Energy Transfer Partners, LP 4.150%, 10/1/2020	229,723
141,000	Teva Pharmaceutical Finance Company BV 2.950%, 12/18/2022	136,913	475,000	Enterprise Products Operating, LLC 5.250%, 8/16/2077	479,156
72,000	Teva Pharmaceutical Finance IV, LLC 2.250%, 3/18/2020	71,031	230,000	EOG Resources, Inc. 2.625%, 3/15/2023	228,203
200,000	Teva Pharmaceutical Finance Netherlands III BV 2.200%, 7/21/2021	192,340	105,000	EQT Corporation 5.150%, 3/1/2018	106,242
850,000	TreeHouse Foods, Inc. 4.875%, 3/15/2022	878,687	104,000	8.125%, 6/1/2019	114,109
152,000	Tyson Foods, Inc. 4.500%, 6/15/2022	164,346	141,000	3.000%, 10/1/2022 ^e	141,219
610,000	VPII Escrow Corporation 7.500%, 7/15/2021 ^h	608,475	185,000	Exxon Mobil Corporation 1.708%, 3/1/2019	185,141
1,140,000	VRX Escrow Corporation 6.125%, 4/15/2025 ^h	1,000,350	284,000	Kinder Morgan Energy Partners, LP 3.450%, 2/15/2023	287,080
304,000	Wayfair, Inc., Convertible 0.375%, 9/1/2022 ^h	294,500	142,000	Marathon Oil Corporation 2.700%, 6/1/2020	141,972
			275,000	2.800%, 11/1/2022	267,262
			90,000	Marathon Petroleum Corporation 3.400%, 12/15/2020	92,863
			610,000	MEG Energy Corporation 6.375%, 1/30/2023 ^h	532,225
			213,000	MPLX, LP 4.500%, 7/15/2023	226,535
			1,525,000	4.875%, 12/1/2024	1,643,400

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(unaudited)

Principal Amount	Long-Term Fixed Income (49.4%)	Value	Principal Amount	Long-Term Fixed Income (49.4%)	Value
Energy (2.6%) - continued			Financials (7.6%) - continued		
\$360,000	Nabors Industries, Inc., Convertible 0.750%, 1/15/2024 ^h	\$292,725	\$282,000	2.328%, 10/1/2021	\$281,646
213,000	ONEOK, Inc. 7.500%, 9/1/2023	254,916	284,000	5.700%, 1/24/2022	319,365
780,000	PBF Holding Company, LLC 7.250%, 6/15/2025 ^h	797,550		Bank of Montreal	
444,000	Petrobras Global Finance BV 8.375%, 5/23/2021	513,542	250,000	1.500%, 7/18/2019	248,387
108,000	Petroleos Mexicanos 7.375%, 1/17/2027	118,908	214,000	2.100%, 6/15/2020	214,456
142,000	Plains All American Pipeline, LP 6.375%, 2/4/2021	155,562	284,000	Bank of New York Mellon Corporation 2.600%, 2/7/2022	286,749
110,000	Regency Energy Partners, LP 6.500%, 3/13/2027 ^h	122,128	213,000	Bank of Nova Scotia 2.700%, 3/7/2022	215,060
105,000	Sabine Pass Liquefaction, LLC 5.000%, 2/1/2021	110,406	150,000	Barclays Bank plc 5.140%, 10/14/2020	160,405
1,080,000	Schlumberger Holdings Corporation 5.000%, 10/1/2022	1,166,174	290,000	Barclays plc 3.200%, 8/10/2021	294,454
142,000	Sinopec Group Overseas Development, Ltd. 6.250%, 3/15/2022	159,674	285,000	Berkshire Hathaway Finance Corporation 1.700%, 3/15/2019	285,526
142,000	Southwestern Energy Company 5.625%, 4/15/2023	157,338		Blackstone Mortgage Trust, Inc., Convertible	
1,290,000	Sunoco Logistics Partners Operations, LP 5.625%, 3/1/2025	1,422,591	923,000	5.250%, 12/1/2018	1,053,951
90,000	Tesoro Corporation 3.000%, 12/21/2020 ^h	92,155	450,000	BNP Paribas SA 7.625%, 3/30/2021 ^{h,j}	494,437
290,000	Whiting Petroleum Corporation, Convertible 1.750%, 9/29/2019 ^h	286,754	250,000	BNZ International Funding, Ltd. 2.299%, (LIBOR 3M + 0.980%), 9/14/2021 ^{fh}	252,595
1,045,000	Williams Partners, LP 7.500%, 4/1/2026	1,085,494	142,000	Capital One Financial Corporation 2.500%, 5/12/2020	142,637
90,000	Western Gas Partners, LP 4.400%, 4/1/2021	94,929	421,000	3.050%, 3/9/2022	425,691
1,170,000	Whiting Petroleum Corporation, Convertible 4.750%, 12/15/2023 ^h	1,262,104	290,000	Capital One NA 2.400%, 9/5/2019	291,270
143,000	Williams Partners, LP 4.000%, 7/1/2022	147,909	214,000	CBOE Holdings, Inc. 1.950%, 6/28/2019	213,769
785,000	Whiting Petroleum Corporation, Convertible 1.250%, 4/1/2020	699,631	1,555,000	Centene Escrow Corporation 5.625%, 2/15/2021	1,617,511
280,000	Williams Partners, LP 4.500%, 11/15/2023	297,926	960,000	Central Fidelity Capital Trust I 2.304%, (LIBOR 3M + 1.000%), 4/15/2027 ^f	919,200
	Total	21,389,055	1,315,000	CIT Group, Inc. 5.000%, 8/15/2022	1,423,093
Financials (7.6%)			225,000	Citigroup, Inc. 2.050%, 6/7/2019	225,150
90,000	ACE INA Holdings, Inc. 2.875%, 11/3/2022	91,635	284,000	2.450%, 1/10/2020	286,026
1,080,000	Aegon NV 2.397%, (USISDA 10Y + 0.100%), 1/15/2018 ^{h,j}	920,916	284,000	2.650%, 10/26/2020	286,861
288,000	AIG Global Funding 2.150%, 7/2/2020 ^h	287,542	153,000	2.350%, 8/2/2021	152,166
47,000	Air Lease Corporation 2.625%, 9/4/2018	47,372	142,000	2.750%, 4/25/2022	142,337
900,000	Ally Financial, Inc. 3.750%, 11/18/2019	919,800		Citizens Bank NA	
500,000	American Express Credit Corporation 4.125%, 3/30/2020	515,000	250,000	2.200%, 5/26/2020	249,917
142,000	American Express Credit Corporation 1.641%, (LIBOR 3M + 0.330%), 5/3/2019 ^f	142,359	350,000	CNA Financial Corporation 5.750%, 8/15/2021	388,304
142,000	American Express Credit Corporation 2.200%, 3/3/2020	142,794	284,000	Commonwealth Bank of Australia 2.250%, 3/10/2020 ⁿ	285,376
95,000	American Express Credit Corporation 2.369%, (LIBOR 3M + 1.050%), 9/14/2020 ^f	96,637	282,000	Cooperatieve Centrale Raiffeisen- Boerenleenbank BA 3.950%, 11/9/2022	295,863
800,000	Banco Santander SA 6.375%, 5/19/2019 ^j	815,062	142,000	Credit Agricole SA 3.375%, 1/10/2022 ^h	145,237
255,000	Bank of America Corporation 5.625%, 7/1/2020	277,682	265,000	8.125%, 12/23/2025 ^{h,j}	313,694
141,000	Bank of America Corporation 2.369%, 7/21/2021	140,985	600,000	Credit Suisse Group AG 7.500%, 12/11/2023 ^{h,j}	678,006
			426,000	Credit Suisse Group Funding Guernsey, Ltd. 3.800%, 9/15/2022	442,066
			284,000	Credit Suisse Group Funding, Ltd. 3.125%, 12/10/2020	289,638
			213,000	DDR Corporation 3.500%, 1/15/2021	216,116

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Principal Amount	Long-Term Fixed Income (49.4%)	Value	Principal Amount	Long-Term Fixed Income (49.4%)	Value
Financials (7.6%) - continued			Financials (7.6%) - continued		
	Deutsche Bank AG			1.996%, (LIBOR 3M +	
\$141,000	2.700%, 7/13/2020	\$141,546	\$211,000	0.680%), 6/1/2021 ^f	\$212,070
426,000	4.250%, 10/14/2021	446,344	290,000	2.295%, 8/15/2021	289,708
	Digital Realty Trust, LP		213,000	2.776%, 4/25/2023	214,095
212,000	2.750%, 2/1/2023	210,993		2.543%, (LIBOR 3M +	
	Discover Bank		289,000	1.230%), 10/24/2023 ^f	295,358
68,000	8.700%, 11/18/2019	75,974		J.P. Morgan Chase Bank NA	
	Fifth Third Bancorp			1.918%, (LIBOR 3M +	
213,000	2.600%, 6/15/2022	212,799	250,000	0.590%), 9/23/2019 ^f	251,787
	First Tennessee Bank NA			KeyBank NA	
945	3.750%, (LIBOR 3M +		250,000	1.600%, 8/22/2019	248,630
	0.850%), 10/30/2017 ^{h,j}	751,364		Liberty Mutual Group, Inc.	
	Goldman Sachs Group, Inc.		975,000	10.750%, 6/15/2058 [*]	1,599,000
460,000	7.500%, 2/15/2019	494,003	42,000	5.000%, 6/1/2021 ^h	45,486
282,000	5.375%, 5/10/2020 ^j	292,180		Lincoln National Corporation	
213,000	2.600%, 12/27/2020	214,585	250,000	6.250%, 2/15/2020	272,812
284,000	5.250%, 7/27/2021	311,990		Lloyds Bank plc	
	2.485%, (LIBOR 3M +			1.552%, (LIBOR 6M +	
220,000	1.170%), 11/15/2021 ^f	223,018	1,760,000	0.100%), 2/28/2018 ^{f,j}	1,519,999
284,000	3.000%, 4/26/2022	287,134		Lloyds Banking Group plc	
	2.366%, (LIBOR 3M +		285,000	3.000%, 1/11/2022	287,282
141,000	1.050%), 6/5/2023 ^f	141,812	1,200,000	6.413%, 10/1/2035 ^{h,j}	1,362,000
	Goldman Sachs Group, Inc.,			Macquarie Bank, Ltd.	
	Convertible		250,000	6.125%, 3/8/2027 ^{h,j}	258,675
3,800,000	0.500%, 9/24/2022 ^d	5,158,956		MetLife Capital Trust IV	
	Guardian Life Global Funding		1,422,000	7.875%, 12/15/2037 ^h	1,905,480
250,000	2.000%, 4/26/2021 ^h	246,804		MetLife, Inc.	
	Hartford Financial Services Group,		125,000	9.250%, 4/8/2038 ^h	185,625
	Inc.			MGIC Investment Corporation,	
185,000	6.000%, 1/15/2019	194,389		Convertible	
	HCP, Inc.		738,000	9.000%, 4/1/2063 ^h	1,000,913
107,000	3.750%, 2/1/2019	108,945		Mitsubishi UFJ Financial Group, Inc.	
	Hospitality Properties Trust			2.377%, (LIBOR 3M +	
95,000	4.250%, 2/15/2021	98,946	250,000	1.060%), 9/13/2021 ^f	253,751
	HSBC Holdings plc		142,000	2.998%, 2/22/2022	143,914
426,000	3.400%, 3/8/2021	439,168		Mizuho Financial Group, Inc.	
284,000	6.875%, 6/1/2021 ^j	309,205		2.457%, (LIBOR 3M +	
	2.801%, (LIBOR 3M +		250,000	1.140%), 9/13/2021 ^f	253,694
290,000	1.500%), 1/5/2022 ^f	299,210		Morgan Stanley	
325,000	6.375%, 9/17/2024 ^j	344,927		2.457%, (LIBOR 3M +	
	Huntington Bancshares, Inc.		50,000	1.140%), 1/27/2020 ^f	50,771
185,000	3.150%, 3/14/2021	189,638	290,000	2.800%, 6/16/2020	294,785
	Icahn Enterprises, LP		250,000	2.500%, 4/21/2021	250,752
550,000	6.000%, 8/1/2020	567,572	282,000	5.500%, 7/28/2021	312,731
415,000	6.750%, 2/1/2024	437,825		2.487%, (LIBOR 3M +	
	ILFC E-Capital Trust II		287,000	1.180%), 1/20/2022 ^f	291,038
	4.610%, (LIBOR 3M +		141,000	2.750%, 5/19/2022	141,531
1,925,000	1.800%), 12/21/2065 ^h	1,833,562	110,000	4.875%, 11/1/2022	119,178
	ING Capital Funding Trust III			MPT Operating Partnership, LP	
	4.896%, (LIBOR 3M +		850,000	5.500%, 5/1/2024	891,437
150,000	3.600%), 9/30/2017 ^{f,j}	150,000		National City Corporation	
	International Lease Finance		136,000	6.875%, 5/15/2019	146,336
	Corporation			New York Life Global Funding	
284,000	4.625%, 4/15/2021	301,688	90,000	1.550%, 11/2/2018 ^h	89,908
284,000	5.875%, 8/15/2022	317,911		Nomura Holdings, Inc.	
	Intesa Sanpaolo SPA		141,000	2.750%, 3/19/2019	142,257
70,000	3.875%, 1/16/2018	70,386		Park Aerospace Holdings, Ltd.	
250,000	3.125%, 7/14/2022 ^h	250,542	1,435,000	5.500%, 2/15/2024 ^h	1,506,750
	Iron Mountain, Inc.			PNC Bank NA	
825,000	4.875%, 9/15/2027 ^h	840,469	282,000	2.450%, 11/5/2020	284,666
	J.P. Morgan Chase & Company			Quicken Loans, Inc.	
144,000	6.300%, 4/23/2019	153,645	1,480,000	5.750%, 5/1/2025 ^h	1,554,000
40,000	2.250%, 1/23/2020	40,206		Realty Income Corporation	
255,000	4.950%, 3/25/2020	272,698	213,000	5.750%, 1/15/2021	233,452

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

DIVERSIFIED INCOME PLUS FUND

Schedule of Investments as of September 29, 2017

(unaudited)

Principal Amount	Long-Term Fixed Income (49.4%)	Value	Principal Amount	Long-Term Fixed Income (49.4%)	Value
Financials (7.6%) - continued			Financials (7.6%) - continued		
	Regions Bank			Wells Fargo & Company	
\$43,000	7.500%, 5/15/2018	\$44,486	\$290,000	2.150%, 1/30/2020	\$290,741
	Regions Financial Corporation		280,000	2.100%, 7/26/2021	277,341
115,000	3.200%, 2/8/2021	117,497	144,000	2.625%, 7/22/2022	144,237
	Reinsurance Group of America, Inc.		287,000	2.423%, (LIBOR 3M +	
212,000	4.700%, 9/15/2023	229,795		1.110%), 1/24/2023 ^f	291,952
	Royal Bank of Canada		335,000	2.541%, (LIBOR 3M +	
284,000	2.125%, 3/2/2020	285,194		1.230%), 10/31/2023 ^f	342,588
	Royal Bank of Scotland Group plc		213,000	Welltower, Inc.	
590,000	7.500%, 8/10/2020 ^j	617,877		4.950%, 1/15/2021	228,517
412,000	8.625%, 8/15/2021 ^j	456,805		Westpac Banking Corporation	
385,000	7.648%, 9/30/2031 ^j	489,142	375,000	2.166%, (LIBOR 3M +	
	Santander UK Group Holdings plc			0.850%), 8/19/2021 ^f	379,102
290,000	2.875%, 8/5/2021	291,309		XL Group plc	
	Santander UK plc		800,000	3.761%, (LIBOR 3M +	
110,000	3.050%, 8/23/2018	111,309		2.458%), 11/2/2017 ^{h,j}	721,000
	Simon Property Group, LP			Total	64,303,459
95,000	2.500%, 9/1/2020	96,138			
145,000	2.500%, 7/15/2021	145,751		Foreign Government (3.6%)	
	Societe Generale SA			Argentina Government International	
1,200,000	8.000%, 9/29/2025 ^{h,j}	1,374,000		Bond	
	Standard Chartered plc		577,000	6.875%, 4/22/2021	628,353
	2.446%, (LIBOR 3M +		361,000	5.625%, 1/26/2022	378,689
290,000	1.130%), 8/19/2019 ^{f,h}	293,379	708,000	7.500%, 4/22/2026	794,730
	2.821%, (LIBOR 3M +		297,000	6.875%, 1/26/2027	320,760
840,000	1.510%), 1/30/2027 ^{f,h,j}	718,200	652,499	8.280%, 12/31/2033	758,530
	State Street Capital Trust IV		216,000	7.125%, 7/6/2036	226,476
	2.320%, (LIBOR 3M +		542,206	2.500%, 12/31/2038 ^e	384,966
1,655,000	1.000%), 6/15/2047 ^f	1,509,857	252,000	7.625%, 4/22/2046	279,720
	State Street Corporation			Brazil Government International	
	2.217%, (LIBOR 3M +			Bond	
95,000	0.900%), 8/18/2020 ^f	96,934	505,000	4.875%, 1/22/2021	540,370
	Sumitomo Mitsui Financial Group,		754,000	2.625%, 1/5/2023	722,898
	Inc.		289,000	6.000%, 4/7/2026	320,790
282,000	2.934%, 3/9/2021	286,565	365,000	7.125%, 1/20/2037	433,437
	2.997%, (LIBOR 3M +		448,000	5.000%, 1/27/2045	416,954
285,000	1.680%), 3/9/2021 ^f	294,637	180,000	5.625%, 2/21/2047	181,800
141,000	2.784%, 7/12/2022	141,349		Colombia Government International	
	Sumitomo Mitsui Trust Bank, Ltd.			Bond	
250,000	2.050%, 3/6/2019 ^h	250,193	365,000	4.375%, 7/12/2021	389,455
	SunTrust Banks, Inc.		253,000	2.625%, 3/15/2023	248,256
120,000	2.900%, 3/3/2021	122,037	400,000	4.000%, 2/26/2024	416,800
	Synchrony Financial		140,000	7.375%, 9/18/2037	184,660
141,000	3.000%, 8/15/2019	143,289	418,000	5.625%, 2/26/2044	467,324
	2.541%, (LIBOR 3M +		498,000	5.000%, 6/15/2045	512,318
35,000	1.230%), 2/3/2020 ^f	35,349		Croatia Government International	
156,000	3.750%, 8/15/2021	160,880		Bond	
	Toronto-Dominion Bank		83,000	6.750%, 11/5/2019 ^h	89,939
	2.153%, (LIBOR 3M +		443,000	6.625%, 7/14/2020 ^h	487,771
95,000	0.840%), 1/22/2019 ^f	95,834	220,000	6.000%, 1/26/2024 ^h	251,238
	2.249%, (LIBOR 3M +			Hungary Government International	
90,000	0.930%), 12/14/2020 ^f	91,593		Bond	
	UBS Group Funding Jersey, Ltd.		616,000	5.750%, 11/22/2023	713,815
282,000	3.000%, 4/15/2021 ^h	285,818	614,000	5.375%, 3/25/2024	702,263
	UnitedHealth Group, Inc.			Indonesia Government International	
95,000	3.350%, 7/15/2022	99,182		Bond	
	USB Realty Corporation		475,000	4.875%, 5/5/2021 ^h	511,944
	2.451%, (LIBOR 3M +		105,000	3.750%, 4/25/2022 ^h	108,952
1,240,000	1.147%), 1/15/2022 ^{f,h,j}	1,086,550	364,000	3.375%, 4/15/2023 ^h	370,079
	Voya Financial, Inc.		464,000	5.875%, 1/15/2024 ^h	531,912
93,000	2.900%, 2/15/2018	93,404	84,000	4.125%, 1/15/2025 ^h	88,156
	Wachovia Capital Trust II		312,000	4.750%, 1/8/2026 ^h	340,182
	1.804%, (LIBOR 3M +		365,000	8.500%, 10/12/2035 ^h	541,364
307,000	0.500%), 1/15/2027 ^f	288,580	184,000	6.750%, 1/15/2044 ^h	245,812
			730,000	5.125%, 1/15/2045 ^h	806,598

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DIVERSIFIED INCOME PLUS FUND

Schedule of Investments as of September 29, 2017

(unaudited)

Principal Amount	Long-Term Fixed Income (49.4%)	Value	Principal Amount	Long-Term Fixed Income (49.4%)	Value
Foreign Government (3.6%) - continued			Mortgage-Backed Securities (6.5%)		
	Mexico Government International Bond			Federal Home Loan Mortgage Corporation Gold 15-Yr. Pass Through	
\$174,000	5.750%, 10/12/2110	\$186,528	\$4,175,000	3.000%, 10/1/2032 ^c	\$4,289,627
516,000	4.000%, 10/2/2023	545,515		Federal Home Loan Mortgage Corporation Gold 30-Yr. Pass Through	
514,000	3.600%, 1/30/2025	526,850	7,400,000	4.000%, 10/1/2047 ^c	7,789,078
478,000	4.125%, 1/21/2026	503,573		Federal National Mortgage Association Conventional 30-Yr. Pass Through	
225,000	4.150%, 3/28/2027	236,486	2,800,000	3.500%, 11/1/2046 ^c	2,880,226
149,000	6.750%, 9/27/2034	195,339	8,175,000	3.000%, 10/1/2047 ^c	8,197,354
240,000	6.050%, 1/11/2040	288,000	19,050,000	3.500%, 10/1/2047 ^c	19,631,173
448,000	4.750%, 3/8/2044	461,664	11,600,000	4.000%, 10/1/2047 ^c	12,209,000
292,000	5.550%, 1/21/2045	335,654		Total	54,996,458
252,000	4.600%, 1/23/2046	254,520		Technology (1.9%)	
240,000	4.350%, 1/15/2047	233,400		Alliance Data Systems Corporation	
	Panama Government International Bond		650,000	5.375%, 8/1/2022 ^h	669,500
249,000	4.000%, 9/22/2024	265,808		Apple, Inc.	
308,000	3.750%, 3/16/2025	321,860	284,000	2.850%, 5/6/2021	291,765
100,000	9.375%, 4/1/2029	150,750		1.659%, (LIBOR 3M +	
303,000	6.700%, 1/26/2036	400,717	284,000	0.350%), 5/11/2022 ^f	285,750
	Peru Government International Bond		143,000	Baidu, Inc.	
145,000	5.625%, 11/18/2050	183,062		3.000%, 6/30/2020	144,954
390,000	8.750%, 11/21/2033	613,860	287,000	Broadcom Corporation	
	Philippines Government International Bond			2.375%, 1/15/2020 ^h	288,542
275,000	4.000%, 1/15/2021	291,665	905,000	CommScope Technologies Finance, LLC	
302,000	7.750%, 1/14/2031	439,449		6.000%, 6/15/2025 ^h	967,219
186,000	6.375%, 10/23/2034	250,258		Cypress Semiconductor Corporation Convertible	
144,000	5.000%, 1/13/2037	170,029	384,000	4.500%, 1/15/2022	501,360
288,000	3.950%, 1/20/2040	298,265	120,000	Diamond 1 Finance Corporation	
	Romania Government International Bond		284,000	3.480%, 6/1/2019 ^h	122,296
314,000	4.375%, 8/22/2023 ^h	336,636		5.450%, 6/15/2023 ^h	311,482
164,000	4.875%, 1/22/2024 ^h	180,843		Equinix, Inc.	
74,000	6.125%, 1/22/2044 ^h	93,994	950,000	5.750%, 1/1/2025	1,022,437
	Russia Government International Bond			Fidelity National Information Services, Inc.	
100,000	3.500%, 1/16/2019 ^h	101,469	51,000	3.625%, 10/15/2020	53,097
1,200,000	5.000%, 4/29/2020 ^h	1,272,000	375,000	2.250%, 8/15/2021	372,386
432,000	4.875%, 9/16/2023 ^h	470,431		First Data Corporation	
200,000	4.750%, 5/27/2026 ^h	212,000	850,000	5.375%, 8/15/2023 ^h	889,100
328,250	7.500%, 3/31/2030 ^h	386,301		Hewlett Packard Enterprise Company	
440,000	5.625%, 4/4/2042 ^h	488,514	365,000	3.600%, 10/15/2020	378,267
	South Africa Government International Bond			Inception Merger Sub, Inc.	
25,000	5.500%, 3/9/2020	26,588	945,000	8.625%, 11/15/2024 ^h	1,007,606
340,000	5.875%, 5/30/2022	373,298		Intel Corporation	
210,000	4.875%, 4/14/2026	211,774	205,000	1.700%, 5/19/2021	202,996
444,000	4.300%, 10/12/2028	418,259	95,000	3.100%, 7/29/2022	98,783
	Turkey Government International Bond			Intel Corporation, Convertible	
288,000	7.000%, 6/5/2020	314,467	800,000	3.493%, 12/15/2035 ^g	1,138,000
605,000	5.125%, 3/25/2022	633,482		Lumentum Holdings, Inc., Convertible	
315,000	6.250%, 9/26/2022	345,501	203,000	0.250%, 3/15/2024 ^h	232,562
426,000	5.750%, 3/22/2024	452,550		Microchip Technology, Inc., Convertible	
622,000	4.250%, 4/14/2026	597,531	700,000	1.625%, 2/15/2027 ^h	850,062
310,000	4.875%, 10/9/2026	307,935		Micron Technology, Inc., Convertible	
428,000	6.875%, 3/17/2036	482,891	425,000	2.375%, 5/1/2032	1,740,906
282,000	6.750%, 5/30/2040	313,249	600,000	3.000%, 11/15/2043	829,125
291,000	4.875%, 4/16/2043	258,406		Microsoft Corporation	
436,000	6.625%, 2/17/2045	481,170	284,000	2.400%, 2/6/2022	287,350
	Total	30,309,852			

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DIVERSIFIED INCOME PLUS FUND

Schedule of Investments as of September 29, 2017

(unaudited)

Principal Amount	Long-Term Fixed Income (49.4%)	Value
Technology (1.9%) - continued		
	NetApp, Inc.	
\$211,000	2.000%, 9/27/2019	\$210,899
	NXP BV	
755,000	3.875%, 9/1/2022 ^h	787,087
	NXP Semiconductors NV, Convertible	
780,000	1.000%, 12/1/2019	942,825
	Oracle Corporation	
95,000	2.500%, 5/15/2022	96,232
	Sensata Technologies BV	
1,200,000	4.875%, 10/15/2023 ^h	1,261,500
	Texas Instruments, Inc.	
95,000	1.750%, 5/1/2020	94,664
	VMware, Inc.	
141,000	2.300%, 8/21/2020	141,386
	Total	16,220,138

Transportation (0.4%)

	American Airlines Pass Through Trust	
99,209	4.950%, 1/15/2023	106,286
	Avis Budget Car Rental, LLC	
510,000	5.125%, 6/1/2022 ^h	517,012
	Delta Air Lines, Inc.	
63,585	4.950%, 5/23/2019	65,645
213,000	2.875%, 3/13/2020	215,364
	J.B. Hunt Transport Services, Inc.	
95,000	3.300%, 8/15/2022	97,334
	Trinity Industries, Inc., Convertible	
321,000	3.875%, 6/1/2036	430,341
	United Airlines Pass Through Trust	
90,000	3.700%, 12/1/2022	92,925
	United Continental Holdings, Inc.	
1,190,000	4.250%, 10/1/2022	1,198,925
	XPO Logistics, Inc.	
850,000	6.500%, 6/15/2022 ^h	892,500
	Total	3,616,332

Utilities (1.0%)

	Alabama Power Company	
142,000	2.450%, 3/30/2022	142,030
	Ameren Corporation	
90,000	2.700%, 11/15/2020	91,167
	Calpine Corporation	
870,000	6.000%, 1/15/2022 ^h	900,450
520,000	5.375%, 1/15/2023	506,428
	CenterPoint Energy, Inc.	
142,000	2.500%, 9/1/2022	141,854
	Consolidated Edison, Inc.	
142,000	2.000%, 3/15/2020	142,047
	Dominion Energy, Inc.	
275,000	1.600%, 8/15/2019	273,197
282,000	2.579%, 7/1/2020	283,945
	Duke Energy Corporation	
282,000	2.400%, 8/15/2022	279,910
	Dynegy, Inc.	
1,200,000	7.375%, 11/1/2022	1,254,000
	Edison International	
142,000	2.125%, 4/15/2020	141,976
	Emera U.S. Finance, LP	
150,000	2.150%, 6/15/2019	150,045
	Exelon Generation Company, LLC	
144,000	5.200%, 10/1/2019	152,707
213,000	2.950%, 1/15/2020	216,739
	FirstEnergy Corporation	
214,000	2.850%, 7/15/2022	214,425

Principal Amount	Long-Term Fixed Income (49.4%)	Value
Utilities (1.0%) - continued		
	Fortis, Inc.	
\$250,000	2.100%, 10/4/2021	\$245,398
	NextEra Energy Capital Holdings, Inc.	
120,000	2.300%, 4/1/2019	120,601
	NiSource Finance Corporation	
295,000	5.450%, 9/15/2020	321,155
	NRG Energy, Inc.	
610,000	6.625%, 3/15/2023	630,587
	PPL Capital Funding, Inc.	
350,000	3.500%, 12/1/2022	363,235
	PSEG Power, LLC	
60,000	3.000%, 6/15/2021	61,083
	Southern Company	
255,000	1.850%, 7/1/2019	254,843
141,000	2.350%, 7/1/2021	140,182
	Tallgrass Energy Partners, LP	
700,000	5.500%, 1/15/2028 ^h	711,375
	TransCanada Trust	
725,000	5.875%, 8/15/2076	786,625
	Total	8,526,004

**Total Long-Term Fixed Income
(cost \$400,322,314) 416,837,132**

Shares	Common Stock (28.1%)	Value
Consumer Discretionary (3.9%)		
5,476	Amazon.com, Inc. ¹	5,264,353
50,013	American Axle & Manufacturing Holdings, Inc. ¹	879,229
2,300	AOKI Holdings, Inc.	30,189
7,800	Bandai Namco Holdings, Inc.	267,968
8,747	Barratt Developments plc	72,059
11,640	Berkeley Group Holdings plc	580,099
2,908	Breville Group, Ltd.	25,863
18,500	Bridgestone Corporation	839,969
6,157	Burlington Stores, Inc. ¹	587,747
484	Charter Communications, Inc. ¹	175,895
1,000	Cie Generale des Etablissements Michelin	145,901
87,354	Comcast Corporation	3,361,382
16,200	Denso Corporation	819,888
10,395	Dollar Tree, Inc. ¹	902,494
20,738	Eutelsat Communications	613,897
11,980	General Motors Company	483,752
6,400	Heiwa Corporation	126,823
50,500	Honda Motor Company, Ltd.	1,491,797
5,664	Hugo Boss AG	499,773
762	i-CABLE Communications, Ltd. ^{6,1}	25
22,200	Inchcape plc	256,773
1,777	Ipsos SA	61,505
4,159	JM AB	130,845
553	Linamar Corporation	33,745
20,464	Marks and Spencer Group plc	96,890
5,998	Netflix, Inc. ¹	1,087,737
13,725	Newell Brands, Inc.	585,646
1,875	Nexity SA	114,577
3,152	Next plc	222,192
25,464	NIKE, Inc.	1,320,308
141,700	Nissan Motor Company, Ltd.	1,403,769
9,080	Nutrisystem, Inc.	507,572
18,662	Peugeot SA	444,250
1,117	Priceline Group, Inc. ¹	2,045,026
14,290	Restaurant Brands International, Inc.	912,845
2,300	Sangetsu Company, Ltd.	39,539
12,033	Six Flags Entertainment Corporation	733,291

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

DIVERSIFIED INCOME PLUS FUND

Schedule of Investments as of September 29, 2017

(unaudited)

Shares	Common Stock (28.1%)	Value
Consumer Discretionary (3.9%) - continued		
277	SSP Group plc	\$1,996
26,055	Starbucks Corporation	1,399,414
14,100	Sumitomo Rubber Industries, Ltd.	258,793
39,297	Time, Inc.	530,510
19,002	Toll Brothers, Inc.	788,013
3,400	Toyoda Gosei Company, Ltd.	80,350
10,000	TV Asahi Holdings Corporation	199,675
21,271	Walt Disney Company	2,096,682
4,262	Wolters Kluwer NV	196,968
5,600	Yokohama Rubber Company, Ltd.	115,489
	Total	32,833,503

Consumer Staples (1.4%)		
28,923	Altria Group, Inc.	1,834,297
3,200	Arcs Company, Ltd.	72,170
4,095	Coca-Cola Amatil, Ltd.	24,857
54,618	Cott Corporation	819,816
492	Ebro Foods SA	11,659
4,326	ForFarmers BV	56,242
7,686	Grieg Seafood ASA	75,688
1,746	Henkel AG & Company KGaA	212,611
1,200	Kesko Oyj	64,376
4,100	Kewpie Corporation	98,918
3,600	Lawson, Inc.	238,391
9	Lindt & Spruengli AG	51,350
1,000	Ministop Company, Ltd.	19,422
33,472	Philip Morris International, Inc.	3,715,727
2,200	Seven & I Holdings Company, Ltd.	84,996
42,370	Unilever NV	2,504,516
38,251	Unilever plc	2,213,940
48,000	Want Want China Holdings, Ltd.	33,819
	Total	12,132,795

Energy (1.6%)		
4,334	Arch Coal, Inc.	310,921
321,813	BP plc	2,061,531
9,305	Contura Energy, Inc.	551,600
70,407	Halliburton Company	3,240,834
13,235	OMV AG	771,599
18,040	Parsley Energy, Inc. ¹	475,174
19,910	Pioneer Natural Resources Company	2,937,521
19,438	Repsol SA	358,714
12,184	Royal Dutch Shell plc	369,022
4,185	Royal Dutch Shell plc, Class A	126,478
27,447	Royal Dutch Shell plc, Class B	844,985
7,862	Statoil ASA	158,062
5,140	TGS Nopec Geophysical Company ASA	122,554
12,189	Total SA	654,478
12,189	Total SA Rights ^{d1}	936
51,408	WPX Energy, Inc. ¹	591,192
	Total	13,575,601

Financials (4.8%)		
3,744	Aareal Bank AG	158,713
11,687	ABN AMRO Group NV ^h	349,956
21,442	Aegon NV	124,985
2,708	Affiliated Managers Group, Inc.	514,060
306,957	Apollo Investment Corporation	1,875,507
187,819	Ares Capital Corporation	3,078,353
3,000	ASX, Ltd.	123,649
26,696	Australia & New Zealand Banking Group, Ltd.	621,846
86,436	Aviva plc	596,575
77,020	Banco Bilbao Vizcaya Argentaria SA	688,586
19,222	Bank of America Corporation	487,085

Shares	Common Stock (28.1%)	Value
Financials (4.8%) - continued		
15,036	Bank of Nova Scotia	\$966,449
15,721	Bank of the Ozarks, Inc.	755,394
6,624	CI Financial Corporation	144,876
35,078	Citigroup, Inc.	2,551,574
4,813	Close Brothers Group plc	95,176
23,143	CNP Assurances	542,543
7,500	Concordia Financial Group, Ltd.	37,095
8,599	Danske Bank AS	344,593
85,840	Direct Line Insurance Group plc	418,477
50,900	E*TRADE Financial Corporation ¹	2,219,749
21,108	Encore Capital Group, Inc. ¹	935,084
1,880	Euronext NV ^h	114,451
81,470	FlexiGroup, Ltd.	99,585
4,298	FNF Group	203,983
8,673	Genworth MI Canada, Inc. ^m	257,392
9,740	Goldman Sachs Group, Inc.	2,310,231
183,164	Golub Capital BDC, Inc.	3,447,146
5,838	Hannover Rueckversicherung SE	704,104
5,278	Hargreaves Lansdown plc	104,732
3,500	Hokuhoku Financial Group, Inc.	56,337
268,298	HSBC Holdings plc	2,652,345
9,303	ING Groep NV	171,475
3,023	Intact Financial Corporation	249,714
4,816	Interactive Brokers Group, Inc.	216,913
22,340	Intercontinental Exchange, Inc.	1,534,758
41,843	KeyCorp	787,485
3,478	Macquarie Group, Ltd.	249,011
8,950	Meta Financial Group, Inc.	701,680
23,377	MetLife, Inc.	1,214,435
17,400	Mitsubishi UFJ Financial Group, Inc.	113,132
198,900	Mizuho Financial Group, Inc.	348,680
586	Muenchener Rueckversicherungs- Gesellschaft AG	125,419
9,929	National Bank of Canada	477,849
22,026	Nordea Bank AB	299,052
75,110	Old Mutual plc	195,660
4,192	Pargesa Holding SA	348,804
5,690	Plus500, Ltd.	68,393
9,797	Power Corporation of Canada	248,978
57,340	Santander Consumer USA Holdings Inc. ¹	881,316
6,139	Schroders plc	276,173
10,577	SCOR SE	443,586
37,900	Senshu Ikeda Holdings, Inc.	146,003
10,525	Societe Generale	616,776
63,310	Synchrony Financial	1,965,776
3,085	Talanx AG	124,816
5,027	TD Ameritrade Holding Corporation	245,318
368	TMX Group, Ltd.	20,793
517	Vienna Insurance Group AG Wiener Versicherung Gruppe	15,274
15,122	Zions Bancorporation	713,456
74	Zurich Insurance Group AG	22,613
	Total	40,403,969

Health Care (3.1%)		
17,500	Acadia Healthcare Company, Inc. ¹	835,800
1,335	Ansell, Ltd.	23,394
6,780	Anthem, Inc.	1,287,386
65,600	Astellas Pharmaceutical, Inc.	834,927
18,787	Celgene Corporation ¹	2,739,520
8,190	CIGNA Corporation	1,531,039
2,374	Danaher Corporation	203,642
26,976	GlaxoSmithKline plc ADR	1,095,226
18,387	Hologic, Inc. ¹	674,619
463	Le Noble Age SA	30,868

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

DIVERSIFIED INCOME PLUS FUND

Schedule of Investments as of September 29, 2017

(unaudited)

Shares	Common Stock (28.1%)	Value
Health Care (3.1%) - continued		
31,807	Medtronic plc	\$2,473,630
8,882	Merck KGaA	989,212
23,892	Novartis AG	2,049,335
50,303	Novo Nordisk AS	2,418,504
3,799	Teleflex, Inc.	919,244
26,207	UnitedHealth Group, Inc.	5,132,641
5,003	Waters Corporation ¹	898,139
13,208	Zimmer Biomet Holdings, Inc.	1,546,525
	Total	25,683,651

Industrials (2.8%)

11,105	Adecco SA	865,130
2,900	Asahi Glass Company, Ltd.	107,715
11,437	Atlas Copco AB	444,301
41,500	CK Hutchison Holdings, Ltd.	531,544
28,660	CSX Corporation	1,555,092
13,780	Cummins, Inc.	2,315,453
3,000	Dai Nippon Printing Company, Ltd.	71,944
23,410	Delta Air Lines, Inc.	1,128,830
5,082	Deutsche Lufthansa AG	141,324
28,860	Eaton Corporation plc	2,216,159
3,423	Ferguson plc	224,580
2,262	Finning International, Inc.	51,721
40,094	GWA Group, Ltd.	82,382
2,900	Hitachi Transport System, Ltd.	67,207
12,950	Illinois Tool Works, Inc.	1,916,082
4,700	Inaba Denki Sangyo Company, Ltd.	195,080
65,500	ITOCHU Corporation	1,073,203
2,000	KITZ Corporation	16,317
2,185	Loomis AB	86,838
10,700	Marubeni Corporation	73,147
11,233	Masonite International Corporation ¹	777,324
26,116	Meggitt plc	182,413
5,544	Middleby Corporation ¹	710,574
8,000	Mitsuboshi Belting, Ltd.	96,560
25,386	Monadelphous Group, Ltd.	313,565
15,579	National Express Group plc	73,880
13,000	Nitto Kogyo Corporation	229,969
4,751	Northgate plc	27,614
9,280	Oshkosh Corporation	765,971
25,508	PageGroup plc	170,352
15,305	RELX NV	325,589
887	Rockwool International AS	240,840
15,542	Saia, Inc. ¹	973,706
1,393	Schindler Holding AG, Participation Certificate	307,848
6,420	Siemens AG	905,917
34,210	SKF AB	746,891
10,300	Smiths Group plc	217,840
52,300	Sojitz Corporation	144,716
2,059	Spirax-Sarco Engineering plc	152,547
1,471	Sulzer, Ltd.	173,783
1,800	Taikisha, Ltd.	49,647
20,770	Team, Inc. ¹	277,280
10,800	Teijin, Ltd.	213,072
5,100	Toppan Forms Company, Ltd.	54,131
3,460	Transcontinental, Inc.	71,515
6,000	Tsubakimoto Chain Company	47,954
8,779	Vinci SA	834,115
4,698	WABCO Holdings, Inc. ¹	695,304
2,674	WSP Global, Inc.	111,246
10,939	YIT Oyj	89,511
2,100	Yuasa Trading Company, Ltd.	74,233
	Total	23,219,956

Shares	Common Stock (28.1%)	Value
Information Technology (4.6%)		
3,324	Alliance Data Systems Corporation	\$736,432
2,340	Alphabet, Inc., Class A ¹	2,278,505
2,047	Alphabet, Inc., Class C ¹	1,963,298
4,688	Altaba, Inc. ¹	310,533
5	Alten SA	452
40,373	Apple, Inc.	6,222,287
898	BKW FMB Energie	53,949
6,900	Canon, Inc.	236,125
9,637	Capgemini SA	1,129,687
3,887	Capital Power Corporation	76,852
35,009	Ciena Corporation ¹	769,148
58,652	Cisco Systems, Inc.	1,972,467
11,590	Dolby Laboratories, Inc.	666,657
6,331	F5 Networks, Inc. ¹	763,265
16,180	Facebook, Inc. ¹	2,764,677
28,074	Finisar Corporation ¹	622,400
15,000	FUJIFILM Holdings NPV	582,770
25,002	Juniper Networks, Inc.	695,806
26,500	Konica Minolta Holdings, Inc.	217,729
1,500	Kulicke and Soffa Industries, Inc. ¹	32,355
3,225	Lam Research Corporation	596,754
28,930	Microsoft Corporation	2,154,996
6,800	NEC Networks & System Integration Corporation	162,458
17,915	New Relic, Inc. ¹	892,167
7,275	NVIDIA Corporation	1,300,552
8,672	NXP Semiconductors NV ¹	980,716
46,410	PayPal Holdings, Inc. ¹	2,971,632
10,300	Red Hat, Inc. ¹	1,141,858
12,520	Salesforce.com, Inc. ¹	1,169,618
2,010	SMA Solar Technology AG ^m	78,860
25,740	Twitter, Inc. ¹	434,234
33,690	Visa, Inc.	3,545,536
16,994	Xilinx, Inc.	1,203,685
	Total	38,728,460

Materials (1.0%)

3,600	Adeka Corporation	65,693
4,866	APERAM	255,003
1,940	Ashland Global Holdings, Inc.	126,857
6,130	BHP Billiton plc	108,170
21,144	BHP Billiton, Ltd.	428,796
4,870	Crown Holdings, Inc. ¹	290,837
29,000	Daicel Corporation	349,674
1,846	Eagle Materials, Inc.	196,968
17,840	Evonik Industries AG	637,822
3,539	FMC Corporation	316,068
13,109	Granges AB	150,252
5,400	JSR Corporation	102,675
6,000	Kaneka Corporation	46,620
26,000	Kuraray Company, Ltd.	486,455
14,800	Kyoei Steel, Ltd.	230,956
3,180	Mondi plc	85,495
4,374	Neenah Paper, Inc.	374,196
800	Nippon Shokubai Company, Ltd.	56,547
82,353	Norsk Hydro ASA	600,912
17,000	Oji Holdings Corporation	91,793
4,050	Packaging Corporation of America	464,454
3,000	Rengo Company, Ltd.	17,857
2,321	Rio Tinto, Ltd.	121,655
4,970	Sensient Technologies Corporation	382,292
5,888	Solvay SA	880,243
100	Sumitomo Seika Chemicals Company, Ltd.	4,783
8,200	Toagosei Company, Ltd.	109,926
34,586	UPM-Kymmene Oyj	938,351

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

DIVERSIFIED INCOME PLUS FUND

Schedule of Investments as of September 29, 2017

(unaudited)

Shares	Common Stock (28.1%)	Value	Shares	Common Stock (28.1%)	Value
Materials (1.0%) - continued			Real Estate (4.0%) - continued		
7,274	Valvoline, Inc.	\$170,575	3,850	GEO Group, Inc.	\$103,565
30,774	Verso Corporation ¹	156,640	5,627	Gramercy Property Trust	170,217
2,300	Yamato Kogyo Company, Ltd.	62,343	5,733	H&R Real Estate Investment Trust	98,969
	Total	8,310,908	45,000	Hang Lung Properties, Ltd.	107,137
Real Estate (4.0%)			13,000	HCP, Inc.	361,790
3,050	Acadia Realty Trust	87,291	5,000	Healthcare Realty Trust, Inc.	161,700
1,500	Agree Realty Corporation	73,620	6,550	Healthcare Trust of America, Inc.	195,190
10,920	Alexandria Real Estate Equities, Inc.	1,299,152	4,400	Highwoods Properties, Inc.	229,196
9,014	Alstria Office REIT AG	128,855	4,900	Hospitality Properties Trust	139,601
1,300	American Assets Trust, Inc.	51,701	22,752	Host Hotels & Resorts, Inc.	420,684
4,050	American Campus Communities, Inc.	178,807	4,950	Hudson Pacific Properties, Inc.	165,974
8,500	American Homes 4 Rent	184,535	75,000	Hysan Development Company, Ltd.	353,855
6,089	American Tower Corporation	832,245	4,200	Invitation Homes, Inc.	95,130
5,650	Apartment Investment & Management Company	247,809	6,800	Iron Mountain, Inc.	264,520
6,700	Apple Hospitality REIT, Inc.	126,697	3,985	JBG SMITH Properties ¹	136,327
900	Armada Hoffer Properties, Inc.	12,429	2,900	Kilroy Realty Corporation	206,248
3,445	Artis Real Estate Investment Trust	36,500	11,659	Kimco Realty Corporation	227,933
4,100	AvalonBay Communities, Inc.	731,522	1,900	Kite Realty Group Trust	38,475
2,269	Bluerock Residential Growth REIT, Inc.	25,095	2,070	Lamar Advertising Company	141,857
6,732	Boston Properties, Inc.	827,228	3,200	LaSalle Hotel Properties	92,864
5,200	Brandywine Realty Trust	90,948	4,400	Liberty Property Trust	180,664
31,749	British Land Company plc	256,331	1,364	Life Storage, Inc.	111,589
10,796	Brixmor Property Group, Inc.	202,965	4,200	Macerich Company	230,874
12,137	Camden Property Trust	1,109,929	2,650	Mack-Cali Realty Corporation	62,831
1,638	Chesapeake Lodging Trust	44,177	9,650	Medical Properties Trust, Inc.	126,705
900	City Office REIT, Inc.	12,393	350	MGM Growth Properties, LLC	10,574
15,394	Colony NorthStar, Inc.	193,349	3,266	Mid-America Apartment Communities, Inc.	349,070
2,600	Colony Starwood Homes	94,562	1,800	National Health Investors, Inc.	139,122
1,600	Columbia Property Trust, Inc.	34,832	5,800	National Retail Properties, Inc.	241,628
3,200	CoreCivic, Inc.	85,664	866	National Storage Affiliates Trust	20,992
1,050	CoreSite Realty Corporation	117,495	458	NexPoint Residential Trust, Inc.	10,868
3,100	Corporate Office Properties Trust	101,773	4,350	Omega Healthcare Investors, Inc.	138,808
10,861	Cousins Properties, Inc.	101,442	3,800	Outfront Media, Inc.	95,684
4,908	Crown Castle International Corporation	490,702	1,601	Paramount Group, Inc.	25,616
6,700	CubeSmart	173,932	3,286	Park Hotels & Resorts, Inc.	90,562
2,550	CyrusOne, Inc.	150,272	1,800	Pebblebrook Hotel Trust	65,052
300	Daito Trust Construction Company, Ltd.	54,655	9,450	Physicians Realty Trust	167,549
3,100	DCT Industrial Trust, Inc.	179,552	1,300	Piedmont Office Realty Trust, Inc.	26,208
9,700	DDR Corporation	88,852	22,882	Prologis, Inc.	1,452,092
65,601	DEXUS Property Group	489,541	5,742	Public Storage, Inc.	1,228,731
5,575	DiamondRock Hospitality Company	61,046	1,408	QTS Realty Trust, Inc.	73,723
6,098	Digital Realty Trust, Inc.	721,576	2,780	Quality Care Properties, Inc. ¹	43,090
4,000	Douglas Emmett, Inc.	157,680	2,200	Ramco-Gershenson Properties Trust	28,622
40,666	Duke Realty Corporation	1,171,994	7,110	Realty Income Corporation	406,621
486	EastGroup Properties, Inc.	42,826	5,180	Regency Centers Corporation	321,367
1,800	Education Realty Trust, Inc.	64,674	3,150	Retail Opportunity Investments Corporation	59,882
2,410	Empire State Realty Trust, Inc.	49,501	5,300	Retail Properties of America, Inc.	69,589
1,979	EPR Properties	138,015	6,437	RLJ Lodging Trust	141,614
3,083	Equinix, Inc.	1,375,943	23,000	Road King Infrastructure, Ltd.	37,159
3,700	Equity Commonwealth ¹	112,480	1,300	Ryman Hospitality Properties	81,237
2,700	Equity Lifestyle Properties, Inc.	229,716	6,366	Sabra Health Care REIT, Inc.	139,670
14,302	Equity Residential	942,931	4,926	Senior Housing Property Trust	96,303
2,100	Essex Property Trust, Inc.	533,463	12,657	Simon Property Group, Inc.	2,037,904
3,950	Extra Space Storage, Inc.	315,684	3,000	SL Green Realty Corporation	303,960
2,200	Federal Realty Investment Trust	273,262	12,800	Spirit Realty Capital, Inc.	109,696
4,350	First Industrial Realty Trust, Inc.	130,891	1,300	STAG Industrial, Inc.	35,711
7,117	Forest City Realty Trust, Inc.	181,555	113,605	Stockland	383,655
2,900	Franklin Street Properties Corporation	30,798	6,431	Store Capital Corporation	159,939
5,350	Gaming and Leisure Properties, Inc.	197,362	5,660	Summit Hotel Properties, Inc.	90,503
52,590	General Growth Properties, Inc.	1,092,294	2,550	Sun Communities, Inc.	218,484
			19,000	Sun Hung Kai Properties, Ltd.	309,515
			6,387	Sunstone Hotel Investors, Inc.	102,639
			7,500	Swire Pacific, Ltd.	73,016
			4,717	TAG Immobilien AG	79,351

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

DIVERSIFIED INCOME PLUS FUND

Schedule of Investments as of September 29, 2017
(unaudited)

Shares	Common Stock (28.1%)	Value
Real Estate (4.0%) - continued		
2,383	Tanger Factory Outlet Centers, Inc.	\$58,193
1,900	Taubman Centers, Inc.	94,430
7,650	UDR, Inc.	290,929
2,700	Urban Edge Properties	65,124
900	Urstadt Biddle Properties, Inc.	19,530
10,400	Ventas, Inc.	677,352
29,128	VEREIT, Inc.	241,471
7,970	Vornado Realty Trust	612,734
3,100	Washington Prime Group, Inc.	25,823
800	Washington REIT	26,208
3,600	Weingarten Realty Investors	114,264
10,580	Welltower, Inc.	743,562
55,400	Wing Tai Holdings, Ltd.	88,312
1,900	WP Carey, Inc.	128,041
3,200	Xenia Hotels & Resorts, Inc.	67,360
	Total	33,883,577

Shares	Common Stock (28.1%)	Value
Telecommunications Services (0.5%)		
5,877	Freenet AG	196,682
161,636	KCOM Group plc	214,426
16,100	Nippon Telegraph & Telephone Corporation	737,714
77,600	NTT DOCOMO, Inc.	1,773,686
6,138	Proximus SA	211,600
20,826	TDC AS	122,135
15,900	Telefonica Deutschland Holding AG	89,352
52,650	Telenor ASA	1,115,367
	Total	4,460,962

Shares	Common Stock (28.1%)	Value
Utilities (0.4%)		
3,578	Canadian Utilities, Ltd.	111,118
22,700	Chubu Electric Power Company, Inc.	282,112
1,000	Electric Power Development Company, Ltd.	25,121
57,109	Electricidade de Portugal SA	215,339
556	Elia System Operator SA	32,208
32,208	MDU Resources Group, Inc.	835,798
18,180	New Jersey Resources Corporation	766,287
37,200	Osaka Gas Company, Ltd.	691,416
38,810	Redes Energeticas Nacionais SGPS SA	126,479
2,871	Verbund AG	67,713
	Total	3,153,591

Total Common Stock (cost \$208,294,072) 236,386,973

Shares	Registered Investment Companies (3.0%)	Value
Affiliated Fixed Income Holdings (1.5%)		
1,274,114	Thrivent Core Emerging Market Debt Fund	12,600,990
	Total	12,600,990

Shares	Registered Investment Companies (3.0%)	Value
Equity Funds/Exchange Traded Funds (1.5%)		
418,500	Alerian MLP ETF	4,695,570
7,660	iShares MSCI EAFE Index Fund	524,557
74,692	Materials Select Sector SPDR Fund	4,242,506
6,353	Powershares S&P SmallCap Information Technology Portfolio	502,522

Shares	Registered Investment Companies (3.0%)	Value
Equity Funds/Exchange Traded Funds (1.5%) - continued		
54,581	Utilities Select Sector SPDR Fund	\$2,895,522
	Total	12,860,677

Shares	Registered Investment Companies (3.0%)	Value
Fixed Income Funds/Exchange Traded Funds (<0.1%)		
850	iShares J.P. Morgan USD Emerging Markets Bond ETF	98,957
1,755	Vanguard Short-Term Corporate Bond ETF	140,628
	Total	239,585

Total Registered Investment Companies (cost \$27,437,930) 25,701,252

Shares	Preferred Stock (2.4%)	Value
Consumer Non-Cyclical (0.2%)		
48,800	CHS, Inc., 7.100% ^l	1,415,688
	Total	1,415,688

Shares	Preferred Stock (2.4%)	Value
Consumer Staples (0.3%)		
8,608	Bunge, Ltd., Convertible, 4.875% ^j	895,355
31,000	CHS, Inc., 6.750% ^j	854,050
8,420	Henkel AG & Company KGaA, 1.620%	1,147,155
	Total	2,896,560

Shares	Preferred Stock (2.4%)	Value
Energy (<0.1%)		
6,912	Alpha Natural Resources, Inc., 0.000% ^l	158,976
6,912	ANR Holdings, Inc., 0.000% ^l	42,854
11,500	NuStar Logistics, LP, 7.625%	291,640
	Total	493,470

Shares	Preferred Stock (2.4%)	Value
Financials (1.6%)		
8,335	Agribank FCB, 6.875% ^j	921,018
54,977	Annaly Capital Management, Inc., 7.500% ^j	1,394,767
44,780	Citigroup, Inc., 6.875% ^j	1,298,172
35,980	Citigroup, Inc., 7.681% ^f	999,524
12,970	Cobank ACB, 6.250% ^{*,j}	1,390,628
13,164	Federal National Mortgage Association, 0.000% ^{l,j}	91,753
60,150	GMAC Capital Trust I, 7.100% ^f	1,587,960
40,200	Goldman Sachs Group, Inc., 5.500% ^j	1,095,450
32,100	Morgan Stanley, 7.125% ^j	941,814
9,175	PNC Financial Services Group, Inc., 6.125% ^j	263,414
39,100	U.S. Bancorp, 6.500% ^j	1,139,765
1,739	Wells Fargo & Company, Convertible, 7.500% ^j	2,286,785
	Total	13,411,050

Shares	Preferred Stock (2.4%)	Value
Health Care (0.2%)		
1,480	Allergan plc, Convertible, 5.500%	1,085,025
9,768	Becton Dickinson and Company, Convertible, 6.125%	539,780
	Total	1,624,805

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

DIVERSIFIED INCOME PLUS FUND

Schedule of Investments as of September 29, 2017

(unaudited)

Shares	Preferred Stock (2.4%)	Value
Industrials (0.1%)		
4,915	Stanley Black & Decker, Inc., Convertible, 5.375%	\$563,505
	Total	563,505
Total Preferred Stock (cost \$19,153,438) 20,405,078		
Collateral Held for Securities Loaned (0.1%)		
Shares		Value
255,200	Thrivent Cash Management Trust	255,200
	Total Collateral Held for Securities Loaned (cost \$255,200)	255,200
Short-Term Investments (12.5%)ⁿ		
Shares or Principal Amount		Value
Federal Home Loan Bank Discount Notes		
100,000	1.020%, 10/18/2017 ^o	99,956
100,000	1.030%, 10/31/2017 ^o	99,920
100,000	1.030%, 11/3/2017 ^o	99,911
100,000	1.039%, 11/15/2017 ^o	99,878
1,700,000	1.040%, 12/22/2017 ^o	1,696,022
Thrivent Core Short-Term Reserve Fund		
10,337,948	1.340%	103,379,479
	Total Short-Term Investments (cost \$105,475,033)	105,475,166
	Total Investments (cost \$876,595,963) 109.2%	\$919,999,603
	Other Assets and Liabilities, Net (9.2%)	(77,273,780)
	Total Net Assets 100.0%	\$842,725,823

- a The stated interest rate represents the weighted average of all contracts within the bank loan facility.
- b All or a portion of the loan is unfunded.
- c Denotes investments purchased on a when-issued or delayed delivery basis.
- d Security is valued using significant unobservable inputs. Market quotations or prices were not readily available or were determined to be unreliable. Value was determined in good faith pursuant to procedures adopted by the Board. Further information on valuation can be found in the Notes to Financial Statements.
- e Denotes payment-in-kind security. The security paid an interest or dividend payment with additional fixed income or equity securities in lieu of, or in addition to a cash payment. The cash rate and/or payment-in-kind rate shown are as of 9/29/2017.
- f Denotes variable rate securities. Variable rate securities are securities whose yields vary with a designated market index or market rate. The rate shown is as of September 29, 2017.
- g Denotes step coupon securities. Step coupon securities pay an initial coupon rate for the first period and then different coupon rates for following periods. The rate shown is as of September 29, 2017.
- h Denotes securities sold under Rule 144A of the Securities Act of 1933, which exempts them from registration. These securities may be resold to other dealers in the program or to other qualified institutional buyers. As of September 29, 2017, the value of these investments was \$97,649,083 or 11.6% of total net assets.
- i All or a portion of the security is insured or guaranteed.

- j Denotes perpetual securities. Perpetual securities pay an indefinite stream of interest and have no contractual maturity date. Date shown, if applicable, is next call date.
- k Denotes interest only security. Interest only securities represent the right to receive monthly interest payments on an underlying pool of mortgages or assets. The principal shown is the outstanding par amount of the pool as of the end of the period. The actual effective yield of the security is different than the stated coupon rate.
- l Non-income producing security.
- m All or a portion of the security is on loan.
- n The interest rate shown reflects the yield, coupon rate or the discount rate at the date of purchase.
- o All or a portion of the security is held on deposit with the counterparty and pledged as the initial margin deposit for open futures contracts.
- * Denotes restricted securities. Restricted securities are investment securities which cannot be offered for public sale without first being registered under the Securities Act of 1933. The value of all restricted securities held in Diversified Income Plus Fund as of September 29, 2017 was \$30,651,027 or 3.6% of total net assets. The following table indicates the acquisition date and cost of restricted securities shown in the schedule as of September 29, 2017.

Security	Acquisition Date	Cost
AJAX Mortgage Loan Trust, 4/25/2057	5/19/2017	\$1,225,076
ALM XI Ltd., 10/17/2026	4/28/2017	1,475,000
Angel Oak Mortgage Trust, 11/25/2045	12/10/2015	332,786
Apidos CLO XVIII, 7/22/2026	4/4/2017	900,000
BlueMountain CLO, Ltd., 10/15/2026	4/10/2017	1,950,490
CLUB Credit Trust, 4/17/2023	6/14/2017	1,124,995
Cobank ACB, 6.250%, 10/1/2022	10/1/2012	1,311,220
COLT Mortgage Loan Trust, 9/25/2046	9/9/2016	761,016
Digicel, Ltd., 4/15/2021	6/9/2014	1,426,484
GCAT, LLC, 3/25/2047	3/22/2017	1,542,671
Liberty Mutual Group, Inc., 6/15/2058	1/12/2009	1,047,867
Madison Park Funding XIV, Ltd., 7/20/2026	4/13/2017	1,950,000
Mariner Finance Issuance Trust, 2/20/2029	2/16/2017	1,399,724
Murray Hill Marketplace Trust, 11/25/2022	10/6/2016	128,093
NRZ Advance Receivables Trust Advance Receivables Backed, 6/15/2049	6/23/2016	999,998
Oak Hill Advisors Residential Loan Trust, 6/25/2057	8/8/2017	1,643,998
Octagon Investment Partners XX, Ltd., 8/12/2026	4/21/2017	1,350,000
Preston Ridge Partners Mortgage Trust, LLC, 9/27/2021	9/23/2016	952,228
Preston Ridge Partners Mortgage Trust, LLC, 1/25/2022	1/24/2017	1,077,835
Preston Ridge Partners Mortgage Trust, LLC, 9/25/2022	9/27/2017	1,199,884
Pretium Mortgage Credit Partners, LLC, 4/29/2032	3/31/2017	1,362,179
Sunset Mortgage Loan Company, LLC, 9/18/2045	10/2/2015	485,056
Sunset Mortgage Loan Company, LLC, 7/16/2047	7/27/2016	310,635
Sunset Mortgage Loan Company, LLC, 6/15/2047	6/15/2017	996,693

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

DIVERSIFIED INCOME PLUS FUND
Schedule of Investments as of September 29, 2017
(unaudited)

Security	Acquisition Date	Cost
US Residential Opportunity Fund		
Trust, 7/27/2036	7/20/2016	\$1,171,161
Vericrest Opportunity Loan		
Transferee, 2/25/2055	2/25/2015	248,298
Voya CLO 4, Ltd., 10/14/2026	6/16/2017	1,650,000

The following table presents the total amount of securities loaned with continuous maturity, by type, offset by the gross payable upon return of collateral for securities loaned by Thrivent Diversified Income Plus Fund as of September 29, 2017:

Securities Lending Transactions	
Common Stock	\$241,693
Total lending	\$241,693
Gross amount payable upon return of collateral for securities loaned	\$255,200
Net amounts due to counterparty	\$13,507

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
- FNMA - Federal National Mortgage Association
- PIK - Payment-In-Kind
- REIT - Real Estate Investment Trust is a company that buys, develops, manages and/or sells real estate assets.
- Ser. - Series
- SPDR - S&P Depository Receipts, which are exchange-traded funds traded in the U.S., Europe, and Asia-Pacific and managed by State Street Global Advisors.

Reference Rate Index:

- 12 MTA - 12 Month Treasury Average
- CMT 1Y - Constant Maturity Treasury Yield 1 Year
- COF 11 - 11th District Cost of Funds
- 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
- USISDA 10Y - ICE Swap USD Rate 10 Year

DIVERSIFIED INCOME PLUS FUND
Schedule of Investments as of September 29, 2017
(unaudited)

Fair Valuation Measurements

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

Investments in Securities	Total	Level 1	Level 2	Level 3
Bank Loans				
Basic Materials	7,901,657	-	7,154,257	747,400
Capital Goods	7,418,090	-	6,314,635	1,103,455
Communications Services	36,058,657	-	33,184,020	2,874,637
Consumer Cyclical	15,339,750	-	15,049,750	290,000
Consumer Non-Cyclical	16,545,895	-	16,545,895	-
Energy	2,836,769	-	2,301,469	535,300
Financials	9,611,836	-	9,346,184	265,652
Technology	11,691,562	-	11,691,562	-
Transportation	3,974,024	-	3,226,335	747,689
Utilities	3,560,562	-	3,042,144	518,418
Long-Term Fixed Income				
Asset-Backed Securities	38,943,092	-	38,943,092	-
Basic Materials	11,238,503	-	11,238,503	-
Capital Goods	14,936,165	-	14,936,165	-
Collateralized Mortgage Obligations	87,011,003	-	85,811,003	1,200,000
Communications Services	22,956,652	-	22,956,652	-
Consumer Cyclical	20,904,843	-	20,904,843	-
Consumer Non-Cyclical	21,485,576	-	21,485,576	-
Energy	21,389,055	-	21,389,055	-
Financials	64,303,459	-	59,144,503	5,158,956
Foreign Government	30,309,852	-	30,309,852	-
Mortgage-Backed Securities	54,996,458	-	54,996,458	-
Technology	16,220,138	-	16,220,138	-
Transportation	3,616,332	-	3,616,332	-
Utilities	8,526,004	-	8,526,004	-
Common Stock				
Consumer Discretionary	32,833,503	23,661,896	9,171,607	-
Consumer Staples	12,132,795	6,369,840	5,762,955	-
Energy	13,575,601	8,107,242	5,467,423	936
Financials	40,403,969	26,639,303	13,764,666	-
Health Care	25,683,651	19,337,411	6,346,240	-
Industrials	23,219,956	13,331,775	9,888,181	-
Information Technology	38,728,460	36,189,578	2,538,882	-
Materials	8,310,908	2,478,887	5,832,021	-
Real Estate	33,883,577	31,386,726	2,496,851	-
Telecommunications Services	4,460,962	-	4,460,962	-
Utilities	3,153,591	1,602,085	1,551,506	-
Registered Investment Companies				
Affiliated Fixed Income Holdings	12,600,990	12,600,990	-	-
Equity Funds/Exchange Traded Funds	12,860,677	12,860,677	-	-
Fixed Income Funds/Exchange Traded Funds	239,585	239,585	-	-
Preferred Stock				
Consumer Non-Cyclical	1,415,688	1,415,688	-	-
Consumer Staples	2,896,560	1,749,405	1,147,155	-
Energy	493,470	291,640	201,830	-
Financials	13,411,050	11,099,404	2,311,646	-
Health Care	1,624,805	1,624,805	-	-
Industrials	563,505	563,505	-	-
Short-Term Investments	2,095,687	-	2,095,687	-
Subtotal Investments in Securities	\$816,364,924	\$211,550,442	\$591,372,039	\$13,442,443
Other Investments *				
Short-Term Investments	103,379,479			
Collateral Held for Securities Loaned	255,200			
Subtotal Other Investments	\$103,634,679			
Total Investments at Value	\$919,999,603			

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

DIVERSIFIED INCOME PLUS FUND
Schedule of Investments as of September 29, 2017
(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	303,449	303,449	-	-
Total Asset Derivatives	\$303,449	\$303,449	\$-	\$-
Liability Derivatives				
Futures Contracts	1,154,794	1,154,794	-	-
Total Liability Derivatives	\$1,154,794	\$1,154,794	\$-	\$-

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

The following table presents Diversified Income Plus Fund's futures contracts held as of September 29, 2017. Investments and/or cash totaling \$2,095,687 were pledged as the initial margin deposit for these contracts.

Futures Contracts Description	Number of Contracts Long/(Short)	Expiration Date	Notional Principal Amount	Value	Unrealized Gain/(Loss)
CBOT 5-Yr. U.S. Treasury Bond Future	250	December 2017	\$29,658,978	\$29,375,000	(\$283,978)
CBOT U.S. Long Bond	55	December 2017	8,553,108	8,404,687	(148,421)
CME Ultra Long Term U.S. Treasury Bond	1	December 2017	168,167	165,125	(3,042)
S&P 500 Index Mini-Futures	80	December 2017	9,854,396	10,064,400	210,004
Total Futures Long Contracts					(\$225,437)
CBOT 10-Yr. U.S. Treasury Bond Future	(40)	December 2017	(\$5,069,872)	(\$5,012,500)	\$57,372
CBOT 2-Yr. U.S. Treasury Note	(58)	December 2017	(12,546,855)	(12,510,782)	36,073
S&P 500 Index Futures	(55)	December 2017	(33,877,022)	(34,596,375)	(719,353)
Total Futures Short Contracts					(\$625,908)
Total Futures Contracts					(\$851,345)

Reference Description:

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

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

Option Description (Underlying Security Description)	Counter- party	Number of Contracts	Exercise Price	Expiration Date	Notional Principal Amount	Value	Unrealized Gain/(Loss)
FNMA Conventional 30-Yr. Pass Through Call Option ^(*) (Federal National Mortgage Association Conventional 30-Yr. Pass Through)	JPM	(8)	\$10108	October 2017	(8,197,354)	(\$818)	\$30,477
Total Options Written Contracts						(\$818)	\$30,477

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

Counterparty

JPM - J.P. Morgan

DIVERSIFIED INCOME PLUS FUND
Schedule of Investments as of September 29, 2017
(unaudited)

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 Short-Term Reserve Fund are established for the sole use of affiliated funds.

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

Fund	Value 12/31/2016	Gross Purchases	Gross Sales	Gain/ (Loss)	Unrealized		Value 9/29/2017	Income Earned 1/1/2017 - 9/29/2017
					Appreciation/ (Depreciation)	Shares Held at 9/29/2017		
Cash Management Trust- Collateral Investment	\$223	\$16,066	\$16,033	\$-	\$-	255	\$256	\$31
Core Short-Term Reserve	67,273	277,791	241,685	-	-	10,338	103,379	677
Core Emerging Market Debt	-	12,601	-	-	-	1,274	12,601	-
Total Value and Income Earned	\$67,495			\$-	\$-		\$116,236	\$708

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

NOTES TO SCHEDULE OF INVESTMENTS

as of September 29, 2017

(unaudited)

SIGNIFICANT ACCOUNTING POLICIES

Valuation of Investments — Securities traded on U.S. or foreign securities exchanges or included in a national market system are valued at the official closing price at the close of each business day unless otherwise stated below. Over-the-counter securities and listed securities for which no price is readily available are valued at the current bid price considered best to represent the value at that time. Security prices are based on quotes that are obtained from an independent pricing service approved by the 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 September 29, 2017

(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 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

NOTES TO SCHEDULE OF INVESTMENTS

as of September 29, 2017

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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.

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

Futures Contracts — 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 September 29, 2017, Growth and Income Plus Fund, Diversified 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 September 29, 2017, Growth and Income Plus Fund and Diversified 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

NOTES TO SCHEDULE OF INVESTMENTS

as of September 29, 2017

(unaudited)

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 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.