

DIVERSIFIED INCOME PLUS FUND
Schedule of Investments as of December 31, 2017

Principal Amount	Bank Loans (12.8%) ^a	Value
Basic Materials (1.0%)		
	Arch Coal, Inc., Term Loan 4.819%, (LIBOR 1M + 3.250%), 3/7/2024 ^b	\$721,047
\$716,391		
	Big River Steel, LLC, Term Loan 6.693%, (LIBOR 3M + 5.000%), 8/15/2023 ^{b,c}	743,686
738,150		
	Chemours Company, Term Loan 4.070%, (LIBOR 1M + 2.500%), 5/12/2022 ^b	684,948
680,133		
	CONSOL Mining Corporation, Term Loan 7.470%, (LIBOR 3M + 6.000%), 10/30/2022 ^b	727,798
720,000		
	Cuntura Energy, Inc., Term Loan 6.630%, (LIBOR 2M + 5.000%), 3/17/2024 ^b	1,248,414
1,267,425		
	Ineos Finance, LLC, Term Loan 3.569%, (LIBOR 1M + 2.000%), 3/31/2024 ^b	2,295,000
2,295,000		
	Peabody Energy Corporation, Term Loan 5.069%, (LIBOR 1M + 3.500%), 3/31/2022 ^b	808,439
798,214		
	Tronox Finance, LLC, Term Loan 4.693%, (LIBOR 3M + 3.000%), 9/14/2024 ^b	1,154,228
1,147,674		
	4.693%, (LIBOR 3M + 3.000%), 9/14/2024 ^b	500,165
497,326		
	Total	8,883,725

Capital Goods (0.7%)		
	Advanced Disposal Services, Inc., Term Loan 3.739%, (LIBOR 1W + 2.250%), 11/10/2023 ^b	404,686
403,963		
	Berry Plastics Corporation, Term Loan 3.682%, (LIBOR 1M + 2.250%), 1/19/2024 ^b	464,404
462,669		
	Cortes NP Intermediate Holding II Corporation, Term Loan 5.350%, (LIBOR 1M + 4.000%), 11/30/2023 ^b	1,910,034
1,913,229		
	Navistar, Inc., Term Loan 4.900%, (LIBOR 1M + 3.500%), 11/3/2024 ^b	1,348,779
1,345,000		
	Reynolds Group Holdings, Inc., Term Loan 4.319%, (LIBOR 1M + 2.750%), 2/5/2023 ^b	604,890
602,390		
	Sterigenics-Nordion Holdings, LLC, Term Loan 4.569%, (LIBOR 1M + 3.000%), 5/15/2022 ^b	1,099,769
1,100,683		
	Total	5,832,562

Communications Services (4.0%)		
	Altice Financing SA, Term Loan 4.109%, (LIBOR 3M + 2.750%), 7/15/2025 ^b	637,524
651,725		

Principal Amount	Bank Loans (12.8%) ^a	Value
Communications Services (4.0%) - continued		
	Altice US Finance I Corporation, Term Loan 3.819%, (LIBOR 1M + 2.250%), 7/14/2025 ^b	\$811,992
\$815,900		
	Atlantic Broadband Penn, LLC, Term Loan 3.850%, (LIBOR 1M + 2.500%), 11/30/2019 ^b	683,007
683,574		
	Cengage Learning Acquisitions, Term Loan 5.710%, (LIBOR 1M + 4.250%), 6/7/2023 ^b	1,520,346
1,596,164		
	CenturyLink, Inc., Term Loan 4.319%, (LIBOR 1M + 2.750%), 1/31/2025 ^b	1,474,063
1,530,000		
	Charter Communications Operating, LLC, Term Loan 0.000%, (LIBOR 1M + 2.000%), 4/13/2025 ^{b,d,e}	1,345,484
1,345,000		
	Coral-US Co-Borrower, LLC, Term Loan 5.069%, (LIBOR 1M + 3.500%), 11/19/2024 ^b	3,112,462
3,111,000		
	CSC Holdings, LLC, Term Loan 3.741%, (LIBOR 1M + 2.250%), 7/17/2025 ^b	1,084,415
1,089,525		
	Frontier Communications Corporation, Term Loan 5.320%, (LIBOR 1M + 3.750%), 6/1/2024 ^b	1,305,216
1,363,150		
	Gray Television, Inc., Term Loan 3.611%, (LIBOR 1M + 2.250%), 2/7/2024 ^b	646,717
643,500		
	Hargray Merger Subsidiary Corporation, Term Loan 4.569%, (LIBOR 1M + 3.000%), 3/24/2024 ^b	832,845
831,598		
	IMG Worldwide, Inc., Term Loan 8.630%, (LIBOR 3M + 7.250%), 5/6/2022 ^{b,c}	400,000
400,000		
	Intelsat Jackson Holdings SA, Term Loan 5.212%, (LIBOR 2M + 3.750%), 11/27/2023 ^{b,d,e}	1,056,467
1,080,000		
	Level 3 Financing, Inc., Term Loan 3.696%, (LIBOR 3M + 2.250%), 2/22/2024 ^b	2,045,000
2,045,000		
	Liberty Cablevision of Puerto Rico, LLC, Term Loan 4.859%, (LIBOR 3M + 3.500%), 1/7/2022 ^b	1,586,700
1,640,000		
	8.109%, (LIBOR 3M + 3.750%), 7/7/2023 ^{b,c}	295,750
325,000		
	McGraw-Hill Global Education Holdings, LLC, Term Loan 5.569%, (LIBOR 1M + 4.000%), 5/4/2022 ^b	1,340,048
1,344,525		
	Mediacom Illinois, LLC, Term Loan 3.740%, (LIBOR 1W + 2.250%), 2/15/2024 ^b	587,408
585,575		
	NEP/NCP Holdco, Inc., Term Loan 4.819%, (LIBOR 1M + 3.250%), 7/21/2022 ^b	1,624,671
1,622,643		

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

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Principal Amount	Bank Loans (12.8%) ^a	Value
Communications Services (4.0%) - continued		
	New LightSquared, Term Loan 20.531%, PIK 9.817%, (LIBOR 3M + 8.750%), 12/7/2020 ^{b,f}	\$344,497
\$371,927		
	Raycom TV Broadcasting, LLC, Term Loan 4.319%, (LIBOR 1M + 2.750%), 8/18/2024 ^b	1,030,106
1,022,438		
	SBA Senior Finance II, LLC, Term Loan 3.820%, (LIBOR 1M + 2.250%), 3/24/2021 ^b	1,063,857
1,061,500		
	3.820%, (LIBOR 1M + 2.250%), 6/10/2022 ^b	107,473
107,250		
	SFR Group SA, Term Loan 4.130%, (LIBOR 3M + 2.750%), 6/22/2025 ^b	564,496
592,025		
	Sinclair Television Group, Inc., Term Loan 0.000%, (LIBOR 3M + 2.500%), 12/12/2024 ^{b,d,e}	2,330,634
2,335,000		
	Sprint Communications, Inc., Term Loan 4.125%, (LIBOR 1M + 2.500%), 2/2/2024 ^b	2,429,801
2,431,625		
	TNS, Inc., Term Loan 5.432%, (LIBOR 2M + 4.000%), 8/14/2022 ^b	1,008,352
1,007,304		
	Unitymedia Finance, LLC, Term Loan 0.000%, (LIBOR 3M + 2.250%), 1/20/2026 ^{b,d,e}	628,249
630,000		
	Univision Communications, Inc., Term Loan 4.319%, (LIBOR 1M + 2.750%), 3/15/2024 ^b	1,390,055
1,395,484		
	WideOpenWest Finance, LLC, Term Loan 4.751%, (LIBOR 1M + 3.250%), 8/6/2023 ^b	1,009,922
1,020,442		
	Total	34,297,557

Consumer Cyclical (1.6%)

	Amaya Holdings BV, Term Loan 5.193%, (LIBOR 3M + 3.500%), 8/1/2021 ^b	1,792,133
1,783,217		
	Boyd Gaming Corporation, Term Loan 3.975%, (LIBOR 1W + 2.500%), 9/15/2023 ^b	511,448
508,904		
	Ceridian HCM Holding, Inc., Term Loan 5.052%, (LIBOR 1M + 3.500%), 9/15/2020 ^b	408,999
408,150		
	Eldorado Resorts, Inc., Term Loan 3.769%, (LIBOR 1M + 2.250%), 4/17/2024 ^b	369,503
369,503		
	Four Seasons Hotels, Ltd., Term Loan 4.069%, (LIBOR 1M + 2.500%), 11/30/2023 ^b	693,334
689,774		
	Golden Entertainment, Inc., Term Loan 4.510%, (LIBOR 1M + 3.000%), 8/15/2024 ^b	1,866,548
1,865,000		
	8.510%, (LIBOR 1M + 7.000%), 8/15/2025 ^b	291,812
290,000		

Principal Amount	Bank Loans (12.8%) ^a	Value
Consumer Cyclical (1.6%) - continued		
	Golden Nugget, Inc., Term Loan 4.770%, (LIBOR 1M + 3.250%), 10/4/2023 ^b	\$1,497,697
\$1,487,463		
	Michaels Stores, Inc., Term Loan 4.288%, (LIBOR 1M + 2.750%), 1/28/2023 ^b	901,820
902,145		
	Mohegan Tribal Gaming Authority, Term Loan 5.618%, (LIBOR 1M + 4.000%), 10/13/2023 ^b	1,591,883
1,579,782		
	Scientific Games International, Inc., Term Loan 4.704%, (LIBOR 2M + 3.250%), 8/14/2024 ^b	2,969,720
2,947,613		
	Seminole Hard Rock Entertainment, Inc., Term Loan 4.443%, (LIBOR 3M + 2.750%), 5/14/2020 ^b	1,149,546
1,143,826		
	Total	14,044,443

Consumer Non-Cyclical (2.0%)

	Air Medical Group Holdings, Inc., Term Loan 5.675%, (LIBOR 1M + 4.000%), 4/28/2022 ^b	2,779,374
2,781,460		
	0.000%, (LIBOR 1M + 4.000%), 9/26/2024 ^{b,d,e}	290,545
290,000		
	Albertson's, LLC, Term Loan 4.319%, (LIBOR 1M + 2.750%), 8/25/2021 ^{b,d,e}	1,333,258
1,361,579		
	4.462%, (LIBOR 3M + 3.000%), 6/22/2023 ^b	1,223,653
1,250,757		
	Burlington Coat Factory Warehouse Corporation, Term Loan 4.000%, (LIBOR 1M + 2.500%), 11/9/2024 ^b	1,267,623
1,266,825		
	CHS/Community Health Systems, Inc., Term Loan 4.229%, (LIBOR 3M + 2.750%), 12/31/2019 ^b	141,574
146,381		
	4.479%, (LIBOR 3M + 3.000%), 1/27/2021 ^b	1,037,658
1,088,856		
	Endo Luxembourg Finance Company I SARL., Term Loan 5.875%, (LIBOR 1M + 4.250%), 4/27/2024 ^b	899,978
895,500		
	Grifols Worldwide Operations USA, Inc., Term Loan 3.739%, (LIBOR 1W + 2.250%), 1/23/2025 ^b	1,008,919
1,007,388		
	JBS USA LUX SA, Term Loan 4.100%, (LIBOR 3M + 2.500%), 10/30/2022 ^b	2,007,237
2,044,550		
	Libbey Glass, Inc., Term Loan 4.432%, (LIBOR 1M + 3.000%), 4/9/2021 ^b	475,585
496,047		
	MPH Acquisition Holdings, LLC, Term Loan 4.693%, (LIBOR 3M + 3.000%), 6/7/2023 ^b	1,082,577
1,081,074		
	Ortho-Clinical Diagnostics, Inc., Term Loan 5.443%, (LIBOR 3M + 3.750%), 6/30/2021 ^b	1,464,484
1,462,247		

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Principal Amount	Bank Loans (12.8%) ^a	Value
Consumer Non-Cyclical (2.0%) - continued		
	Revlon Consumer Products Corporation, Term Loan 5.069%, (LIBOR 1M + 3.500%), 9/7/2023 ^b	\$548,598
\$741,039		
	Valeant Pharmaceuticals International, Inc., Term Loan 4.940%, (LIBOR 3M + 3.500%), 4/1/2022 ^{b,d,e}	2,134,046
2,105,578		
	Total	17,695,109

Energy (0.8%)		
	Calpine Corporation, Term Loan 0.000%, (LIBOR 3M + 2.500%), 1/15/2024 ^{b,d,e}	1,072,882
1,075,000		
	Houston Fuel Oil Terminal, LLC, Term Loan 5.190%, (LIBOR 3M + 3.500%), 8/19/2021 ^b	1,409,440
1,397,215		
	MEG Energy Corporation, Term Loan 5.200%, (LIBOR 3M + 3.500%), 12/31/2023 ^b	655,233
655,050		
	MRC Global US, Inc., Term Loan 5.069%, (LIBOR 1M + 3.500%), 9/15/2024 ^b	534,309
530,000		
	Pacific Drilling SA, Term Loan 0.000%, (LIBOR 3M + 3.500%), 6/3/2018 ^{b,g,h}	342,115
861,750		
	Radiate Holdco, LLC, Term Loan 0.000%, (LIBOR 3M + 3.000%), 2/1/2024 ^{b,d,e}	2,781,466
2,805,000		
	Total	6,795,445

Financials (0.9%)		
	ASP AMC Merger Sub, Inc., Term Loan 5.193%, (LIBOR 3M + 3.500%), 4/13/2024 ^b	1,923,321
1,927,542		
	Avolon TLB Borrower 1 US, LLC, Term Loan 3.751%, (LIBOR 1M + 2.250%), 4/3/2022 ^b	1,559,476
1,572,100		
	Colorado Buyer, Inc., Term Loan 4.380%, (LIBOR 3M + 3.000%), 5/1/2024 ^b	285,171
283,575		
	8.630%, (LIBOR 3M + 7.250%), 5/1/2025 ^b	176,531
175,000		
	Delos Finance SARL, Term Loan 3.693%, (LIBOR 3M + 2.000%), 10/6/2023 ^b	644,570
640,000		
	Digicel International Finance, Ltd., Term Loan 5.310%, (LIBOR 3M + 3.750%), 5/10/2024 ^b	585,726
583,537		
	DJO Finance, LLC, Term Loan 4.701%, (LIBOR 3M + 3.250%), 6/7/2020 ^b	529,657
537,625		
	Gartner, Inc., Term Loan 3.569%, (LIBOR 1M + 2.000%), 4/5/2024 ^b	263,670
263,012		

Principal Amount	Bank Loans (12.8%) ^a	Value
Financials (0.9%) - continued		
	MoneyGram International, Inc., Term Loan 4.943%, (LIBOR 3M + 3.250%), 3/28/2020 ^b	\$1,122,649
\$1,125,113		
	TransUnion, LLC, Term Loan 3.569%, (LIBOR 1M + 2.000%), 4/9/2023 ^b	1,115,972
1,112,213		
	Total	8,206,743

Technology (1.1%)		
	First Data Corporation, Term Loan 3.802%, (LIBOR 1M + 2.250%), 4/26/2024 ^b	2,805,505
2,805,000		
	Harland Clarke Holdings Corporation, Term Loan 6.443%, (LIBOR 3M + 4.750%), 10/31/2023 ^b	1,619,661
1,614,286		
	Micron Technology, Inc., Term Loan 3.390%, (LIBOR 3M + 2.000%), 4/26/2022 ^b	694,055
688,253		
	Rackspace Hosting, Inc., Term Loan 4.385%, (LIBOR 3M + 3.000%), 11/3/2023 ^b	1,292,064
1,293,500		
	Syniverse Holdings, Inc., Term Loan 4.569%, (LIBOR 1M + 3.000%), 4/23/2019 ^b	903,137
920,000		
	Western Digital Corporation, Term Loan 3.569%, (LIBOR 1M + 2.000%), 4/29/2023 ^b	2,086,547
2,079,787		
	Total	9,400,969

Transportation (0.4%)		
	Arctic LNG Carriers, Ltd., Term Loan 6.069%, (LIBOR 1M + 4.500%), 5/18/2023 ^b	2,189,033
2,174,075		
	OSG Bulk Ships, Inc., Term Loan 5.650%, (LIBOR 3M + 4.250%), 8/5/2019 ^{b,c}	305,152
317,041		
	XPO Logistics, Inc., Term Loan 3.599%, (LIBOR 3M + 2.250%), 10/30/2021 ^b	1,035,459
1,030,000		
	Total	3,529,644

Utilities (0.3%)		
	EnergySolutions, LLC, Term Loan 6.450%, (LIBOR 3M + 4.750%), 5/29/2020 ^{b,c}	515,865
510,757		
	HD Supply Waterworks, Term Loan 4.455%, (LIBOR 6M + 3.000%), 7/21/2024 ^b	860,882
855,000		
	Intergen NV, Term Loan 6.070%, (LIBOR 3M + 4.500%), 6/13/2020 ^b	633,373
633,639		

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Principal Amount	Bank Loans (12.8%) ^a	Value
<u>Utilities (0.3%) - continued</u>		
	Talen Energy Supply, LLC, Term Loan 5.569%, (LIBOR 1M + 4.000%), 7/6/2023 ^b	\$708,569
\$704,315		
	Total	2,718,689
	Total Bank Loans (cost \$111,970,505)	111,404,886

Principal Amount	Long-Term Fixed Income (46.8%)	Value
<u>Asset-Backed Securities (4.1%)</u>		
	ALM XI Ltd. 4.603%, (LIBOR 3M + 3.250%), 10/17/2026, Ser. 2014-11A, Class CR ^{*b}	1,481,986
1,475,000		
	Apidos CLO XVIII 4.613%, (LIBOR 3M + 3.250%), 7/22/2026, Ser. 2014-18A, Class CR ^{*b}	902,475
900,000		
	Asset Backed Securities Corporation Home Equity Loan Trust 1.692%, (LIBOR 1M + 0.140%), 7/25/2036, Ser. 2006-HE5, Class A4 ^b 1.712%, (LIBOR 1M + 0.160%), 11/25/2036, Ser. 2006-HE6, Class A4 ^b	737,355 136,853
753,491 139,236		
	BlueMountain CLO, Ltd. 4.559%, (LIBOR 3M + 3.200%), 10/15/2026, Ser. 2014-3A, Class CR ^{*b}	1,959,179
1,950,000		
	CLUB Credit Trust 3.170%, 4/17/2023, Ser. 2017-NP1, Class B [*]	1,126,730
1,125,000		
	Foundation Finance Trust 3.300%, 7/15/2033, Ser. 2017-A, Class A3 [*]	1,647,909
1,650,000		
	GSAA Home Equity Trust 1.822%, (LIBOR 1M + 0.270%), 7/25/2037, Ser. 2007-7, Class A4 ^b	1,466,423
1,541,184		
	J.P. Morgan Mortgage Acquisition Trust 4.410%, 3/25/2047, Ser. 2007-HE1, Class AF4 ⁱ	1,347,576
1,838,339		
	Lehman XS Trust 5.440%, 8/25/2035, Ser. 2005-2, Class 2A3B ⁱ	1,338,010
1,539,803		
	Lendmark Funding Trust 2.830%, 12/22/2025, Ser. 2017-1A, Class A ⁱ	2,044,889
2,050,000		
	Madison Park Funding XIV, Ltd. 4.613%, (LIBOR 3M + 3.250%), 7/20/2026, Ser. 2014-14A, Class DR ^{*b}	1,952,890
1,950,000		
	Mariner Finance Issuance Trust 3.620%, 2/20/2029, Ser. 2017-AA, Class A [*]	1,407,652
1,400,000		
	Merrill Lynch Mortgage Investors Trust 3.164%, 6/25/2035, Ser. 2005-A5, Class M1 ^b	1,165,082
1,314,657		

Principal Amount	Long-Term Fixed Income (46.8%)	Value
<u>Asset-Backed Securities (4.1%) - continued</u>		
	Murray Hill Marketplace Trust 4.190%, 11/25/2022, Ser. 2016-LC1, Class A [*]	\$31,053
\$31,008		
	NRZ Advance Receivables Trust Advance Receivables Backed 2.751%, 6/15/2049, Ser. 2016-T1, Class AT1 [*]	989,342
1,000,000		
	Oak Hill Advisors Residential Loan Trust 3.000%, 6/25/2057, Ser. 2017-NPL1, Class A1 ^{*i}	1,592,155
1,594,534		
	Octagon Investment Partners XX, Ltd. 4.963%, (LIBOR 3M + 3.550%), 8/12/2026, Ser. 2014-1A, Class DR ^{*b}	1,357,058
1,350,000		
	Preston Ridge Partners Mortgage Trust, LLC 4.250%, 1/25/2022, Ser. 2017-1A, Class A1 ^{*i}	996,831
996,280		
	Pretium Mortgage Credit Partners, LLC 3.250%, 3/28/2057, Ser. 2017-NPL2, Class A1 ^{ij}	1,704,076
1,702,666		
	Renaissance Home Equity Loan Trust 5.746%, 5/25/2036, Ser. 2006-1, Class AF6 ⁱ 5.797%, 8/25/2036, Ser. 2006-2, Class AF3 ⁱ	382,008 862,859
521,593 1,340,340		
	SoFi Consumer Loan Program, LLC 3.050%, 12/26/2025, Ser. 2016-3, Class A ⁱ 3.280%, 1/26/2026, Ser. 2017-1, Class A ⁱ	1,131,442 386,018
1,125,681 382,214		
	Upstart Securitization Trust 2.508%, 3/20/2025, Ser. 2107-INV1, Class A ⁱ	1,998,184
2,000,000		
	Vericrest Opportunity Loan Transferee 3.250%, 4/25/2059, Ser. 2017-NPL7, Class A1 ^{ij} 3.500%, 6/26/2045, Ser. 2015-NPL8, Class A1 ^{ij} 3.500%, 2/25/2047, Ser. 2017-NPL1, Class A1 ^{ij} 3.375%, 4/25/2047, Ser. 2017-NPL4, Class A1 ^{ij}	1,219,539 812,436 777,258 969,760
1,217,450 811,819 776,200 965,953		
	Voya CLO 4, Ltd. 4.359%, (LIBOR 3M + 3.000%), 10/14/2026, Ser. 2014-4A, Class CR ^{*b}	1,653,534
1,650,000		
	Total	35,578,562

<u>Basic Materials (1.4%)</u>		
	Alcoa Nederland Holding BV 6.750%, 9/30/2024 ⁱ	1,008,250
925,000		
	Anglo American Capital plc 4.125%, 9/27/2022 ⁱ 4.750%, 4/10/2027 ⁱ	293,522 1,255,600
284,000 1,200,000		
	ArcelorMittal SA 6.000%, 3/1/2021	1,166,400
1,080,000		
	BWAY Holding Company 5.500%, 4/15/2024 ⁱ	998,400
960,000		

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Basic Materials (1.4%) - continued		
\$1,070,000	CF Industries, Inc. 3.450%, 6/1/2023	\$1,055,287
106,000	Dow Chemical Company 8.550%, 5/15/2019	114,807
284,000	El du Pont de Nemours & Company 2.200%, 5/1/2020	283,732
770,000	First Quantum Minerals, Ltd. 7.000%, 2/15/2021 ^l	798,875
1,020,000	FMG Resources Property, Ltd. 5.125%, 5/15/2024 ^l	1,032,750
142,000	Kinross Gold Corporation 5.125%, 9/1/2021	148,035
110,000	LyondellBasell Industries NV 5.000%, 4/15/2019	112,933
211,000	Packaging Corporation of America 2.450%, 12/15/2020	211,281
945,000	Peabody Securities Finance Corporation 6.375%, 3/31/2025 ^l	982,800
660,000	Platform Specialty Products Corporation 5.875%, 12/1/2025 ^l	655,050
115,000	RPM International, Inc., Convertible 2.250%, 12/15/2020	132,753
283,000	Sherwin-Williams Company 2.250%, 5/15/2020	282,035
1,010,000	Trinseo Materials Operating SCA 5.375%, 9/1/2025 ^l	1,045,350
245,000	Vale Overseas, Ltd. 5.875%, 6/10/2021	266,805
213,000	Xstrata Finance Canada, Ltd. 4.950%, 11/15/2021 ^l	227,276
	Total	12,071,941

Capital Goods (1.7%)		
1,410,000	AECOM 5.875%, 10/15/2024	1,527,312
825,000	Ashtead Capital, Inc. 4.125%, 8/15/2025 ^l	833,250
900,000	Bombardier, Inc. 7.500%, 3/15/2025 ^l	906,750
1,100,000	Building Materials Corporation of America 6.000%, 10/15/2025 ^l	1,174,250
211,000	Caterpillar Financial Services Corporation 1.850%, 9/4/2020	208,522
1,290,000	Cemex SAB de CV 5.700%, 1/11/2025 ^l	1,360,950
213,000	Cintas Corporation No. 2 2.900%, 4/1/2022	214,882
1,100,000	CNH Industrial Capital, LLC 4.375%, 11/6/2020	1,141,250
215,000	Crown Americas Capital Corporation 4.875%, 4/1/2021	225,750
1,080,000	IV 4.500%, 1/15/2023	1,096,200
610,000	Crown Cork & Seal Company, Inc. 7.375%, 12/15/2026	710,650
153,000	General Electric Company 5.000%, 1/21/2021 ^{b,k}	157,682

Principal Amount	Long-Term Fixed Income (46.8%)	Value
Capital Goods (1.7%) - continued		
\$310,000	Ingersoll-Rand Luxembourg Finance SA 2.625%, 5/1/2020	\$309,897
385,000	L3 Technologies, Inc. 4.950%, 2/15/2021	407,718
90,000	Lockheed Martin Corporation 2.500%, 11/23/2020	90,568
1,285,000	Reynolds Group Issuer, Inc. 5.125%, 7/15/2023 ^l	1,329,975
213,000	Rockwell Collins, Inc. 1.950%, 7/15/2019	211,888
360,000	Roper Technologies, Inc. 2.800%, 12/15/2021	360,594
285,000	Standard Industries, Inc. 5.500%, 2/15/2023 ^l	297,113
975,000	Textron Financial Corporation 3.151%, (LIBOR 3M + 1.735%), 2/15/2042 ^{b,j}	860,438
213,000	Textron, Inc. 7.250%, 10/1/2019	230,001
1,240,000	United Rentals North America, Inc. 5.500%, 7/15/2025	1,314,400
	Total	14,970,040

Collateralized Mortgage Obligations (10.1%)		
1,169,127	AJAX Mortgage Loan Trust 3.470%, 4/25/2057, Ser. 2017-A, Class A ¹	1,170,695
1,066,807	Alternative Loan Trust 6.000%, 6/25/2036, Ser. 2006-24CB, Class A9	910,406
2,008,929	American Home Mortgage Assets Trust 1.742%, (LIBOR 1M + 0.190%), 12/25/2046, Ser. 2006-6, Class A1A ^b	1,683,948
1,528,545	American Home Mortgage Assets Trust 1.742%, (LIBOR 1M + 0.190%), 6/25/2047, Ser. 2007-5, Class A1 ^b	1,231,451
1,992,630	American Home Mortgage Investment Trust 6.750%, 12/25/2036, Ser. 2006-3, Class 3A2	937,973
195,404	Angel Oak Mortgage Trust 4.500%, 11/25/2045, Ser. 2015-1, Class A ¹	194,350
517,589	Banc of America Alternative Loan Trust 2.052%, (LIBOR 1M + 0.500%), 4/25/2035, Ser. 2005-3, Class 1CB1 ^b	457,081
1,066,737	Banc of America Alternative Loan Trust 6.000%, 11/25/2035, Ser. 2005-10, Class 3CB1	960,127
879,535	Banc of America Alternative Loan Trust 2.352%, (LIBOR 1M + 0.800%), 5/25/2046, Ser. 2006-4, Class 3CB1 ^b	687,031
387,026	Banc of America Funding Corporation 3.721%, 5/20/2036, Ser. 2006-D, Class 6A1 ^b	355,489

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

DIVERSIFIED INCOME PLUS FUND
Schedule of Investments as of December 31, 2017

Principal Amount	Long-Term Fixed Income (46.8%)	Value	Principal Amount	Long-Term Fixed Income (46.8%)	Value
<u>Collateralized Mortgage Obligations (10.1%) - continued</u>			<u>Collateralized Mortgage Obligations (10.1%) - continued</u>		
	BCAP, LLC Trust			1.833%, (12 MTA + 0.770%), 4/25/2047, Ser. 2007-OA2, Class A1 ^b	\$915,501
\$1,418,772	1.732%, (LIBOR 1M + 0.180%), 3/25/2037, Ser. 2007-AA1, Class 2A1 ^b	\$1,353,648	\$991,789	1.772%, (LIBOR 1M + 0.220%), 8/25/2047, Ser. 2007-OA5, Class A1B ^b	1,614,759
	Bear Stearns Adjustable Rate Mortgage Trust		1,724,774	Federal Home Loan Mortgage Corporation	
541,773	3.520%, (CMT 1Y + 2.300%), 10/25/2035, Ser. 2005-9, Class A1 ^b	551,644	5,238,563	2.500%, 12/15/2022, Ser. 4155, Class AI ^l	242,471
254,652	3.546%, 2/25/2036, Ser. 2005-12, Class 11A1 ^b	239,293	1,840,145	2.500%, 5/15/2027, Ser. 4106, Class HI ^l	125,104
	Citicorp Mortgage Securities Trust		2,384,236	2.500%, 2/15/2028, Ser. 4162, Class AI ^l	190,280
373,978	6.000%, 5/25/2037, Ser. 2007-4, Class 1A5	366,817	7,235,467	2.500%, 3/15/2028, Ser. 4177, Class EI ^l	597,393
	Citigroup Mortgage Loan Trust, Inc.		3,619,141	3.000%, 4/15/2028, Ser. 4193, Class AI ^l	316,507
352,269	5.500%, 11/25/2035, Ser. 2005-9, Class 21A2	350,928	3,415,172	3.000%, 2/15/2033, Ser. 4170, Class IG ^l	392,835
	CitiMortgage Alternative Loan Trust			Federal National Mortgage Association	
816,953	5.750%, 4/25/2037, Ser. 2007-A4, Class 1A5	770,860	3,139,605	2.500%, 2/25/2028, Ser. 2013-46, Class CI ^l	216,091
	COLT Mortgage Loan Trust		2,325,984	3.000%, 4/25/2028, Ser. 2013-30, Class DI ^l	225,471
610,911	2.750%, 9/25/2046, Ser. 2016-2, Class A1 ^{*,b}	618,846	3,007,112	3.500%, 1/25/2033, Ser. 2012-150, Class YI ^l	387,477
	Countrywide Alternative Loan Trust			First Horizon Alternative Mortgage Securities Trust	
322,491	1.952%, (LIBOR 1M + 0.400%), 2/25/2035, Ser. 2005-J1, Class 5A1 ^b	307,608	817,803	3.218%, 3/25/2035, Ser. 2005-AA2, Class 1A1 ^b	789,529
564,545	3.376%, 10/25/2035, Ser. 2005-43, Class 4A1 ^b	498,310	883,071	3.328%, 7/25/2035, Ser. 2005-AA5, Class 2A1 ^b	864,712
407,841	5.500%, 2/25/2036, Ser. 2005-85CB, Class 2A2	383,364	883,032	6.000%, (LIBOR 1M + 1.000%), 8/25/2036, Ser. 2006-FA4, Class 1A4 ^b	731,266
231,618	6.000%, 4/25/2036, Ser. 2006-4CB, Class 1A1	194,589		First Horizon Mortgage Pass-Through Trust	
852,205	6.500%, 8/25/2036, Ser. 2006-23CB, Class 2A3	572,607	1,089,450	3.443%, 8/25/2037, Ser. 2007-AR2, Class 1A2 ^b	939,166
179,383	6.000%, 1/25/2037, Ser. 2006-39CB, Class 1A16	174,345		GCAT, LLC	
732,974	5.500%, 5/25/2037, Ser. 2007-8CB, Class A1	611,269	495,835	3.375%, 3/25/2047, Ser. 2017-1, Class A1 ^{*,i}	495,518
	Countrywide Home Loan Mortgage Pass Through Trust			GMAC Mortgage Corporation Loan Trust	
1,361,048	3.448%, 11/25/2035, Ser. 2005-22, Class 2A1 ^b	1,191,871	1,336,794	3.743%, 5/25/2035, Ser. 2005-AR2, Class 4A ^b	1,270,018
396,679	3.371%, 2/20/2036, Ser. 2005-HY10, Class 5A1 ^b	343,666		Government National Mortgage Association	
	Credit Suisse First Boston Mortgage Securities Corporation		2,620,426	4.000%, 1/16/2027, Ser. 2012-3, Class IO ^l	242,841
334,380	5.250%, 10/25/2035, Ser. 2005-9, Class 1A3	325,089		Greenpoint Mortgage Funding Trust	
	CSMC Mortgage-Backed Trust			1.752%, (LIBOR 1M + 0.200%), 10/25/2045, Ser. 2005-AR4, Class G41B ^b	672,149
848,195	5.500%, 3/25/2037, Ser. 2007-2, Class 3A4	774,057		Impac Secured Assets Trust	
	Deutsche Alt-A Securities, Inc., Mortgage Loan Trust			1.792%, (LIBOR 1M + 0.240%), 9/25/2037, Ser. 2014-GC18, Class A3 ^b	1,702,802
1,009,767	2.731%, 8/25/2035, Ser. 2005-AR1, Class 2A3 ^b	839,261		IndyMac IMJA Mortgage Loan Trust	
387,329	1.752%, (LIBOR 1M + 0.200%), 11/25/2035, Ser. 2005-5, Class 2A1 ^b	252,979	2,053,305	6.250%, 11/25/2037, Ser. 2007-A3, Class A1	728,752
614,783	5.500%, 11/25/2035, Ser. 2005-5, Class 1A4 ^b	631,301	897,776		

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DIVERSIFIED INCOME PLUS FUND
Schedule of Investments as of December 31, 2017

Principal Amount	Long-Term Fixed Income (46.8%)	Value	Principal Amount	Long-Term Fixed Income (46.8%)	Value
<u>Collateralized Mortgage Obligations (10.1%) - continued</u>			<u>Collateralized Mortgage Obligations (10.1%) - continued</u>		
	IndyMac INDX Mortgage Loan Trust 3.326%, 10/25/2035, Ser. 2005-AR19, Class A1 ^b	\$1,219,145		Preston Ridge Partners Mortgage Trust, LLC 3.470%, 9/25/2022, Ser. 2017-2A, Class A1 ^{*i}	\$1,142,945
\$1,316,172	2.192%, (LIBOR 1M + 0.640%), 7/25/2045, Ser. 2005-16IP, Class A1 ^b	1,020,472	\$1,146,378	Pretium Mortgage Credit Partners, LLC 3.500%, 4/29/2032, Ser. 2017-NPL1, Class A1 ^{*i}	1,231,680
1,059,765	J.P. Morgan Alternative Loan Trust 6.500%, 3/25/2036, Ser. 2006-S1, Class 1A19	1,421,081	1,229,769	RCO 2017-INV1 Trust 3.197%, 11/25/2052, Ser. 2014-3A, Class A1R ^{*b}	2,014,818
1,596,992	J.P. Morgan Mortgage Trust 6.500%, 1/25/2035, Ser. 2005-S1, Class 1A2	213,581	2,014,818	Residential Accredited Loans, Inc. Trust 5.750%, 9/25/2035, Ser. 2005-QS13, Class 2A3	724,227
199,140	3.583%, 8/25/2035, Ser. 2005-A5, Class 1A2 ^b	892,332	743,609	6.000%, 4/25/2036, Ser. 2006-QS4, Class A2	1,047,169
895,345	3.494%, 2/25/2036, Ser. 2006-A1, Class 2A2 ^b	1,088,054	1,153,780	2.102%, (LIBOR 1M + 0.550%), 1/25/2037, Ser. 2007-3, Class A1B ^b	1,360,985
1,153,033	3.588%, 10/25/2036, Ser. 2006-A6, Class 1A2 ^b	590,641	1,740,547	6.000%, 1/25/2037, Ser. 2007-QS1, Class 1A1	741,638
638,899	1.932%, (LIBOR 1M + 0.380%), 1/25/2037, Ser. 2006-S4, Class A8 ^b	527,581	799,558	5.750%, 4/25/2037, Ser. 2007-QS6, Class A28	1,458,096
872,462	3.554%, 1/25/2037, Ser. 2006-A7, Class 2A2 ^b	511,966	1,561,088	6.250%, 4/25/2037, Ser. 2007-QS6, Class A6	1,505,533
508,733	6.250%, 8/25/2037, Ser. 2007-S3, Class 1A10	395,465	1,575,211	6.000%, 6/25/2037, Ser. 2007-QS8, Class A10	333,002
596,041	Lehman Mortgage Trust 2.302%, (LIBOR 1M + 0.750%), 12/25/2035, Ser. 2005-2, Class 3A1 ^b	446,950	367,510	1.742%, (LIBOR 1M + 0.190%), 7/25/2037, Ser. 2007-QH6, Class A1 ^b	1,557,512
569,298	Master Asset Securitization Trust 2.052%, (LIBOR 1M + 0.500%), 6/25/2036, Ser. 2006-2, Class 2A2 ^b	395,285	1,657,965	Residential Asset Securitization Trust 6.231%, 8/25/2022, Ser. 2007-A8, Class 3A1 ^b	1,106,750
785,283	MASTR Alternative Loans Trust 6.500%, 7/25/2034, Ser. 2004-6, Class 6A1	243,997	545,841	5.500%, 4/25/2035, Ser. 2005-A1, Class A3	560,591
241,662	2.002%, (LIBOR 1M + 0.450%), 12/25/2035, Ser. 2005-6, Class 2A1 ^b	321,390	1,103,344	1.932%, (LIBOR 1M + 0.380%), 8/25/2037, Ser. 2007-A8, Class 2A3 ^b	278,020
655,587	Merrill Lynch Alternative Note Asset Trust 6.000%, 3/25/2037, Ser. 2007-F1, Class 2A6	441,680	819,139	Residential Funding Mortgage Security I Trust 5.750%, 2/25/2036, Ser. 2006-S2, Class A1	779,566
551,887	6.000%, 3/25/2037, Ser. 2007-F1, Class 2A1	747,485	1,091,548	6.000%, 7/25/2037, Ser. 2007-S7, Class A20	1,031,827
891,483	Mill City Mortgage Loan Trust 2.750%, 11/25/2058, Ser. 2017-1, Class A1 ^{bj}	1,430,315	1,704,446	Sequoia Mortgage Trust 3.559%, 9/20/2046, Ser. 2007-1, Class 4A1 ^b	1,415,772
1,431,053	Morgan Stanley Mortgage Loan Trust 3.550%, 11/25/2035, Ser. 2005-6AR, Class 5A1 ^b	401,525	83,386	Structured Adjustable Rate Mortgage Loan Trust 3.642%, 12/25/2034, Ser. 2004-18, Class 5A ^b	82,416
501,257	MortgageIT Trust 1.812%, (LIBOR 1M + 0.260%), 12/25/2035, Ser. 2005-5, Class A1 ^b	998,467	654,481	3.582%, 7/25/2035, Ser. 2005-15, Class 4A1 ^b	570,015
1,004,918	1.752%, (LIBOR 1M + 0.200%), 4/25/2036, Ser. 2006-1, Class 1A2 ^b	1,863,721	409,431	3.712%, 9/25/2035, Ser. 2005-18, Class 1A1 ^b	332,457
2,098,938	New Century Alternative Mortgage Loan Trust 6.167%, 7/25/2036, Ser. 2006-ALT1, Class AF6 ⁱ	735,265	1,462,857	Structured Asset Mortgage Investments, Inc. 1.862%, (LIBOR 1M + 0.310%), 12/25/2035, Ser. 2005-AR4, Class A1 ^b	1,314,339
1,270,444			441,544	Sunset Mortgage Loan Company, LLC 4.459%, 9/18/2045, Ser. 2015-NPL1, Class A ^{*i}	441,524

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DIVERSIFIED INCOME PLUS FUND
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Principal Amount	Long-Term Fixed Income (46.8%) Collateralized Mortgage Obligations (10.1%) - continued	Value
\$915,174	3.500%, 6/15/2047, Ser. 2017-NPL1, Class A* ^d	\$911,367
264,332	3.844%, 7/16/2047, Ser. 2016-NPL1, Class A* ^d	264,413
796,511	Suntrust Alternative Loan Trust 5.750%, 12/25/2035, Ser. 2005-1F, Class 2A5	778,775
1,440,085	WaMu Mortgage Pass Through Certificates 2.673%, 1/25/2037, Ser. 2006-AR18, Class 1A1 ^b	1,324,220
112,903	3.249%, 8/25/2046, Ser. 2006-AR8, Class 1A1 ^b	106,189
1,593,924	2.023%, (12 MTA + 0.960%), 9/25/2046, Ser. 2006-AR11, Class 1A ^b	1,440,501
1,613,112	1.943%, (12 MTA + 0.880%), 10/25/2046, Ser. 2006-AR13, Class 1A ^b	1,444,997
1,653,897	1.822%, (12 MTA + 0.820%), 12/25/2046, Ser. 2006-AR17, Class 1A ^b	1,492,461
1,186,628	1.803%, (12 MTA + 0.740%), 1/25/2047, Ser. 2006-AR19, Class 1A ^b	1,091,190
654,394	1.987%, (COF 11 + 1.250%), 3/25/2047, Ser. 2007-OA2, Class 2A ^b	567,623
642,748	Washington Mutual Mortgage Pass Through Certificates 2.152%, (LIBOR 1M + 0.600%), 6/25/2035, Ser. 2005-4, Class 5A5 ^b	550,058
887,554	6.000%, 11/25/2035, Ser. 2005-10, Class 2A9	834,092
1,504,867	7.000%, 4/25/2037, Ser. 2007-2, Class 1A1	896,379
977,269	1.983%, (12 MTA + 0.920%), 9/25/2046, Ser. 2006-AR11, Class 3A1A ^b	899,055
986,791	Washington Mutual Mortgage Pass Through Certificates Trust 7.000%, 2/25/2036, Ser. 2006-1, Class 2CB1	798,368
1,675,939	1.813%, (12 MTA + 0.750%), 2/25/2047, Ser. 2007-OA3, Class 2A ^b	1,354,249
1,173,726	Wells Fargo Mortgage Backed Securities Trust 3.376%, 7/25/2036, Ser. 2006-AR10, Class 2A1 ^b	1,165,564
152,589	2.252%, (LIBOR 1M + 0.700%), 5/25/2037, Ser. 2007-6, Class A2 ^b	140,299
352,736	6.000%, 7/25/2037, Ser. 2007-8, Class 1A16	353,795
597,741	6.000%, 11/25/2037, Ser. 2007-15, Class A1	594,013
	Total	87,546,429

Communications Services (2.7%)

1,025,000	Altice US Finance I Corporation 5.500%, 5/15/2026 ^e	1,044,219
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Principal Amount	Long-Term Fixed Income (46.8%) Communications Services (2.7%) - continued	Value
\$1,525,000	AMC Networks, Inc. 5.000%, 4/1/2024	\$1,544,063
95,000	American Tower Corporation 2.800%, 6/1/2020	95,586
152,000	3.450%, 9/15/2021	155,341
176,000	AT&T, Inc. 5.875%, 10/1/2019	186,451
142,000	5.200%, 3/15/2020	150,088
95,000	2.623%, (LIBOR 3M + 0.930%), 6/30/2020 ^b	96,134
421,000	2.850%, 2/14/2023	422,609
140,000	British Sky Broadcasting Group plc 3.125%, 11/26/2022 ^l	140,792
600,000	CenturyLink, Inc. 6.450%, 6/15/2021	606,000
337,000	Charter Communications Operating, LLC 3.579%, 7/23/2020	343,260
47,000	4.464%, 7/23/2022	49,031
1,445,000	Clear Channel Worldwide Holdings, Inc. 6.500%, 11/15/2022	1,468,481
284,000	Comcast Corporation 1.625%, 1/15/2022	274,606
175,000	Crown Castle International Corporation 3.400%, 2/15/2021	178,701
110,000	CSC Holdings, LLC 5.500%, 4/15/2027 ^l	112,200
1,400,000	Digicel, Ltd. 6.000%, 4/15/2021 [*]	1,377,936
141,000	Discovery Communications, LLC 2.200%, 9/20/2019	140,333
282,000	2.950%, 3/20/2023	279,048
1,304,000	DISH Network Corporation, Convertible 3.375%, 8/15/2026	1,418,915
670,000	Level 3 Communications, Inc. 5.375%, 1/15/2024	669,163
430,000	Level 3 Financing, Inc. 5.375%, 5/1/2025	429,463
535,000	5.250%, 3/15/2026	525,129
1,175,000	Liberty Interactive, LLC, Convertible 1.750%, 9/30/2046 ^l	1,356,391
919,000	Liberty Media Corporation, Convertible 1.000%, 1/30/2023 ^l	1,025,834
142,000	Moody's Corporation 2.750%, 12/15/2021	142,162
541,000	Neptune Finco Corporation 10.875%, 10/15/2025 ^l	642,438
1,120,000	Netflix, Inc. 4.875%, 4/15/2028 ^l	1,097,600
1,470,000	Nexstar Escrow Corporation 5.625%, 8/1/2024 ^l	1,517,775
245,000	Orange SA 1.625%, 11/3/2019	241,920
300,000	SBA Tower Trust 3.598%, 4/9/2043 ^l	299,860
1,370,000	SFR Group SA 6.000%, 5/15/2022 ^l	1,387,125

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DIVERSIFIED INCOME PLUS FUND
Schedule of Investments as of December 31, 2017

Principal Amount	Long-Term Fixed Income (46.8%)	Value
Communications Services (2.7%) - continued		
\$1,230,000	Sprint Corporation 7.625%, 2/15/2025 ^m	\$1,288,425
211,000	Telefonica Emisiones SAU 3.192%, 4/27/2018	211,749
141,000	Time Warner, Inc. 4.875%, 3/15/2020	148,359
1,230,000	T-Mobile USA, Inc. 6.125%, 1/15/2022	1,268,745
117,000	Verizon Communications, Inc. 2.946%, 3/15/2022	117,699
284,000	Viacom, Inc. 4.250%, 9/1/2023	289,917
800,000	Windstream Services, LLC 8.625%, 10/31/2025 ^l	770,000
Total		23,513,548

Consumer Cyclical (2.6%)

280,000	Alibaba Group Holding, Ltd. 2.800%, 6/6/2023	279,160
1,520,000	Allison Transmission, Inc. 5.000%, 10/1/2024 ^l	1,567,500
214,000	American Honda Finance Corporation 2.000%, 2/14/2020	212,892
185,000	BMW US Capital, LLC 1.500%, 4/11/2019 ^l	183,707
990,000	Brookfield Residential Properties, Inc. 6.125%, 7/1/2022 ^l	1,034,550
142,000	CVS Health Corporation 2.750%, 12/1/2022	139,862
210,000	D.R. Horton, Inc. 2.550%, 12/1/2020	209,670
1,040,000	Delphi Jersey Holdings plc 5.000%, 10/1/2025 ^l	1,053,000
284,000	Ford Motor Credit Company, LLC 2.262%, 3/28/2019	283,551
290,000	1.897%, 8/12/2019	287,788
155,000	2.597%, 11/4/2019	155,084
213,000	3.336%, 3/18/2021	216,310
213,000	General Motors Financial Company, Inc. 2.650%, 4/13/2020	213,032
213,000	4.375%, 9/25/2021	224,029
141,000	3.150%, 6/30/2022	140,872
140,000	Home Depot, Inc. 2.000%, 4/1/2021	138,607
95,000	2.625%, 6/1/2022	95,518
142,000	Hyundai Capital America 2.550%, 4/3/2020 ^l	140,833
141,000	2.750%, 9/18/2020 ^l	139,985
500,000	Jaguar Land Rover Automotive plc 4.125%, 12/15/2018 ^l	505,625
710,000	5.625%, 2/1/2023 ^l	726,863
860,000	L Brands, Inc. 5.625%, 2/15/2022	916,975
925,000	Landry's, Inc. 6.750%, 10/15/2024 ^l	941,188
211,000	Lennar Corporation 2.950%, 11/29/2020 ^l	209,418
1,475,000	4.500%, 4/30/2024	1,512,318

Principal Amount	Long-Term Fixed Income (46.8%)	Value
Consumer Cyclical (2.6%) - continued		
\$250,000	Live Nation Entertainment, Inc. 5.375%, 6/15/2022 ^l	\$258,438
640,000	4.875%, 11/1/2024 ^l	656,000
284,000	McDonald's Corporation 2.625%, 1/15/2022	284,551
1,255,000	MGM Resorts International 6.000%, 3/15/2023	1,355,400
1,055,000	Navistar International Corporation 6.625%, 11/1/2025 ^l	1,100,766
1,000,000	New Red Finance, Inc. 4.250%, 5/15/2024 ^l	997,500
120,000	Newell Rubbermaid, Inc. 3.150%, 4/1/2021	121,331
213,000	Nissan Motor Acceptance Corporation 2.000%, 3/8/2019 ^l	212,467
1,300,000	Prime Security Services Borrower, LLC 9.250%, 5/15/2023 ^l	1,443,000
95,000	Ralph Lauren Corporation 2.625%, 8/18/2020	95,738
1,241,613	Royal Caribbean Cruises, Ltd. 5.250%, 11/15/2022	1,363,312
970,000	Six Flags Entertainment Corporation 4.875%, 7/31/2024 ^l	984,550
135,000	Starbucks Corporation 2.100%, 2/4/2021	134,121
208,000	Toll Brothers Finance Corporation 4.000%, 12/31/2018	211,380
90,000	Visa, Inc. 2.200%, 12/14/2020	89,922
200,000	Volkswagen Group of America Finance, LLC 2.450%, 11/20/2019 ^l	199,855
1,545,000	Yum! Brands, Inc. 5.000%, 6/1/2024 ^l	1,593,281
Total		22,629,949

Consumer Non-Cyclical (2.3%)

284,000	Abbott Laboratories 2.550%, 3/15/2022	281,035
213,000	3.400%, 11/30/2023	216,651
284,000	AbbVie, Inc. 2.500%, 5/14/2020	284,858
142,000	2.900%, 11/6/2022	142,270
1,245,000	Albertsons Companies, LLC 6.625%, 6/15/2024	1,188,975
284,000	Amgen, Inc. 2.650%, 5/11/2022	283,200
145,000	Anheuser-Busch InBev Finance, Inc. 2.641%, (LIBOR 3M + 1.260%), 2/1/2021 ^b	149,629
375,000	2.650%, 2/1/2021	376,849
142,000	3.300%, 2/1/2023	145,288
143,000	BAT Capital Corporation 2.297%, 8/14/2020 ^l	142,204
144,000	2.764%, 8/15/2022 ^l	143,197
300,000	Bayer U.S. Finance, LLC 2.375%, 10/8/2019 ^l	300,133
284,000	Becton, Dickinson and Company 3.125%, 11/8/2021	286,363

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Principal Amount	Long-Term Fixed Income (46.8%)	Value	Principal Amount	Long-Term Fixed Income (46.8%)	Value
Consumer Non-Cyclical (2.3%) - continued			Consumer Non-Cyclical (2.3%) - continued		
\$50,000	Boston Scientific Corporation 6.000%, 1/15/2020	\$53,367	\$1,015,000	Teleflex, Inc. 4.875%, 6/1/2026	\$1,047,987
90,000	Bunge Limited Finance Corporation 3.500%, 11/24/2020	91,871	1,435,000	Tenet Healthcare Corporation 8.125%, 4/1/2022	1,460,112
143,000	Cardinal Health, Inc. 1.948%, 6/14/2019	142,108	141,000	Teva Pharmaceutical Finance Company BV 2.950%, 12/18/2022	126,471
143,000	Cardinal Health, Inc. 2.616%, 6/15/2022	140,592	72,000	Teva Pharmaceutical Finance IV, LLC 2.250%, 3/18/2020	69,623
106,000	CVS Health Corporation 2.250%, 12/5/2018	106,135	200,000	Teva Pharmaceutical Finance Netherlands III BV 2.200%, 7/21/2021	182,675
1,400,000	Envision Healthcare Corporation 5.125%, 7/1/2022 ^l	1,358,000	850,000	TreeHouse Foods, Inc. 4.875%, 3/15/2022	859,562
142,000	Express Scripts Holding Company 4.750%, 11/15/2021	151,275	152,000	Tyson Foods, Inc. 4.500%, 6/15/2022	162,334
70,000	Forest Laboratories, LLC 4.875%, 2/15/2021 ^l	74,090	610,000	VPII Escrow Corporation 7.500%, 7/15/2021 ^l	621,437
275,000	Gilead Sciences, Inc. 1.950%, 3/1/2022	268,304	1,140,000	VRX Escrow Corporation 6.125%, 4/15/2025 ^l	1,043,100
505,000	HCA, Inc. 5.250%, 6/15/2026	535,300	211,000	Zoetis, Inc. 3.450%, 11/13/2020	215,967
925,000	HCA, Inc. 4.500%, 2/15/2027	929,625	Total		20,356,794
141,000	J.M. Smucker Company 2.200%, 12/6/2019	140,782	Energy (2.5%)		
610,000	JBS USA, LLC 5.875%, 7/15/2024 ^l	589,412	370,000	Alliance Resource Operating Partners, LP 7.500%, 5/1/2025 ^l	393,125
1,240,000	JBS USA, LLC 5.750%, 6/15/2025 ^l	1,193,500	99,000	Anadarko Petroleum Corporation 8.700%, 3/15/2019	106,138
280,000	Kraft Heinz Foods Company 5.375%, 2/10/2020	296,643	1,080,000	Antero Resources Corporation 5.125%, 12/1/2022	1,101,600
144,000	Kroger Company 2.800%, 8/1/2022	143,459	142,000	BP Capital Markets plc 2.315%, 2/13/2020	142,337
40,000	Laboratory Corporation of America Holdings 2.625%, 2/1/2020	40,103	570,000	BP Capital Markets plc 2.520%, 9/19/2022	567,090
90,000	Mead Johnson Nutrition Company 3.000%, 11/15/2020	91,341	152,000	Buckeye Partners, LP 2.650%, 11/15/2018	152,439
284,000	Medtronic Global Holdings SCA 1.700%, 3/28/2019	282,799	143,000	Canadian Natural Resources, Ltd. 2.950%, 1/15/2023	142,339
255,000	Molson Coors Brewing Company 1.450%, 7/15/2019	251,790	141,000	Canadian Oil Sands, Ltd. 9.400%, 9/1/2021 ^l	168,564
212,000	Mondelez International Holdings Netherlands BV 2.000%, 10/28/2021 ^l	206,224	142,000	Cenovus Energy, Inc. 3.800%, 9/15/2023	143,397
284,000	Mylan NV 3.150%, 6/15/2021	285,558	1,045,000	Cheniere Energy Partners, LP 5.250%, 10/1/2025 ^l	1,063,287
285,000	PepsiCo, Inc. 1.877%, (LIBOR 3M + 0.530%), 10/6/2021 ^b	288,869	410,000	Concho Resources, Inc. 4.375%, 1/15/2025	426,400
250,000	Pernod Ricard SA 5.750%, 4/7/2021 ^l	274,381	142,000	Continental Resources, Inc. 5.000%, 9/15/2022	144,130
800,000	Pinnacle Foods, Inc. 5.875%, 1/15/2024	846,000	850,000	Crestwood Midstream Partners, LP 6.250%, 4/1/2023	883,320
52,000	Reynolds American, Inc. 3.250%, 6/12/2020	52,834	145,000	Enbridge, Inc. 2.900%, 7/15/2022	144,104
275,000	Shire Acquisitions Investments Ireland Designated Activity Company 1.900%, 9/23/2019	272,481	248,000	Encana Corporation 3.900%, 11/15/2021	254,855
282,000	Shire Acquisitions Investments Ireland Designated Activity Company 2.400%, 9/23/2021	277,532	1,240,000	Energy Transfer Equity, LP 5.500%, 6/1/2027	1,264,800
1,040,000	Simmons Foods, Inc. 5.750%, 11/1/2024 ^l	1,030,900	220,000	Energy Transfer Partners, LP 4.150%, 10/1/2020	227,167
213,000	Smithfield Foods, Inc. 2.700%, 1/31/2020 ^l	211,599			

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DIVERSIFIED INCOME PLUS FUND
Schedule of Investments as of December 31, 2017

Principal Amount	Long-Term Fixed Income (46.8%)	Value
Energy (2.5%) - continued		
\$475,000	Enterprise Products Operating, LLC 5.250%, 8/16/2077 ^b	\$470,250
230,000	EOG Resources, Inc. 2.625%, 3/15/2023	227,328
104,000	EQT Corporation 8.125%, 6/1/2019	111,995
141,000	3.000%, 10/1/2022	139,479
185,000	Exxon Mobil Corporation 1.708%, 3/1/2019	184,554
284,000	Kinder Morgan Energy Partners, LP 3.450%, 2/15/2023	285,405
142,000	Marathon Oil Corporation 2.700%, 6/1/2020	142,011
90,000	Marathon Petroleum Corporation 3.400%, 12/15/2020	91,955
610,000	MEG Energy Corporation 6.375%, 1/30/2023 ⁱ	518,500
213,000	MPLX, LP 4.500%, 7/15/2023	225,006
1,525,000	4.875%, 12/1/2024	1,643,439
360,000	Nabors Industries, Inc., Convertible 0.750%, 1/15/2024 ⁱ	275,850
213,000	ONEOK, Inc. 7.500%, 9/1/2023	253,485
445,000	Parsley Energy, LLC 5.625%, 10/15/2027 ⁱ	455,012
780,000	PBF Holding Company, LLC 7.250%, 6/15/2025	819,975
213,000	Petrobras Global Finance BV 8.375%, 5/23/2021	242,926
108,000	7.375%, 1/17/2027	118,908
142,000	Petroleos Mexicanos 6.375%, 2/4/2021	154,354
320,000	Plains All American Pipeline, LP 5.000%, 2/1/2021	335,305
1,080,000	Regency Energy Partners, LP 5.000%, 10/1/2022	1,151,107
142,000	Sabine Pass Liquefaction, LLC 6.250%, 3/15/2022	157,977
142,000	5.625%, 4/15/2023	155,872
1,290,000	5.625%, 3/1/2025	1,422,580
90,000	Schlumberger Holdings Corporation 3.000%, 12/21/2020 ⁱ	91,154
290,000	Sinopec Group Overseas Development, Ltd. 1.750%, 9/29/2019 ⁱ	285,301
1,045,000	Southwestern Energy Company 7.500%, 4/1/2026	1,110,312
1,270,000	SRC Energy, Inc. 6.250%, 12/1/2025 ⁱ	1,298,575
90,000	Sunoco Logistics Partners Operations, LP 4.400%, 4/1/2021	93,585
725,000	TransCanada Trust 5.875%, 8/15/2076 ^b	784,812
143,000	Western Gas Partners, LP 4.000%, 7/1/2022	145,868
730,000	Whiting Petroleum Corporation, Convertible 1.250%, 4/1/2020	671,600

Principal Amount	Long-Term Fixed Income (46.8%)	Value
Energy (2.5%) - continued		
\$280,000	Williams Partners, LP 4.500%, 11/15/2023	\$296,076
Total		21,685,648
Financials (7.2%)		
90,000	ACE INA Holdings, Inc. 2.875%, 11/3/2022	91,213
1,080,000	Aegon NV 2.388%, (USISDA 10Y + 0.100%), 4/15/2018 ^{b,k}	945,346
280,000	AerCap Ireland Capital Designated Activity Company 3.500%, 1/15/2025	277,483
288,000	AIG Global Funding 2.150%, 7/2/2020 ⁱ	285,431
47,000	Air Lease Corporation 2.625%, 9/4/2018	47,138
900,000	Ally Financial, Inc. 3.750%, 11/18/2019	911,340
500,000	4.125%, 3/30/2020	510,000
142,000	American Express Credit Corporation 1.715%, (LIBOR 3M + 0.330%), 5/3/2019 ^b	142,274
142,000	2.200%, 3/3/2020	141,562
95,000	2.624%, (LIBOR 3M + 1.050%), 9/14/2020 ^b	96,695
200,000	Banco Bilbao Vizcaya Argentaria SA 6.125%, 11/16/2027 ^{b,k}	206,250
800,000	Banco Santander SA 6.375%, 5/19/2019 ^{b,k}	817,768
141,000	Bank of America Corporation 2.369%, 7/21/2021 ^b	140,744
282,000	2.328%, 10/1/2021 ^b	281,185
276,000	3.004%, 12/20/2023 ^{b,j}	276,670
320,000	3.419%, 12/20/2028 ^{b,j}	319,970
250,000	Bank of Montreal 1.500%, 7/18/2019	247,548
214,000	2.100%, 6/15/2020	212,651
284,000	Bank of New York Mellon Corporation 2.600%, 2/7/2022	284,616
213,000	Bank of Nova Scotia 2.700%, 3/7/2022	212,973
150,000	Barclays Bank plc 5.140%, 10/14/2020	158,832
290,000	Barclays plc 3.200%, 8/10/2021	291,560
282,000	BB&T Corporation 2.150%, 2/1/2021	279,310
285,000	Berkshire Hathaway Finance Corporation 1.700%, 3/15/2019	284,057
923,000	Blackstone Mortgage Trust, Inc., Convertible 5.250%, 12/1/2018	1,083,371
450,000	BNP Paribas SA 7.625%, 3/30/2021 ^{b,j,k}	495,000
250,000	BNZ International Funding, Ltd. 2.554%, (LIBOR 3M + 0.980%), 9/14/2021 ^{b,j}	252,900
142,000	Capital One Financial Corporation 2.500%, 5/12/2020	141,813

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DIVERSIFIED INCOME PLUS FUND
Schedule of Investments as of December 31, 2017

Principal Amount	Long-Term Fixed Income (46.8%)	Value	Principal Amount	Long-Term Fixed Income (46.8%)	Value
Financials (7.2%) - continued			Financials (7.2%) - continued		
\$421,000	3.050%, 3/9/2022	\$423,900		Goldman Sachs Group, Inc., Convertible	
290,000	Capital One NA 2.400%, 9/5/2019	289,579	\$3,800,000	0.500%, 9/24/2022 ^c	\$5,785,044
214,000	CBOE Holdings, Inc. 1.950%, 6/28/2019	212,627	250,000	Guardian Life Global Funding 2.000%, 4/26/2021 ^l	244,873
560,000	Central Fidelity Capital Trust I 2.359%, (LIBOR 3M + 1.000%), 4/15/2027 ^b	533,400	185,000	Hartford Financial Services Group, Inc. 6.000%, 1/15/2019	191,671
1,315,000	CIT Group, Inc. 5.000%, 8/15/2022	1,393,900	107,000	HCP, Inc. 3.750%, 2/1/2019	108,281
225,000	Citigroup, Inc. 2.050%, 6/7/2019	224,327	95,000	Hospitality Properties Trust 4.250%, 2/15/2021	98,241
284,000	2.450%, 1/10/2020	284,116	426,000	HSBC Holdings plc 3.400%, 3/8/2021	435,373
284,000	2.650%, 10/26/2020	284,930	284,000	6.875%, 6/1/2021 ^{b,k}	306,010
153,000	2.350%, 8/2/2021	151,316	290,000	2.843%, (LIBOR 3M + 1.500%), 1/5/2022 ^b	299,819
142,000	2.750%, 4/25/2022	141,695	325,000	6.375%, 9/17/2024 ^{b,k}	346,125
141,000	2.065%, (LIBOR 3M + 0.690%), 10/27/2022 ^b	140,782	185,000	Huntington Bancshares, Inc. 3.150%, 3/14/2021	187,893
250,000	Citizens Bank NA 2.200%, 5/26/2020	248,240	415,000	Icahn Enterprises, LP 6.750%, 2/1/2024	426,412
350,000	CNA Financial Corporation 5.750%, 8/15/2021	383,190	530,000	6.375%, 12/15/2025 ^j	530,053
284,000	Commonwealth Bank of Australia 2.250%, 3/10/2020 ^l	283,109		ILFC E-Capital Trust II 4.620%, (LIBOR 3M + 1.800%), 12/21/2065 ^{b,j}	1,857,625
282,000	Cooperatieve Centrale Raiffeisen- Boerenleenbank BA 3.950%, 11/9/2022	293,973	1,925,000	International Lease Finance Corporation 4.625%, 4/15/2021	298,943
142,000	Credit Agricole SA 3.375%, 1/10/2022 ^j	144,199	284,000	5.875%, 8/15/2022	314,595
265,000	8.125%, 12/23/2025 ^{b,j,k}	317,791		Intesa Sanpaolo SPA 3.875%, 1/16/2018	70,047
600,000	Credit Suisse Group AG 7.500%, 12/11/2023 ^{b,j,k}	685,440	250,000	3.125%, 7/14/2022 ^j	248,165
426,000	Credit Suisse Group Funding Guernsey, Ltd. 3.800%, 9/15/2022	439,378	825,000	Iron Mountain, Inc. 4.875%, 9/15/2027 ^l	825,000
284,000	Credit Suisse Group Funding, Ltd. 3.125%, 12/10/2020	287,591	144,000	J.P. Morgan Chase & Company 6.300%, 4/23/2019	151,590
213,000	DDR Corporation 3.500%, 1/15/2021	216,205	40,000	2.250%, 1/23/2020	39,971
141,000	Deutsche Bank AG 2.700%, 7/13/2020	140,300	255,000	4.950%, 3/25/2020	269,407
426,000	4.250%, 10/14/2021	444,284	211,000	2.161%, (LIBOR 3M + 0.680%), 6/1/2021 ^b	212,187
212,000	Digital Realty Trust, LP 2.750%, 2/1/2023	210,107	290,000	2.295%, 8/15/2021	287,373
68,000	Discover Bank 8.700%, 11/18/2019	74,763	1,000,000	4.625%, 11/1/2022 ^{b,k}	977,500
213,000	Fifth Third Bancorp 2.600%, 6/15/2022	211,733	213,000	2.776%, 4/25/2023 ^b	213,180
945	First Tennessee Bank NA 3.750%, (LIBOR 3M + 0.850%), 1/29/2018 ^{b,j,k}	746,550	289,000	2.595%, (LIBOR 3M + 1.230%), 10/24/2023 ^b	296,483
460,000	Goldman Sachs Group, Inc. 7.500%, 2/15/2019	486,110	250,000	J.P. Morgan Chase Bank NA 2.265%, (LIBOR 3M + 0.590%), 9/23/2019 ^b	251,761
282,000	5.375%, 5/10/2020 ^{b,k}	289,008	250,000	KeyBank NA 1.600%, 8/22/2019	247,243
213,000	2.600%, 12/27/2020	212,960	42,000	Liberty Mutual Group, Inc. 5.000%, 6/1/2021 ^l	44,915
284,000	5.250%, 7/27/2021	307,766	975,000	10.750%, 6/15/2058 ^{*b}	1,623,375
220,000	2.586%, (LIBOR 3M + 1.170%), 11/15/2021 ^b	223,216	250,000	Lincoln National Corporation 6.250%, 2/15/2020	269,195
284,000	3.000%, 4/26/2022	285,086	1,760,000	Lloyds Bank plc 1.552%, (LIBOR 6M + 0.100%), 2/28/2018 ^{b,k}	1,567,280
141,000	2.545%, (LIBOR 3M + 1.050%), 6/5/2023 ^b	142,257	285,000	Lloyds Banking Group plc 3.000%, 1/11/2022	286,389
			1,200,000	6.413%, 10/1/2035 ^{b,j,k}	1,383,000

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DIVERSIFIED INCOME PLUS FUND
Schedule of Investments as of December 31, 2017

Principal Amount	Long-Term Fixed Income (46.8%)	Value	Principal Amount	Long-Term Fixed Income (46.8%)	Value
Financials (7.2%) - continued			Financials (7.2%) - continued		
\$250,000	Macquarie Bank, Ltd. 6.125%, 3/8/2027 ^{b,j,k}	\$259,687		Standard Chartered plc 2.566%, (LIBOR 3M + 1.130%), 8/19/2019 ^{b,j}	\$293,313
1,422,000	MetLife Capital Trust IV 7.875%, 12/15/2037 ^l	1,894,815		State Street Capital Trust IV 2.589%, (LIBOR 3M + 1.000%), 6/15/2047 ^b	1,491,552
125,000	MetLife, Inc. 9.250%, 4/8/2038 ^j	184,375	1,655,000	State Street Corporation 2.336%, (LIBOR 3M + 0.900%), 8/18/2020 ^b	96,728
738,000	MGIC Investment Corporation, Convertible 9.000%, 4/1/2063 ^j	1,012,905	95,000	Sumitomo Mitsui Financial Group, Inc. 2.934%, 3/9/2021	284,644
250,000	Mitsubishi UFJ Financial Group, Inc. 2.624%, (LIBOR 3M + 1.060%), 9/13/2021 ^b	253,546	282,000	3.216%, (LIBOR 3M + 1.680%), 3/9/2021 ^b	294,730
142,000	2.998%, 2/22/2022	142,885	285,000	2.784%, 7/12/2022	140,176
250,000	Mizuho Financial Group, Inc. 2.704%, (LIBOR 3M + 1.140%), 9/13/2021 ^b	254,068	141,000	Sumitomo Mitsui Trust Bank, Ltd. 2.050%, 3/6/2019 ^j	249,334
290,000	Morgan Stanley 2.800%, 6/16/2020	292,598	250,000	SunTrust Banks, Inc. 2.900%, 3/3/2021	121,332
250,000	2.500%, 4/21/2021	249,557	120,000	Synchrony Financial 3.000%, 8/15/2019	141,967
282,000	5.500%, 7/28/2021	308,432	141,000	2.615%, (LIBOR 3M + 1.230%), 2/3/2020 ^b	35,493
287,000	2.543%, (LIBOR 3M + 1.180%), 1/20/2022 ^b	291,748	35,000	3.750%, 8/15/2021	159,948
141,000	2.750%, 5/19/2022	140,465	156,000	Toronto-Dominion Bank 2.203%, (LIBOR 3M + 0.840%), 1/22/2019 ^b	95,710
110,000	4.875%, 11/1/2022	118,435	95,000	2.504%, (LIBOR 3M + 0.930%), 12/14/2020 ^b	91,698
850,000	MPT Operating Partnership, LP 5.500%, 5/1/2024	879,750	90,000	UBS Group Funding Jersey, Ltd. 3.000%, 4/15/2021 ^l	283,953
136,000	National City Corporation 6.875%, 5/15/2019	144,180	282,000	UnitedHealth Group, Inc. 3.350%, 7/15/2022	98,087
90,000	New York Life Global Funding 1.550%, 11/2/2018 ^l	89,687	95,000	USB Realty Corporation 2.506%, (LIBOR 3M + 1.147%), 1/15/2022 ^{b,j,k}	1,117,550
141,000	Nomura Holdings, Inc. 2.750%, 3/19/2019	142,044	1,240,000	Voya Financial, Inc. 2.900%, 2/15/2018	93,091
500,000	Park Aerospace Holdings, Ltd. 5.500%, 2/15/2024 ^l	496,250	307,000	Wachovia Capital Trust II 1.859%, (LIBOR 3M + 0.500%), 1/15/2027 ^b	287,045
282,000	PNC Bank NA 2.450%, 11/5/2020	282,402	290,000	Wells Fargo & Company 2.150%, 1/30/2020	289,348
1,480,000	Quicken Loans, Inc. 5.750%, 5/1/2025 ^j	1,531,815	280,000	2.100%, 7/26/2021	275,283
213,000	Realty Income Corporation 5.750%, 1/15/2021	230,615	144,000	2.625%, 7/22/2022	143,207
43,000	Regions Bank 7.500%, 5/15/2018	43,861	287,000	2.475%, (LIBOR 3M + 1.110%), 1/24/2023 ^b	292,702
115,000	Regions Financial Corporation 3.200%, 2/8/2021	116,998	335,000	2.610%, (LIBOR 3M + 1.230%), 10/31/2023 ^b	343,907
212,000	Reinsurance Group of America, Inc. 4.700%, 9/15/2023	227,378	213,000	Welltower, Inc. 4.950%, 1/15/2021	226,317
284,000	Royal Bank of Canada 2.125%, 3/2/2020	283,131		Westpac Banking Corporation 2.286%, (LIBOR 3M + 0.850%), 8/19/2021 ^b	379,647
590,000	Royal Bank of Scotland Group plc 7.500%, 8/10/2020 ^{b,k}	623,925	375,000	XL Group plc 3.817%, (LIBOR 3M + 2.458%), 2/2/2018 ^{b,k}	716,400
412,000	8.625%, 8/15/2021 ^{b,k}	464,015		Total	62,825,436
385,000	7.648%, 9/30/2031 ^{b,k}	502,425			
290,000	Santander UK Group Holdings plc 2.875%, 8/5/2021	289,289			
110,000	Santander UK plc 3.050%, 8/23/2018	110,752			
95,000	Simon Property Group, LP 2.500%, 9/1/2020	95,338			
145,000	2.500%, 7/15/2021	145,356			
1,200,000	Societe Generale SA 8.000%, 9/29/2025 ^{b,j,k}	1,395,000			

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DIVERSIFIED INCOME PLUS FUND
Schedule of Investments as of December 31, 2017

Principal Amount	Long-Term Fixed Income (46.8%)	Value
Foreign Government (2.1%)		
Argentina Government International Bond		
\$708,000	7.500%, 4/22/2026	\$800,854
297,000	6.875%, 1/26/2027	324,473
652,499	8.280%, 12/31/2033	769,296
216,000	7.125%, 7/6/2036	234,036
542,206	2.500%, 12/31/2038 ¹	398,603
252,000	7.625%, 4/22/2046	284,256
Brazil Government International Bond		
289,000	6.000%, 4/7/2026	322,958
365,000	7.125%, 1/20/2037	439,825
448,000	5.000%, 1/27/2045	417,536
180,000	5.625%, 2/21/2047	183,870
Colombia Government International Bond		
253,000	2.625%, 3/15/2023	247,308
140,000	7.375%, 9/18/2037	189,140
186,000	6.125%, 1/18/2041	224,595
418,000	5.625%, 2/26/2044	478,610
498,000	5.000%, 6/15/2045	526,635
Indonesia Government International Bond		
475,000	4.875%, 5/5/2021 ¹	506,589
105,000	3.750%, 4/25/2022 ¹	108,107
364,000	3.375%, 4/15/2023 ¹	367,264
464,000	5.875%, 1/15/2024 ¹	527,618
84,000	4.125%, 1/15/2025 ¹	87,206
312,000	4.750%, 1/8/2026 ¹	338,939
365,000	8.500%, 10/12/2035 ¹	546,941
184,000	6.750%, 1/15/2044 ¹	244,551
Mexico Government International Bond		
174,000	5.750%, 10/12/2110	185,310
225,000	4.150%, 3/28/2027	233,325
149,000	6.750%, 9/27/2034	193,700
448,000	4.750%, 3/8/2044	452,928
292,000	5.550%, 1/21/2045	328,500
252,000	4.600%, 1/23/2046	248,472
Panama Government International Bond		
249,000	4.000%, 9/22/2024	264,812
308,000	3.750%, 3/16/2025	321,090
100,000	9.375%, 4/1/2029	151,500
303,000	6.700%, 1/26/2036	403,293
Peru Government International Bond		
145,000	5.625%, 11/18/2050	186,035
390,000	8.750%, 11/21/2033	614,250
Philippines Government International Bond		
302,000	7.750%, 1/14/2031	430,604
144,000	5.000%, 1/13/2037	170,062
Russia Government International Bond		
200,000	4.750%, 5/27/2026 ¹	212,098
440,000	5.625%, 4/4/2042 ¹	492,800
South Africa Government International Bond		
25,000	5.500%, 3/9/2020	26,243
340,000	5.875%, 5/30/2022	371,280
210,000	4.875%, 4/14/2026	214,633
444,000	4.300%, 10/12/2028	428,349
Turkey Government International Bond		
288,000	7.000%, 6/5/2020	310,700

Principal Amount	Long-Term Fixed Income (46.8%)	Value
Foreign Government (2.1%) - continued		
\$605,000	5.125%, 3/25/2022	\$627,082
426,000	5.750%, 3/22/2024	450,786
622,000	4.250%, 4/14/2026	592,885
310,000	4.875%, 10/9/2026	305,758
428,000	6.875%, 3/17/2036	477,008
282,000	6.750%, 5/30/2040	310,304
436,000	6.625%, 2/17/2045	470,239
Total		18,043,256
Mortgage-Backed Securities (6.6%)		
Federal Home Loan Mortgage Corporation Gold 15-Yr. Pass Through		
3,675,000	3.000%, 1/1/2033 ^e	3,743,355
Federal Home Loan Mortgage Corporation Gold 30-Yr. Pass Through		
7,400,000	4.000%, 1/1/2048 ^e	7,741,140
Federal National Mortgage Association Conventional 30-Yr. Pass Through		
10,175,000	3.000%, 1/1/2048 ^e	10,177,035
22,600,000	3.500%, 1/1/2048 ^e	23,216,980
11,600,000	4.000%, 1/1/2048 ^e	12,137,080
Total		57,015,590
Technology (2.1%)		
Alliance Data Systems Corporation		
650,000	5.375%, 8/1/2022 ¹	654,875
Apple, Inc.		
284,000	2.850%, 5/6/2021	288,528
	1.763%, (LIBOR 3M +	
284,000	0.350%), 5/11/2022 ^b	285,810
282,000	2.400%, 1/13/2023	279,537
Baidu, Inc.		
143,000	3.000%, 6/30/2020	143,561
Broadcom Corporation		
287,000	2.375%, 1/15/2020 ¹	285,044
288,000	2.650%, 1/15/2023 ¹	277,594
CommScope Technologies Finance, LLC		
965,000	6.000%, 6/15/2025 ¹	1,025,312
Cypress Semiconductor Corporation, Convertible		
384,000	4.500%, 1/15/2022	504,000
Diamond 1 Finance Corporation		
120,000	3.480%, 6/1/2019 ¹	121,493
284,000	5.450%, 6/15/2023 ¹	306,858
Equinix, Inc.		
950,000	5.750%, 1/1/2025	1,008,187
Fidelity National Information Services, Inc.		
51,000	3.625%, 10/15/2020	52,397
375,000	2.250%, 8/15/2021	368,638
Harland Clarke Holdings Corporation		
990,000	8.375%, 8/15/2022 ¹	1,028,066
Hewlett Packard Enterprise Company		
365,000	3.600%, 10/15/2020	372,639
Inception Merger Sub, Inc.		
945,000	8.625%, 11/15/2024 ¹	1,008,788
Intel Corporation		
205,000	1.700%, 5/19/2021	201,309

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

DIVERSIFIED INCOME PLUS FUND
Schedule of Investments as of December 31, 2017

Principal Amount	Long-Term Fixed Income (46.8%)	Value
Technology (2.1%) - continued		
\$95,000	3.100%, 7/29/2022	\$97,709
631,000	Intel Corporation, Convertible 3.250%, 8/1/2039	1,401,609
203,000	Lumentum Holdings, Inc., Convertible 0.250%, 3/15/2024 ^l	225,076
700,000	Microchip Technology, Inc., Convertible 1.625%, 2/15/2027 ^l	820,313
425,000	Micron Technology, Inc., Convertible 2.375%, 5/1/2032	1,819,797
600,000	3.000%, 11/15/2043	865,125
284,000	Microsoft Corporation 2.400%, 2/6/2022	284,067
211,000	NetApp, Inc. 2.000%, 9/27/2019	209,343
755,000	NXP BV 3.875%, 9/1/2022 ^l	763,494
780,000	NXP Semiconductors NV, Convertible 1.000%, 12/1/2019	961,838
95,000	Oracle Corporation 2.500%, 5/15/2022	95,138
535,000	Seagate HDD Cayman 4.750%, 1/1/2025	525,271
1,200,000	Sensata Technologies BV 4.875%, 10/15/2023 ^l	1,254,000
95,000	Texas Instruments, Inc. 1.750%, 5/1/2020	94,165
141,000	VMware, Inc. 2.300%, 8/21/2020	140,191
	Total	17,769,772

Transportation (0.4%)		
99,209	American Airlines Pass Through Trust 4.950%, 1/15/2023	105,581
510,000	Avis Budget Car Rental, LLC 5.125%, 6/1/2022 ^l	516,375
57,508	Delta Air Lines, Inc. 4.950%, 5/23/2019	59,015
213,000	2.875%, 3/13/2020	214,418
95,000	J.B. Hunt Transport Services, Inc. 3.300%, 8/15/2022	96,221
321,000	Trinity Industries, Inc., Convertible 3.875%, 6/1/2036	505,374
90,000	United Airlines Pass Through Trust 3.700%, 12/1/2022	91,893
1,190,000	United Continental Holdings, Inc. 4.250%, 10/1/2022	1,192,975
850,000	XPO Logistics, Inc. 6.500%, 6/15/2022 ^l	887,187
	Total	3,669,039

Utilities (1.0%)		
142,000	Alabama Power Company 2.450%, 3/30/2022	141,092
90,000	Ameren Corporation 2.700%, 11/15/2020	90,290
870,000	Calpine Corporation 6.000%, 1/15/2022 ^l	896,100
520,000	5.375%, 1/15/2023	506,350

Principal Amount	Long-Term Fixed Income (46.8%)	Value
Utilities (1.0%) - continued		
\$142,000	CenterPoint Energy, Inc. 2.500%, 9/1/2022	\$139,845
142,000	Consolidated Edison, Inc. 2.000%, 3/15/2020	141,218
275,000	Dominion Energy, Inc. 1.600%, 8/15/2019	271,946
282,000	2.579%, 7/1/2020	282,100
282,000	Duke Energy Corporation 2.400%, 8/15/2022	277,026
1,200,000	Dynegy, Inc. 7.375%, 11/1/2022	1,266,000
142,000	Edison International 2.125%, 4/15/2020	140,747
150,000	Emera U.S. Finance, LP 2.150%, 6/15/2019	149,403
144,000	Exelon Generation Company, LLC 5.200%, 10/1/2019	150,811
213,000	2.950%, 1/15/2020	215,164
214,000	FirstEnergy Corporation 2.850%, 7/15/2022	212,027
250,000	Fortis, Inc. 2.100%, 10/4/2021	244,004
141,000	Kinder Morgan Energy Partners, LP 9.000%, 2/1/2019	150,522
120,000	NextEra Energy Capital Holdings, Inc. 2.300%, 4/1/2019	119,925
295,000	NiSource Finance Corporation 5.450%, 9/15/2020	317,358
141,000	Pinnacle West Capital Corporation 2.250%, 11/30/2020	140,323
350,000	PPL Capital Funding, Inc. 3.500%, 12/1/2022	359,804
60,000	PSEG Power, LLC 3.000%, 6/15/2021	60,522
255,000	Southern Company 1.850%, 7/1/2019	253,433
141,000	2.350%, 7/1/2021	140,149
1,550,000	Tallgrass Energy Partners, LP 5.500%, 1/15/2028 ^l	1,568,910
	Total	8,235,069

**Total Long-Term Fixed Income
(cost \$390,775,025) 405,911,073**

Shares	Common Stock (29.7%)	Value
Consumer Discretionary (4.2%)		
5,406	Amazon.com, Inc. ⁿ	6,322,155
48,173	American Axle & Manufacturing Holdings, Inc. ⁿ	820,386
2,300	AOKI Holdings, Inc.	33,742
900	Autobacs Seven Company, Ltd.	17,256
1,200	Bandai Namco Holdings, Inc.	39,168
8,747	Barratt Developments plc	76,304
11,640	Berkeley Group Holdings plc	659,589
2,908	Breville Group, Ltd.	28,496
14,500	Bridgestone Corporation	671,093
5,053	Burlington Stores, Inc. ⁿ	621,671
54,386	Caesars Entertainment Corporation ⁿ	687,983
484	Charter Communications, Inc. ⁿ	162,605
2,900	Chiyoda Company, Ltd.	77,860

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

DIVERSIFIED INCOME PLUS FUND
Schedule of Investments as of December 31, 2017

Shares	Common Stock (29.7%)	Value
Consumer Discretionary (4.2%) - continued		
1,000	Cie Generale des Etablissements Michelin	\$143,055
104,229	Comcast Corporation	4,174,371
4,700	DCM Holdings Company, Ltd.	43,755
6,975	Dollar Tree, Inc. ⁿ	748,487
20,738	Eutelsat Communications	480,136
11,980	General Motors Company	491,060
6,400	Heiwa Corporation	120,070
47,100	Honda Motor Company, Ltd.	1,607,405
5,664	Hugo Boss AG	480,635
22,200	Inchcape plc	233,864
1,777	Ipsos SA	65,455
4,159	JM AB	94,743
553	Linamar Corporation	32,208
20,464	Marks and Spencer Group plc	86,821
10,584	Netflix, Inc. ⁿ	2,031,705
1,875	Nexity SA	111,533
3,152	Next plc	192,112
31,299	NIKE, Inc.	1,957,752
143,000	Nissan Motor Company, Ltd.	1,423,721
11,217	Nutrisystem, Inc.	590,014
39,929	Peugeot SA	811,005
1,315	Priceline Group, Inc. ⁿ	2,285,128
10,894	Restaurant Brands International, Inc.	669,763
6,500	Sangetsu Company, Ltd.	119,626
14,900	Sankyo Company, Ltd.	468,557
4,500	SHIMAMURA Company, Ltd.	494,368
15,187	Six Flags Entertainment Corporation	1,010,999
277	SSP Group plc	2,544
11,499	Starbucks Corporation	660,388
14,100	Sumitomo Rubber Industries, Ltd.	261,319
1,000	Takara Standard Company, Ltd.	16,126
19,582	Toll Brothers, Inc.	940,328
11,200	Toyoda Gosei Company, Ltd.	284,164
18,000	TV Asahi Holdings Corporation	361,074
24,693	Walt Disney Company	2,654,744
4,262	Wolters Kluwer NV	222,176
5,600	Yokohama Rubber Company, Ltd.	136,787
Total		36,726,306

Consumer Staples (1.2%)		
24,296	Altria Group, Inc.	1,734,977
5,800	Arcs Company, Ltd.	134,935
67,743	Cott Corporation	1,128,598
300	Earth Chemical Company, Ltd.	15,096
492	Ebro Foods SA	11,523
4,326	ForFarmers BV	54,189
7,686	Grieg Seafood ASA	67,501
1,746	Henkel AG & Company KGaA	209,078
1,100	Japan Tobacco, Inc.	35,424
4,100	Kewpie Corporation	109,239
5,300	Lawson, Inc.	352,204
9	Lindt & Spruengli AG	54,954
1,000	Ministop Company, Ltd.	21,596
19,902	Philip Morris International, Inc.	2,102,646
2,200	Seven & I Holdings Company, Ltd.	91,138
42,381	Unilever NV	2,386,170
36,122	Unilever plc	2,003,543
Total		10,512,811

Energy (2.5%)		
273,596	BP plc	1,919,350
9,305	Contura Energy, Inc.	552,531
43,050	Enbridge, Inc.	1,683,686
69,050	Enterprise Products Partners, LP	1,830,516

Shares	Common Stock (29.7%)	Value
Energy (2.5%) - continued		
68,347	Halliburton Company	\$3,340,118
13,235	OMV AG	838,939
32,250	ONEOK, Inc.	1,723,762
22,920	Parsley Energy, Inc. ⁿ	674,765
20,360	Pioneer Natural Resources Company	3,519,226
19,438	Repsol SA	343,205
12,368	Royal Dutch Shell plc	412,163
4,665	Royal Dutch Shell plc, Class A	155,732
27,447	Royal Dutch Shell plc, Class B	924,249
5,140	TGS Nopec Geophysical Company ASA	121,700
12,372	Total SA	682,932
12,372	Total SA Rights ^{c,n}	1
60,000	Williams Companies, Inc.	1,829,400
56,098	WPX Energy, Inc. ⁿ	789,299
Total		21,341,574

Financials (4.7%)		
13,388	ABN AMRO Group NV ⁱ	431,640
2,628	Affiliated Managers Group, Inc.	539,397
1,000	Aozora Bank, Ltd.	38,802
314,379	Apollo Investment Corporation	1,779,385
196,782	Ares Capital Corporation	3,093,413
3,000	ASX, Ltd.	128,062
26,696	Australia & New Zealand Banking Group, Ltd.	595,562
87,867	Aviva plc	599,280
57,363	Banco Bilbao Vizcaya Argentaria SA	487,482
22,982	Bank of America Corporation	678,429
14,939	Bank of Nova Scotia	964,083
16,541	Bank of the Ozarks	801,412
13,507	CI Financial Corporation	319,891
28,064	Citigroup, Inc.	2,088,242
23,143	CNP Assurances	533,846
8,599	Danske Bank AS	334,690
85,840	Direct Line Insurance Group plc	441,714
51,920	E*TRADE Financial Corporation ⁿ	2,573,674
1,880	Euronext NV ⁱ	116,614
81,470	FlexiGroup, Ltd.	109,176
7,510	FNF Group	294,692
8,673	Genworth MI Canada, Inc.	300,140
8,405	Goldman Sachs Group, Inc.	2,141,258
186,442	Golub Capital BDC, Inc.	3,393,244
5,838	Hannover Rueckversicherung SE	732,456
5,278	Hargreaves Lansdown plc	128,180
3,500	Hokuhoku Financial Group, Inc.	54,535
246,646	HSBC Holdings plc	2,547,372
9,430	Huntington Bancshares, Inc.	137,301
9,722	IBERIABANK Corporation	753,455
3,023	Intact Financial Corporation	252,494
8,094	Interactive Brokers Group, Inc.	479,246
6,794	Jupiter Fund Management plc	57,487
45,893	KeyCorp	925,662
3,550	Macquarie Group, Ltd.	274,574
514	Markel Corporation ⁿ	585,513
109,080	Medibank Private, Ltd.	279,336
23,377	MetLife, Inc.	1,181,941
198,900	Mizuho Financial Group, Inc.	359,629
586	Muenchener Rueckversicherungs-Gesellschaft AG	126,546
9,929	National Bank of Canada	495,423
22,026	Nordea Bank AB	266,690
61,040	Old Mutual plc	190,951
4,192	Pargesa Holding SA	363,091
5,690	Plus500, Ltd.	69,690
9,797	Power Corporation of Canada	252,290

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

DIVERSIFIED INCOME PLUS FUND
Schedule of Investments as of December 31, 2017

Shares	Common Stock (29.7%)	Value
Financials (4.7%) - continued		
51,466	Santander Consumer USA Holdings Inc.	\$958,297
6,139	Schroders plc	290,597
7,362	SCOR SE	295,904
37,900	Senshu Ikeda Holdings, Inc.	139,477
3,485	Societe Generale	179,671
20,805	State Street Corporation	2,030,776
3,672	Sydbank AS	147,802
64,190	Synchrony Financial	2,478,376
6,436	TD Ameritrade Holding Corporation	329,073
368	TMX Group, Ltd.	20,622
517	Vienna Insurance Group AG Wiener Versicherung Gruppe	15,949
854	Wells Fargo & Company	51,812
15,902	Zions Bancorporation	808,299
74	Zurich Insurance Group AG	22,499
	Total	41,067,144

Shares	Common Stock (29.7%)	Value
Health Care (3.0%)		
18,900	Acadia Healthcare Company, Inc. ⁿ	616,707
6,873	Anthem, Inc.	1,546,494
65,600	Astellas Pharmaceutical, Inc.	833,335
19,157	Celgene Corporation ⁿ	1,999,224
9,800	CIGNA Corporation	1,990,282
2,374	Danaher Corporation	220,355
55,546	GlaxoSmithKline plc ADR	1,970,216
48,037	Hologic, Inc. ⁿ	2,053,582
463	Le Noble Age SA	32,721
25,307	Medtronic plc	2,043,540
8,882	Merck KGaA	953,363
21,957	Novartis AG	1,847,737
46,702	Novo Nordisk AS	2,509,555
3,972	Sarepta Therapeutics, Inc. ⁿ	221,002
3,849	Teleflex, Inc.	957,708
26,417	UnitedHealth Group, Inc.	5,823,892
4,033	Waters Corporation ⁿ	779,135
	Total	26,398,848

Shares	Common Stock (29.7%)	Value
Industrials (3.1%)		
11,105	Adecco SA	848,645
2,900	Asahi Glass Company, Ltd.	125,351
13,239	Atlas Copco AB	507,412
11,403	Brink's Company	897,416
18,794	Caterpillar, Inc.	2,961,558
900	Central Glass Company, Ltd.	19,069
28,660	CSX Corporation	1,576,587
3,000	Dai Nippon Printing Company, Ltd.	66,790
29,120	Delta Air Lines, Inc.	1,630,720
5,082	Deutsche Lufthansa AG	186,629
6,040	Dycom Industries, Inc. ⁿ	673,037
21,730	Eaton Corporation plc	1,716,887
3,423	Ferguson plc	245,647
2,262	Finning International, Inc.	57,081
40,094	GWA Group, Ltd.	88,648
2,900	Hitachi Transport System, Ltd.	75,462
17,746	Honeywell International, Inc.	2,721,527
4,700	Inaba Denki Sangyo Company, Ltd.	219,187
64,600	ITOCHU Corporation	1,204,242
2,185	Loomis AB	91,789
10,700	Marubeni Corporation	77,358
11,233	Masonite International Corporation ⁿ	832,927
26,364	Meggitt plc	171,191
5,684	Middleby Corporation ⁿ	767,056
8,000	Mitsuboshi Belting, Ltd.	109,679
25,386	Monadelphous Group, Ltd.	342,607

Shares	Common Stock (29.7%)	Value
Industrials (3.1%) - continued		
15,579	National Express Group plc	\$80,118
13,000	Nitto Kogyo Corporation	208,299
4,751	Northgate plc	24,455
7,970	Oshkosh Corporation	724,393
36,810	PageGroup plc	231,938
34,234	RELX NV	786,847
21,688	RELX plc	508,544
1,550	Rockwool International AS	439,417
13,992	Saia, Inc. ⁿ	989,934
3,625	Schindler Holding AG, Participation Certificate	833,716
6,420	Siemens AG	888,896
34,210	SKF AB	760,002
10,300	Smiths Group plc	206,715
6,200	Sojitz Corporation	18,995
2,059	Spirax-Sarco Engineering plc	155,670
1,471	Sulzer, Ltd.	178,431
1,800	Taikisha, Ltd.	60,749
5,100	Toppan Forms Company, Ltd.	57,628
7,683	Transcontinental, Inc.	151,826
6,000	Tsubakimoto Chain Company	48,411
8,779	Vinci SA	896,260
4,418	WABCO Holdings, Inc. ⁿ	633,983
2,674	WSP Global, Inc.	127,446
3,495	YIT Oyj	26,712
2,100	Yuasa Trading Company, Ltd.	76,217
	Total	27,330,104

Shares	Common Stock (29.7%)	Value
Information Technology (4.7%)		
3,324	Alliance Data Systems Corporation	842,567
2,320	Alphabet, Inc., Class A ⁿ	2,443,888
2,047	Alphabet, Inc., Class C ⁿ	2,141,981
35,023	Apple, Inc.	5,926,942
8,460	Belden, Inc.	652,858
256	BKW FMB Energie	15,200
6,900	Canon, Inc.	257,081
9,500	Capgemini SA	1,125,195
3,887	Capital Power Corporation	75,730
31,079	Ciena Corporation ⁿ	650,483
74,592	Cisco Systems, Inc.	2,856,874
13,610	Dolby Laboratories, Inc.	843,820
5,971	F5 Networks, Inc. ⁿ	783,515
15,280	Facebook, Inc. ⁿ	2,696,309
25,312	Juniper Networks, Inc.	721,392
26,500	Konica Minolta Holdings, Inc.	254,265
1,500	Kulicke and Soffa Industries, Inc. ⁿ	36,502
3,338	Lam Research Corporation	614,426
33,530	Microsoft Corporation	2,868,156
6,800	NEC Networks & System Integration Corporation	178,543
8,835	New Relic, Inc. ⁿ	510,398
4,936	NVIDIA Corporation	955,116
8,672	NXP Semiconductors NV ⁿ	1,015,404
40,830	PayPal Holdings, Inc. ⁿ	3,005,905
11,777	Red Hat, Inc. ⁿ	1,414,418
11,570	Salesforce.com, Inc. ⁿ	1,182,801
1,560	SMA Solar Technology AG	67,047
2,600	TE Connectivity, Ltd.	247,104
42,770	Twitter, Inc. ⁿ	1,026,908
31,230	Visa, Inc.	3,560,845
22,684	Xilinx, Inc.	1,529,355
	Total	40,501,028

Shares	Common Stock (29.7%)	Value
Materials (1.3%)		
3,600	Adeka Corporation	63,320

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

DIVERSIFIED INCOME PLUS FUND
Schedule of Investments as of December 31, 2017

Shares	Common Stock (29.7%)	Value
Materials (1.3%) - continued		
4,866	APERAM	\$249,981
1,940	Ashland Global Holdings, Inc.	138,128
12,206	BASF SE	1,338,158
6,130	BHP Billiton plc	123,950
33,036	BHP Billiton, Ltd.	758,867
4,870	Crown Holdings, Inc. ⁿ	273,937
29,000	Daicel Corporation	329,101
1,846	Eagle Materials, Inc.	209,152
17,840	Evonik Industries AG	670,054
3,209	FMC Corporation	303,764
13,109	Granges AB	134,441
5,400	JSR Corporation	106,079
13,000	Kaneka Corporation	118,489
26,000	Kuraray Company, Ltd.	489,526
14,800	Kyoei Steel, Ltd.	281,756
20,132	Mondi plc	523,203
4,374	Neenah, Inc.	396,503
800	Nippon Shokubai Company, Ltd.	53,928
82,353	Norsk Hydro ASA	624,303
4,050	Packaging Corporation of America	488,228
2,321	Rio Tinto, Ltd.	136,463
4,970	Sensient Technologies Corporation	363,556
5,888	Solvay SA	818,645
8,200	Toagosei Company, Ltd.	104,091
37,180	UPM-Kymmene Oyj	1,154,244
7,274	Valvoline, Inc.	182,286
30,774	Verso Corporation ⁿ	540,699
2,300	Yamato Kogyo Company, Ltd.	66,620
Total		11,041,472

Real Estate (4.0%)

2,550	Acadia Realty Trust	69,768
800	Agree Realty Corporation	41,152
1,300	Alexander & Baldwin, Inc.	36,062
8,960	Alexandria Real Estate Equities, Inc.	1,170,086
9,014	Alstria Office REIT AG	139,301
1,300	American Assets Trust, Inc.	49,712
4,050	American Campus Communities, Inc.	166,171
18,789	American Tower Corporation	2,680,627
4,750	Apartment Investment & Management Company	207,622
1,300	Armada Hoffer Properties, Inc.	20,189
3,445	Artis Real Estate Investment Trust	38,643
4,100	AvalonBay Communities, Inc.	731,481
6,632	Boston Properties, Inc.	862,359
31,749	British Land Company plc	295,689
10,577	Camden Property Trust	973,719
2,200	CareTrust REIT, Inc.	36,872
5,100	CBL & Associates Properties, Inc.	28,866
2,400	Cedar Realty Trust, Inc.	14,592
1,300	Chatham Lodging Trust	29,588
1,738	Chesapeake Lodging Trust	47,082
500	Community Healthcare Trust, Inc.	14,050
3,400	CoreCivic, Inc.	76,500
1,050	CoreSite Realty Corporation	119,595
3,050	Corporate Office Properties Trust	89,060
12,461	Cousins Properties, Inc.	115,264
16,908	Crown Castle International Corporation	1,876,957
2,650	CyrusOne, Inc.	157,755
300	Daito Trust Construction Company, Ltd.	61,119
2,800	DCT Industrial Trust, Inc.	164,584
65,601	DEXUS Property Group	497,818
5,975	DiamondRock Hospitality Company	67,458
6,098	Digital Realty Trust, Inc.	694,562

Shares	Common Stock (29.7%)	Value
Real Estate (4.0%) - continued		
4,700	Douglas Emmett, Inc.	\$192,982
35,896	Duke Realty Corporation	976,730
1,300	Easterly Government Properties, Inc.	27,742
986	EastGroup Properties, Inc.	87,143
2,200	Education Realty Trust, Inc.	76,824
1,979	EPR Properties	129,545
3,158	Equinix, Inc.	1,431,269
14,502	Equity Residential	924,793
1,900	Essex Property Trust, Inc.	458,603
3,850	Extra Space Storage, Inc.	336,683
2,200	Federal Realty Investment Trust	292,182
3,650	First Industrial Realty Trust, Inc.	114,865
1,800	Four Corners Property Trust, Inc.	46,260
3,100	Franklin Street Properties Corporation	33,294
52,790	General Growth Properties, Inc.	1,234,758
3,750	GEO Group, Inc.	88,500
900	Getty Realty Corporation	24,444
2,900	Government Properties Income Trust	53,766
45,000	Hang Lung Properties, Ltd.	109,619
14,000	HCP, Inc.	365,120
3,800	Healthcare Realty Trust, Inc.	122,056
1,100	Hersha Hospitality Trust	19,140
3,100	Highwoods Properties, Inc.	157,821
4,900	Hospitality Properties Trust	146,265
42,282	Host Hotels & Resorts, Inc.	839,298
75,000	Hysan Development Company, Ltd.	397,902
2,400	Independence Realty Trust, Inc.	24,216
8,400	Iron Mountain, Inc.	316,932
2,790	JBG SMITH Properties	96,897
2,900	Kilroy Realty Corporation	216,485
12,659	Kimco Realty Corporation	229,761
2,400	Kite Realty Group Trust	47,040
2,470	Lamar Advertising Company	183,373
3,300	LaSalle Hotel Properties	92,631
6,400	Lexington Realty Trust	61,760
4,400	Liberty Property Trust	189,244
1,364	Life Storage, Inc.	121,491
1,100	LTC Properties, Inc.	47,905
3,300	Macerich Company	216,744
2,650	Mack-Cali Realty Corporation	57,134
10,850	Medical Properties Trust, Inc.	149,513
3,366	Mid-America Apartment Communities, Inc.	338,485
4,600	National Retail Properties, Inc.	198,398
1,566	National Storage Affiliates Trust	42,689
5,850	Omega Healthcare Investors, Inc.	161,109
2,000	Pennsylvania REIT	23,780
1,200	Potlatch Corporation	59,880
21,482	Prologis, Inc.	1,385,804
500	PS Business Parks, Inc.	62,545
5,842	Public Storage, Inc.	1,220,978
2,800	Quality Care Properties, Inc. ⁿ	38,668
2,300	Ramco-Gershenson Properties Trust	33,879
3,800	Rayonier, Inc. REIT	120,194
8,410	Realty Income Corporation	479,538
4,480	Regency Centers Corporation	309,926
3,250	Retail Opportunity Investments Corporation	64,838
23,000	Road King Infrastructure, Ltd.	39,628
5,266	Sabra Health Care REIT, Inc.	98,843
300	Saul Centers, Inc.	18,525
3,400	SBA Communications Corporation ⁿ	555,424
7,026	Senior Housing Property Trust	134,548
12,357	Simon Property Group, Inc.	2,122,191
3,000	SL Green Realty Corporation	302,790

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

DIVERSIFIED INCOME PLUS FUND
Schedule of Investments as of December 31, 2017

Shares	Common Stock (29.7%)	Value
Real Estate (4.0%) - continued		
113,605	Stockland	\$396,293
3,160	Summit Hotel Properties, Inc.	48,127
19,000	Sun Hung Kai Properties, Ltd.	316,332
7,500	Swire Pacific, Ltd.	69,392
2,783	Tanger Factory Outlet Centers, Inc.	73,777
1,900	Taubman Centers, Inc.	124,317
7,950	UDR, Inc.	306,234
4,900	Uniti Group, Inc.	87,171
300	Universal Health Realty Income Trust	22,533
3,100	Urban Edge Properties	79,019
900	Urstadt Biddle Properties, Inc.	19,566
10,500	Ventas, Inc.	630,105
7,370	Vornado Realty Trust	576,187
5,500	Washington Prime Group, Inc.	39,160
3,600	Weingarten Realty Investors	118,332
10,980	Welltower, Inc.	700,195
22,400	Weyerhaeuser Company	789,824
1,100	Whitestone REIT	15,851
55,400	Wing Tai Holdings, Ltd.	94,442
	Total	34,632,550

Telecommunications Services (0.6%)		
7,661	Freenet AG	282,665
161,636	KCOM Group plc	198,046
16,100	Nippon Telegraph & Telephone Corporation	756,927
74,700	NTT DOCOMO, Inc.	1,766,207
20,826	TDC AS	127,983
51,960	Telenor ASA	1,112,297
20,960	Zayo Group Holdings, Inc. ⁿ	771,328
	Total	5,015,453

Utilities (0.4%)		
2,106	Canadian Utilities, Ltd.	62,677
22,700	Chubu Electric Power Company, Inc.	281,564
73,130	Dynegy, Inc. ⁿ	866,590
1,000	Electric Power Development Company, Ltd.	26,900
556	Elia System Operator SA	31,955
30,158	MDU Resources Group, Inc.	810,647
37,100	Osaka Gas Company, Ltd.	713,409
13,654	Redes Energeticas Nacionais SGPS SA	40,613
12,300	Tokyo Gas Company, Ltd.	281,036
2,100	Verbund AG	50,609
	Total	3,166,000

Total Common Stock (cost \$221,280,693) 257,733,290

Shares	Registered Investment Companies (4.0%)	Value
Affiliated Fixed Income Holdings (3.0%)		
2,662,903	Thrivent Core Emerging Markets Debt Fund	26,336,107
	Total	26,336,107

Equity Funds/Exchange Traded Funds (1.0%)		
8,962	Altaba, Inc. ⁿ	625,996
6,753	iShares MSCI EAFE Index Fund	474,803
75,362	Materials Select Sector SPDR Fund	4,561,662
6,353	Powershares S&P SmallCap Information Technology Portfolio	486,005

Shares	Registered Investment Companies (4.0%)	Value
Equity Funds/Exchange Traded Funds (1.0%) - continued		
53,371	Utilities Select Sector SPDR Fund	\$2,811,584
	Total	8,960,050

Fixed Income Funds/Exchange Traded Funds (<0.1%)		
1,755	Vanguard Short-Term Corporate Bond ETF	139,172
	Total	139,172

Total Registered Investment Companies (cost \$34,264,631) 35,435,329

Shares	Preferred Stock (2.3%)	Value
Consumer Staples (0.5%)		
8,608	Bunge, Ltd., Convertible, 4.875% ^k	895,577
31,000	CHS, Inc., 6.750% ^{b,k}	820,570
48,800	CHS, Inc., 7.100% ^{b,k}	1,335,168
8,225	Henkel AG & Company KGaA, 1.620%	1,086,153
	Total	4,137,468

Energy (0.1%)		
6,912	Alpha Natural Resources, Inc., 0.000% ⁿ	158,976
6,912	ANR Holdings, Inc., 0.000% ⁿ	43,200
34,325	NuStar Logistics, LP, 7.625% ^b	858,125
	Total	1,060,301

Financials (1.5%)		
8,335	Agribank FCB, 6.875% ^{b,k}	912,683
54,977	Annaly Capital Management, Inc., 7.500% ^k	1,394,217
44,780	Citigroup, Inc., 6.875% ^{b,k}	1,277,573
35,980	Citigroup, Inc., 7.750% ^b	988,730
12,970	CoBank ACB, 6.250% ^{*,b,k}	1,404,002
20,947	Federal National Mortgage Association, 0.000% ^{k,n}	184,334
60,150	GMAC Capital Trust I, 7.201% ^b	1,560,892
40,200	Goldman Sachs Group, Inc., 5.500% ^{b,k}	1,065,702
27,084	Morgan Stanley, 7.125% ^{b,k}	784,353
9,175	PNC Financial Services Group, Inc., 6.125% ^{b,k}	259,652
39,100	U.S. Bancorp, 6.500% ^{b,k}	1,103,402
1,739	Wells Fargo & Company, Convertible, 7.500% ^k	2,278,073
	Total	13,213,613

Health Care (0.1%)		
9,768	Becton Dickinson and Company, Convertible, 6.125%	565,567
	Total	565,567

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

DIVERSIFIED INCOME PLUS FUND
Schedule of Investments as of December 31, 2017

Shares	Preferred Stock (2.3%)	Value
Industrials (0.1%)		
4,915	Stanley Black & Decker, Inc., Convertible, 5.375%	\$603,316
	Total	603,316
	Total Preferred Stock (cost \$18,355,040)	19,580,265
Collateral Held for Securities Loaned (0.1%)		
Shares		Value
1,281,880	Thrivent Cash Management Trust	1,281,880
	Total Collateral Held for Securities Loaned (cost \$1,281,880)	1,281,880
Shares or Principal Amount	Short-Term Investments (11.7%)	Value
	Federal Home Loan Bank Discount Notes	
100,000	1.180%, 1/10/2018 ^{o,p}	99,972
100,000	1.096%, 1/17/2018 ^{o,p}	99,946
100,000	1.130%, 1/23/2018 ^{o,p}	99,925
1,800,000	1.300%, 2/16/2018 ^{o,p}	1,797,030
100,000	1.330%, 3/12/2018 ^{o,p}	99,741
	Thrivent Core Short-Term Reserve Fund	
9,914,710	1.510%	99,147,097
	Total Short-Term Investments (cost \$101,343,702)	101,343,711
	Total Investments (cost \$879,271,476) 107.4%	\$932,690,434
	Other Assets and Liabilities, Net (7.4%)	(63,927,623)
	Total Net Assets 100.0%	\$868,762,811

- a The stated interest rate represents the weighted average of all contracts within the bank loan facility.
- b Denotes variable rate securities. The rate shown is as of December 31, 2017.
- c Security is valued using significant unobservable inputs. Further information on valuation can be found in the Notes to Financial Statements.
- d All or a portion of the loan is unfunded.
- e Denotes investments purchased on a when-issued or delayed delivery basis.
- f Denotes payment-in-kind security. The security paid an interest or dividend payment with additional fixed income or equity securities in lieu of, or in addition to a cash payment. The cash rate and/or payment-in-kind rate shown are as of December 31, 2017.
- g Defaulted security. Interest is not being accrued.
- h In bankruptcy. Interest is not being accrued.
- i Denotes step coupon securities. Step coupon securities pay an initial coupon rate for the first period and then different coupon rates for following periods. The rate shown is as of December 31, 2017.
- j Denotes securities sold under Rule 144A of the Securities Act of 1933, which exempts them from registration. These securities may be resold to other dealers in the program or to other qualified institutional buyers. As of December 31, 2017, the value of these investments was \$95,984,048 or 11.0% of total net assets.
- k 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.
- l 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.
- m All or a portion of the security is on loan.
- n Non-income producing security.
- o The interest rate shown reflects the yield, coupon rate or the discount rate at the date of purchase.
- p All or a portion of the security is held on deposit with the counterparty and pledged as the initial margin deposit for open futures contracts.
- * 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 December 31, 2017 was \$29,990,259 or 3.5% of total net assets. The following table indicates the acquisition date and cost of restricted securities shown in the schedule as of December 31, 2017.

Security	Acquisition Date	Cost
AJAX Mortgage Loan Trust, 4/25/2057	5/19/2017	\$1,168,998
ALM XI Ltd., 10/17/2026	4/28/2017	1,475,000
Angel Oak Mortgage Trust, 11/25/2045	12/10/2015	194,822
Apidos CLO XVIII, 7/22/2026	4/4/2017	900,000
BlueMountain CLO, Ltd., 10/15/2026	4/10/2017	1,950,479
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	614,351
Digicel, Ltd., 4/15/2021	6/9/2014	1,423,914
Foundation Finance Trust, 7/15/2033	12/6/2017	1,649,761

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

DIVERSIFIED INCOME PLUS FUND
Schedule of Investments as of December 31, 2017

Security	Acquisition Date	Cost	<u>Reference Rate Index:</u>	
GCAT, LLC, 3/25/2047	3/22/2017	\$494,907	12 MTA	- 12 Month Treasury Average
Liberty Mutual Group, Inc., 6/15/2058	1/12/2009	1,047,730	CMT 1Y	- Constant Maturity Treasury Yield 1 Year
Madison Park Funding XIV, Ltd., 7/20/2026	4/13/2017	1,950,000	COF 11	- 11th District Cost of Funds
Mariner Finance Issuance Trust, 2/20/2029	2/16/2017	1,399,724	LIBOR 1W	- ICE Libor USD Rate 1 Week
Murray Hill Marketplace Trust, 11/25/2022	10/6/2016	31,007	LIBOR 1M	- ICE Libor USD Rate 1 Month
NRZ Advance Receivables Trust Advance Receivables Backed, 6/15/2049	6/23/2016	999,998	LIBOR 2M	- ICE Libor USD Rate 2 Month
Oak Hill Advisors Residential Loan Trust, 6/25/2057	8/8/2017	1,594,534	LIBOR 3M	- ICE Libor USD Rate 3 Month
Octagon Investment Partners XX, Ltd., 8/12/2026	4/21/2017	1,350,000	LIBOR 6M	- ICE Libor USD Rate 6 Month
Preston Ridge Partners Mortgage Trust, LLC, 1/25/2022	1/24/2017	996,280	USISDA 10Y	- ICE Swap USD Rate 10 Year
Preston Ridge Partners Mortgage Trust, LLC, 9/25/2022	9/27/2017	1,146,267		
Pretium Mortgage Credit Partners, LLC, 4/29/2032	3/31/2017	1,229,769		
RCO 2017-INV1 Trust, 11/25/2052	11/6/2017	2,014,786		
Sunset Mortgage Loan Company, LLC, 6/15/2047	6/15/2017	915,174		
Sunset Mortgage Loan Company, LLC, 7/16/2047	7/27/2016	264,333		
Sunset Mortgage Loan Company, LLC, 9/18/2045	10/2/2015	441,544		
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 December 31, 2017:

Securities Lending Transactions

Taxable Debt Security	\$1,223,480
Total lending	\$1,223,480
Gross amount payable upon return of collateral for securities loaned	\$1,281,880
Net amounts due to counterparty	\$58,400

Definitions:

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