

GROWTH AND INCOME PLUS FUND
Schedule of Investments as of March 31, 2017
(unaudited)

Principal Amount	Bank Loans (11.2%) ^a	Value	Principal Amount	Bank Loans (11.2%) ^a	Value
Basic Materials (1.0%)			Communications Services (3.3%) - continued		
\$40,000	Alpha 3 BV, Term Loan 4.147%, 1/31/2024	\$40,075	\$24,609	CSC Holdings, LLC, Term Loan 3.943%, 10/11/2024	\$24,540
65,000	Arch Coal, Inc., Term Loan 5.000%, 2/28/2024 ^{b,c}	64,858	75,000	0.000%, 7/15/2025 ^{b,c}	74,888
55,000	Chemours Company, Term Loan 0.000%, 5/12/2022 ^{b,c}	55,275	100,392	FairPoint Communications, Inc., Term Loan 7.500%, 2/14/2019	100,794
81,076	6.000%, 5/12/2022	81,481	59,850	Gray Television, Inc., Term Loan 3.334%, 2/7/2024	60,100
115,000	Contura Energy, Inc., Term Loan 6.000%, 2/23/2024	113,563	110,998	Hargray Communications Group, Inc., Term Loan 4.897%, 6/26/2019	111,414
54,076	Fortescue Metals Group, Ltd., Term Loan 3.750%, 6/30/2019	54,355	45,000	Hargray Merger Subsidiary Corporation, Term Loan 0.000%, 6/24/2024 ^{b,c}	45,070
190,000	Ineos Finance, LLC, Term Loan 0.000%, 3/31/2022 ^{b,c}	190,916	39,444	Intelsat Jackson Holdings SA, Term Loan 3.887%, 6/30/2019	38,579
35,000	Peabody Energy Corporation, Term Loan 0.000%, 2/7/2022 ^{b,c}	34,956	200,000	Level 3 Financing, Inc., Term Loan 3.227%, 2/22/2024	200,250
141,931	Tronox Pigments BV, Term Loan 4.647%, 3/19/2020	142,700	105,000	Liberty Cablevision of Puerto Rico, LLC, Term Loan 4.523%, 1/7/2022	104,519
	Total	778,179	135,146	LTS Buyer, LLC, Term Loan 4.397%, 4/13/2020	135,653
Capital Goods (0.6%)			114,137	McGraw-Hill Global Education Holdings, LLC, Term Loan 5.000%, 5/4/2022	112,743
75,391	Advanced Disposal Services, Inc., Term Loan 3.698%, 11/10/2023	75,784	55,000	Mediacom Illinois, LLC, Term Loan 3.200%, 2/15/2024	55,229
215,000	Cortex NP Intermediate Holding II Corporation, Term Loan 5.030%, 11/30/2023	217,017	183,071	NEP/NCP Holdco, Inc., Term Loan 4.250%, 1/22/2020	182,994
54,726	Reynolds Group Holdings, Inc., Term Loan 3.982%, 2/5/2023	54,913	89,462	Numericable US, LLC, Term Loan 5.289%, 1/15/2024	89,525
120,000	Sterigenics-Nordion Holdings, LLC, Term Loan 0.000%, 5/15/2022 ^{b,c}	120,000	97,250	SBA Senior Finance II, LLC, Term Loan 3.240%, 3/24/2021	97,426
	Total	467,714	55,000	SFR Group SA, Term Loan 0.000%, 3/22/2025 ^{b,c}	54,777
Communications Services (3.3%)			210,000	Sprint Communications, Inc., Term Loan 3.500%, 2/2/2024	209,851
60,000	Altice Financing SA, Term Loan 0.000%, 6/22/2025 ^{b,c}	60,000	32,961	TNS, Inc., Term Loan 5.000%, 2/14/2020	33,167
75,000	Altice US Finance I Corporation, Term Loan 0.000%, 7/14/2025 ^{b,c}	74,883	88,478	Univision Communications, Inc., Term Loan 3.750%, 3/15/2024	87,887
57,837	Atlantic Broadband Penn, LLC, Term Loan 3.482%, 11/30/2019	57,967	124,375	WideOpenWest Finance, LLC, Term Loan 4.554%, 8/18/2023	124,927
58,132	Beasley Broadcast Group, Inc., Term Loan 7.000%, 11/1/2023	58,859		Total	2,690,413
81,772	Birch Communication Inc., Term Loan 8.400%, 7/17/2020	71,959	Consumer Cyclical (1.6%)		
25,000	CBS Radio, Inc., Term Loan 0.000%, 3/2/2024 ^{b,c}	25,125	158,766	Amaya Holdings BV, Term Loan 4.647%, 8/1/2021	159,032
138,950	Cengage Learning Acquisitions, Term Loan 5.250%, 6/7/2023	132,219	50,000	Boyd Gaming Corporation, Term Loan 0.000%, 9/15/2023 ^{b,c}	50,242
59,844	Charter Communications Operating, LLC, Term Loan 2.990%, 7/1/2020	59,977	87,246	Burlington Coat Factory Warehouse Corporation, Term Loan 3.700%, 8/13/2021	87,491
59,845	2.990%, 1/3/2021	59,964	43,366	Ceridian HCM Holding, Inc., Term Loan 4.540%, 9/15/2020	42,986
47,820	Cincinnati Bell, Inc., Term Loan 4.000%, 9/10/2020	48,024	50,000	Eldorado Resorts, Inc., Term Loan 0.000%, 3/16/2024 ^{b,c}	49,875
96,470	CommScope, Inc., Term Loan 3.482%, 12/29/2022	97,103			

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

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Principal Amount	Bank Loans (11.2%) ^a	Value
Consumer Cyclical (1.6%) - continued		
	Four Seasons Holdings, Inc., Term Loan	
\$84,787	4.147%, 11/30/2023	\$85,635
60,474	Golden Nugget, Inc., Term Loan	61,268
	4.540%, 11/21/2019	
28,657	Golden Nugget, Inc., Term Loan	29,034
	4.500%, 11/21/2019	
50,000	IMG Worldwide, Inc., Term Loan	50,500
	8.290%, 5/6/2022	
99,000	KAR Auction Services, Inc., Term Loan	100,032
	4.500%, 3/9/2023	
55,939	Michaels Stores, Inc., Term Loan	55,752
	3.750%, 1/30/2023	
119,700	Mohegan Tribal Gaming Authority, Term Loan	119,824
	5.500%, 10/13/2023	
250,000	Scientific Games International, Inc., Term Loan	253,085
	4.846%, 10/1/2021	
145,833	Seminole Hard Rock Entertainment, Inc., Term Loan	146,441
	3.897%, 5/14/2020	
46,452	Seminole Indian Tribe of Florida, Term Loan	46,510
	3.397%, 4/29/2020	
	Total	1,337,707

Consumer Non-Cyclical (1.8%)		
74,438	Air Medical Group Holdings, Inc., Term Loan	74,469
	5.000%, 4/28/2022	
165,000	Berry Plastics Corporation, Term Loan	165,903
	3.108%, 2/8/2020	
55,000	3.108%, 1/6/2021	55,248
	CHS/Community Health Systems, Inc., Term Loan	
11,104	3.798%, 12/31/2019	11,027
165,088	4.048%, 1/27/2021	162,736
	Endo Luxembourg Finance I Company SARL, Term Loan	
98,750	4.000%, 9/26/2022	98,599
	Grifols Worldwide Operations USA, Inc., Term Loan	
90,000	3.194%, 1/31/2025	90,114
180,000	JBS USA LUX SA, Term Loan	180,563
	3.289%, 10/30/2022	
114,460	Libbey Glass, Inc., Term Loan	115,032
	3.854%, 4/9/2021	
36,484	MultiPlan, Inc., Term Loan	36,927
	4.897%, 6/7/2023	
126,659	Ortho-Clinical Diagnostics, Inc., Term Loan	125,867
	4.750%, 6/30/2021	
330,248	Valeant Pharmaceuticals International, Inc., Term Loan	330,978
	5.570%, 4/1/2022 ^{b,c}	
	Total	1,447,463

Energy (0.4%)		
50,358	Energy Solutions, LLC, Term Loan	50,840
	6.750%, 5/29/2020	

Principal Amount	Bank Loans (11.2%) ^a	Value
Energy (0.4%) - continued		
\$31,177	Exgen Renewables I, LLC, Term Loan	\$31,333
	5.272%, 2/8/2021	
59,391	Houston Fuel Oil Terminal, LLC, Term Loan	59,094
	4.400%, 8/19/2021	
44,691	McJunkin Red Man Corporation, Term Loan	44,915
	5.000%, 11/8/2019	
60,000	MEG Energy Corporation, Term Loan	59,966
	4.540%, 12/31/2023	
66,413	Pacific Drilling SA, Term Loan	30,301
	4.625%, 6/3/2018	
39,490	Western Refining, Inc., Term Loan	39,490
	5.250%, 11/12/2020	
14,850	5.500%, 6/23/2023	14,850
	Total	330,789

Financials (0.8%)		
85,000	Avolon TLB Borrower 1 (Luxembourg) SARL, Term Loan	86,098
	0.000%, 7/20/2020 ^{b,c}	
95,000	Colorado Buyer, Inc., Term Loan	95,475
	0.000%, 3/15/2024 ^{b,c}	
50,000	0.000%, 3/15/2025 ^{b,c}	50,187
	Delos Finance SARL, Term Loan	
85,000	3.397%, 10/6/2023	85,871
	DJO Finance, LLC, Term Loan	
59,100	4.250%, 6/7/2020	57,093
	Gartner, Inc., Term Loan	
25,000	0.000%, 3/16/2024 ^{b,c}	25,188
	MoneyGram International, Inc., Term Loan	
97,117	4.397%, 3/27/2020	96,995
	Sable International Finance, Ltd., Term Loan	
45,000	5.732%, 12/30/2022	45,319
	TransUnion, LLC, Term Loan	
74,807	3.482%, 4/9/2023	75,229
	Total	617,455

Technology (1.2%)		
62,705	Accudyne Industries, LLC, Term Loan	58,734
	4.147%, 12/13/2019	
182,795	First Data Corporation, Term Loan	184,133
	3.984%, 3/24/2021	
86,648	3.984%, 7/8/2022	87,279
	Harland Clarke Holdings Corporation, Term Loan	
73,274	7.147%, 12/31/2021	73,860
59,647	6.647%, 2/9/2022	60,020
	ON Semiconductor Corporation, Term Loan	
34,126	0.000%, 3/31/2023 ^{b,c}	34,261
	Rackspace Hosting, LLC, Term Loan	
59,850	4.535%, 11/3/2023	60,216
	RP Crown Parent, LLC, Term Loan	
89,775	4.500%, 10/12/2023	90,281
	Western Digital Corporation, Term Loan	
189,525	3.732%, 4/29/2023	190,446
	Zayo Group, LLC, Term Loan	
115,000	2.976%, 1/19/2021	115,493
	Total	954,723

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Principal Amount	Bank Loans (11.2%) ^a	Value
Transportation (0.2%)		
	OSG Bulk Ships, Inc., Term Loan	
\$75,145	5.290%, 8/5/2019	\$74,393
	XPO Logistics, Inc., Term Loan	
90,000	3.108%, 11/1/2021	90,211
	Total	164,604
Utilities (0.3%)		
	Calpine Corporation, Term Loan	
60,000	2.740%, 12/31/2019	59,875
74,620	3.900%, 1/15/2024	74,900
	Intergen NV, Term Loan	
53,910	5.650%, 6/12/2020	53,573
	Talen Energy Supply, LLC, Term Loan	
63,411	6.060%, 12/6/2023 ^{b,c}	63,808
	Total	252,156
	Total Bank Loans (cost \$9,041,990)	9,041,203

Shares	Common Stock (64.2%)	Value
Consumer Discretionary (9.5%)		
1,400	Amazon.com, Inc. ^d	1,241,156
11,160	American Axle & Manufacturing Holdings, Inc. ^d	209,585
2,990	Aramark	110,241
2,695	Aryzta AG ^d	86,534
2,000	Bandai Namco Holdings, Inc.	59,951
855	Bellway plc	28,970
2,880	Berkeley Group Holdings plc	115,803
4,700	Bridgestone Corporation	190,788
1,404	Bunzl plc	40,808
2,010	Burlington Stores, Inc. ^d	195,553
241	Cie Generale des Etablissements Michelin	29,286
1,900	Citizen Watch Company, Ltd.	12,183
18,646	Comcast Corporation	700,903
10,300	ComfortDelGro Corporation, Ltd	18,854
4,000	Denso Corporation	176,489
6,161	Eutelsat Communications	137,314
4,200	Fuji Heavy Industries, Ltd.	154,049
2,900	General Motors Company	102,544
9,400	Honda Motor Company, Ltd.	283,777
5,700	Inchcape plc	60,095
430	Ipsos SA	13,349
48,000	Li & Fung, Ltd.	20,824
265	LVMH Moet Hennessy Louis Vuitton SE	58,245
5,102	Marks and Spencer Group plc	21,550
2,990	Newell Brands, Inc.	141,038
454	Nexity SA	22,320
762	Next plc	41,222
12,920	NIKE, Inc.	720,032
1,500	Nikon Corporation	21,798
3,260	Norwegian Cruise Line Holdings, Ltd. ^d	165,380
180	Priceline Group, Inc. ^d	320,395
209	Publicis Groupe SA	14,592
2,541	RH ^d	117,547
200	RTL Group SA	16,092
1,387	SES SA	32,246
4,800	Singapore Press Holdings, Ltd.	12,181
8,344	Starbucks Corporation	487,206
4,200	Sumitomo Forestry Company, Ltd.	64,016
3,400	Sumitomo Rubber Industries, Ltd.	58,011
200	Swatch Group AG	13,927

Shares	Common Stock (64.2%)	Value
Consumer Discretionary (9.5%) - continued		
9,000	Time, Inc.	\$174,150
5,340	Toll Brothers, Inc. ^d	192,827
800	Toyoda Gosei Company, Ltd.	20,404
2,500	Tractor Supply Company	172,425
1,200	TV Asahi Holdings Corporation	22,738
5,780	Walt Disney Company	655,394
3,042	Wolters Kluwer NV	126,251
1,500	Yokohama Rubber Company, Ltd.	29,398
	Total	7,710,441

Shares	Common Stock (64.2%)	Value
Consumer Staples (3.6%)		
6,050	AdvancePierre Foods Holdings, Inc.	188,579
2,300	Axfood AB	34,539
11,688	Coca-Cola Amatil, Ltd.	96,631
3,130	Coca-Cola HBC AG	80,804
766	Ebro Foods SA	15,478
436	Henkel AG & Company KGaA	48,487
5,642	Imperial Brands plc	273,431
315	Kesko Oyj	15,018
1,900	Kewpie Corporation	54,017
1,000	Kirin Holdings Company, Ltd.	18,916
12,149	Koninklijke Ahold Delhaize NV	259,623
2	Lindt & Spruengli AG	11,333
532	Nestle SA	40,832
9,940	Philip Morris International, Inc.	1,122,226
500	Seven & I Holdings Company, Ltd.	19,642
1,000	Suedzucker AG	25,061
3,835	Tate & Lyle plc	36,749
6	Unilever NV	298
4,190	Walgreens Boots Alliance, Inc.	347,979
7,670	Whole Foods Market, Inc.	227,952
	Total	2,917,595

Shares	Common Stock (64.2%)	Value
Energy (4.1%)		
280	Arch Coal, Inc. ^d	19,303
89,797	BP plc	516,881
3,400	Concho Resources, Inc. ^d	436,356
400	Contura Energy, Inc. ^d	26,560
1,955	Crescent Point Energy Corporation	21,125
8,070	Devon Energy Corporation	336,680
7,280	Halliburton Company	358,249
10,027	John Wood Group plc	95,789
3,577	OMV AG	140,967
10,741	Petrofac, Ltd.	124,073
2,700	Pioneer Natural Resources Company	502,821
2,898	Royal Dutch Shell plc	76,300
910	Royal Dutch Shell plc, Class A	23,986
6,960	Royal Dutch Shell plc, Class B	191,326
7,608	Snam SPA	32,881
1,845	Statoil ASA	31,713
2,974	Total SA ^c	150,376
2,110	U.S. Silica Holdings, Inc.	101,259
11,010	WPX Energy, Inc. ^d	147,424
	Total	3,334,069

Shares	Common Stock (64.2%)	Value
Financials (9.0%)		
780	Affiliated Managers Group, Inc.	127,873
8,250	Apollo Investment Corporation	54,120
3,800	Ares Capital Corporation	66,044
2,040	ASX, Ltd.	78,673
6,574	Australia & New Zealand Banking Group, Ltd.	159,621
30,950	Bank of America Corporation	730,110
26	Bank of East Asia, Ltd.	108
3,731	Bank of Nova Scotia	218,274
3,200	Bank of the Ozarks, Inc.	166,432

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Financials (9.0%) - continued			Health Care (6.2%) - continued		
27,393	Bankia, SA	\$31,182	598	GlaxoSmithKline plc	\$12,434
8,829	Barclays plc	24,922	4,690	Hologic, Inc. ^d	199,559
718	Canadian Imperial Bank of Commerce	61,912	500	KYORIN Holdings, Inc.	10,579
3,000	Chiba Bank, Ltd.	19,304	167	Lonza Group AG	31,567
1,593	CI Financial Corporation	31,660	7,880	Medtronic plc	634,813
6,045	CNP Assurances	122,928	10,530	Merck & Company, Inc.	669,076
2,079	Danske Bank AS	70,885	1,000	Merck KGaA	113,954
16,692	Direct Line Insurance Group plc	72,624	6,908	Novartis AG	512,971
9,370	Encore Capital Group, Inc. ^d	288,596	3,100	Novo Nordisk AS	106,451
1,900	Erste Group Bank AG	61,868	67	Roche Holding AG-Genusschein	17,134
20,647	FlexiGroup, Ltd.	36,437	1,120	Teleflex, Inc.	216,978
27,000	Fukuoka Financial Group, Inc.	117,281	1,270	Waters Corporation ^d	198,514
1,337	Genworth MI Canada, Inc.	36,968		Total	5,023,560
3,750	Goldman Sachs Group, Inc.	861,450	Industrials (7.6%)		
1,269	Hannover Rueckversicherung SE	146,229	1,915	Abertis Infraestructuras SA	30,827
19,075	Henderson Group plc	55,692	2,735	Adecco SA	194,197
37,103	HSBC Holdings plc	302,643	7,000	Asahi Glass Company, Ltd.	56,795
2,248	ING Groep NV	33,955	9,841	Capita plc	69,602
777	Intact Financial Corporation	55,261	12,490	CSX Corporation	581,410
5,070	Intercontinental Exchange, Inc.	303,541	3,520	Cummins, Inc.	532,224
11,050	KeyCorp	196,469	2,000	Dai Nippon Printing Company, Ltd.	21,643
841	Macquarie Group, Ltd.	57,942	2,490	Delta Air Lines, Inc.	114,440
38,702	Mapfre SA	132,559	1,229	Deutsche Lufthansa AG	19,938
2,300	Meta Financial Group, Inc.	203,550	1,360	Equifax, Inc.	185,966
396	MGIC Investment Corporation ^d	4,011	3,158	Finning International, Inc.	58,988
4,200	Mitsubishi UFJ Financial Group, Inc.	26,457	1,100	Fuji Machine Manufacturing Company, Ltd.	14,459
48,800	Mizuho Financial Group, Inc.	89,576	9,691	GWA Group, Ltd.	21,455
800	MS and AD Insurance Group Holdings, Inc.	25,552	700	Hitachi Transport System, Ltd.	14,545
146	Muenchener Rueckversicherungs-Gesellschaft AG	28,580	79	Hochtief AG	13,055
3,559	National Bank of Canada	149,441	4,630	Illinois Tool Works, Inc.	613,336
820	New Residential Investment Corporation	13,924	1,200	Inaba Denki Sangyo Company, Ltd.	43,060
5,486	Nordea Bank AB	62,589	16,900	ITOCHU Corporation	240,594
773	Pargesa Holding SA	54,635	9,640	Jacobs Engineering Group, Inc.	532,899
7,264	Poste Italiane SPA ^e	48,384	700	Jardine Matheson Holdings, Ltd.	44,975
2,367	Power Corporation of Canada	55,604	4,200	KITZ Corporation	28,007
8,500	Resona Holdings, Inc.	45,695	2,000	Komatsu, Ltd.	52,387
9,100	Senshu Ikeda Holdings, Inc.	37,643	3,970	KONE Oyj	174,396
1,477	Societe Generale	74,833	947	Koninklijke Boskalis Westminster NV	32,627
2,700	Sumitomo Mitsui Trust Holdings, Inc.	93,560	529	Loomis AB	16,727
2,123	Swiss Re AG	190,680	2,600	Marubeni Corporation	16,060
15,550	Synchrony Financial	533,365	3,230	Masonite International Corporation ^d	255,978
4,100	T&D Holdings, Inc.	59,428	6,872	Meggitt plc	38,355
4,280	TD Ameritrade Holding Corporation	166,321	1,440	Middleby Corporation ^d	196,488
484	TMX Group, Ltd.	24,534	2,400	MIRAIT Holdings Corporation	23,547
9,827	UnipolSai Assicurazioni SPA	21,707	5,600	Mitsubishi Electric Corporation	80,686
5,425	Westpac Banking Corporation	145,023	7,000	Mitsubishi Heavy Industries, Ltd.	28,166
3,920	XL Group, Ltd.	156,251	2,000	Mitsuboshi Belting, Ltd.	18,592
3,880	Zions Bancorporation	162,960	2,376	Monadelphous Group, Ltd.	22,367
122	Zurich Insurance Group AG	32,557	3,765	National Express Group plc	16,982
	Total	7,230,423	2,000	Nippon Express Company, Ltd.	10,295
			3,200	Nitto Kogyo Corporation	44,265
			2,870	Oshkosh Corporation	196,853
			1,084	Philips Lighting NV ^{d,e}	31,003
			629	Randstad Holding NV	36,261
			1,547	RELX NV	28,699
			3,993	Rolls-Royce Holdings plc ^d	37,722
			3,330	Saia, Inc. ^d	147,519
			1,700	Sanwa Holdings Corporation	15,957
			257	Schindler Holding AG, Participation Certificate	49,713
			1,660	Siemens AG	227,375
			897	Skanska AB	21,111
			8,803	SKF AB	174,084
			2,700	Smiths Group plc	54,860
Health Care (6.2%)					
4,590	Acadia Healthcare Company, Inc. ^d	200,124			
2,000	Allergan plc	477,840			
936	Ansell, Ltd.	17,209			
200	Anthem, Inc.	33,076			
800	Astellas Pharmaceutical, Inc.	10,551			
9,700	Bristol-Myers Squibb Company	527,486			
3,295	CAE, Inc.	50,347			
5,780	Celgene Corporation ^d	719,205			
1,730	CIGNA Corporation	253,428			
120	Danaher Corporation	10,264			

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Industrials (7.6%) - continued		
9,500	Sojitz Corporation	\$23,873
366	Sulzer, Ltd.	38,286
2,600	Teijin, Ltd.	49,094
1,200	Toppan Forms Company, Ltd.	11,779
2,202	Vinci SA	174,858
1,830	WABCO Holdings, Inc. ^d	214,879
828	Wolseley plc	52,132
719	WSP Global, Inc.	25,395
2,644	YIT Oyj	17,874
600	Yuasa Trading Company, Ltd.	16,657
	Total	6,106,317

Information Technology (10.3%)		
860	Alliance Data Systems Corporation	214,140
720	Alphabet, Inc., Class A ^d	610,416
371	Alphabet, Inc., Class C ^d	307,767
10,560	Apple, Inc.	1,517,050
2,733	Cap Gemini SA	252,272
1,008	Capital Power Corporation	19,753
7,980	Ciena Corporation ^d	188,408
8,210	Cognizant Technology Solutions Corporation ^d	488,659
1,370	F5 Networks, Inc. ^d	195,321
5,110	Facebook, Inc. ^d	725,876
7,560	Finisar Corporation ^d	206,690
3,700	FUJIFILM Holdings NPV	145,032
5,870	Juniper Networks, Inc.	163,362
6,400	Konica Minolta Holdings, Inc.	57,405
1,700	NEC Networks & System Integration Corporation	32,926
5,170	New Relic, Inc. ^d	191,652
65	NVIDIA Corporation	7,080
11,890	PayPal Holdings, Inc. ^d	511,508
19,290	Pure Storage, Inc. ^d	189,621
600	Ryosan Company, Ltd.	18,087
4,150	Salesforce.com, Inc. ^d	342,333
900	Seagate Technology plc	41,337
486	SMA Solar Technology AG	12,279
497	Software AG	19,633
3,707	Telefonaktiebolaget LM Ericsson	24,749
300	Tokyo Electron, Ltd.	32,843
6,470	Twitter, Inc. ^d	96,727
5,090	Vantiv, Inc. ^d	326,371
8,520	Visa, Inc.	757,172
10,410	Xilinx, Inc.	602,635
	Total	8,299,104

Materials (3.1%)		
800	Adeka Corporation	11,690
1,213	APERAM	60,478
510	Ashland Global Holdings, Inc.	63,143
16,053	BHP Billiton, Ltd.	291,943
2,327	BillerudKorsnas AB	37,496
9,730	BlueScope Steel, Ltd.	91,216
1,280	Crown Holdings, Inc. ^d	67,776
7,100	Daicel Corporation	85,736
1,600	Domtar Corporation	58,432
7,000	DOWA Holdings Company, Ltd.	50,364
470	Eagle Materials, Inc.	45,656
4,331	Evonik Industries AG	141,167
1,030	FMC Corporation	71,678
3,169	Granges AB	28,963
1,300	JSR Corporation	21,996
6,300	Kuraray Company, Ltd.	95,839
2,500	Kyoei Steel, Ltd.	44,816

Shares	Common Stock (64.2%)	Value
Materials (3.1%) - continued		
7,100	Mitsubishi Chemical Holdings Corporation	\$55,124
700	Mitsubishi Materials Corporation	21,247
200	Nippon Shokubai Company, Ltd.	13,648
20,160	Norsk Hydro ASA	117,487
2,167	Nufarm, Ltd.	16,057
12,000	Oji Holdings Corporation	56,278
5,997	Orora, Ltd.	13,559
1,070	Packaging Corporation of America	98,033
730	PPG Industries, Inc.	76,708
4,300	Rengo Company, Ltd.	24,907
531	Rio Tinto, Ltd.	24,518
1,538	Solvay SA	187,652
2,850	Steel Dynamics, Inc.	99,066
400	Sumitomo Seika Chemicals Company, Ltd.	17,059
2,100	Toagosei Company, Ltd.	24,011
9,407	UPM-Kymmene Oyj	220,868
1,679	Verso Corporation ^d	10,074
600	Yamato Kogyo Company, Ltd.	15,523
4,137	Yara International ASA	159,348
	Total	2,519,556

Real Estate (9.1%)		
650	Acadia Realty Trust	19,539
300	Agree Realty Corporation	14,388
2,702	Alexandria Real Estate Equities, Inc.	298,625
900	American Campus Communities, Inc.	42,831
1,400	American Homes 4 Rent	32,144
1,400	Apartment Investment & Management Company	62,090
1,500	Apple Hospitality REIT, Inc.	28,650
900	AvalonBay Communities, Inc.	165,240
692	Bluerock Residential Growth REIT, Inc.	8,519
1,621	Boston Properties, Inc.	214,637
1,200	Brandywine Realty Trust	19,476
10,448	Brixmor Property Group, Inc.	224,214
2,820	Camden Property Trust	226,897
19,300	CapitaLand Mall Trust	27,173
625	Care Capital Properties, Inc.	16,794
356	Chesapeake Lodging Trust	8,530
400	City Office REIT, Inc.	4,860
150	Colony Starwood Homes	5,093
300	Columbia Property Trust, Inc.	6,675
2,425	Cominar Real Estate Investment Trust	26,259
700	CoreCivic, Inc.	21,994
250	CoreSite Realty Corporation	22,513
700	Corporate Office Properties Trust	23,170
2,356	Cousins Properties, Inc.	19,484
1,930	Crown Castle International Corporation	182,288
1,500	CubeSmart	38,940
850	CyrusOne, Inc.	43,750
100	Daito Trust Construction Company, Ltd.	13,750
700	DCT Industrial Trust, Inc.	33,684
2,200	DDR Corporation	27,566
16,100	DEXUS Property Group	120,164
1,222	DiamondRock Hospitality Company	13,625
1,118	Digital Realty Trust, Inc.	118,944
900	Douglas Emmett, Inc.	34,560
11,010	Duke Realty Corporation	289,233
350	DuPont Fabros Technology, Inc.	17,356
121	EastGroup Properties, Inc.	8,897

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

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Shares	Common Stock (64.2%)	Value
Real Estate (9.1%) - continued		
400	Education Realty Trust, Inc.	\$16,340
252	Empire State Realty Trust, Inc.	5,201
456	EPR Properties	33,575
630	Equinix, Inc.	252,233
800	Equity Commonwealth ^d	24,976
600	Equity Lifestyle Properties, Inc.	46,236
3,218	Equity Residential	200,224
500	Essex Property Trust, Inc.	115,765
950	Extra Space Storage, Inc.	70,670
400	Federal Realty Investment Trust	53,400
950	FelCor Lodging Trust, Inc.	7,134
1,000	First Industrial Realty Trust, Inc.	26,630
1,478	Forest City Realty Trust, Inc.	32,191
1,200	Gaming and Leisure Properties, Inc.	40,104
4,139	General Growth Properties, Inc.	95,942
600	GEO Group, Inc.	27,822
660	Gramercy Property Trust	17,358
4,302	H&R Real Estate Investment Trust	74,630
2,900	HCP, Inc.	90,712
900	Healthcare Realty Trust, Inc.	29,250
1,250	Healthcare Trust of America, Inc.	39,325
1,000	Highwoods Properties, Inc.	49,130
1,200	Hospitality Properties Trust	37,836
5,070	Host Hotels & Resorts, Inc.	94,606
1,150	Hudson Pacific Properties, Inc.	39,836
18,000	Hysan Development Company, Ltd.	81,663
950	Invitation Homes, Inc. ^d	20,739
1,500	Iron Mountain, Inc.	53,505
700	Kilroy Realty Corporation	50,456
3,400	Kimco Realty Corporation	75,106
200	Kite Realty Group Trust	4,300
467	Lamar Advertising Company	34,904
700	LaSalle Hotel Properties	20,265
1,000	Liberty Property Trust	38,550
313	Life Storage, Inc.	25,704
975	Macerich Company	62,790
600	Mack-Cali Realty Corporation	16,164
2,200	Medical Properties Trust, Inc.	28,358
734	Mid-America Apartment Communities, Inc.	74,677
500	National Health Investors, Inc.	36,315
1,300	National Retail Properties, Inc.	56,706
601	National Storage Affiliates Trust	14,364
26,628	New World Development Company, Ltd.	32,810
1,000	Omega Healthcare Investors, Inc.	32,990
800	Outfront Media, Inc.	21,240
703	Park Hotels & Resorts, Inc.	18,046
207	Parkway, Inc.	4,117
400	Pebblebrook Hotel Trust	11,684
2,000	Physicians Realty Trust	39,740
300	Piedmont Office Realty Trust, Inc.	6,414
5,295	Prologis, Inc.	274,705
1,368	Public Storage, Inc.	299,469
339	QTS Realty Trust, Inc.	16,526
620	Quality Care Properties, Inc. ^d	11,693
1,597	Realty Income Corporation	95,069
1,170	Regency Centers Corporation	77,676
650	Retail Opportunity Investments Corporation	13,669
1,200	Retail Properties of America, Inc.	17,304
1,095	RLJ Lodging Trust	25,743
200	Ryman Hospitality Properties	12,366
1,123	Senior Housing Property Trust	22,741
2,849	Simon Property Group, Inc.	490,113
700	SL Green Realty Corporation	74,634

Shares	Common Stock (64.2%)	Value
Real Estate (9.1%) - continued		
5,100	Spirit Realty Capital, Inc.	\$51,663
300	STAG Industrial, Inc.	7,506
26,508	Stockland	93,999
1,395	Store Capital Corporation	33,313
908	Summit Hotel Properties, Inc.	14,510
500	Sun Communities, Inc.	40,165
1,000	Sun Hung Kai Properties, Ltd.	14,700
1,421	Sunstone Hotel Investors, Inc.	21,784
733	Tanger Factory Outlet Centers, Inc.	24,020
450	Taubman Centers, Inc.	29,709
1,700	UDR, Inc.	61,642
600	Urban Edge Properties	15,780
200	Urstadt Biddle Properties, Inc.	4,112
2,350	Ventas, Inc.	152,844
4,842	VEREIT, Inc.	41,109
1,760	Vornado Realty Trust	176,546
700	Washington Prime Group, Inc.	6,083
200	Washington REIT	6,256
800	Weingarten Realty Investors	26,712
2,349	Welltower, Inc.	166,356
2,000	Wheelock and Company, Ltd.	15,821
13,200	Wing Tai Holdings, Ltd.	17,783
400	WP Carey, Inc.	24,888
700	Xenia Hotels & Resorts, Inc.	11,949
Total		7,356,243

Telecommunications Services (0.7%)		
2,660	Elisa Oyj	94,034
2,547	Freenet AG	82,792
9,353	Inmarsat plc	99,644
40,101	KCOM Group plc	45,218
1,200	Nippon Telegraph & Telephone Corporation	51,304
2,700	NTT DOCOMO, Inc.	63,051
47,774	PCCW, Ltd.	28,183
1,291	Proximus SA	40,456
5,034	TDC AS	25,927
4,400	Telefonica Deutschland Holding AG	21,814
2,709	Telenor ASA	45,066
Total		597,489

Utilities (1.0%)		
899	ATCO, Ltd.	34,957
47,476	Centrica plc	129,276
1,863	E.ON SE	14,811
31,986	Electricidade de Portugal SA	108,150
7,054	MDU Resources Group, Inc.	193,068
2,886	NorthWestern Corporation	169,408
29,000	Osaka Gas Company, Ltd.	110,577
11,091	Redes Energeticas Nacionais SGPS SA	33,339
Total		793,586

Total Common Stock (cost \$47,073,411) 51,888,383

Principal Amount	Long-Term Fixed Income (17.8%)	Value
Asset-Backed Securities (0.2%)		
	Marlette Funding Trust	
	3.060%, 1/17/2023, Ser.	
59,121	2016-1A, Class A*	59,312
	SoFi Consumer Loan Program, LLC	
	3.280%, 1/26/2026, Ser.	
46,934	2017-1, Class A ^e	47,155

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Principal Amount	Long-Term Fixed Income (17.8%)	Value
Asset-Backed Securities (0.2%) - continued		
	Vericrest Opportunity Loan Transferee	
	3.500%, 6/26/2045, Ser. 2015-NPL9, Class A1 ^e	
\$19,491		\$19,480
	Total	125,947

Basic Materials (0.4%)

15,000	Alcoa Nederland Holding BV	16,088
	6.750%, 9/30/2024 ^e	
45,000	ArcelorMittal SA	48,600
	6.250%, 3/1/2021	
8,000	Dow Chemical Company	9,068
	8.550%, 5/15/2019	
60,000	First Quantum Minerals, Ltd.	61,800
	7.000%, 2/15/2021 ^e	
6,000	Kinross Gold Corporation	6,248
	5.125%, 9/1/2021	
8,000	LyondellBasell Industries NV	8,425
	5.000%, 4/15/2019	
30,000	Newmont Mining Corporation, Convertible	30,056
	1.625%, 7/15/2017	
35,516	NOVA Chemicals Corporation	36,315
	5.250%, 8/1/2023 ^e	
40,000	RPM International, Inc., Convertible	48,125
	2.250%, 12/15/2020	
6,000	Vale Overseas, Ltd.	6,430
	5.875%, 6/10/2021	
9,000	Xstrata Finance Canada, Ltd.	9,776
	6.250%, 8/10/2026	
9,000	Xstrata Finance Canada, Ltd.	9,664
	4.950%, 11/15/2021 ^e	
	Total	290,595

Capital Goods (0.5%)

55,000	AECOM	58,437
	5.875%, 10/15/2024	
25,000	Bombardier, Inc.	25,687
	7.500%, 3/15/2025 ^e	
55,000	Building Materials Corporation of America	56,788
	6.000%, 10/15/2025 ^e	
60,000	Cemex SAB de CV	62,100
	5.700%, 1/11/2025 ^e	
9,000	Cintas Corporation No. 2	9,104
	2.900%, 4/1/2022	
45,000	Crown Americas Capital Corporation IV	46,012
	4.500%, 1/15/2023	
16,000	General Electric Company	16,860
	5.000%, 1/21/2021 ^l	
10,000	Lockheed Martin Corporation	10,068
	2.500%, 11/23/2020	
60,000	Reynolds Group Issuer, Inc.	61,650
	5.125%, 7/15/2023 ^e	
9,000	Rockwell Collins, Inc.	9,006
	1.950%, 7/15/2019 ^e	
9,000	Roper Industries, Inc.	9,028
	2.050%, 10/1/2018	
60,000	United Rentals North America, Inc.	61,800
	5.500%, 7/15/2025	
	Total	426,540

Principal Amount	Long-Term Fixed Income (17.8%)	Value
Collateralized Mortgage Obligations (2.0%)		
	Alternative Loan Trust	
	5.500%, 10/25/2035, Ser. 2005-47CB, Class A7	
\$124,947		\$105,884
	Angel Oak Mortgage Trust	
	4.500%, 11/25/2045, Ser. 2015-1, Class A ¹⁻⁶	
16,973		17,035
	Banc of America Alternative Loan Trust	
	6.000%, 11/25/2035, Ser. 2005-10, Class 3CB1	
42,159		37,080
	CHL Mortgage Pass-Through Trust	
	3.315%, 1/25/2036, Ser. 2005-31, Class 4A2	
66,460		59,489
	Citigroup Mortgage Loan Trust, Inc.	
	3.663%, 3/25/2037, Ser. 2007-AR4, Class 2A1A	
21,678		17,080
	CitiMortgage Alternative Loan Trust	
	5.750%, 4/25/2037, Ser. 2007-A4, Class 1A5	
71,768		61,368
	Countrywide Alternative Loan Trust	
	6.500%, 8/25/2036, Ser. 2006-23CB, Class 2A3	
66,723		44,014
	Countrywide Home Loan Mortgage Pass Through Trust	
	3.194%, 11/25/2035, Ser. 2005-22, Class 2A1	
100,311		85,364
	Credit Suisse First Boston Mortgage Securities Corporation	
	5.250%, 10/25/2035, Ser. 2005-9, Class 1A3	
43,794		42,276
	Deutsche Alt-A Securities, Inc., Mortgage Loan Trust	
	5.500%, 11/25/2035, Ser. 2005-5, Class 1A4	
45,700		45,976
	J.P. Morgan Alternative Loan Trust	
	6.500%, 3/25/2036, Ser. 2006-S1, Class 1A19	
117,327		101,889
	J.P. Morgan Mortgage Trust	
	3.005%, 6/25/2035, Ser. 2005-A3, Class 3A4	
64,581		64,257
	3.086%, 6/25/2035, Ser. 2005-A3, Class 4A1	
57,871		58,140
	3.253%, 8/25/2035, Ser. 2005-A5, Class 1A2	
47,993		47,842
	3.319%, 1/25/2037, Ser. 2006-A7, Class 2A2	
64,856		59,577
	Mill City Mortgage Loan Trust	
	2.750%, 11/25/2058, Ser. 2017-1, Class A1 ^e	
100,000		99,526
	MortgageIT Trust	
	1.242%, 12/25/2035, Ser. 2005-5, Class A1 ^h	
54,471		50,459
	New York Mortgage Trust	
	3.467%, 5/25/2036, Ser. 2006-1, Class 2A3	
58,956		53,627
	Residential Accredit Loans, Inc. Trust	
	5.750%, 9/25/2035, Ser. 2005-QS13, Class 2A3	
56,931		50,707
	Residential Funding Mortgage Security I Trust	
	5.750%, 2/25/2036, Ser. 2006-S2, Class A1	
46,726		43,375
	6.000%, 7/25/2037, Ser. 2007-S7, Class A20	
63,438		58,459

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Principal Amount	Long-Term Fixed Income (17.8%)	Value
<u>Collateralized Mortgage Obligations (2.0%) - continued</u>		
	Sequoia Mortgage Trust 3.403%, 9/20/2046, Ser. 2007-1, Class 4A1	\$28,943
\$35,456		
	Structured Adjustable Rate Mortgage Loan Trust 3.438%, 9/25/2035, Ser. 2005-18, Class 1A1	60,728
74,132		
	Structured Asset Mortgage Investments, Inc. 1.292%, 12/25/2035, Ser. 2005-AR4, Class A1 ^h	95,129
116,867		
	WaMu Mortgage Pass Through Certificates 1.378%, 1/25/2047, Ser. 2006-AR19, Class 1A ^h	82,049
104,658		
	Wells Fargo Mortgage Backed Securities Trust 5.500%, 11/25/2021, Ser. 2006-17, Class A1	40,968
39,882		
	3.089%, 3/25/2036, Ser. 2006-AR2, Class 2A1	45,113
44,970		
	3.103%, 7/25/2036, Ser. 2006-AR10, Class 2A1	43,680
44,534		
	6.000%, 7/25/2037, Ser. 2007-8, Class 1A16	36,129
36,564		
	Total	1,636,163

Communications Services (0.9%)

	America Movil SAB de CV 5.000%, 10/16/2019	8,553
8,000		
	American Tower Corporation 2.800%, 6/1/2020	10,071
10,000		
	AT&T, Inc. 5.875%, 10/1/2019	8,709
8,000		
	5.200%, 3/15/2020	6,481
6,000		
	2.082%, 6/30/2020 ^h	10,117
10,000		
	2.800%, 2/17/2021	15,043
15,000		
	British Sky Broadcasting Group plc 2.625%, 9/16/2019 ^e	14,081
14,000		
	CCOH Safari, LLC 5.750%, 2/15/2026 ^e	63,000
60,000		
	CenturyLink, Inc. 6.450%, 6/15/2021	31,872
30,000		
	Charter Communications Operating, LLC 3.579%, 7/23/2020	15,437
15,000		
	4.464%, 7/23/2022	5,265
5,000		
	Clear Channel Worldwide Holdings, Inc. 6.500%, 11/15/2022	51,906
50,000		
	Columbus International, Inc. 7.375%, 3/30/2021 ^e	53,562
50,000		
	Comcast Corporation 1.625%, 1/15/2022	11,506
12,000		
	Crown Castle International Corporation 3.400%, 2/15/2021	5,086
5,000		
	CSC Holdings, LLC 5.500%, 4/15/2027 ^e	5,081
5,000		
	Digicel, Ltd. 6.000%, 4/15/2021 [*]	48,779
53,677		
	DISH Network Corporation, Convertible 3.375%, 8/15/2026 ^e	7,249
6,000		

Principal Amount	Long-Term Fixed Income (17.8%)	Value
<u>Communications Services (0.9%) - continued</u>		
	FairPoint Communications, Inc. 8.750%, 8/15/2019 ^e	\$61,824
\$60,000		
	Frontier Communications Corporation 8.875%, 9/15/2020	58,025
55,000		
	Moody's Corporation 2.750%, 12/15/2021	5,996
6,000		
	Neptune Finco Corporation 10.875%, 10/15/2025 ^e	42,087
35,000		
	Orange SA 1.625%, 11/3/2019	9,858
10,000		
	SFR Group SA 6.000%, 5/15/2022 ^e	51,812
50,000		
	Sprint Corporation 7.625%, 2/15/2025	65,550
60,000		
	Telefonica Emisiones SAU 3.192%, 4/27/2018	9,117
9,000		
	T-Mobile USA, Inc. 6.633%, 4/28/2021	25,837
25,000		
	Verizon Communications, Inc. 4.500%, 9/15/2020	12,795
12,000		
	2.946%, 3/15/2022 ^e	16,926
17,000		
	Viacom, Inc. 4.250%, 9/1/2023	12,310
12,000		
	Total	743,935

Consumer Cyclical (1.0%)

	Allison Transmission, Inc. 5.000%, 10/1/2024 ^e	50,500
50,000		
	American Honda Finance Corporation 2.000%, 2/14/2020	9,028
9,000		
	Brookfield Residential Properties, Inc. 6.125%, 7/1/2022 ^e	61,800
60,000		
	Cinemark USA, Inc. 4.875%, 6/1/2023	28,294
28,000		
	CVS Health Corporation 2.750%, 12/1/2022	5,935
6,000		
	eBay, Inc. 2.500%, 3/9/2018	10,076
10,000		
	Ford Motor Credit Company, LLC 5.000%, 5/15/2018	13,431
13,000		
	2.262%, 3/28/2019	12,029
12,000		
	2.597%, 11/4/2019	14,074
14,000		
	3.336%, 3/18/2021	9,101
9,000		
	General Motors Financial Company, Inc. 3.150%, 1/15/2020	10,170
10,000		
	4.375%, 9/25/2021	22,081
21,000		
	Home Depot, Inc. 2.625%, 6/1/2022	10,080
10,000		
	Hyundai Capital America 2.550%, 4/3/2020 ^{c,e}	5,999
6,000		
	KB Home 4.750%, 5/15/2019	22,605
22,000		
	L Brands, Inc. 6.625%, 4/1/2021	32,733
30,000		
	Lennar Corporation 4.750%, 11/15/2022	61,800
60,000		
	Live Nation Entertainment, Inc. 5.375%, 6/15/2022 ^e	62,400
60,000		
	Macy's Retail Holdings, Inc. 7.450%, 7/15/2017	10,175
10,000		

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Principal Amount	Long-Term Fixed Income (17.8%)	Value
Consumer Cyclical (1.0%) - continued		
\$12,000	McDonald's Corporation 2.625%, 1/15/2022	\$11,988
60,000	MGM Resorts International 6.000%, 3/15/2023	64,575
10,000	Newell Rubbermaid, Inc. 3.150%, 4/1/2021	10,230
9,000	Nissan Motor Acceptance Corporation 2.000%, 3/8/2019 ^e	9,000
40,000	Prime Security Services Borrower, LLC 9.250%, 5/15/2023 ^e	43,850
10,000	Ralph Lauren Corporation 2.625%, 8/18/2020	10,085
16,000	Toll Brothers Finance Corporation 4.000%, 12/31/2018	16,400
10,000	Visa, Inc. 2.200%, 12/14/2020	10,038
10,000	Walgreens Boots Alliance, Inc. 1.750%, 5/30/2018	10,012
10,000	West Corporation 2.600%, 6/1/2021	10,011
50,000	Yum! Brands, Inc. 5.375%, 7/15/2022 ^e	49,125
60,000	6.000%, 6/1/2024 ^e	61,275
	Total	758,900

Consumer Non-Cyclical (0.9%)

12,000	Abbott Laboratories 2.550%, 3/15/2022	11,785
9,000	3.400%, 11/30/2023	9,080
12,000	AbbVie, Inc. 2.500%, 5/14/2020	12,080
6,000	2.900%, 11/6/2022	5,977
15,000	Anheuser-Busch InBev Finance, Inc. 2.294%, 2/1/2021 ^h	15,451
10,000	2.650%, 2/1/2021	10,074
6,000	3.300%, 2/1/2023	6,106
9,000	Anheuser-Busch InBev Worldwide, Inc. 6.500%, 7/15/2018	9,541
10,000	BAT International Finance plc 1.641%, 6/15/2018 ^{e,h}	10,025
10,000	Bayer U.S. Finance, LLC 2.375%, 10/8/2019 ^e	10,068
5,000	Boston Scientific Corporation 6.000%, 1/15/2020	5,477
10,000	Bunge Limited Finance Corporation 3.500%, 11/24/2020	10,259
10,000	Celgene Corporation 3.550%, 8/15/2022	10,282
55,000	Cott Beverages, Inc. 5.375%, 7/1/2022	56,100
8,000	CVS Health Corporation 2.250%, 12/5/2018	8,052
50,000	Envision Healthcare Corporation 5.125%, 7/1/2022 ^e	50,891
6,000	Express Scripts Holding Company 4.750%, 11/15/2021	6,442
10,000	3.000%, 7/15/2023	9,664
12,000	Forest Laboratories, Inc. 4.375%, 2/1/2019 ^e	12,417
40,000	Grifols Worldwide Operations, Ltd. 5.250%, 4/1/2022	41,520

Principal Amount	Long-Term Fixed Income (17.8%)	Value
Consumer Non-Cyclical (0.9%) - continued		
\$23,677	HCA, Inc. 4.750%, 5/1/2023	\$24,683
35,000	Iconix Brand Group, Inc., Convertible 1.500%, 3/15/2018	33,075
60,000	JBS USA, LLC 5.750%, 6/15/2025 ^e	60,600
10,000	Kraft Heinz Foods Company 5.375%, 2/10/2020	10,863
5,000	Laboratory Corporation of America Holdings 2.625%, 2/1/2020	5,026
10,000	Mead Johnson Nutrition Company 3.000%, 11/15/2020	10,192
12,000	Medtronic Global Holdings SCA 1.700%, 3/28/2019	11,994
12,000	Molson Coors Brewing Company 2.250%, 3/15/2020 ^e	12,003
12,000	Mylan NV 3.150%, 6/15/2021	12,050
12,000	PepsiCo, Inc. 1.535%, 10/6/2021 ^h	12,074
10,000	Pernod Ricard SA 5.750%, 4/7/2021 ^e	11,122
10,000	Perrigo Finance plc 3.500%, 12/15/2021	10,157
50,000	Pinnacle Foods, Inc. 5.875%, 1/15/2024	52,125
23,677	Revlon Consumer Products Corporation 5.750%, 2/15/2021	23,647
6,000	Reynolds American, Inc. 3.250%, 6/12/2020	6,156
10,000	Shire Acquisitions Investments Ireland Designated Activity Company 1.900%, 9/23/2019	9,920
9,000	Smithfield Foods, Inc. 2.700%, 1/31/2020 ^e	8,994
45,000	Tenet Healthcare Corporation 8.125%, 4/1/2022	46,913
10,000	Teva Pharmaceutical Finance Netherlands III BV 2.200%, 7/21/2021	9,621
40,000	TreeHouse Foods, Inc. 4.875%, 3/15/2022	40,900
23,677	Valeant Pharmaceuticals International 7.250%, 7/15/2022 ^e	20,185
	Total	743,591

Energy (0.8%)

9,000	Anadarko Petroleum Corporation 8.700%, 3/15/2019	10,095
40,000	Antero Resources Corporation 5.125%, 12/1/2022	40,525
5,000	BP Capital Markets plc 1.676%, 5/3/2019	4,975
6,000	2.315%, 2/13/2020	6,049
12,000	3.224%, 4/14/2024	12,004
13,000	Buckeye Partners, LP 2.650%, 11/15/2018	13,063
15,000	Concho Resources, Inc. 4.375%, 1/15/2025	15,094
14,000	Contura Energy, Inc. 10.000%, 8/1/2021 [*]	15,093

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

GROWTH AND INCOME PLUS FUND
Schedule of Investments as of March 31, 2017
(unaudited)

Principal Amount	Long-Term Fixed Income (17.8%)	Value	Principal Amount	Long-Term Fixed Income (17.8%)	Value
<u>Energy (0.8%) - continued</u>			<u>Financials (2.0%) - continued</u>		
\$40,000	Crestwood Midstream Partners, LP 6.250%, 4/1/2023	\$41,500	\$14,000	Bank of America Corporation 5.700%, 5/2/2017	\$14,046
10,000	Devon Energy Corporation 3.250%, 5/15/2022	9,905	8,000	8.000%, 1/30/2018 ^f	8,240
7,000	Encana Corporation 3.900%, 11/15/2021	7,151	20,000	5.650%, 5/1/2018	20,807
60,000	Energy Transfer Equity, LP 5.500%, 6/1/2027	62,700	12,000	5.700%, 1/24/2022	13,471
10,000	EOG Resources, Inc. 2.625%, 3/15/2023	9,748	11,000	2.190%, 1/20/2023 ^h	11,153
8,000	EQT Corporation 8.125%, 6/1/2019	8,931	7,000	Bank of Montreal 1.500%, 7/18/2019	6,927
10,000	Exxon Mobil Corporation 1.708%, 3/1/2019	10,016	12,000	Bank of New York Mellon Corporation 2.600%, 2/7/2022	12,010
12,000	Kinder Morgan Energy Partners, LP 3.450%, 2/15/2023	11,842	9,000	Bank of Nova Scotia 2.700%, 3/7/2022	9,020
6,000	Marathon Oil Corporation 2.700%, 6/1/2020	5,957	12,000	Barclays plc 3.200%, 8/10/2021	12,007
10,000	Marathon Petroleum Corporation 3.400%, 12/15/2020	10,252	13,000	BB&T Corporation 2.050%, 6/19/2018	13,060
30,000	MEG Energy Corporation 6.375%, 1/30/2023 ^e	26,775	15,000	Bear Stearns Companies, LLC 6.400%, 10/2/2017	15,361
9,000	MPLX, LP 4.500%, 7/15/2023	9,359	50,000	Blackstone Mortgage Trust, Inc., Convertible 5.250%, 12/1/2018	57,281
35,000	Northern Tier Energy, LLC 7.125%, 11/15/2020	36,400	9,000	BNP Paribas SA 2.375%, 9/14/2017	9,027
9,000	ONEOK, Inc. 7.500%, 9/1/2023	10,509	24,000	Capital One Financial Corporation 3.050%, 3/9/2022	23,967
29,000	Petrobras Global Finance BV 8.375%, 5/23/2021	32,806	12,000	Citigroup, Inc. 2.450%, 1/10/2020	12,053
10,000	Petroleos Mexicanos 6.375%, 2/4/2021	10,847	12,000	2.650%, 10/26/2020	12,076
24,000	Regency Energy Partners, LP 5.000%, 10/1/2022	47,846	21,000	2.350%, 8/2/2021	20,672
45,000	Sabine Pass Liquefaction, LLC 5.625%, 3/1/2025	65,043	10,000	CNA Financial Corporation 5.750%, 8/15/2021	11,127
10,000	Schlumberger Holdings Corporation 3.000%, 12/21/2020 ^e	10,224	12,000	Commonwealth Bank of Australia 2.250%, 3/10/2020 ^e	12,007
6,000	Southwestern Energy Company 7.500%, 2/1/2018	6,255	18,000	Credit Suisse Group Funding Guernsey, Ltd. 3.800%, 9/15/2022	18,256
10,000	Sunoco Logistics Partners Operations, LP 4.400%, 4/1/2021	10,523	12,000	Credit Suisse Group Funding, Ltd. 3.125%, 12/10/2020	12,065
35,000	Tesoro Corporation 4.750%, 12/15/2023 ^e	36,123	9,000	DDR Corporation 3.500%, 1/15/2021	9,099
20,000	Whiting Petroleum Corporation, Convertible 1.250%, 4/1/2020	17,425	18,000	Deutsche Bank AG 4.250%, 10/14/2021 ^e	18,446
12,000	Williams Partners, LP 4.000%, 11/15/2021	12,416	3,000	Discover Bank 8.700%, 11/18/2019	3,407
	Total	653,269	6,000	Discover Financial Services 6.450%, 6/12/2017	6,051
			6,000	Goldman Sachs Group, Inc. 2.625%, 1/31/2019	6,067
			9,000	7.500%, 2/15/2019	9,876
			9,000	2.600%, 12/27/2020	9,000
			12,000	5.250%, 7/27/2021	13,162
			10,000	2.209%, 11/15/2021 ^h	10,115
			12,000	3.000%, 4/26/2022	12,012
				Goldman Sachs Group, Inc., Convertible 0.500%, 9/24/2022	440,486
			10,000	Hartford Financial Services Group, Inc. 6.000%, 1/15/2019	14,970
			40,000	HCP, Inc. 3.750%, 2/1/2019	9,226
			6,000	American Express Credit Corporation 2.200%, 3/3/2020	6,017
			5,000	2.171%, 9/14/2020 ^h	5,080
			800	AMG Capital Trust II, Convertible 5.150%, 10/15/2037	45,450
			10,000	Health Care REIT, Inc. 4.700%, 9/15/2017	8,105
			10,000	Hospitality Properties Trust 4.250%, 2/15/2021	10,389

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

GROWTH AND INCOME PLUS FUND
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Principal Amount	Long-Term Fixed Income (17.8%)	Value	Principal Amount	Long-Term Fixed Income (17.8%)	Value
Financials (2.0%) - continued			Financials (2.0%) - continued		
\$12,000	HSBC Holdings plc 6.875%, 6/1/2021 ^f	\$12,780	\$5,000	Synchrony Financial 2.265%, 2/3/2020 ^h	\$5,033
10,000	Huntington Bancshares, Inc. 3.150%, 3/14/2021	10,172	10,000	Toronto-Dominion Bank 1.881%, 1/22/2019 ^h	10,105
25,000	Icahn Enterprises, LP 6.000%, 8/1/2020	25,750	10,000	2.051%, 12/14/2020 ^h	10,157
15,000	ING Capital Funding Trust III 6.750%, 2/1/2024 ^e	15,469	11,000	UBS Group Funding Switzerland AG 3.491%, 5/23/2023 ^e	11,070
8,000	International Lease Finance Corporation 4.747%, 6/30/2017 ^{f,h}	7,985	10,000	UnitedHealth Group, Inc. 3.350%, 7/15/2022	10,345
12,000	4.625%, 4/15/2021	12,652	5,000	USB Realty Corporation 2.169%, 1/15/2022 ^{ef,h}	4,250
12,000	5.875%, 8/15/2022	13,349	9,000	Ventas Realty, LP 3.100%, 1/15/2023	8,940
3,000	Intesa Sanpaolo SPA 3.875%, 1/16/2018	3,040	9,000	Voya Financial, Inc. 2.900%, 2/15/2018	9,082
8,000	J.P. Morgan Chase & Company 7.900%, 4/30/2018 ^f	8,290	7,000	Wells Fargo & Company 1.719%, 1/30/2020 ^h	7,030
6,000	6.300%, 4/23/2019	6,518	7,000	2.100%, 7/26/2021	6,861
5,000	2.250%, 1/23/2020	5,016	12,000	2.153%, 1/24/2023 ^h	12,134
13,000	2.273%, 10/24/2023 ^h	13,298	15,000	2.269%, 10/31/2023 ^h	15,275
9,000	KeyCorp 2.300%, 12/13/2018	9,052	9,000	Welltower, Inc. 4.950%, 1/15/2021	9,652
3,000	Liberty Mutual Group, Inc. 5.000%, 6/1/2021 ^e	3,258	15,000	Westpac Banking Corporation 1.902%, 8/19/2021 ^h	15,110
7,000	Lincoln National Corporation 6.250%, 2/15/2020	7,715	Total		1,643,885
14,000	MetLife, Inc. 1.903%, 12/15/2017	14,053	Foreign Government (3.9%)		
6,000	Mitsubishi UFJ Financial Group, Inc. 2.998%, 2/22/2022	6,054	34,000	Argentina Government International Bond 6.875%, 1/26/2027 ^e	34,408
12,000	Morgan Stanley 6.625%, 4/1/2018	12,558	70,000	Brazil Government International Bond 4.875%, 1/22/2021	73,675
5,000	2.177%, 1/27/2020 ^h	5,086	100,000	2.625%, 1/5/2023	92,750
12,000	2.800%, 6/16/2020	12,144	55,000	6.000%, 4/7/2026	59,785
12,000	2.210%, 1/20/2022 ^h	12,118	40,000	7.125%, 1/20/2037	45,400
8,000	4.875%, 11/1/2022	8,649	48,000	5.000%, 1/27/2045	42,720
15,000	2.443%, 10/24/2023 ^h	15,318	Colombia Government International Bond		
40,000	MPT Operating Partnership, LP 5.500%, 5/1/2024	40,700	40,000	4.375%, 7/12/2021	42,400
6,000	National City Corporation 6.875%, 5/15/2019	6,589	55,000	2.625%, 3/15/2023	52,869
10,000	New York Life Global Funding 1.550%, 11/2/2018 ^e	9,982	40,000	4.000%, 2/26/2024	41,160
6,000	Nomura Holdings, Inc. 2.750%, 3/19/2019	6,063	20,000	7.375%, 9/18/2037	25,520
45,000	Park Aerospace Holdings, Ltd. 5.500%, 2/15/2024 ^e	46,800	47,000	5.625%, 2/26/2044	51,112
60,000	Quicken Loans, Inc. 5.750%, 5/1/2025 ^e	58,950	48,000	5.000%, 6/15/2045	48,144
8,000	Realty Income Corporation 5.750%, 1/15/2021	8,806	Croatia Government International Bond		
5,000	Regions Bank 7.500%, 5/15/2018	5,294	8,000	6.750%, 11/5/2019 ^e	8,710
10,000	Regions Financial Corporation 3.200%, 2/8/2021	10,168	50,000	6.625%, 7/14/2020 ^e	54,875
12,000	Royal Bank of Canada 2.125%, 3/2/2020	12,004	26,000	6.000%, 1/26/2024 ^e	28,794
10,000	Simon Property Group, LP 2.500%, 9/1/2020	10,090	Hungary Government International Bond		
15,000	State Street Corporation 2.500%, 7/15/2021	14,949	68,000	5.750%, 11/22/2023	76,840
10,000	SunTrust Banks, Inc. 1.952%, 8/18/2020 ^h	10,190	70,000	5.375%, 3/25/2024	77,906
10,000	2.900%, 3/3/2021	10,120	Indonesia Government International Bond		
			60,000	4.875%, 5/5/2021 ^e	64,115
			40,000	3.375%, 4/15/2023 ^e	39,949
			60,000	5.875%, 1/15/2024 ^e	68,041
			60,000	4.125%, 1/15/2025 ^e	61,532
			10,000	4.750%, 1/8/2026 ^e	10,648
			40,000	8.500%, 10/12/2035 ^e	57,741
			80,000	5.125%, 1/15/2045 ^e	84,778

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

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Principal Amount	Long-Term Fixed Income (17.8%)	Value
Foreign Government (3.9%) - continued		
Mexico Government International Bond		
\$8,000	5.750%, 10/12/2110	\$7,960
58,000	4.000%, 10/2/2023	59,740
58,000	3.600%, 1/30/2025	57,855
76,000	4.125%, 1/21/2026	78,128
26,000	4.150%, 3/28/2027	26,455
16,000	6.750%, 9/27/2034	19,975
24,000	6.050%, 1/11/2040	27,420
50,000	4.750%, 3/8/2044	48,625
34,000	5.550%, 1/21/2045	36,720
28,000	4.600%, 1/23/2046	26,810
28,000	4.350%, 1/15/2047	25,760
Panama Government International Bond		
24,000	4.000%, 9/22/2024	25,050
39,000	3.750%, 3/16/2025	39,829
36,000	6.700%, 1/26/2036	45,360
Peru Government International Bond		
19,000	5.625%, 11/18/2050	22,634
19,000	4.125%, 8/25/2027	20,425
42,000	8.750%, 11/21/2033	63,525
Philippines Government International Bond		
64,000	4.000%, 1/15/2021	68,032
40,000	7.750%, 1/14/2031	56,997
50,000	6.375%, 10/23/2034	66,403
20,000	5.000%, 1/13/2037	23,316
40,000	3.950%, 1/20/2040	41,124
Romania Government International Bond		
42,000	4.375%, 8/22/2023 ^e	44,310
20,000	4.875%, 1/22/2024 ^e	21,700
8,000	6.125%, 1/22/2044 ^e	9,829
Russia Government International Bond		
40,000	3.500%, 1/16/2019 ^e	41,060
200,000	5.000%, 4/29/2020 ^e	213,385
48,000	4.875%, 9/16/2023 ^e	51,444
50,500	7.500%, 3/31/2030 ^e	60,734
60,000	5.625%, 4/4/2042 ^e	65,928
South Africa Government International Bond		
50,000	5.500%, 3/9/2020	53,187
68,000	4.875%, 4/14/2026	68,306
Turkey Government International Bond		
16,000	7.500%, 11/7/2019	17,520
56,000	7.000%, 6/5/2020	61,103
80,000	5.125%, 3/25/2022	81,398
40,000	6.250%, 9/26/2022	42,712
54,000	5.750%, 3/22/2024	56,023
67,000	4.250%, 4/14/2026	62,042
48,000	6.875%, 3/17/2036	52,012
32,000	4.875%, 4/16/2043	27,439
16,000	6.625%, 2/17/2045	17,041
Total		3,179,188

Mortgage-Backed Securities (3.8%)

Federal Home Loan Mortgage Corporation Gold 15-Yr. Pass Through		
250,000	3.000%, 4/1/2032 ^c	256,345

Principal Amount	Long-Term Fixed Income (17.8%)	Value
Mortgage-Backed Securities (3.8%) - continued		
Federal Home Loan Mortgage Corporation Gold 30-Yr. Pass Through		
\$450,000	4.000%, 4/1/2047 ^c	\$472,043
Federal National Mortgage Association Conventional 15-Yr. Pass Through		
300,000	2.500%, 4/1/2032 ^c	300,094
Federal National Mortgage Association Conventional 30-Yr. Pass Through		
450,000	3.000%, 4/1/2047 ^c	446,274
780,000	3.500%, 4/1/2047 ^c	797,916
475,000	4.000%, 4/1/2047 ^c	498,230
250,000	4.500%, 4/1/2047 ^c	268,076
Total		3,038,978

Technology (0.8%)

25,000	Alliance Data Systems Corporation 5.375%, 8/1/2022 ^e	25,187
5,000	Automatic Data Processing, Inc. 2.250%, 9/15/2020	5,057
12,000	Broadcom Corporation 2.375%, 1/15/2020 ^e	11,997
10,000	Diamond 1 Finance Corporation 3.480%, 6/1/2019 ^e	10,252
12,000	Equinix, Inc. 5.450%, 6/15/2023 ^e	12,946
40,000	Fidelity National Information Services, Inc. 5.750%, 1/1/2025	42,300
12,000	Fidelity National Information Services, Inc. 1.450%, 6/5/2017	11,999
10,000	3.625%, 10/15/2020	10,390
15,000	2.250%, 8/15/2021	14,688
40,000	First Data Corporation 5.375%, 8/15/2023 ^e	41,650
15,000	Hewlett Packard Enterprise Company 3.600%, 10/15/2020	15,416
10,000	Intel Corporation 3.100%, 7/29/2022	10,276
30,000	Intel Corporation, Convertible 3.479%, 12/15/2035 ^e	40,837
23,677	Iron Mountain, Inc. 6.000%, 8/15/2023	24,920
60,000	Microchip Technology, Inc., Convertible 1.625%, 2/15/2027 ^e	60,788
30,000	Micron Technology, Inc., Convertible 2.375%, 5/1/2032	90,825
37,000	3.000%, 11/15/2043	41,463
12,000	Microsoft Corporation 2.400%, 2/6/2022	12,071
40,000	NXP BV 3.875%, 9/1/2022 ^e	40,900
60,000	NXP Semiconductors NV, Convertible 1.000%, 12/1/2019	69,450
10,000	Oracle Corporation 2.500%, 5/15/2022	9,971
60,000	Sensata Technologies BV 4.875%, 10/15/2023 ^e	60,112
10,000	Texas Instruments, Inc. 1.750%, 5/1/2020	9,922
Total		673,417

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GROWTH AND INCOME PLUS FUND
Schedule of Investments as of March 31, 2017
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Principal Amount	Long-Term Fixed Income (17.8%)	Value
Transportation (0.1%)		
\$4,466	Air Canada Pass Through Trust 3.875%, 3/15/2023 ^e	\$4,354
4,567	American Airlines Pass Through Trust 4.950%, 1/15/2023	4,858
50,000	Avis Budget Car Rental, LLC 5.125%, 6/1/2022 ^e	48,283
5,361	Delta Air Lines, Inc. 4.950%, 5/23/2019	5,596
9,000	2.875%, 3/13/2020	9,073
10,000	J.B. Hunt Transport Services, Inc. 3.300%, 8/15/2022	10,160
10,000	Korea Expressway Corporation 1.625%, 4/28/2017 ^e	9,999
10,000	United Airlines Pass Through Trust 3.700%, 12/1/2022	10,150
Total		102,473

Utilities (0.5%)		
6,000	Alabama Power Company 2.450%, 3/30/2022	5,938
10,000	Ameren Corporation 2.700%, 11/15/2020	10,089
5,000	Arizona Public Service Company 2.200%, 1/15/2020	5,011
14,000	Berkshire Hathaway Energy Company 2.400%, 2/1/2020	14,103
45,000	Calpine Corporation 5.375%, 1/15/2023	45,563
6,000	Consolidated Edison, Inc. 2.000%, 3/15/2020	5,992
14,000	DTE Energy Company 2.400%, 12/1/2019	14,084
60,000	Dynergy, Inc. 7.375%, 11/1/2022	59,550
6,000	Edison International 2.125%, 4/15/2020	6,006
7,000	El Paso Corporation 7.000%, 6/15/2017	7,075
4,000	Emera U.S. Finance, LP 2.150%, 6/15/2019	3,998
10,000	Energy Transfer Partners, LP 4.150%, 10/1/2020	10,383
5,000	Eversource Energy 1.600%, 1/15/2018	4,997
6,000	Exelon Generation Company, LLC 5.200%, 10/1/2019	6,418
9,000	2.950%, 1/15/2020	9,123
10,000	Fortis, Inc. 2.100%, 10/4/2021 ^e	9,688
9,000	Great Plains Energy, Inc. 2.500%, 3/9/2020	9,050
10,000	NextEra Energy Capital Holdings, Inc. 2.300%, 4/1/2019	10,060
5,000	NiSource Finance Corporation 6.400%, 3/15/2018	5,215
10,000	5.450%, 9/15/2020	10,949
23,677	NRG Energy, Inc. 6.625%, 3/15/2023	24,225
8,000	Pacific Gas & Electric Company 5.625%, 11/30/2017	8,214
6,000	PG&E Corporation 2.400%, 3/1/2019	6,042
15,000	PPL Capital Funding, Inc. 3.500%, 12/1/2022	15,339

Principal Amount	Long-Term Fixed Income (17.8%)	Value
Utilities (0.5%) - continued		
\$8,000	PSEG Power, LLC 3.000%, 6/15/2021	\$8,060
14,000	Sempra Energy 6.150%, 6/15/2018	14,741
5,000	2.400%, 3/15/2020	5,018
5,000	Southern California Edison Company 2.400%, 2/1/2022	4,980
10,000	Southern Company 1.850%, 7/1/2019	9,945
10,000	Xcel Energy, Inc. 1.200%, 6/1/2017	9,993
Total		359,849
Total Long-Term Fixed Income (cost \$14,118,002)		14,376,730

Shares	Registered Investment Companies (3.6%)	Value
Equity Funds/ETFs (2.0%)		
2,075	AllianzGI NFJ Dividend Interest & Premium Strategy Fund	26,747
2,300	BlackRock Resources & Commodities Strategy Trust	19,780
1,025	Guggenheim Multi-Asset Income ETF	21,207
8,360	iShares Dow Jones US Home Construction Index Fund	267,353
1,062	iShares MSCI EAFE Index Fund	66,152
13,760	Materials Select Sector SPDR Fund	721,162
10,150	Utilities Select Sector SPDR Fund	520,796
Total		1,643,197

Shares	Preferred Stock (0.3%)	Value
Fixed Income Funds/ETFs (1.6%)		
10,797	Aberdeen Asia-Pacific Income Fund, Inc.	53,877
899	First Trust High Income Long/Short Fund	14,977
360	iShares J.P. Morgan USD Emerging Markets Bond ETF	40,932
14,214	iShares S&P U.S. Preferred Stock Index Fund	550,082
10,029	MFS Intermediate Income Trust	43,225
17,948	PowerShares Preferred Portfolio	265,990
8,317	Templeton Global Income Fund	55,308
2,300	Vanguard Short-Term Corporate Bond ETF	183,402
3,796	Western Asset Emerging Markets Debt Fund, Inc.	58,838
5,878	Western Asset High Income Opportunity Fund, Inc.	29,625
Total		1,296,256
Total Registered Investment Companies (cost \$2,814,702)		2,939,453

Shares	Preferred Stock (0.3%)	Value
Consumer Staples (<0.1%)		
200	Bunge, Ltd., Convertible, 4.875% ^f	21,450
134	Henkel AG & Company KGaA, 1.470%	17,176
Total		38,626

Shares	Energy (<0.1%)	Value
297	Alpha Natural Resources, Inc., 0.000% ^d	5,865

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Shares	Preferred Stock (0.3%)	Value
Energy (<0.1%) - continued		
297	ANR Holdings, Inc., 0.000% ^d	\$1,411
	Total	7,276

Shares	Preferred Stock (0.1%)	Value
85	Allergan plc, Convertible, 5.500%	71,984
	Total	71,984

Shares	Preferred Stock (0.2%)	Value
1,130	American Tower Corporation, Convertible, 5.500%	126,221
	Total	126,221
	Total Preferred Stock (cost \$228,302)	244,107

Shares or Principal Amount	Short-Term Investments (7.2%) ⁱ	Value
	Federal Home Loan Bank Discount Notes	
100,000	0.530%, 4/4/2017 ⁱ	99,998
100,000	0.755%, 5/5/2017 ⁱ	99,935
100,000	0.790%, 6/16/2017 ⁱ	99,846
	Thrivent Core Short-Term Reserve Fund	
548,775	1.070%	5,487,749
	Total Short-Term Investments (cost \$5,787,506)	5,787,528
	Total Investments (cost \$79,063,913) 104.3%	\$84,277,404
	Other Assets and Liabilities, Net (4.3%)	(3,453,911)
	Total Net Assets 100.0%	\$80,823,493

* 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 Growth and Income Plus Fund as of March 31, 2017 was \$140,219 or 0.2% of total net assets. The following table indicates the acquisition date and cost of restricted securities shown in the schedule as of March 31, 2017.

Security	Acquisition Date	Cost
Angel Oak Mortgage Trust, 11/25/2045	3/4/2016	\$16,803
Contura Energy, Inc., 8/1/2021	2/12/2014	17,152
Digicel, Ltd., 4/15/2021	8/19/2013	54,299
Marlette Funding Trust, 1/17/2023	7/20/2016	59,104

Definitions:

- ETF - Exchange Traded Fund
- 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.

Unrealized Appreciation (Depreciation)

Gross unrealized appreciation and depreciation of investments, based on cost for federal income tax purposes, were as follows:

Gross unrealized appreciation	\$6,634,914
Gross unrealized depreciation	(1,421,423)
Net unrealized appreciation (depreciation)	\$5,213,491

Cost for federal income tax purposes \$79,063,913

- 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 Non-income producing security.
- e Denotes securities sold under Rule 144A of the Securities Act of 1933, which exempts them from registration. These securities may be resold to other dealers in the program or to other qualified institutional buyers. As of March 31, 2017, the value of these investments was \$3,068,825 or 3.8% of total net assets.
- f 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.
- 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 March 31, 2017.
- h 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 March 31, 2017.
- i The interest rate shown reflects the yield, coupon rate or the discount rate at the date of purchase.
- j All or a portion of the security is held on deposit with the counterparty and pledged as the initial margin deposit for open futures contracts.

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

GROWTH AND INCOME PLUS FUND
Schedule of Investments as of March 31, 2017
(unaudited)

Fair Valuation Measurements

The following table is a summary of the inputs used, as of March 31, 2017, in valuing Growth and Income Plus Fund's assets carried at fair value.

Investments in Securities	Total	Level 1	Level 2	Level 3
Bank Loans				
Basic Materials	778,179	-	778,179	-
Capital Goods	467,714	-	467,714	-
Communications Services	2,690,413	-	2,631,554	58,859
Consumer Cyclical	1,337,707	-	1,237,332	100,375
Consumer Non-Cyclical	1,447,463	-	1,332,431	115,032
Energy	330,789	-	330,789	-
Financials	617,455	-	617,455	-
Technology	954,723	-	954,723	-
Transportation	164,604	-	164,604	-
Utilities	252,156	-	252,156	-
Common Stock				
Consumer Discretionary	7,710,441	5,706,376	2,004,065	-
Consumer Staples	2,917,595	1,886,736	1,030,859	-
Energy	3,334,069	1,928,652	1,405,417	-
Financials	7,230,423	4,035,017	3,195,406	-
Health Care	5,023,560	4,140,363	883,197	-
Industrials	6,106,317	3,571,992	2,534,325	-
Information Technology	8,299,104	7,684,125	614,979	-
Materials	2,519,556	590,566	1,928,990	-
Real Estate	7,356,243	6,837,491	518,752	-
Telecommunications Services	597,489	-	597,489	-
Utilities	793,586	362,476	431,110	-
Long-Term Fixed Income				
Asset-Backed Securities	125,947	-	125,947	-
Basic Materials	290,595	-	290,595	-
Capital Goods	426,540	-	426,540	-
Collateralized Mortgage Obligations	1,636,163	-	1,636,163	-
Communications Services	743,935	-	743,935	-
Consumer Cyclical	758,900	-	758,900	-
Consumer Non-Cyclical	743,591	-	743,591	-
Energy	653,269	-	653,269	-
Financials	1,643,885	-	1,203,399	440,486
Foreign Government	3,179,188	-	3,179,188	-
Mortgage-Backed Securities	3,038,978	-	3,038,978	-
Technology	673,417	-	673,417	-
Transportation	102,473	-	102,473	-
Utilities	359,849	-	359,849	-
Registered Investment Companies				
Equity Funds/ETFs	1,643,197	1,643,197	-	-
Fixed Income Funds/ETFs	1,296,256	1,296,256	-	-
Preferred Stock				
Consumer Staples	38,626	21,450	17,176	-
Energy	7,276	-	7,276	-
Health Care	71,984	71,984	-	-
Real Estate	126,221	126,221	-	-
Short-Term Investments	299,779	-	299,779	-
Subtotal Investments in Securities	\$78,789,655	\$39,902,902	\$38,172,001	\$714,752
Other Investments *				
Short-Term Investments	5,487,749			
Subtotal Other Investments	\$5,487,749			
Total Investments at Value	\$84,277,404			

* 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.

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

GROWTH AND INCOME PLUS FUND
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Other Financial Instruments	Total	Level 1	Level 2	Level 3
Asset Derivatives				
Futures Contracts	8,597	8,597	-	-
Total Asset Derivatives	\$8,597	\$8,597	\$-	\$-
Liability Derivatives				
Futures Contracts	3,249	3,249	-	-
Total Liability Derivatives	\$3,249	\$3,249	\$-	\$-

There were no significant transfers between Levels during the period ended March 31, 2017. Transfers between Levels are identified as of the end of the period.

The following table presents Growth and Income Plus Fund's futures contracts held as of March 31, 2017. Investments and/or cash totaling \$299,779 were pledged as the initial margin deposit for these contracts.

Futures Contracts	Number of Contracts Long/(Short)	Expiration Date	Notional Principal Amount	Value	Unrealized Gain/(Loss)
CBOT 10-Yr. U.S. Treasury Note	4	June 2017	\$496,669	\$498,250	\$1,581
CBOT 2-Yr. U.S. Treasury Note	(6)	July 2017	(1,298,607)	(1,298,719)	(112)
CBOT 5-Yr. U.S. Treasury Note	7	July 2017	824,436	824,086	(350)
CBOT U.S. Long Bond	1	June 2017	150,081	150,843	762
CME E-mini S&P 500 Index	5	June 2017	591,795	589,800	(1,995)
CME S&P 500 Index	(5)	June 2017	(2,953,729)	(2,949,000)	4,729
CME Ultra Long Term U.S. Treasury Bond	2	June 2017	319,725	321,250	1,525
Ultra 10-Yr. U.S. Treasury Note	(1)	June 2017	(133,098)	(133,890)	(792)
Total Futures Contracts					\$5,348

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 Core Short-Term Reserve Fund primarily to serve as a cash sweep vehicle for the Fund. Thrivent Core Short-Term Reserve Fund is established for the sole use of affiliated funds.

A summary of transactions for the fiscal year to date, in Growth and Income Plus Fund, is as follows:

Fund	Value December 31, 2016	Gross Purchases	Gross Sales	Shares Held at March 31, 2017	Value March 31, 2017	Income Earned January 1, 2017 - March 31, 2017
Core Short-Term Reserve	\$5,587,115	\$7,514,764	\$7,614,130	548,775	\$5,487,749	\$13,888
Total Value and Income Earned	\$5,587,115				\$5,487,749	\$13,888

NOTES TO SCHEDULE OF INVESTMENTS

as of March 31, 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

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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

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depreciation is recorded. A Fund will realize a gain or loss upon expiration or closing of the option transaction. When an option is exercised, the proceeds upon sale for a written call option or the cost of a security for purchased put and call options is adjusted by the amount of premium received or paid.

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

Futures Contracts — Each of the Funds may use futures contracts to manage the exposure to interest rate and market or currency fluctuations. Gains or losses on futures contracts can offset changes in the yield of securities. When a futures contract is opened, cash or other investments equal to the required "initial margin deposit" are held on deposit with and pledged to the broker. Additional securities held by the Funds may be earmarked to cover open futures contracts. The futures contract's daily change in value ("variation margin") is either paid to or received from the broker, and is recorded as an unrealized gain or loss. When the contract is closed, realized gain or loss is recorded equal to the difference between the value of the contract when opened and the value of the contract when closed. Futures contracts involve, to varying degrees, risk of loss in excess of the variation margin disclosed in the Statement of Assets and Liabilities. Exchange-traded futures have no significant counterparty risk as the exchange guarantees the contracts against default.

During the three months ended March 31, 2017, Growth and Income Plus Fund and Diversified Income Plus Fund used treasury futures to manage the duration and yield curve exposure of the Fund versus the benchmark.

During the three months ended March 31, 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 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

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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.