

Bond Index Portfolio

Schedule of Investments as of September 30, 2011
(unaudited)

Principal Amount	Long-Term Fixed Income (105.1%)	Value	Principal Amount	Long-Term Fixed Income (105.1%)	Value
Asset-Backed Securities (3.2%)			Commercial Mortgage-Backed Securities (6.5%)		
\$404,152	Countrywide Asset-Backed Certificates 5.549%, 8/25/2021 ^a	\$352,447	\$645,000	Banc of America Commercial Mortgage, Inc. 5.801%, 6/10/2049	\$678,299
483,333	Countrywide Home Loans, Inc. 6.085%, 6/25/2021 ^a	320,777	1,692,872	Bear Stearns Commercial Mortgage Securities, Inc. 0.379%, 3/15/2022 ^{b,c}	1,654,642
391,523	Credit Based Asset Servicing and Securitization, LLC 5.501%, 12/25/2036	277,561	2,500,000	Commercial Mortgage Pass-Through Certificates 0.359%, 12/15/2020 ^{b,c}	2,367,627
1,166,742	First Horizon ABS Trust 0.365%, 10/25/2026 ^{a,b}	843,404	500,000	5.306%, 12/10/2046	524,774
1,031,840	GMAC Mortgage Corporation Loan Trust 0.415%, 8/25/2035 ^{a,b}	789,079	1,133,978	Credit Suisse Mortgage Capital Certificates 0.399%, 10/15/2021 ^{b,d}	1,049,126
1,552,815	0.415%, 12/25/2036 ^{a,b}	951,197	235,000	5.467%, 9/15/2039	241,708
21,582	Green Tree Financial Corporation 6.330%, 11/1/2029	22,121	539,574	General Electric Commercial Mortgage Corporation 4.641%, 3/10/2040	551,563
526,156	IndyMac Seconds Asset-Backed Trust 0.405%, 10/25/2036 ^{a,b}	98,113	2,000,000	GS Mortgage Securities Corporation II 1.317%, 3/6/2020 ^{b,d}	1,986,320
1,281,918	Wachovia Asset Securitization, Inc. 0.375%, 7/25/2037 ^{a,b,c}	910,697	900,000	LB-UBS Commercial Mortgage Trust 4.786%, 10/15/2029	956,181
	Total Asset-Backed Securities	5,208,296	500,000	Morgan Stanley Capital I 3.224%, 7/15/2049 ^e	506,715
				Total Commercial Mortgage-Backed Securities	10,516,955
Basic Materials (0.4%)			Communications Services (1.8%)		
27,000	Dow Chemical Company 7.375%, 11/1/2029	34,010	300,000	AT&T, Inc. 6.400%, 5/15/2038	348,190
500,000	Rio Tinto Alcan, Inc. 5.200%, 1/15/2014	533,683	27,000	BellSouth Corporation 6.875%, 10/15/2031	33,635
	Total Basic Materials	567,693	350,000	CBS Corporation 7.875%, 9/1/2023	442,042
Capital Goods (1.4%)			135,000	Cox Communications, Inc. 6.450%, 12/1/2036 ^d	154,367
375,000	Boeing Capital Corporation 2.125%, 8/15/2016	379,453	500,000	Crown Castle Towers, LLC 4.174%, 8/15/2017 ^d	515,761
375,000	Danaher Corporation 2.300%, 6/23/2016	384,157	275,000	News America, Inc. 6.400%, 12/15/2035	297,792
600,000	General Electric Company 5.000%, 2/1/2013	628,398	800,000	Telecom Italia Capital SA 5.250%, 10/1/2015	762,706
500,000	Republic Services, Inc. 5.250%, 11/15/2021	560,464	300,000	Time Warner Cable, Inc. 7.300%, 7/1/2038	364,960
275,000	United Technologies Corporation 6.050%, 6/1/2036	348,676	27,000	Verizon Global Funding Corporation 7.750%, 12/1/2030	37,112
	Total Capital Goods	2,301,148		Total Communications Services	2,956,565
Collateralized Mortgage Obligations (1.1%)			Consumer Cyclical (1.1%)		
210,320	Bear Stearns Mortgage Funding Trust 0.514%, 8/25/2036 ^b	59,620	27,000	Daimler Finance NA, LLC 8.500%, 1/18/2031	38,181
1,037,970	Merrill Lynch Mortgage Investors, Inc. 2.618%, 6/25/2035	853,140	27,000	Target Corporation 7.000%, 7/15/2031	35,862
811,173	Thornburg Mortgage Securities Trust 0.345%, 11/25/2046 ^b	807,164	27,000	Time Warner, Inc. 7.625%, 4/15/2031	33,703
	Total Collateralized Mortgage Obligations	1,719,924	275,000	University of Southern California 5.250%, 10/1/2111	308,761
			527,000	Wal-Mart Stores, Inc. 7.550%, 2/15/2030	752,199

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

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Principal Amount	Long-Term Fixed Income (105.1%)	Value	Principal Amount	Long-Term Fixed Income (105.1%)	Value
Consumer Cyclical (1.1%) - continued			Financials (8.6%) - continued		
\$500,000	Walt Disney Company 5.625%, 9/15/2016	\$587,546	\$375,000	Capital One Financial Corporation 2.125%, 7/15/2014	\$371,263
	Total Consumer Cyclical	1,756,252	600,000	Chubb Corporation 6.500%, 5/15/2038	743,928
Consumer Non-Cyclical (2.2%)			500,000	Citigroup, Inc. 1.176%, 4/1/2014 ^b	478,639
500,000	AmerisourceBergen Corporation 4.875%, 11/15/2019	560,612	250,000	4.700%, 5/29/2015	252,927
275,000	Boston Scientific Corporation 7.000%, 11/15/2035	321,520	350,000	Cooperative Centrale Raiffeisen-Boerenleenbank BA 4.750%, 1/15/2020 ^d	383,084
500,000	Colgate-Palmolive Company 1.250%, 5/1/2014	505,742	500,000	Danske Bank AS 3.875%, 4/14/2016 ^d	483,395
300,000	GlaxoSmithKline Capital, Inc. 6.375%, 5/15/2038	402,171	325,000	Fifth Third Bancorp 3.625%, 1/25/2016	330,399
600,000	Kellogg Company 4.250%, 3/6/2013	627,118	150,000	FUEL Trust 4.207%, 4/15/2016 ^d	149,442
27,000	7.450%, 4/1/2031	39,058	200,000	3.984%, 6/15/2016 ^d	195,828
27,000	Kraft Foods, Inc. 6.500%, 11/1/2031	33,880	475,000	General Electric Capital Corporation 5.875%, 1/14/2038	486,859
300,000	Philip Morris International, Inc. 6.375%, 5/16/2038	386,738	325,000	HCP, Inc. 3.750%, 2/1/2016	321,181
550,000	Wyeth 6.000%, 2/15/2036	677,852	450,000	Health Care REIT, Inc. 6.125%, 4/15/2020	469,305
	Total Consumer Non-Cyclical	3,554,691	650,000	HSBC Finance Corporation 6.375%, 11/27/2012	673,693
Energy (1.4%)			300,000	HSBC Holdings plc 6.800%, 6/1/2038	299,963
27,000	Anadarko Finance Company 7.500%, 5/1/2031	31,974	850,000	International Lease Finance Corporation 5.875%, 5/1/2013	820,250
200,000	Cameron International Corporation 4.500%, 6/1/2021	209,931	250,000	J.P. Morgan Chase & Company 3.450%, 3/1/2016	251,031
27,000	Conoco, Inc. 6.950%, 4/15/2029	35,945	1,250,000	Landwirtschaftliche Rentenbank 1.875%, 9/17/2018	1,244,170
27,000	Devon Financing Corporation, ULC 7.875%, 9/30/2031	37,812	350,000	Lloyds TSB Bank plc 5.800%, 1/13/2020 ^d	332,799
450,000	Energy Transfer Partners, LP 6.700%, 7/1/2018	503,687	185,000	Marsh & McLennan Companies, Inc. 5.750%, 9/15/2015	206,071
300,000	Kinder Morgan Energy Partners, LP 4.150%, 3/1/2022	296,288	375,000	4.800%, 7/15/2021	393,172
325,000	Petrobras International Finance Company 5.375%, 1/27/2021	328,575	475,000	Merrill Lynch & Company, Inc. 5.000%, 2/3/2014	465,507
300,000	Petro-Canada 6.800%, 5/15/2038	362,797	200,000	MetLife, Inc. 5.000%, 6/15/2015	219,104
500,000	Valero Energy Corporation 4.750%, 6/15/2013	526,611	500,000	Northern Trust Corporation 3.450%, 11/4/2020	512,633
	Total Energy	2,333,620	1,085,624	Preferred Term Securities XXIII, Ltd. 0.547%, 12/22/2036 ^{b,c}	531,956
Financials (8.6%)			275,000	Prudential Financial, Inc. 5.700%, 12/14/2036	266,754
250,000	African Development Bank 6.875%, 10/15/2015	297,778	500,000	Wachovia Bank NA 4.875%, 2/1/2015	526,369
27,000	AXA SA 8.600%, 12/15/2030	30,228	500,000	Washington Mutual Bank FA 5.500%, 1/15/2013	500
275,000	BAC Capital Trust XI 6.625%, 5/23/2036	206,856		Total Financials	14,018,193
500,000	Barclays Bank plc 2.375%, 1/13/2014	489,000	Foreign Government (3.1%)		
300,000	5.000%, 9/22/2016	300,673	750,000	Bank Nederlandse Gemeenten NV 4.375%, 2/16/2021 ^d	844,842
500,000	Bear Stearns Companies, LLC 4.650%, 7/2/2018	524,436			
1,100,000	BNP Paribas SA 5.186%, 6/29/2049 ^{d,f}	759,000			

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Principal Amount	Long-Term Fixed Income (105.1%)	Value
Utilities (1.7%) - continued		
\$275,000	Xcel Energy, Inc. 6.500%, 7/1/2036	\$351,689
	Total Utilities	2,828,222
Total Long-Term Fixed Income (cost \$167,012,311) 170,299,299		
Collateral Held for Securities Loaned (1.1%)		
Shares		Value
1,778,267	Thrivent Financial Securities Lending Trust	1,778,267
	Total Collateral Held for Securities Loaned (cost \$1,778,267)	1,778,267
Principal Amount	Short-Term Investments (22.2%) ^b	Value
	Federal Home Loan Bank Discount Notes	
9,000,000	0.010%, 10/26/2011 ¹	8,999,937
20,000,000	0.030%, 11/14/2011 ¹	19,999,267
5,000,000	0.020%, 11/18/2011 ¹	4,999,867
	Federal National Mortgage Association Discount Notes	
2,000,000	0.020%, 12/21/2011 ¹	1,999,910
	Total Short-Term Investments (at amortized cost) 35,998,981	
	Total Investments (cost \$204,789,559) 128.4%	\$208,076,547
	Other Assets and Liabilities, Net (28.4%) (45,995,727)	
	Total Net Assets 100.0%	\$162,080,820

- d Denotes securities sold under Rule 144A of the Securities Act of 1933, which exempts them from registration. These securities have been deemed liquid and may be resold to other dealers in the program or to other qualified institutional buyers. As of September 30, 2011, the value of these investments was \$7,844,594 or 4.8% of total net assets.
- e Denotes investments purchased on a when-issued or delayed delivery basis.
- f Denotes perpetual securities. Perpetual securities pay an indefinite stream of interest, but may be called by the issuer at an earlier date.
- g All or a portion of the security is on loan.
- h The interest rate shown reflects the yield, coupon rate or the discount rate at the date of purchase.
- i Denotes investments that benefit from credit enhancement or liquidity support provided by a third party bank, institution or government.

Definitions:

REIT - Real Estate Investment Trust is a company that buys, develops, manages and/or sells real estate assets.

Unrealized Appreciation (Depreciation)

Gross unrealized appreciation and depreciation of investments, based on cost for federal income tax purposes, were as follows:	
Gross unrealized appreciation	\$ 8,575,168
Gross unrealized depreciation	(5,288,180)
Net unrealized appreciation (depreciation)	\$ 3,286,988
Cost for federal income tax purposes	\$ 204,789,559

- a All or a portion of the security is insured or guaranteed.
- b Denotes variable rate securities. Variable rate securities are securities whose yields vary with a designated market index or market rate. The rate shown is as of September 30, 2011.
- c Denotes restricted securities. Restricted securities are investment securities which have been deemed illiquid and cannot be offered for public sale without first being registered under the Securities Act of 1933. The following table indicates the acquisition date and cost of restricted securities Bond Index Portfolio owned as of September 30, 2011.

Security	Acquisition Date	Amortized Cost
Bear Stearns Commercial Mortgage Securities, Inc.	3/30/2007	\$1,692,872
Commercial Mortgage Pass-Through Certificates Preferred Term Securities XXIII, Ltd.	10/18/2006	2,500,000
Wachovia Asset Securitization, Inc.	9/14/2006	1,085,624
	3/16/2007	1,281,918

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Fair Valuation Measurements

The following table is a summary of the inputs used, as of September 30, 2011, in valuing Bond Index Portfolio's assets carried at fair value.

Investments in Securities	Total	Level 1	Level 2	Level 3
Long-Term Fixed Income				
Asset-Backed Securities	5,208,296	-	5,208,296	-
Basic Materials	567,693	-	567,693	-
Capital Goods	2,301,148	-	2,301,148	-
Collateralized Mortgage Obligations	1,719,924	-	1,719,924	-
Commercial Mortgage-Backed Securities	10,516,955	-	10,516,955	-
Communications Services	2,956,565	-	2,956,565	-
Consumer Cyclical	1,756,252	-	1,756,252	-
Consumer Non-Cyclical	3,554,691	-	3,554,691	-
Energy	2,333,620	-	2,333,620	-
Financials	14,018,193	-	13,486,237	531,956
Foreign Government	4,972,306	-	4,972,306	-
Mortgage-Backed Securities	51,379,208	-	51,379,208	-
Technology	1,105,562	-	1,105,562	-
Transportation	756,894	-	756,894	-
U.S. Government and Agencies	63,898,398	-	63,898,398	-
U.S. Municipals	425,372	-	425,372	-
Utilities	2,828,222	-	2,828,222	-
Collateral Held for Securities Loaned	1,778,267	1,778,267	-	-
Short-Term Investments	35,998,981	-	35,998,981	-
Total	\$208,076,547	\$1,778,267	\$205,766,324	\$531,956

The following table is a reconciliation of assets in which significant unobservable inputs (Level 3) were used in determining fair value for Bond Index Portfolio.

Investments in Securities	Value December 31, 2010	Realized Gain/ (Loss)	Change in Unrealized Appreciation/ (Depreciation)*	Purchases	Sales	Transfers Into Level 3	Transfers Out of Level 3	Value September 30, 2011
Long-Term Fixed Income								
Asset-Backed Securities	1,095,928	-	(5,912)	-	(179,319)	-	(910,697)	-
Financials	615,298	-	3,029	-	(86,371)	-	-	531,956
Total	\$1,711,226	\$-	(\$2,883)	\$-	(\$265,690)	\$-	(\$910,697)	\$531,956

*Includes the change in net unrealized appreciation/(depreciation) on Level 3 securities held on September 30, 2011 of (\$37,997).

Investment in Affiliates

Affiliated issuers, as defined under the Investment Company Act of 1940, include those in which the Portfolio's holdings of an issuer represent 5% or more of the outstanding voting securities of an issuer, or any affiliated mutual fund.

A summary of transactions for the fiscal year to date, in Bond Index Portfolio, is as follows:

Portfolio	Value December 31, 2010	Gross Purchases	Gross Sales	Shares Held at September 30, 2011	Value September 30, 2011	Income Earned January 1, 2011 - September 30, 2011
Thrivent Financial Securities Lending Trust	\$357,000	\$46,674,258	\$45,252,991	1,778,267	\$1,778,267	\$3,220
Total Value and Income Earned	357,000				1,778,267	3,220

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

Notes to Schedule of Investments

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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 Board of Directors. 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. Swaps are valued using pricing sources approved by the Board of Directors and the change in value, if any, is recorded as unrealized gains or losses. Mutual funds are valued at the net asset value at the close of each business day.

For all Portfolios, other than Money Market Portfolio, short-term securities with maturities of 60 days or less are valued at amortized cost. Securities held by Money Market Portfolio are valued on the basis of amortized cost (which approximates market value), whereby a portfolio security is valued at its cost initially and thereafter valued to reflect a constant amortization to maturity of any discount or premium. The market values of the securities held in Money Market Portfolio are determined once per week using prices supplied by the Portfolios' independent pricing service. Money Market Portfolio and the Portfolios' investment adviser follow procedures necessary to maintain a constant net asset value of \$1.00 per share.

All securities for which market values are not readily available or deemed unreliable are appraised at fair value as determined in good faith under the direction of the Board of Directors.

Generally Accepted Accounting Principles defines fair value, establishes a framework for measuring fair value and expands disclosures about fair value requirements, which improve the consistency and comparability of fair value measurements used in financial reporting. Various inputs are summarized in three broad levels: Level 1 includes quoted prices in active markets for identical securities; Level 2 includes other significant observable inputs such as quoted prices for similar securities, interest rates, prepayment speeds and credit risk; and Level 3 includes significant unobservable inputs such as the Portfolio's own assumptions and broker evaluations in determining the fair value of investments.

Fair Valuation of International Securities – Because many foreign markets close before the U.S. markets, events may occur between the close of the foreign market and the close of

the U.S. markets that could have a material impact on the valuation of foreign securities. The Portfolios, under the supervision of the Board of Directors, evaluates the impacts of these events and may adjust the valuation of foreign securities to reflect the fair value as of the close of the U.S. markets. The Board of Directors has authorized the investment adviser to make fair valuation determinations pursuant to policies approved by the Board of Directors.

Foreign Currency Forward Contracts — In connection with purchases and sales of securities denominated in foreign currencies all Portfolios, except Money Market Portfolio, may enter into foreign currency forward contracts. Additionally, the Portfolios may enter into such contracts to hedge certain other foreign currency denominated investments. These contracts are recorded at value and the related realized and unrealized foreign exchange gains and losses are recorded. In the event that counterparties fail to settle these forward contracts, the Portfolios 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 Portfolio is exposed to counterparty risk equal to the discounted net amount of payments to the Portfolio. This risk is partially mitigated by the Portfolio's collateral posting requirements. As the foreign currency contract increases in value to the Portfolio, the Portfolio receives collateral from the counterparty.

Options — All Portfolios, with the exception of Money Market Portfolio, may buy put and call options and write put and covered call options. The Portfolios 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 Portfolios may also enter into options contracts to protect against adverse foreign exchange rate fluctuations. Option contracts are valued daily and unrealized appreciation or depreciation is recorded. A Portfolio 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 Portfolio's exposure to the underlying security while buying call options tends to increase a Portfolio's exposure to the underlying security. The risk associated with purchasing put and call options is limited to the premium paid and has no significant counterparty risk as the exchange guarantees the contract against default. Writing put options tends to increase a Portfolio's exposure to the underlying security while writing call options tends to decrease a Portfolio'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

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unfavorable change in the price of the underlying security. The counterparty risk for written options arises when the Portfolio has purchased an option, exercised that option, and the counterparty does not buy or sell the Portfolio's underlying asset as required. In the case where the Portfolio has sold an option, the Portfolio does not have counterparty risk. Counterparty risk on written options is partially mitigated by the Portfolio's collateral posting requirements. As the written option increases in value to the Portfolio, the Portfolio receives collateral from the counterparty.

Futures Contracts — Certain Portfolios may use futures contracts to manage the exposure to interest rate, market and 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 Portfolios 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, the 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. Exchange-traded futures have no significant counterparty risk as the exchange guarantees the contracts against default.

Swap Agreements — Certain Portfolios 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 Portfolio is contractually obligated to make, or in the case of the counterparty defaulting, the net amount of payments that the Portfolio is contractually entitled to receive. If there is a default by the counterparty, the Portfolio 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 fair value of the contract as provided 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. Periodic payments and receipts and payments received or made as a result of a credit event or termination of the contract are recognized as realized gains or losses. Collateral, in the form of cash or securities, may be required to be held with the Portfolio's custodian, or third party, in connection with these agreements. These swap agreements are over-the-counter and the Portfolio is exposed to counterparty risk, which is the

discounted net amount of payments owed to the Portfolio. This risk is partially mitigated by the Portfolio's collateral posting requirements. As the swap increases in value to the Portfolio, the Portfolio receives collateral from the 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 Portfolios may be either the protection seller or the protection buyer.

Certain Portfolios enter into credit default derivative contracts directly through credit default swaps (CDS) or through credit default swap indices (CDX Indices). CDX indices are static Portfolios of equally weighted credit default swaps referencing corporate bonds and/or loans designed to provide diversified credit exposure to these asset classes. Portfolios sell default protection and assume long-risk positions in individual credits or the 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 would default, 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 contracts, 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. Refer to the credit default swap tables located within the Portfolio's Schedule of Investments for additional information.

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