

Schedule of Investments International Equity Portfolio^ (Unaudited) March 31, 2024

Number of Shares	Value	Number of Shares	Value
Common Stocks 38.7%		Italy – cont'd	
Australia 0.2%		2,146 UniCredit SpA	\$ 81,438
9,876 Glencore PLC	\$ 54,260		191,864
Austria 0.2%		Japan 19.2%	
1,005 BAWAG Group AG	63,645 ^{*(a)}	10,500 Daiei Kankyo Co. Ltd.	183,393
Belgium 0.4%		8,000 Dexerials Corp.	346,677
4,000 Azelis Group NV	84,539	5,000 Ebara Corp.	452,008
816 KBC Group NV	61,113	13,500 Fuji Corp.	237,619
	145,652	26,000 Fujitsu Ltd.	415,213
Canada 0.1%		7,200 Hitachi Ltd.	654,221
3,211 Softchoice Corp.	42,385	900 Hoshizaki Corp.	32,717
Denmark 2.6%		11,300 KDDI Corp.	333,521
2,448 DSV AS	397,934	13,300 Kokusai Electric Corp.	337,815
3,839 Novo Nordisk AS Class B	492,441	15,100 MISUMI Group, Inc.	209,623
	890,375	15,500 Nexon Co. Ltd.	257,002
France 1.2%		8,100 NS Solutions Corp.	263,526
2,457 Bureau Veritas SA	74,963	5,800 Oracle Corp. Japan	434,674
361 Capgemini SE	83,073	10,600 Otsuka Corp.	224,142
165 Dassault Aviation SA	36,314	21,000 Renesas Electronics Corp.	372,335
2,889 Exclusive Networks SA	68,569*	63,300 Resona Holdings, Inc.	389,719
491 Pernod Ricard SA	79,431	700 SMC Corp.	392,773
291 Safran SA	65,944	5,800 Sony Group Corp.	495,402
	408,294	15,200 Terumo Corp.	277,080
Germany 2.1%		4,500 Visional, Inc.	287,753*
263 adidas AG	58,734		6,597,213
477 Deutsche Boerse AG	97,596	Netherlands 2.1%	
3,920 Deutsche Telekom AG	95,155	758 Aalberts NV	36,464
571 Merck KGaA	100,781	170 ASM International NV	103,789
165 MTU Aero Engines AG	41,868	277 ASML Holding NV	266,626
1,489 Qiagen NV	64,012*	1,066 Heineken NV	102,746
443 SAP SE ADR	86,398	5,318 ING Groep NV	87,471
918 Stabilus SE	58,433	3,696 Shell PLC	122,454
1,119 Symrise AG	133,942		719,550
	736,919	Spain 0.1%	
Hong Kong 0.3%		1,850 Fluidra SA	43,750
8,400 AIA Group Ltd.	56,398	Sweden 0.3%	
3,665 Prudential PLC	34,369	814 Autoliv, Inc.	98,030
	90,767	Switzerland 1.5%	
Ireland 0.8%		848 DSM-Firmenich AG	96,427
7,950 Bank of Ireland Group PLC	81,052	1,267 Julius Baer Group Ltd.	73,167
1,067 Kerry Group PLC Class A	91,446	120 Lonza Group AG	71,879
1,992 Smurfit Kappa Group PLC	90,841	951 Novartis AG	92,131
	263,339	284 Roche Holding AG	72,334
Italy 0.6%		1,037 Sandoz Group AG	31,288*
2,526 Leonardo SpA	63,442	2,360 SIG Group AG	52,337*
7,414 Nexi SpA	46,984 ^{*(a)}	126 Sonova Holding AG	36,479
			526,042
		United Kingdom 5.4%	
		1,431 Ashtead Group PLC	101,866

See Notes to Schedule of Investments

Number of Shares		Value	Number of Shares		Value
United Kingdom – cont'd			United States – cont'd		
1,311	AstraZeneca PLC	\$ 176,686	12,410	Haleon PLC	\$ 52,174
6,592	BAE Systems PLC	112,280	291	ICON PLC	97,761
15,093	BP PLC	94,429	1,034	Nestle SA	109,780
1,371	Coca-Cola Europacific Partners PLC	95,901	1,781	Schlumberger NV	97,617
3,386	Compass Group PLC	99,277	186	Schneider Electric SE	42,070
3,420	Experian PLC	149,094			544,942
10,884	HSBC Holdings PLC	85,033		Total Common Stocks	13,284,437
89,192	Lloyds Banking Group PLC	58,268		(Cost \$12,346,340)	
1,281	London Stock Exchange Group PLC	153,436		Short-Term Investments 0.6%	
17,247	Petershill Partners PLC	41,186 ^(a)		Investment Companies 0.6%	
2,961	RELX PLC	127,963			
14,143	Rentokil Initial PLC	84,201	225,700	State Street Institutional Treasury Money Market Fund Premier Class, 5.24% ^(b)	225,700
26,910	RS GROUP PLC	246,854		(Cost \$225,700)	
4,365	Smith & Nephew PLC	54,630		Total Investments 39.3%	13,510,137
3,684	TechnipFMC PLC	92,505		(Cost \$12,572,040)	
1,869	Unilever PLC	93,801		Other Assets Less Liabilities 60.7%	20,841,743
		1,867,410		Net Assets 100.0%	\$34,351,880
United States 1.6%					
221	Aon PLC Class A	73,752			
833	CRH PLC	71,788			

* Non-income producing security.

(a) Security exempt from registration pursuant to Regulation S under the Securities Act of 1933, as amended. Regulation S applies to securities offerings that are made outside of the United States and do not involve directed selling efforts in the United States and as such may have restrictions on resale. Total value of all such securities at March 31, 2024 amounted to \$151,815, which represents 0.4% of net assets of the Fund.

(b) Represents 7-day effective yield as of March 31, 2024.

Schedule of Investments International Equity Portfolio^ (Unaudited) (cont'd)

POSITIONS BY INDUSTRY		
Industry	Investments at Value	Percentage of Net Assets
Machinery	\$1,463,387	4.3%
Semiconductors & Semiconductor Equipment	1,080,565	3.1%
IT Services	1,054,523	3.1%
Pharmaceuticals	965,661	2.8%
Banks	907,739	2.6%
Industrial Conglomerates	654,221	1.9%
Professional Services	639,773	1.9%
Software	521,072	1.5%
Household Durables	495,402	1.4%
Trading Companies & Distributors	433,259	1.3%
Air Freight & Logistics	397,934	1.2%
Electronic Equipment, Instruments & Components	389,062	1.1%
Health Care Equipment & Supplies	368,189	1.1%
Capital Markets	365,385	1.1%
Wireless Telecommunication Services	333,521	1.0%
Aerospace & Defense	319,848	0.9%
Beverages	278,078	0.8%
Commercial Services & Supplies	267,594	0.8%
Entertainment	257,002	0.7%
Life Sciences Tools & Services	233,652	0.7%
Chemicals	230,369	0.7%
Oil, Gas & Consumable Fuels	216,883	0.6%
Food Products	201,226	0.6%
Energy Equipment & Services	190,122	0.5%
Insurance	164,519	0.5%
Personal Care Products	145,975	0.4%
Containers & Packaging	143,178	0.4%
Hotels, Restaurants & Leisure	99,277	0.3%
Automobile Components	98,030	0.3%
Diversified Telecommunication Services	95,155	0.3%
Construction Materials	71,788	0.2%
Textiles, Apparel & Luxury Goods	58,734	0.2%
Metals & Mining	54,260	0.2%
Financial Services	46,984	0.1%
Electrical Equipment	42,070	0.1%
Short-Term Investments and Other Assets—Net	21,067,443	61.3%
	\$34,351,880	100.0%

See Notes to Schedule of Investments

Schedule of Investments International Equity Portfolio[^] (Unaudited) (cont'd)

The following is a summary, categorized by Level (see the Notes to Schedule of Investments), of inputs used to value the Fund's investments as of March 31, 2024:

Asset Valuation Inputs	Level 1	Level 2	Level 3	Total
Investments:				
Common Stocks				
Denmark	\$ —	\$ 890,375	\$—	\$ 890,375
Other Common Stocks [#]	12,394,062	—	—	12,394,062
Total Common Stocks	12,394,062	890,375	—	13,284,437
Short-Term Investments	—	225,700	—	225,700
Total Investments	\$12,394,062	\$1,116,075	\$—	\$13,510,137

The Schedule of Investments provides a geographic categorization as well as a Positions by Industry summary.

[^] A balance indicated with a "—", reflects either a zero balance or an amount that rounds to less than 1.

Schedule of Investments Mid Cap Growth Portfolio^ (Unaudited) March 31, 2024

Number of Shares	Value	Number of Shares	Value
Common Stocks 100.0%		Electrical Equipment – cont'd	
Aerospace & Defense 3.5%		15,200	Hubbell, Inc. \$ 6,308,760
35,200	Axon Enterprise, Inc. \$ 11,013,376*	68,700	Vertiv Holdings Co. 5,610,729
46,400	HEICO Corp. 8,862,400		19,034,299
	19,875,776	Electronic Equipment, Instruments & Components 1.0%	
Banks 1.4%		40,867	Jabil, Inc. 5,474,135
57,708	Pinnacle Financial Partners, Inc. 4,955,963	Energy Equipment & Services 0.7%	
41,624	Western Alliance Bancorp 2,671,844	35,400	Weatherford International PLC 4,085,868*
	7,627,807	Entertainment 1.9%	
Beverages 0.6%		39,470	Spotify Technology SA 10,416,133*
43,200	Celsius Holdings, Inc. 3,582,144*	Financial Services 2.9%	
Biotechnology 3.5%		92,041	Apollo Global Management, Inc. 10,350,010
21,177	Alnylam Pharmaceuticals, Inc. 3,164,903*	69,525	Block, Inc. 5,880,425*
30,149	BioMarin Pharmaceutical, Inc. 2,633,214*		16,230,435
57,103	Exact Sciences Corp. 3,943,533*	Ground Transportation 2.5%	
36,860	Natera, Inc. 3,371,216*	21,500	JB Hunt Transport Services, Inc. 4,283,875
26,521	Neurocrine Biosciences, Inc. 3,657,776*	44,600	Old Dominion Freight Line, Inc. 9,781,226
19,862	Sarepta Therapeutics, Inc. 2,571,334*		14,065,101
	19,341,976	Health Care Equipment & Supplies 5.9%	
Building Products 1.1%		17,689	Align Technology, Inc. 5,800,577*
29,500	Builders FirstSource, Inc. 6,152,225*	95,039	Dexcom, Inc. 13,181,909*
Capital Markets 7.6%		15,281	IDEXX Laboratories, Inc. 8,250,670*
90,952	Ares Management Corp. Class A 12,094,797	14,763	Inspire Medical Systems, Inc. 3,170,945*
29,669	Evercore, Inc. Class A 5,713,953	8,474	Shockwave Medical, Inc. 2,759,389*
99,324	Jefferies Financial Group, Inc. 4,380,188		33,163,490
112,564	KKR & Co., Inc. 11,321,687	Health Care Providers & Services 1.8%	
85,668	Tradeweb Markets, Inc. Class A 8,924,036	42,172	Cencora, Inc. 10,247,374
	42,434,661	Hotels, Restaurants & Leisure 5.3%	
Commercial Services & Supplies 3.6%		31,200	Churchill Downs, Inc. 3,861,000
16,385	Cintas Corp. 11,256,986	45,700	Darden Restaurants, Inc. 7,638,755
60,200	Veralto Corp. 5,337,332	61,900	DoorDash, Inc. Class A 8,524,868*
21,600	Waste Connections, Inc. 3,715,416	218,300	DraftKings, Inc. Class A 9,913,003*
	20,309,734		29,937,626
Communications Equipment 0.8%		Household Durables 0.6%	
16,106	Arista Networks, Inc. 4,670,418*	7,700	TopBuild Corp. 3,393,621*
Construction & Engineering 0.9%		Household Products 1.5%	
20,000	Quanta Services, Inc. 5,196,000	80,700	Church & Dwight Co., Inc. 8,417,817
Consumer Staples Distribution & Retail 0.8%		Independent Power and Renewable Electricity Producers 0.5%	
61,828	BJ's Wholesale Club Holdings, Inc. 4,677,288*	41,300	Vistra Corp. 2,876,545
Containers & Packaging 1.1%		Insurance 0.8%	
31,700	Packaging Corp. of America 6,016,026	16,844	Arthur J Gallagher & Co. 4,211,674
Electrical Equipment 3.4%		Interactive Media & Services 2.3%	
38,900	AMETEK, Inc. 7,114,810	365,692	Pinterest, Inc. Class A 12,678,542*

See Notes to Schedule of Investments

Schedule of Investments Mid Cap Growth Portfolio^ (Unaudited) (cont'd)

Number of Shares		Value	Number of Shares		Value
IT Services 2.5%			Software – cont'd		
38,692	MongoDB, Inc.	\$ 13,876,499*	35,944	Zscaler, Inc.	\$ 6,923,893*
Life Sciences Tools & Services 5.3%			Specialty Retail 5.3%		
62,616	Agilent Technologies, Inc.	9,111,254	5,700	O'Reilly Automotive, Inc.	6,434,616*
110,533	Avantor, Inc.	2,826,329*	12,600	RH	4,388,076*
36,114	Bruker Corp.	3,392,549	69,000	Ross Stores, Inc.	10,126,440
45,582	IQVIA Holdings, Inc.	11,527,232*	17,100	Ulta Beauty, Inc.	8,941,248*
90,878	Stevanato Group SpA	2,917,184	29,890,380		
29,774,548			Technology Hardware, Storage & Peripherals 1.7%		
Machinery 1.9%			138,408	Pure Storage, Inc. Class A	7,195,832*
70,300	Fortive Corp.	6,047,206	2,457	Super Micro Computer, Inc.	2,481,643*
45,300	Ingersoll Rand, Inc.	4,301,235	9,677,475		
10,348,441			Textiles, Apparel & Luxury Goods 2.8%		
Media 2.0%			11,400	Deckers Outdoor Corp.	10,730,364*
128,046	Trade Desk, Inc. Class A	11,193,781*	146,500	On Holding AG Class A	5,183,170*
Oil, Gas & Consumable Fuels 1.2%			15,913,534		
32,857	Diamondback Energy, Inc.	6,511,272	Trading Companies & Distributors 3.5%		
Professional Services 1.0%			10,700	United Rentals, Inc.	7,715,877
23,900	Verisk Analytics, Inc.	5,633,947	11,700	W.W. Grainger, Inc.	11,902,410
Real Estate Management & Development 0.9%			19,618,287		
52,900	CoStar Group, Inc.	5,110,140*	Total Common Stocks (Cost \$420,113,505) 561,025,148		
Semiconductors & Semiconductor Equipment 2.8%			Short-Term Investments 0.2%		
60,693	Lattice Semiconductor Corp.	4,748,014*	Investment Companies 0.2%		
16,203	Monolithic Power Systems, Inc.	10,976,236	1,304,671	State Street Institutional U.S. Government Money Market Fund Premier Class, 5.26% ^(a)	1,304,671
15,724,250			(Cost \$1,304,671)		
Software 13.1%			Total Investments 100.2% 562,329,819		
13,296	Cadence Design Systems, Inc.	4,138,779*	(Cost \$421,418,176)		
48,742	CrowdStrike Holdings, Inc. Class A	15,626,198*	Liabilities Less Other Assets (0.2)% (1,071,154)		
97,434	Datadog, Inc. Class A	12,042,842*	Net Assets 100.0% \$561,258,665		
68,847	Descartes Systems Group, Inc.	6,301,566*			
8,293	Fair Isaac Corp.	10,363,016*			
27,230	Manhattan Associates, Inc.	6,813,763*			
496,559	Palantir Technologies, Inc. Class A	11,425,822*			

* Non-income producing security.

(a) Represents 7-day effective yield as of March 31, 2024.

Schedule of Investments Mid Cap Growth Portfolio[^] (Unaudited) (cont'd)

The following is a summary, categorized by Level (see the Notes to Schedule of Investments), of inputs used to value the Fund's investments as of March 31, 2024:

Asset Valuation Inputs	Level 1	Level 2	Level 3	Total
Investments:				
Common Stocks [#]	\$561,025,148	\$ —	\$—	\$561,025,148
Short-Term Investments	—	1,304,671	—	1,304,671
Total Investments	\$561,025,148	\$1,304,671	\$—	\$562,329,819

The Schedule of Investments provides information on the industry or sector categorization.

[^] A balance indicated with a "—", reflects either a zero balance or an amount that rounds to less than 1.

Schedule of Investments Mid Cap Intrinsic Value Portfolio^ (Unaudited) March 31, 2024

Number of Shares		Value	Number of Shares		Value
Common Stocks 99.6%			Electronic Equipment, Instruments & Components – cont'd		
Aerospace & Defense 3.2%			17,542	Ittron, Inc.	\$ 1,622,986*
6,077	General Dynamics Corp.	\$ 1,716,692	4,363	Teledyne Technologies, Inc.	1,873,123*
12,037	L3Harris Technologies, Inc.	2,565,084			8,891,534
		4,281,776	Energy Equipment & Services 1.7%		
Automobile Components 1.9%			67,562	Baker Hughes Co.	2,263,327
31,307	Aptiv PLC	2,493,603*	Entertainment 1.7%		
Banks 3.2%			238,804	Lions Gate Entertainment Corp. Class B	2,223,265*
159,115	Huntington Bancshares, Inc.	2,219,654	Financial Services 1.8%		
52,979	Truist Financial Corp.	2,065,122	17,640	Global Payments, Inc.	2,357,762
		4,284,776	Food Products 2.5%		
Beverages 0.5%			99,481	Hain Celestial Group, Inc.	781,921*
10,415	Molson Coors Beverage Co. Class B	700,409	65,959	TreeHouse Foods, Inc.	2,569,103*
Building Products 3.4%					3,351,024
36,861	Fortune Brands Innovations, Inc.	3,121,021	Health Care Equipment & Supplies 4.3%		
60,047	Resideo Technologies, Inc.	1,346,254*	41,336	Avanos Medical, Inc.	823,000*
		4,467,275	21,055	Haemonetics Corp.	1,797,044*
Chemicals 0.7%			19,402	Zimmer Biomet Holdings, Inc.	2,560,676
9,089	Ashland, Inc.	884,996	29,313	Zimvie, Inc.	483,371*
Commercial Services & Supplies 2.0%					5,664,091
96,640	OPENLANE, Inc.	1,671,872*	Health Care Providers & Services 2.4%		
19,263	Stericycle, Inc.	1,016,123*	5,870	McKesson Corp.	3,151,309
		2,687,995	Hotels, Restaurants & Leisure 6.4%		
Communications Equipment 2.9%			23,415	Bloomin' Brands, Inc.	671,542
42,446	Ciena Corp.	2,098,954*	88,505	International Game Technology PLC	1,999,328
4,708	Motorola Solutions, Inc.	1,671,246	56,599	MGM Resorts International	2,672,039*
		3,770,200	50,435	Travel & Leisure Co.	2,469,297
Construction & Engineering 1.9%			12,023	United Parks & Resorts, Inc.	675,813*
28,944	Arcosa, Inc.	2,485,132			8,488,019
Consumer Finance 0.6%			Independent Power and Renewable Electricity Producers 3.0%		
20,349	Bread Financial Holdings, Inc.	757,797	56,605	Vistra Corp.	3,942,538
Consumer Staples Distribution & Retail 1.8%			Insurance 3.7%		
17,520	Dollar Tree, Inc.	2,332,788*	14,926	Allstate Corp.	2,582,347
Containers & Packaging 2.2%			20,436	Globe Life, Inc.	2,378,138
5,190	Avery Dennison Corp.	1,158,667			4,960,485
47,719	Sealed Air Corp.	1,775,147	IT Services 2.3%		
		2,933,814	31,500	Kyndryl Holdings, Inc.	685,440*
Electric Utilities 1.9%			17,561	Wix.com Ltd.	2,414,286*
63,914	FirstEnergy Corp.	2,468,359			3,099,726
Electronic Equipment, Instruments & Components 6.7%			Life Sciences Tools & Services 0.7%		
6,776	CDW Corp.	1,733,165	3,206	Charles River Laboratories International, Inc.	868,666*
20,131	Cohherent Corp.	1,220,341*			
26,926	IPG Photonics Corp.	2,441,919*			

See Notes to Schedule of Investments

Schedule of Investments Mid Cap Intrinsic Value Portfolio^ (Unaudited) (cont'd)

Number of Shares		Value	Number of Shares		Value
Machinery 4.1%			Software 2.7%		
36,488	Allison Transmission Holdings, Inc.	\$ 2,961,366	24,352	DocuSign, Inc.	\$ 1,450,162*
67,862	Enerpac Tool Group Corp.	2,419,959	51,585	Dropbox, Inc. Class A	1,253,515*
		5,381,325	24,128	Smartsheet, Inc. Class A	928,928*
					3,632,605
Metals & Mining 0.6%			Specialty Retail 1.6%		
37,414	Cleveland-Cliffs, Inc.	850,794*	8,345	Best Buy Co., Inc.	684,540
Multi-Utilities 3.5%			27,511	ODP Corp.	1,459,459*
101,895	CenterPoint Energy, Inc.	2,902,989			2,143,999
34,865	Dominion Energy, Inc.	1,715,009			
		4,617,998	Technology Hardware, Storage & Peripherals 4.0%		
Oil, Gas & Consumable Fuels 6.4%			137,322	Hewlett Packard Enterprise Co.	2,434,719
36,989	Devon Energy Corp.	1,856,108	54,540	Pure Storage, Inc. Class A	2,835,535*
22,463	EOG Resources, Inc.	2,871,670			5,270,254
9,663	Phillips 66	1,578,354	Textiles, Apparel & Luxury Goods 0.7%		
56,201	Williams Cos., Inc.	2,190,153	121,247	Under Armour, Inc. Class C	865,704*
		8,496,285	Trading Companies & Distributors 1.9%		
Professional Services 5.1%			29,626	AerCap Holdings NV	2,574,796*
85,457	Alight, Inc. Class A	841,751*	Total Common Stocks (Cost \$97,197,712)		
18,730	Concentrix Corp.	1,240,301			131,780,472
317,097	Conduent, Inc.	1,071,788*	Short-Term Investments 0.1%		
55,592	KBR, Inc.	3,538,987	Investment Companies 0.1%		
		6,692,827	151,573	State Street Institutional U.S. Government Money Market Fund Premier Class, 5.26% ^(a) (Cost \$151,573)	151,573
Retail REITs 1.7%					
37,346	Regency Centers Corp.	2,261,674	Total Investments 99.7%		
Semiconductors & Semiconductor Equipment 3.9%					131,932,045
12,878	Enphase Energy, Inc.	1,557,980*	(Cost \$97,349,285)		
6,383	NXP Semiconductors NV	1,581,516	Other Assets Less Liabilities 0.3%		
18,852	Skyworks Solutions, Inc.	2,042,049			368,714
		5,181,545	Net Assets 100.0%		
					\$132,300,759

* Non-income producing security.

(a) Represents 7-day effective yield as of March 31, 2024.

Schedule of Investments Mid Cap Intrinsic Value Portfolio[^] (Unaudited) (cont'd)

The following is a summary, categorized by Level (see the Notes to Schedule of Investments), of inputs used to value the Fund's investments as of March 31, 2024:

Asset Valuation Inputs	Level 1	Level 2	Level 3	Total
Investments:				
Common Stocks [#]	\$131,780,472	\$ —	\$—	\$131,780,472
Short-Term Investments	—	151,573	—	151,573
Total Investments	\$131,780,472	\$151,573	\$—	\$131,932,045

The Schedule of Investments provides information on the industry or sector categorization.

[^] A balance indicated with a "—", reflects either a zero balance or an amount that rounds to less than 1.

Schedule of Investments Short Duration Bond Portfolio^ (Unaudited) March 31, 2024

Principal Amount	Value
Mortgage-Backed Securities 28.4%	
Collateralized Mortgage Obligations 10.2%	
\$ 89,541 Angel Oak Mortgage Trust, Series 2019-6, Class A1, 2.62%, due 11/25/2059	\$ 86,668 ^{(a)(b)}
118,453 Chase Home Lending Mortgage Trust, Series 2024-2, Class A6A, 6.00%, due 2/25/2055	117,567 ^{(a)(b)}
Connecticut Avenue Securities Trust	
410,000 Series 2021-R03, Class 1M2, (30 day USD SOFR Average + 1.65%), 6.97%, due 12/25/2041	411,766 ^{(a)(c)}
460,000 Series 2022-R01, Class 1M2, (30 day USD SOFR Average + 1.90%), 7.22%, due 12/25/2041	463,177 ^{(a)(c)}
395,000 Series 2022-R03, Class 1M2, (30 day USD SOFR Average + 3.50%), 8.82%, due 3/25/2042	413,973 ^{(a)(c)}
318,081 Series 2022-R08, Class 1M1, (30 day USD SOFR Average + 2.55%), 7.87%, due 7/25/2042	326,481 ^{(a)(c)}
43,000 Series 2022-R08, Class 1M2, (30 day USD SOFR Average + 3.60%), 8.92%, due 7/25/2042	45,392 ^{(a)(c)}
224,891 Ellington Financial Mortgage Trust, Series 2022-1, Class A1, 2.21%, due 1/25/2067	190,754 ^{(a)(b)}
Federal Home Loan Mortgage Corp. STACR REMIC Trust	
158,076 Series 2021-HQA2, Class M2, (30 day USD SOFR Average + 2.05%), 7.37%, due 12/25/2033	160,057 ^{(a)(c)}
385,000 Series 2022-DNA2, Class M1B, (30 day USD SOFR Average + 2.40%), 7.72%, due 2/25/2042	391,962 ^{(a)(c)}
275,000 Series 2022-DNA2, Class M2, (30 day USD SOFR Average + 3.75%), 9.07%, due 2/25/2042	289,267 ^{(a)(c)}
320,000 Series 2022-HQA1, Class M2, (30 day USD SOFR Average + 5.25%), 10.57%, due 3/25/2042	346,748 ^{(a)(c)}
182,000 Series 2022-HQA3, Class M1B, (30 day USD SOFR Average + 3.55%), 8.87%, due 8/25/2042	190,916 ^{(a)(c)}
Federal Home Loan Mortgage Corp. STACR Trust	
551,010 Series 2017-DNA1, Class M2, (30 day USD SOFR Average + 3.36%), 8.68%, due 7/25/2029	570,642 ^(c)
660,327 Series 2017-HQA3, Class M2, (30 day USD SOFR Average + 2.46%), 7.78%, due 4/25/2030	679,187 ^(c)
Federal National Mortgage Association Connecticut Avenue Securities	
236,000 Series 2021-R01, Class 1M2, (30 day USD SOFR Average + 1.55%), 6.87%, due 10/25/2041	237,017 ^{(a)(c)}
245,000 Series 2022-R07, Class 1M2, (30 day USD SOFR Average + 4.65%), 9.97%, due 6/25/2042	266,263 ^{(a)(c)}
214,000 Series 2022-R08, Class 1B1, (30 day USD SOFR Average + 5.60%), 10.92%, due 7/25/2042	235,648 ^{(a)(c)}
356,735 Series 2023-R01, Class 1M1, (30 day USD SOFR Average + 2.40%), 7.72%, due 12/25/2042	366,324 ^{(a)(c)}
127,000 Series 2023-R02, Class 1M2, (30 day USD SOFR Average + 3.35%), 8.67%, due 1/25/2043	133,993 ^{(a)(c)}
GCAT Trust	
175,232 Series 2019-NQM3, Class A1, 3.69%, due 11/25/2059	166,462 ^{(a)(b)}
422,210 Series 2021-NQM5, Class A1, 1.26%, due 7/25/2066	335,649 ^{(a)(b)}
87,249 HarborView Mortgage Loan Trust, Series 2004-4, Class 3A, (1 mo. USD Term SOFR + 1.24%), 6.57%, due 6/19/2034	80,352 ^(c)
JP Morgan Mortgage Trust	
184,256 Series 2024-2, Class A6A, 6.00%, due 8/25/2054	183,062 ^{(a)(b)}
150,178 Series 2024-HE1, Class A1, (30 day USD SOFR Average + 1.50%), 6.82%, due 8/25/2054	150,177 ^{(a)(c)}
42,000 Series 2024-HE1, Class M1, (30 day USD SOFR Average + 2.00%), 7.32%, due 8/25/2054	42,000 ^{(a)(c)}
97,175 Sequoia Mortgage Trust, Series 2024-2, Class A10, 6.00%, due 12/25/2053	96,715 ^{(a)(b)}
415,341 SG Residential Mortgage Trust, Series 2021-2, Class A1, 1.74%, due 12/25/2061	338,222 ^{(a)(b)}
405,018 Towd Point Mortgage Trust, Series 2022-4, Class A1, 3.75%, due 9/25/2062	377,000 ^(a)
Verus Securitization Trust	
407,425 Series 2021-3, Class A3, 1.44%, due 6/25/2066	334,572 ^{(a)(b)}
363,036 Series 2021-6, Class A3, 1.89%, due 10/25/2066	303,188 ^{(a)(b)}
	8,331,201
Commercial Mortgage-Backed 10.7%	
BBCMS Mortgage Trust	
5,331,806 Series 2021-C11, Class XA, 1.37%, due 9/15/2054	360,391 ^{(b)(d)}
1,021,677 Series 2022-C17, Class XA, 1.15%, due 9/15/2055	77,561 ^{(b)(d)}
235,000 BB-UBS Trust, Series 2012-SHOW, Class A, 3.43%, due 11/5/2036	227,381 ^(a)

See Notes to Schedule of Investments

Schedule of Investments Short Duration Bond Portfolio^ (Unaudited) (cont'd)

Principal Amount		Value
Commercial Mortgage-Backed – cont'd		
Benchmark Mortgage Trust		
\$ 100,000	Series 2020-IG2, Class UBRC, 3.51%, due 9/15/2048	\$ 91,691 ^{(a)(b)}
114,000	Series 2020-B17, Class C, 3.37%, due 3/15/2053	86,050 ^(b)
44,000	Series 2023-B40, Class C, 7.39%, due 12/15/2056	46,516 ^(b)
15,000	Series 2024-V5, Class C, 6.97%, due 1/10/2057	15,162 ^(b)
95,000	BMO Mortgage Trust, Series 2024-C8, Class C, 6.23%, due 3/15/2057	95,803 ^(b)
157,000	BPR Trust, Series 2022-OANA, Class D, (1 mo. USD Term SOFR + 3.70%), 9.02%, due 4/15/2037	157,196 ^{(a)(c)}
BX Commercial Mortgage Trust		
1,150,000	Series 2021-VOLT, Class D, (1 mo. USD Term SOFR + 1.76%), 7.09%, due 9/15/2036	1,133,161 ^{(a)(c)}
147,000	Series 2024-MF, Class C, (1 mo. USD Term SOFR + 1.94%), 7.27%, due 2/15/2039	146,265 ^{(a)(c)}
148,000	Series 2024-XL5, Class D, (1 mo. USD Term SOFR + 2.69%), 7.99%, due 3/15/2041	148,000 ^{(a)(c)}
BX Trust		
169,000	Series 2024-BIO, Class C, (1 mo. USD Term SOFR + 2.64%), 7.97%, due 2/15/2041	168,947 ^{(a)(c)}
256,000	Series 2019-OC11, Class D, 3.94%, due 12/9/2041	225,593 ^{(a)(b)}
CAMB Commercial Mortgage Trust		
1,006,000	Series 2019-LIFE, Class D, (1 mo. USD Term SOFR + 2.05%), 7.37%, due 12/15/2037	1,005,371 ^{(a)(c)}
130,000	Series 2019-LIFE, Class F, (1 mo. USD Term SOFR + 2.85%), 8.17%, due 12/15/2037	129,025 ^{(a)(c)}
Citigroup Commercial Mortgage Trust		
100,000	Series 2023-SMRT, Class C, 5.85%, due 10/12/2040	98,718 ^{(a)(b)}
9,358	Series 2016-P3, Class A2, 2.74%, due 4/15/2049	9,152
COMM Mortgage Trust		
1,111,000	Series 2012-CR4, Class AM, 3.25%, due 10/15/2045	962,339
6,184,838	Series 2014-CR18, Class XA, 0.87%, due 7/15/2047	1,336 ^{(b)(d)}
13,902,098	CSAIL Commercial Mortgage Trust, Series 2016-C5, Class XA, 0.89%, due 11/15/2048	155,118 ^{(b)(d)}
800,000	Eleven Madison Trust Mortgage Trust, Series 2015-11MD, Class A, 3.55%, due 9/10/2035	751,993 ^{(a)(b)}
Federal Home Loan Mortgage Corp. Multiclass Certificates		
2,420,000	Series 2020-RR03, Class X1, 1.71%, due 7/27/2028	144,828 ^(d)
1,500,000	Series 2020-RR02, Class DX, 1.82%, due 9/27/2028	99,271 ^{(b)(d)}
1,535,000	Series 2020-RR02, Class CX, 1.27%, due 3/27/2029	78,747 ^{(b)(d)}
75,000	FIVE Mortgage Trust, Series 2023-V1, Class C, 6.30%, due 2/10/2056	74,567 ^(b)
100,000	Great Wolf Trust, Series 2024-WOLF, Class D, (1 mo. USD Term SOFR + 2.89%), 8.19%, due 3/15/2039	100,156 ^{(a)(c)}
GS Mortgage Securities Trust		
64,951	Series 2010-C1, Class B, 5.15%, due 8/10/2043	64,699 ^(a)
11,320,434	Series 2013-GC13, Class XA, 0.00%, due 7/10/2046	113 ^{(b)(d)}
64,000	Series 2016-GS2, Class C, 4.70%, due 5/10/2049	59,506 ^(b)
17,016,951	Series 2015-GC30, Class XA, 0.72%, due 5/10/2050	88,793 ^{(b)(d)}
217,000	INTOWN Mortgage Trust, Series 2022-STAY, Class A, (1 mo. USD Term SOFR + 2.49%), 7.81%, due 8/15/2039	218,085 ^{(a)(c)}
135,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2022-OPO, Class D, 3.45%, due 1/5/2039	97,260 ^{(a)(b)}
214,000	Manhattan West Mortgage Trust, Series 2020-1MW, Class D, 2.33%, due 9/10/2039	184,043 ^{(a)(b)}
125,000	MCR Mortgage Trust, Series 2024-HTL, Class C, (1 mo. USD Term SOFR + 3.11%), 8.43%, due 2/15/2037	124,123 ^{(a)(c)}
124,403	Med Trust, Series 2021-MDLN, Class F, (1 mo. USD Term SOFR + 4.11%), 9.44%, due 11/15/2038	124,170 ^{(a)(c)}
96,942	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C9, Class B, 3.71%, due 5/15/2046	88,775 ^(b)
70,000	Morgan Stanley Capital I Trust, Series 2018-H4, Class C, 5.05%, due 12/15/2051	62,203 ^(b)
MSWF Commercial Mortgage Trust		
10,000	Series 2023-2, Class D, 4.00%, due 12/15/2056	7,049 ^(a)
29,000	Series 2023-2, Class C, 7.02%, due 12/15/2056	30,196 ^(b)

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Schedule of Investments Short Duration Bond Portfolio[^] (Unaudited) (cont'd)

Principal Amount		Value
Commercial Mortgage-Backed – cont'd		
\$ 693,000	NYO Commercial Mortgage Trust, Series 2021-1290, Class D, (1 mo. USD Term SOFR + 2.66%), 7.99%, due 11/15/2038	\$ 505,756 ^{(a)(c)}
150,000	ONE Mortgage Trust, Series 2021-PARK, Class A, (1 mo. USD Term SOFR + 0.81%), 6.14%, due 3/15/2036	146,259 ^{(a)(c)}
116,000	ORL Trust, Series 2023-GLKS, Class D, (1 mo. USD Term SOFR + 4.30%), 9.63%, due 10/19/2036	116,399 ^{(a)(c)}
146,000	Taubman Centers Commercial Mortgage Trust	
123,000	Series 2022-DPM, Class B, (1 mo. USD Term SOFR + 2.93%), 8.26%, due 5/15/2037	146,912 ^{(a)(c)}
	Series 2022-DPM, Class C, (1 mo. USD Term SOFR + 3.78%), 9.10%, due 5/15/2037	123,307 ^{(a)(c)}
		8,777,986
Federal Home Loan Mortgage Corp. 4.1%		
	Pass-Through Certificates	
78,016	3.50%, due 5/1/2026	76,262
261,820	4.50%, due 11/1/2039	257,093
1,736,765	5.50%, due 9/1/2052 - 4/1/2053	1,729,730
1,310,099	6.00%, due 10/1/2052 - 3/1/2053	1,323,399
		3,386,484
Federal National Mortgage Association 3.4%		
	Pass-Through Certificates	
494,583	4.50%, due 5/1/2041 - 5/1/2044	483,750
1,003,548	5.50%, due 11/1/2052 - 5/1/2053	999,199
1,332,352	6.00%, due 11/1/2052 - 10/1/2053	1,347,804
		2,830,753
Total Mortgage-Backed Securities (Cost \$25,538,019)		23,326,424
Asset-Backed Securities 19.7%		
1,125,000	37 Capital CLO 1 Ltd., Series 2021-1A, Class A, (3 mo. USD Term SOFR + 1.46%), 6.78%, due 10/15/2034	1,125,000 ^{(a)(c)}
194,720	Aqua Finance Trust, Series 2021-A, Class A, 1.54%, due 7/17/2046	174,080 ^(a)
183,000	Auxilior Term Funding LLC, Series 2023-1A, Class A2, 6.18%, due 12/15/2028	183,974 ^(a)
	Avis Budget Rental Car Funding AESOP LLC	
115,000	Series 2022-5A, Class CN, 9.27%, due 4/20/2027	114,875 ^(a)
158,000	Series 2021-2A, Class B, 1.90%, due 2/20/2028	142,823 ^(a)
125,000	Series 2024-1A, Class C, 6.48%, due 6/20/2030	126,556 ^(a)
265,279	BOF VII AL Funding Trust I, Series 2023-CAR3, Class A2, 6.29%, due 7/26/2032	266,803 ^(a)
204,000	CCG Receivables Trust, Series 2023-2, Class A2, 6.28%, due 4/14/2032	206,269 ^(a)
	Compass Datacenters Issuer II LLC	
145,000	Series 2024-1A, Class A1, 5.25%, due 2/25/2049	143,667 ^(a)
100,000	Series 2024-1A, Class B, 7.00%, due 2/25/2049	93,851 ^(a)
1,400,000	Crown Castle Towers LLC, 3.66%, due 5/15/2025	1,368,808 ^(a)
	CyrusOne Data Centers Issuer I LLC	
73,691	Series 2023-1A, Class A2, 4.30%, due 4/20/2048	69,341 ^(a)
121,000	Series 2023-2A, Class A2, 5.56%, due 11/20/2048	118,466 ^(a)
	Dell Equipment Finance Trust	
103,339	Series 2023-1, Class A2, 5.65%, due 9/22/2028	103,319 ^(a)
100,000	Series 2023-3, Class A3, 5.93%, due 4/23/2029	101,175 ^(a)
565,000	Fort Washington CLO Ltd., Series 2021-2A, Class A, (3 mo. USD Term SOFR + 1.48%), 6.80%, due 10/20/2034	564,978 ^{(a)(c)}
160,000	Frontier Issuer LLC, Series 2023-1, Class A2, 6.60%, due 8/20/2053	161,594 ^(a)
	Gracie Point International Funding LLC	
100,000	Series 2024-1A, Class A, (90 day USD SOFR Average + 1.70%), 7.06%, due 3/1/2028	100,258 ^{(a)(c)}

See Notes to Schedule of Investments

Schedule of Investments Short Duration Bond Portfolio[^] (Unaudited) (cont'd)

Principal Amount		Value
Asset-Backed Securities – cont'd		
\$ 100,000	Series 2024-1A, Class B, (90 day USD SOFR Average + 2.10%), 7.46%, due 3/1/2028	\$ 100,257 ^{(a)(c)}
63,096	Hilton Grand Vacations Trust, Series 2022-2A, Class A, 4.30%, due 1/25/2037	61,234 ^(a)
	JP Morgan Mortgage Trust	
170,323	Series 2023-HE2, Class A1, (30 day USD SOFR Average + 1.70%), 7.02%, due 3/25/2054	171,599 ^{(a)(c)}
75,000	Series 2023-HE3, Class M1, (30 day USD SOFR Average + 2.10%), 7.42%, due 5/25/2054	75,562 ^{(a)(c)}
210,096	JPMorgan Chase Bank NA, Series 2021-3, Class B, 0.76%, due 2/26/2029	203,932 ^(a)
196,000	Kubota Credit Owner Trust, Series 2024-1A, Class A3, 5.19%, due 7/17/2028	195,881 ^(a)
264,000	MetroNet Infrastructure Issuer LLC, Series 2022-1A, Class A2, 6.35%, due 10/20/2052	265,021 ^(a)
500,000	Milos CLO Ltd., Series 2017-1A, Class DR, (3 mo. USD Term SOFR + 3.01%), 8.33%, due 10/20/2030	493,122 ^{(a)(c)}
	MVW LLC	
256,713	Series 2021-2A, Class A, 1.43%, due 5/20/2039	237,131 ^(a)
177,933	Series 2021-2A, Class B, 1.83%, due 5/20/2039	164,079 ^(a)
53,358	Series 2021-1WA, Class B, 1.44%, due 1/22/2041	49,608 ^(a)
147,000	Series 2024-1A, Class B, 5.51%, due 2/20/2043	147,137 ^(a)
	Navient Private Education Refi Loan Trust	
52,596	Series 2021-CA, Class A, 1.06%, due 10/15/2069	46,216 ^(a)
339,090	Series 2021-EA, Class A, 0.97%, due 12/16/2069	293,095 ^(a)
312,144	Series 2021-FA, Class A, 1.11%, due 2/18/2070	266,512 ^(a)
425,000	PFS Financing Corp., Series 2021-A, Class A, 0.71%, due 4/15/2026	424,115 ^(a)
565,000	Prestige Auto Receivables Trust, Series 2021-1A, Class D, 2.08%, due 2/15/2028	522,191 ^(a)
1,000,000	Regatta XXVIII Funding Ltd., Series 2024-2A, Class A1, (3 mo. USD Term SOFR + 1.55%), 1.55%, due 4/25/2037	1,004,176 ^{(a)(c)(e)}
1,900,000	RRX 3 Ltd., Series 2021-3A, Class A1, (3 mo. USD Term SOFR + 1.58%), 6.90%, due 4/15/2034	1,903,155 ^{(a)(c)}
45,000	Santander Drive Auto Receivables Trust, Series 2024-1, Class C, 5.45%, due 3/15/2030	44,863
63,000	SFS Auto Receivables Securitization Trust, Series 2024-1A, Class C, 5.51%, due 1/20/2032	63,228 ^(a)
	Sierra Timeshare Receivables Funding LLC	
48,810	Series 2019-2A, Class A, 2.59%, due 5/20/2036	48,392 ^(a)
59,251	Series 2020-2A, Class C, 3.51%, due 7/20/2037	57,404 ^(a)
85,929	Series 2023-2A, Class C, 7.30%, due 4/20/2040	87,280 ^(a)
131,214	Series 2023-3A, Class B, 6.44%, due 9/20/2040	132,810 ^(a)
206,000	Series 2024-1A, Class C, 5.94%, due 1/20/2043	205,098 ^(a)
500,000	Signal Peak CLO 2 LLC, Series 2015-1A, Class DR2, (3 mo. USD Term SOFR + 3.11%), 8.43%, due 4/20/2029	499,984 ^{(a)(c)}
24,223	SoFi Consumer Loan Program Trust, Series 2023-1S, Class A, 5.81%, due 5/15/2031	24,210 ^(a)
167,000	Stack Infrastructure Issuer LLC, Series 2023-3A, Class A2, 5.90%, due 10/25/2048	167,576 ^(a)
	Taco Bell Funding LLC	
120,937	Series 2016-1A, Class A23, 4.97%, due 5/25/2046	119,119 ^(a)
104,145	Series 2021-1A, Class A2I, 1.95%, due 8/25/2051	94,202 ^(a)
201,767	TAL Advantage VII LLC, Series 2020-1A, Class A, 2.05%, due 9/20/2045	183,423 ^(a)
100,000	TIF Funding III LLC, Series 2024-1A, Class B, 5.58%, due 5/22/2034	100,258 ^{(a)(e)}
	Towd Point Mortgage Trust	
222,369	Series 2024-CES1, Class A1A, 5.85%, due 1/25/2064	222,392 ^(a)
203,073	Series 2024-CES2, Class A1A, 6.13%, due 2/25/2064	203,318 ^(a)
500,000	TRESTLES CLO III Ltd., Series 2020-3A, Class D, (3 mo. USD Term SOFR + 3.51%), 8.83%, due 1/20/2033	497,347 ^{(a)(c)}
213,126	U.S. Bank NA, Series 2023-1, Class B, 6.79%, due 8/25/2032	214,357 ^(a)
172,000	Westlake Automobile Receivables Trust, Series 2024-1A, Class A3, 5.44%, due 5/17/2027	171,880 ^(a)
1,125,000	Whitebox CLO III Ltd., Series 2021-3A, Class A1, (3 mo. USD Term SOFR + 1.48%), 6.80%, due 10/15/2034	1,125,182 ^{(a)(c)}

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Schedule of Investments Short Duration Bond Portfolio^ (Unaudited) (cont'd)

Principal Amount		Value
Asset-Backed Securities – cont'd		
\$ 90,000	Ziply Fiber Issuer LLC, Series 2024-1A, Class B, 7.81%, due 4/20/2054	\$ 90,070 ^{(a)(e)}
Total Asset-Backed Securities (Cost \$16,297,088)		16,142,253
Corporate Bonds 46.2%		
Aerospace & Defense 3.1%		
	Boeing Co.	
685,000	2.20%, due 2/4/2026	641,296
480,000	2.70%, due 2/1/2027	442,130
1,465,000	L3Harris Technologies, Inc., 5.40%, due 1/15/2027	1,475,453
		2,558,879
Agriculture 0.5%		
405,000	Philip Morris International, Inc., 4.75%, due 2/12/2027	402,750
Airlines 0.9%		
140,000	American Airlines, Inc., 7.25%, due 2/15/2028	142,174 ^(a)
140,000	Delta Air Lines, Inc., 7.00%, due 5/1/2025	141,837 ^(a)
312,083	Delta Air Lines, Inc./SkyMiles IP Ltd., 4.50%, due 10/20/2025	308,909 ^(a)
110,000	Latam Airlines Group SA, 13.38%, due 10/15/2027	123,319 ^(a)
		716,239
Auto Manufacturers 3.3%		
	Ford Motor Credit Co. LLC	
20,000	6.95%, due 6/10/2026	20,435
190,000	7.35%, due 11/4/2027	199,267
65,000	6.80%, due 5/12/2028	67,528
160,000	2.90%, due 2/10/2029	141,072
	General Motors Financial Co., Inc.	
530,000	2.75%, due 6/20/2025	512,170
945,000	5.40%, due 4/6/2026	945,351
	Volkswagen Group of America Finance LLC	
370,000	3.35%, due 5/13/2025	361,172 ^(a)
420,000	6.00%, due 11/16/2026	428,138 ^(a)
		2,675,133
Auto Parts & Equipment 0.4%		
130,000	IHO Verwaltungs GmbH, 6.00% Cash/6.75% PIK, due 5/15/2027	129,832 ^{(a)(f)}
205,000	ZF North America Capital, Inc., 4.75%, due 4/29/2025	202,457 ^(a)
		332,289
Banks 13.4%		
	Banco Santander SA	
550,000	2.75%, due 5/28/2025	531,703
1,220,000	5.15%, due 8/18/2025	1,211,468
	Bank of America Corp.	
400,000	3.95%, due 4/21/2025	393,596
1,085,000	3.38%, due 4/2/2026	1,061,204 ^(g)
465,000	Barclays PLC, 5.67%, due 3/12/2028	466,654 ^(g)
1,070,000	Citigroup, Inc., 3.35%, due 4/24/2025	1,068,223 ^(g)
1,655,000	Goldman Sachs Group, Inc., 1.95%, due 10/21/2027	1,521,313 ^(g)
	JPMorgan Chase & Co.	
700,000	2.30%, due 10/15/2025	687,667 ^(g)
505,000	4.08%, due 4/26/2026	497,263 ^(g)

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Schedule of Investments Short Duration Bond Portfolio^ (Unaudited) (cont'd)

Principal Amount		Value
Banks – cont'd		
\$ 100,000	Morgan Stanley 3.62%, due 4/17/2025	\$ 99,888 ^(g)
1,200,000	0.79%, due 5/30/2025	1,188,875 ^(g)
855,000	1.59%, due 5/4/2027	790,869 ^(g)
350,000	Truist Financial Corp., 5.90%, due 10/28/2026	351,736 ^(g)
1,100,000	Wells Fargo & Co., 3.91%, due 4/25/2026	1,079,604 ^(g)
		10,950,063
Building Materials 0.3%		
160,000	Camelot Return Merger Sub, Inc., 8.75%, due 8/1/2028	164,361 ^(a)
105,000	Jeld-Wen, Inc., 4.63%, due 12/15/2025	102,457 ^(a)
		266,818
Chemicals 0.5%		
65,000	INEOS Finance PLC, 7.50%, due 4/15/2029	65,200 ^(a)
160,000	Olympus Water U.S. Holding Corp., 7.13%, due 10/1/2027	161,620 ^(a)
210,000	SCIL IV LLC/SCIL USA Holdings LLC, 5.38%, due 11/1/2026	203,812 ^(a)
		430,632
Commercial Services 0.5%		
245,000	Champions Financing, Inc., 8.75%, due 2/15/2029	256,674 ^(a)
140,000	ZipRecruiter, Inc., 5.00%, due 1/15/2030	123,301 ^(a)
		379,975
Computers 0.2%		
130,000	ASGN, Inc., 4.63%, due 5/15/2028	122,288 ^(a)
Distribution - Wholesale 0.1%		
90,000	Resideo Funding, Inc., 4.00%, due 9/1/2029	80,472 ^(a)
Diversified Financial Services 1.0%		
540,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust, 6.50%, due 7/15/2025	545,206
260,000	OneMain Finance Corp., 3.50%, due 1/15/2027	241,358
		786,564
Electric 2.6%		
90,000	Calpine Corp., 4.50%, due 2/15/2028	85,362 ^(a)
465,000	Dominion Energy, Inc., 2.85%, due 8/15/2026	439,756
	NextEra Energy Capital Holdings, Inc.	
900,000	5.75%, due 9/1/2025	903,862
500,000	4.95%, due 1/29/2026	497,597
80,000	NRG Energy, Inc., 10.25%, due 3/15/2028	85,817 ^{(a)(g)(h)}
80,000	Vistra Corp., 7.00%, due 12/15/2026	79,212 ^{(a)(g)(h)}
		2,091,606
Electronics 0.2%		
175,000	TTM Technologies, Inc., 4.00%, due 3/1/2029	158,725 ^(a)
Engineering & Construction 0.4%		
200,000	Artera Services LLC, 8.50%, due 2/15/2031	205,049 ^(a)
140,000	Global Infrastructure Solutions, Inc., 5.63%, due 6/1/2029	128,369 ^(a)
		333,418
Entertainment 1.2%		
1,010,000	Warnermedia Holdings, Inc., 6.41%, due 3/15/2026	1,010,017

See Notes to Schedule of Investments

Schedule of Investments Short Duration Bond Portfolio^ (Unaudited) (cont'd)

Principal Amount	Value
Environmental Control 0.1%	
\$ 90,000 Madison IAQ LLC, 4.13%, due 6/30/2028	\$ 83,241 ^(a)
Food 0.2%	
185,000 Campbell Soup Co., 5.30%, due 3/20/2026	185,139
Food Service 0.1%	
115,000 TKC Holdings, Inc., 6.88%, due 5/15/2028	109,155 ^(a)
Healthcare - Products 0.2%	
170,000 Medline Borrower LP, 5.25%, due 10/1/2029	160,679 ^(a)
Holding Companies - Diversified 0.2%	
160,000 Benteler International AG, 10.50%, due 5/15/2028	173,032 ^(a)
Insurance 0.6%	
Alliant Holdings Intermediate LLC/Alliant Holdings Co.-Issuer	
200,000 6.75%, due 10/15/2027	197,045 ^(a)
120,000 7.00%, due 1/15/2031	121,202 ^(a)
220,000 AssuredPartners, Inc., 5.63%, due 1/15/2029	202,682 ^(a)
	520,929
Internet 0.5%	
375,000 EquipmentShare.com, Inc., 9.00%, due 5/15/2028	386,247 ^(a)
Leisure Time 0.3%	
140,000 Lindblad Expeditions LLC, 6.75%, due 2/15/2027	141,083 ^(a)
130,000 VOC Escrow Ltd., 5.00%, due 2/15/2028	125,071 ^(a)
	266,154
Machinery - Diversified 0.2%	
200,000 TK Elevator Holdco GmbH, 7.63%, due 7/15/2028	196,086 ^(a)
Media 1.1%	
CCO Holdings LLC/CCO Holdings Capital Corp.	
80,000 5.50%, due 5/1/2026	78,779 ^(a)
170,000 5.13%, due 5/1/2027	161,971 ^(a)
CSC Holdings LLC	
90,000 5.50%, due 4/15/2027	80,524 ^(a)
80,000 11.75%, due 1/31/2029	80,125 ^(a)
550,000 Fox Corp., 3.05%, due 4/7/2025	536,233
	937,632
Oil & Gas 1.4%	
Ascent Resources Utica Holdings LLC/ARU Finance Corp.	
220,000 7.00%, due 11/1/2026	220,550 ^(a)
90,000 5.88%, due 6/30/2029	85,809 ^(a)
230,000 Borr IHC Ltd./Borr Finance LLC, 10.00%, due 11/15/2028	238,865 ^(a)
275,000 Civitas Resources, Inc., 8.38%, due 7/1/2028	289,496 ^(a)
170,000 Comstock Resources, Inc., 6.75%, due 3/1/2029	162,119 ^(a)
120,000 Northern Oil & Gas, Inc., 8.13%, due 3/1/2028	121,799 ^(a)
	1,118,638
Packaging & Containers 0.1%	
120,000 Mauser Packaging Solutions Holding Co., 7.88%, due 8/15/2026	122,250 ^(a)
Pharmaceuticals 1.9%	
805,000 AbbVie, Inc., 4.80%, due 3/15/2029	806,181

See Notes to Schedule of Investments

Schedule of Investments Short Duration Bond Portfolio^ (Unaudited) (cont'd)

Principal Amount		Value
Pharmaceuticals – cont'd		
\$ 295,000	Bayer U.S. Finance LLC, 6.13%, due 11/21/2026	\$ 297,439 ^(a)
450,000	CVS Health Corp., 3.63%, due 4/1/2027	432,884
		1,536,504
Pipelines 2.9%		
	Energy Transfer LP	
35,000	5.75%, due 4/1/2025	34,989
485,000	6.05%, due 12/1/2026	494,557
150,000	Genesis Energy LP/Genesis Energy Finance Corp., 8.25%, due 1/15/2029	153,990
620,000	Kinder Morgan, Inc., 5.00%, due 2/1/2029	617,450
660,000	MPLX LP, 4.88%, due 6/1/2025	654,476
20,000	New Fortress Energy, Inc., 6.50%, due 9/30/2026	19,257 ^(a)
280,000	Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp., 6.00%, due 3/1/2027	275,637 ^(a)
120,000	Venture Global LNG, Inc., 8.13%, due 6/1/2028	122,422 ^(a)
		2,372,778
Real Estate Investment Trusts 2.6%		
	American Tower Corp.	
405,000	1.60%, due 4/15/2026	376,101
1,305,000	1.45%, due 9/15/2026	1,189,415
216,000	American Tower Trust 1, 5.49%, due 3/15/2028	217,803 ^(a)
90,000	Blackstone Mortgage Trust, Inc., 3.75%, due 1/15/2027	80,278 ^(a)
190,000	Necessity Retail REIT, Inc./American Finance Operating Partner LP, 4.50%, due 9/30/2028	162,616 ^(a)
130,000	Starwood Property Trust, Inc., 3.63%, due 7/15/2026	121,974 ^(a)
		2,148,187
Semiconductors 0.7%		
580,000	Marvell Technology, Inc., 1.65%, due 4/15/2026	539,460
Software 1.8%		
90,000	AthenaHealth Group, Inc., 6.50%, due 2/15/2030	82,316 ^(a)
	Oracle Corp.	
100,000	5.80%, due 11/10/2025	100,824
1,415,000	1.65%, due 3/25/2026	1,320,656
		1,503,796
Telecommunications 2.5%		
565,000	AT&T, Inc., 1.70%, due 3/25/2026	528,245
170,000	Frontier Communications Holdings LLC, 5.88%, due 10/15/2027	164,583 ^(a)
	Level 3 Financing, Inc.	
31,687	11.00%, due 11/15/2029	32,954 ^{(a)(i)}
220,000	3.88%, due 10/15/2030	129,800 ^(a)
	T-Mobile USA, Inc.	
550,000	2.25%, due 2/15/2026	520,442
690,000	3.75%, due 4/15/2027	664,544
		2,040,568
Water 0.2%		
160,000	Solaris Midstream Holdings LLC, 7.63%, due 4/1/2026	161,740^(a)
Total Corporate Bonds (Cost \$38,446,958)		37,858,083

See Notes to Schedule of Investments

Schedule of Investments Short Duration Bond Portfolio^ (Unaudited) (cont'd)

Principal Amount		Value
Loan Assignments^(c) 2.7%		
Aerospace & Defense 0.1%		
\$ 88,806	Peraton Corp., Term Loan B, (1 mo. USD Term SOFR + 3.75%), 9.18%, due 2/1/2028	\$ 88,640
Air Transport 0.1%		
76,500	American Airlines, Inc., Term Loan, (3 mo. USD Term SOFR + 4.75%), 10.33%, due 4/20/2028	79,358
Business Equipment & Services 0.3%		
85,000	Veritiv Corp., Term Loan B, (1 mo. USD Term SOFR), due 11/30/2030	84,416 ^{(i)(j)}
175,134	William Morris Endeavor Entertainment LLC, First Lien Term Loan, (1 mo. USD Term SOFR + 2.75%), 8.19%, due 5/18/2025	174,884
		259,300
Chemicals & Plastics 0.1%		
85,000	INEOS Quattro Holdings UK Ltd., First Lien Term Loan B, (1 mo. USD Term SOFR), due 4/2/2029	84,629 ^{(i)(j)}
Commercial Services 0.1%		
90,000	Neptune Bidco U.S., Inc., Term Loan B, (1 mo. USD Term SOFR), due 4/11/2029	82,861 ^{(i)(j)}
Diversified Financial Services 0.3%		
248,752	Avolon TLB Borrower 1 (US) LLC, Term Loan B6, (1 mo. USD Term SOFR + 2.00%), 7.33%, due 6/22/2028	248,727
Equipment Leasing 0.3%		
199,500	HUB International Ltd., Term Loan B, (3 mo. USD Term SOFR + 3.25%), 8.57%, due 6/20/2030	199,536
81,151	Medline Borrower LP, Term Loan B, (1 mo. USD Term SOFR + 2.75%), 8.20%, due 10/23/2028	81,320
		280,856
Health Care 0.5%		
209,467	Athenahealth Group, Inc., Term Loan B, (1 mo. USD Term SOFR + 3.25%), 8.58%, due 2/15/2029	207,209
172,331	Select Medical Corp., Term Loan B1, (1 mo. USD Term SOFR + 3.00%), 8.33%, due 3/6/2027	172,439
		379,648
Industrial Equipment 0.1%		
45,587	Gates Global LLC, Term Loan B3, (1 mo. USD Term SOFR + 2.50%), 7.93%, due 3/31/2027	45,633
Internet 0.1%		
64,111	Gen Digital, Inc., Term Loan B, (1 mo. USD Term SOFR + 2.00%), 7.43%, due 9/12/2029	64,065
Leisure Goods - Activities - Movies 0.2%		
153,837	Carnival Corp., Term Loan B, (1 mo. USD Term SOFR + 3.00%), 8.32%, due 8/8/2027	153,934
Life Sciences Tools & Services 0.2%		
210,000	Star Parent, Inc., Term Loan B, (3 mo. USD Term SOFR + 4.00%), 9.31%, due 9/27/2030	208,582
Oil & Gas 0.1%		
85,000	Prairie ECI Acquiror LP, Term Loan, (1 mo. USD Term SOFR), due 8/1/2029	84,621 ^{(i)(j)}
Retailers (except food & drug) 0.1%		
87,798	Petco Health & Wellness Co., Inc., Term Loan B, (3 mo. USD Term SOFR + 3.25%), 8.82%, due 3/3/2028	81,060
Telecommunications 0.0%^(k)		
2,557	Lumen Technologies, Inc., Term Loan A, (1 mo. USD Term SOFR), due 6/1/2028	2,148 ^{(i)(j)}
Utilities 0.1%		
79,795	USIC Holdings, Inc., Term Loan, (1 mo. USD Term SOFR), due 5/12/2028	79,578 ^{(i)(j)}
Total Loan Assignments (Cost \$2,214,836)		2,223,640

See Notes to Schedule of Investments

Schedule of Investments Short Duration Bond Portfolio^ (Unaudited) (cont'd)

Number of Shares	Value
Short-Term Investments 4.0%	
Investment Companies 4.0%	
3,251,893 State Street Institutional U.S. Government Money Market Fund Premier Class, 5.26% ^(l) (Cost \$3,251,893)	\$ 3,251,893
Total Investments 101.0% (Cost \$85,748,794)	82,802,293
Liabilities Less Other Assets (1.0)%	(787,617) ^(m)
Net Assets 100.0%	\$82,014,676
(a) Securities were purchased under Rule 144A of the Securities Act of 1933, as amended, or are otherwise restricted and, unless registered under the Securities Act of 1933 or exempted from registration, may only be sold to qualified institutional investors or may have other restrictions on resale. At March 31, 2024, these securities amounted to \$38,607,155, which represents 47.1% of net assets of the Fund. (b) Variable or floating rate security where the stated interest rate is not based on a published reference rate and spread. Rather, the interest rate adjusts periodically based on changes in current interest rates and prepayments on the underlying pool of assets. The interest rate shown was the current rate as of March 31, 2024. (c) Variable or floating rate security. The interest rate shown was the current rate as of March 31, 2024 and changes periodically. (d) Interest only security. These securities represent the right to receive the monthly interest payments on an underlying pool of mortgages. Payments of principal on the pool reduce the value of the "interest only" holding. (e) When-issued security. Total value of all such securities at March 31, 2024 amounted to \$1,194,504, which represents 1.5% of net assets of the Fund. (f) Payment-in-kind (PIK) security. (g) Security issued at a fixed coupon rate, which converts to a variable rate at a future date. Rate shown is the rate in effect as of period end. (h) Perpetual security. Perpetual securities have no stated maturity date, but they may be called/redeemed by the issuer. The date shown reflects the next call date. (i) All or a portion of this security was purchased on a delayed delivery basis. (j) All or a portion of this security had not settled as of March 31, 2024 and thus may not have an interest rate in effect. Interest rates do not take effect until settlement. (k) Represents less than 0.05% of net assets of the Fund. (l) Represents 7-day effective yield as of March 31, 2024. (m) Includes the impact of the Fund's open positions in derivatives at March 31, 2024.	

Schedule of Investments Short Duration Bond Portfolio^ (Unaudited) (cont'd)

POSITIONS BY COUNTRY		
Country	Investments at Value	Percentage of Net Assets
United States	\$67,433,255	82.2%
Cayman Islands	6,712,960	8.2%
Spain	1,743,171	2.1%
Germany	1,615,124	2.0%
Ireland	793,933	1.0%
United Kingdom	551,283	0.7%
Mexico	238,865	0.3%
Austria	173,032	0.2%
Chile	123,319	0.1%
Bermuda	100,258	0.1%
Luxembourg	65,200	0.1%
Short-Term Investments and Other Liabilities—Net	2,464,276	3.0%
	\$82,014,676	100.0%

See Notes to Schedule of Investments

Schedule of Investments Short Duration Bond Portfolio[^] (Unaudited) (cont'd)

Derivative Instruments

Futures contracts ("futures")

At March 31, 2024, open positions in futures for the Fund were as follows:

Long Futures:

Expiration Date	Number of Contracts	Open Contracts	Notional Amount	Value and Unrealized Appreciation/ (Depreciation)
6/2024	235	U.S. Treasury Note, 2 Year	\$48,053,828	\$(58,165)
Total Long Positions			\$48,053,828	\$(58,165)

Short Futures:

Expiration Date	Number of Contracts	Open Contracts	Notional Amount	Value and Unrealized Appreciation/ (Depreciation)
6/2024	15	U.S. Treasury Note, 10 Year	\$(1,661,953)	\$(11,631)
6/2024	94	U.S. Treasury Note, 5 Year	(10,059,469)	(30,279)
6/2024	13	U.S. Treasury Note, Ultra 10 Year	(1,489,922)	(14,549)
6/2024	7	U.S. Treasury Ultra Bond	(903,000)	(18,905)
Total Short Positions			\$(14,114,344)	\$(75,364)
Total Futures				\$(133,529)

The following is a summary, categorized by Level (see the Notes to Schedule of Investments), of inputs used to value the Fund's investments as of March 31, 2024:

Asset Valuation Inputs	Level 1	Level 2	Level 3 ^(a)	Total
Investments:				
Mortgage-Backed Securities [#]	\$—	\$23,326,424	\$—	\$23,326,424
Asset-Backed Securities	—	16,142,253	—	16,142,253
Corporate Bonds [#]	—	37,858,083	—	37,858,083
Loan Assignments [#]	—	2,223,640	—	2,223,640
Short-Term Investments	—	3,251,893	—	3,251,893
Total Investments	\$—	\$82,802,293	\$—	\$82,802,293

[#] The Schedule of Investments provides information on the industry or sector categorization as well as a Positions by Country summary.

Schedule of Investments Short Duration Bond Portfolio^ (Unaudited) (cont'd)

- (a) The following is a reconciliation between the beginning and ending balances of investments in which significant unobservable inputs (Level 3) were used in determining value:

(000's omitted)	Beginning balance as of 1/1/2024	Accrued discounts/ premiums	Realized gain/(loss)	Change in unrealized appreciation/ depreciation	Purchases	Sales	Transfers into Level 3	Transfers out of Level 3	Balance as of 3/31/2024	Net change in unrealized appreciation/ depreciation from investments still held as of 3/31/2024
Investments in Securities:										
Corporate Bonds ⁽¹⁾	\$112	\$—	\$—	\$—	\$—	\$—	\$—	\$(112)	\$—	\$—
Total	\$112	\$—	\$—	\$—	\$—	\$—	\$—	\$(112)	\$—	\$—

- (1) At the beginning of the period, these investments were valued in accordance with the procedures approved by the Board of Trustees. The Fund held no Level 3 investments at March 31, 2024.

The following is a summary, categorized by Level (see the Notes to Schedule of Investments), of inputs used to value the Fund's derivatives as of March 31, 2024:

Other Financial Instruments	Level 1	Level 2	Level 3	Total
Futures [@]				
Liabilities	\$(133,529)	\$—	\$—	\$(133,529)
Total	\$(133,529)	\$—	\$—	\$(133,529)

@ Futures are reported at the cumulative unrealized appreciation/(depreciation) of the instrument.

^ A balance indicated with a "—", reflects either a zero balance or an amount that rounds to less than 1.

Schedule of Investments Sustainable Equity Portfolio^ (Unaudited) March 31, 2024

Number of Shares	Value	Number of Shares	Value
Common Stocks 99.5%		Household Products 1.9%	
		173,859 Colgate-Palmolive Co.	\$ 15,656,003
Banks 4.2%		Insurance 3.3%	
446,533 Bank of America Corp.	\$ 16,932,531	132,524 Progressive Corp.	27,408,614
86,265 JPMorgan Chase & Co.	17,278,880	Interactive Media & Services 6.6%	
	34,211,411	361,687 Alphabet, Inc. Class A	54,589,419*
Broadline Retail 8.5%		IT Services 3.6%	
389,834 Amazon.com, Inc.	70,318,257*	246,773 GoDaddy, Inc. Class A	29,287,020*
Capital Markets 3.1%		Life Sciences Tools & Services 2.4%	
225,779 Interactive Brokers Group, Inc. Class A	25,221,772	45,147 Danaher Corp.	11,274,109
Communications Equipment 2.2%		33,945 IQVIA Holdings, Inc.	8,584,351*
61,358 Arista Networks, Inc.	17,792,593*		19,858,460
Consumer Staples Distribution & Retail 1.2%		Machinery 1.5%	
13,852 Costco Wholesale Corp.	10,148,391	124,862 Otis Worldwide Corp.	12,395,051
Diversified Telecommunication Services 0.5%		Materials 1.8%	
20,841 Space Exploration Technologies Corp. Class A	2,021,577*#(a)(b)	43,619 Sherwin-Williams Co.	15,150,187
22,368 Space Exploration Technologies Corp. Class C	2,169,696*#(a)(b)	Multi-Utilities 1.5%	
	4,191,273	904,641 National Grid PLC	12,171,507
Electrical Equipment 1.2%		Oil, Gas & Consumable Fuels 1.5%	
357,507 Vestas Wind Systems AS	9,972,157*	433,625 Coterra Energy, Inc.	12,089,465
Electronic Equipment, Instruments & Components 1.4%		Pharmaceuticals 1.3%	
38,858 Zebra Technologies Corp. Class A	11,713,355*	41,514 Roche Holding AG	10,573,561
Financial Services 12.7%		Semiconductors & Semiconductor Equipment 4.7%	
15 Berkshire Hathaway, Inc. Class A	9,516,600*	95,178 Applied Materials, Inc.	19,628,559
90,612 Berkshire Hathaway, Inc. Class B	38,104,158*	109,567 Texas Instruments, Inc.	19,087,667
112,889 Fiserv, Inc.	18,041,920*		38,716,226
79,821 MasterCard, Inc. Class A	38,439,399	Software 11.6%	
	104,102,077	30,395 Intuit, Inc.	19,756,750
Ground Transportation 2.0%		179,614 Microsoft Corp.	75,567,202
442,264 CSX Corp.	16,394,726		95,323,952
Health Care Equipment & Supplies 2.0%		Specialty Retail 0.8%	
51,841 Becton Dickinson & Co.	12,828,055	16,700 Home Depot, Inc.	6,406,120
6,715 IDEXX Laboratories, Inc.	3,625,630*	Technology Hardware, Storage & Peripherals 2.3%	
	16,453,685	108,874 Apple, Inc.	18,669,713
Health Care Providers & Services 8.2%		Trading Companies & Distributors 4.5%	
113,362 Cencora, Inc.	27,545,832	23,694 United Rentals, Inc.	17,085,981
99,014 Cigna Group	35,960,895	19,894 W.W. Grainger, Inc.	20,238,166
7,814 UnitedHealth Group, Inc.	3,865,586		37,324,147
	67,372,313	Total Common Stocks (Cost \$414,134,825)	
Hotels, Restaurants & Leisure 3.0%			818,112,329
839,055 Compass Group PLC	24,600,874		

See Notes to Schedule of Investments

Schedule of Investments Sustainable Equity Portfolio^ (Unaudited) (cont'd)

Number of Shares	Value	Number of Shares	Value
Preferred Stocks 0.4%		Investment Companies 0.1%	
Diversified Telecommunication Services 0.4%		516,261	State Street Institutional Treasury
3,428	Space Exploration Technologies Corp., Series E (Cost \$2,776,680)		Money Market Fund Premier Class, 5.24% ^(d)
	\$ 3,325,160 ^{*(a)(b)}		
Principal Amount		Total Short-Term Investments	
Short-Term Investments 0.1%		(Cost \$716,261)	
Certificates of Deposit 0.0% ^(c)		Total Investments 100.0%	
\$100,000	Self Help Credit Union, 0.10%, due 4/29/2024	(Cost \$417,627,766)	
100,000	Self Help Federal Credit Union, 0.10%, due 6/1/2024	Liabilities Less Other Assets (0.0)% ^(c)	
		Net Assets 100.0%	
		\$822,066,194	
	200,000		

* Non-income producing security.

(a) Value determined using significant unobservable inputs.

(b) Security fair valued as of March 31, 2024 in accordance with procedures approved by the valuation designee. Total value of all such securities at March 31, 2024 amounted to \$7,516,433, which represents 0.9% of net assets of the Fund.

(c) Represents less than 0.05% of net assets of the Fund.

(d) Represents 7-day effective yield as of March 31, 2024.

This security is subject to restrictions on resale. Total value of all such securities at March 31, 2024 amounted to \$7,516,433, which represents 0.9% of net assets of the Fund. Acquisition dates shown with a range, if any, represent securities that were acquired over the period shown in the table.

	Acquisition Date(s)	Acquisition Cost	Value as of 3/31/2024	Fair Value Percentage of Net Assets as of 3/31/2024
Restricted Security				
Space Exploration Technologies Corp. (Series E Preferred Shares)	11/7/2023	\$2,776,680	\$3,325,160	0.4%
Space Exploration Technologies Corp. Class A	8/18/2023	1,688,121	2,021,577	0.2%
Space Exploration Technologies Corp. Class C	8/18/2023	1,811,808	2,169,696	0.3%
Total		\$6,276,609	\$7,516,433	0.9%

Schedule of Investments Sustainable Equity Portfolio^ (Unaudited) (cont'd)

The following is a summary, categorized by Level (see the Notes to Schedule of Investments), of inputs used to value the Fund's investments as of March 31, 2024:

Asset Valuation Inputs	Level 1	Level 2	Level 3 ^(a)	Total
Investments:				
Common Stocks				
Diversified Telecommunication Services	\$ —	\$ —	\$4,191,273	\$ 4,191,273
Electrical Equipment	—	9,972,157	—	9,972,157
Other Common Stocks [#]	803,948,899	—	—	803,948,899
Total Common Stocks	803,948,899	9,972,157	4,191,273	818,112,329
Preferred Stocks [#]	—	—	3,325,160	3,325,160
Short-Term Investments	—	716,261	—	716,261
Total Investments	\$803,948,899	\$10,688,418	\$7,516,433	\$822,153,750

The Schedule of Investments provides information on the industry or sector categorization.

(a) The following is a reconciliation between the beginning and ending balances of investments in which significant unobservable inputs (Level 3) were used in determining value:

(000's omitted)	Beginning balance as of 1/1/2024	Accrued discounts/ premiums	Realized gain/(loss)	Change in unrealized appreciation/ (depreciation)	Purchases	Sales	Transfers into Level 3	Transfers out of Level 3	Balance as of 3/31/2024	Net change in unrealized appreciation/ (depreciation) from investments still held as of 3/31/2024
Investments in Securities:										
Common Stocks ⁽¹⁾	\$4,191	\$—	\$—	\$—	\$—	\$—	\$—	\$—	\$4,191	\$—
Preferred Stocks ⁽¹⁾	3,325	—	—	—	—	—	—	—	3,325	—
Total	\$7,516	\$—	\$—	\$—	\$—	\$—	\$—	\$—	\$7,516	\$—

(1) Quantitative Information about Level 3 Fair Value Measurements:

Investment type	Fair value at 3/31/2024	Valuation approach	Significant unobservable input(s)	Input value/ range	Weighted average ^(a)	Impact to valuation from increase in input ^(b)
Common Stocks	\$4,191,273	Market Approach	Transaction Price	\$97.00	\$97.00	Increase
Preferred Stocks	3,325,160	Market Approach	Transaction Price	\$97.00	\$97.00	Increase

(a) The weighted averages disclosed in the table above were weighted by relative fair value.

(b) Represents the expected directional change in the fair value of the Level 3 investments that would result from an increase or decrease in the corresponding input. Significant changes in these inputs could result in significantly higher or lower fair value measurements.

^ A balance indicated with a "—", reflects either a zero balance or an amount that rounds to less than 1.

Notes to Schedule of Investments Advisers Management Trust (Unaudited)

In accordance with Accounting Standards Codification 820 "Fair Value Measurement" ("ASC 820"), all investments held by each of Neuberger Berman Advisers Management Trust: International Equity Portfolio, Mid Cap Growth Portfolio, Mid Cap Intrinsic Value Portfolio, Short Duration Bond Portfolio, and Sustainable Equity Portfolio (each individually a "Fund," and collectively, the "Funds") are carried at the value that Management believes a Fund would receive upon selling an investment in an orderly transaction to an independent buyer in the principal or most advantageous market for the investment under current market conditions. Various inputs, including the volume and level of activity for the asset or liability in the market, are considered in valuing the Funds' investments, some of which are discussed below. At times, Management may need to apply significant judgment to value investments in accordance with ASC 820.

ASC 820 established a three-tier hierarchy of inputs to create a classification of value measurements for disclosure purposes. The three-tier hierarchy of inputs is summarized in the three broad Levels listed below.

- Level 1 – unadjusted quoted prices in active markets for identical investments
- Level 2 – other observable inputs (including quoted prices for similar investments, interest rates, prepayment speeds, credit risk, amortized cost, etc.)
- Level 3 – unobservable inputs (including a Fund's own assumptions in determining the fair value of investments)

The inputs or methodology used for valuing an investment are not necessarily an indication of the risk associated with investing in those securities.

The value of the Funds' investments in equity securities, for which market quotations are available, is generally determined by Management by obtaining valuations from independent pricing services based on the latest sale price quoted on a principal exchange or market for that security (Level 1 inputs). Securities traded primarily on the NASDAQ Stock Market are normally valued at the NASDAQ Official Closing Price ("NOCP") provided by NASDAQ each business day. The NOCP is the most recently reported price as of 4:00:02 p.m., Eastern Time, unless that price is outside the range of the "inside" bid and asked prices (i.e., the bid and asked prices that dealers quote to each other when trading for their own accounts); in that case, NASDAQ will adjust the price to equal the inside bid or asked price, whichever is closer. Because of delays in reporting trades, the NOCP may not be based on the price of the last trade to occur before the market closes. If there is no sale of a security on a particular day, the independent pricing services may value the security based on market quotations.

The value of the Funds' investments in debt securities is determined by Management primarily by obtaining valuations from independent pricing services based on bid quotations, or if quotations are not available, by methods that include various considerations based on security type (generally Level 2 inputs). In addition to the consideration of yields or prices of securities of comparable quality, coupon, maturity and type, indications as to values from dealers, and general market conditions, the following is a description of other Level 2 inputs and related valuation techniques used by independent pricing services to value certain types of debt securities held by the Funds:

Corporate Bonds. Inputs used to value corporate debt securities generally include relevant credit information, observed market movements, sector news, U.S. Treasury yield curve or relevant benchmark curve, and other market information, which may include benchmark yield curves, reported trades, broker-dealer quotes, issuer spreads, comparable securities, and reference data, such as market research publications, when available ("Other Market Information").

Collateralized Loan Obligations (CLOs). The value of collateralized loan obligations is primarily determined by cash flow data, relevant loan pricing data and market color, and research from market participants and trading desks (Level 2 or 3 inputs).

Asset-Backed Securities and Mortgage-Backed Securities. Inputs used to value asset-backed securities and mortgage-backed securities generally include models that consider a number of factors, which may include the following: prepayment speeds, cash flows, spread adjustments and Other Market Information.

For information on the Funds' significant accounting policies, please refer to the Funds' most recent shareholder reports.

Notes to Schedule of Investments Advisers Management Trust (Unaudited) (cont'd)

The value of loan assignments is determined by Management primarily by obtaining valuations from independent pricing services based on broker quotes (generally Level 2 or Level 3 inputs depending on the number of quotes available).

The value of futures contracts is determined by Management by obtaining valuations from independent pricing services at the settlement price at the market close (Level 1 inputs).

Management has developed a process to periodically review information provided by independent pricing services for all types of securities.

Certificates of deposit are valued at amortized cost (Level 2 inputs).

Investments in non-exchange traded investment companies are valued using the respective fund's daily calculated net asset value per share (Level 2 inputs), when available.

If a valuation is not available from an independent pricing service, or if Management has reason to believe that the valuation received does not represent the amount a Fund might reasonably expect to receive on a current sale in an orderly transaction, Management seeks to obtain quotations from brokers or dealers (generally considered Level 2 or Level 3 inputs depending on the number of quotes available). If such quotations are not available, the security is valued using methods Management has approved in the good-faith belief that the resulting valuation will reflect the fair value of the security. Pursuant to Rule 2a-5 under the Investment Company Act of 1940, as amended, the Funds' Board of Trustees designated Management as the Funds' valuation designee. As the Funds' valuation designee, Management is responsible for determining fair value in good faith for all Fund investments. Inputs and assumptions considered in determining fair value of a security based on Level 2 or Level 3 inputs may include, but are not limited to, the type of security; the initial cost of the security; the existence of any contractual restrictions on the security's disposition; the price and extent of public trading in similar securities of the issuer or of comparable companies; quotations or evaluated prices from broker-dealers or pricing services; information obtained from the issuer and analysts; an analysis of the company's or issuer's financial statements; an evaluation of the inputs that influence the issuer and the market(s) in which the security is purchased and sold.

The value of the Funds' investments in foreign securities is generally determined using the same valuation methods and inputs as other Fund investments, as discussed above. Foreign security prices expressed in local currency values are normally translated from the local currency into U.S. dollars using the exchange rates as of 4:00 p.m., Eastern Time on days the New York Stock Exchange is open for business. Management has approved the use of ICE Data Services ("ICE") to assist in determining the fair value of foreign equity securities when changes in the value of a certain index suggest that the closing prices on the foreign exchanges may no longer represent the amount that a Fund could expect to receive for those securities or when foreign markets are closed and U.S. markets are open. In each of these events, ICE will provide adjusted prices for certain foreign equity securities using a statistical analysis of historical correlations of multiple factors (Level 2 inputs). In the absence of precise information about the market values of these foreign securities as of the time at which a Fund's share price is calculated, Management has determined based on available data that prices adjusted or evaluated in this way are likely to be closer to the prices a Fund could realize on a current sale than the prices of those securities established at the close of the foreign markets in which the securities primarily trade.

Fair value prices are necessarily estimates, and there is no assurance that such a price will be at or close to the price at which the security is next quoted or traded.

Notes to Schedule of Investments Advisers Management Trust (Unaudited) (cont'd)

Legend

Benchmarks:

SOFR = Secured Overnight Financing Rate

Other Abbreviations:

ADR = American Depositary Receipt

Management = Neuberger Berman Investment Advisers LLC

Currency Abbreviations:

USD = United States Dollar

Schedule of Investments U.S. Equity Index PutWrite Strategy Portfolio^(Unaudited) March 31, 2024

Investments	Principal Amount	Value
U.S. Government Agency Securities 59.7%		
Federal Agricultural Mortgage Corp., 0.77%, 12/6/2024	\$1,000,000	\$971,103
FFCB, 3.38%, 8/26/2024	1,300,000	1,290,408
4.25%, 9/26/2024	1,000,000	995,290
FHLB, 3.00%, 7/8/2024	2,200,000	2,186,177
FHLMC, 5.31%, 11/15/2024	3,000,000	2,999,602
FNMA, 1.63%, 10/15/2024 ^(a)	4,000,000	3,924,265
TOTAL U.S. GOVERNMENT AGENCY SECURITIES (Cost \$12,362,971)		12,366,845
U.S. Treasury Obligations 36.2%		
U.S. Treasury Notes, 0.38%, 9/15/2024 ^(a)	4,000,000	3,913,047
1.75%, 3/15/2025	3,700,000	3,586,621
TOTAL U.S. TREASURY OBLIGATIONS (Cost \$7,557,529)		7,499,668
Investments	No. of Rights	Value
Rights 0.0%		
Biotechnology 0.0%		
Tobira Therapeutics, Inc., CVR ^{*(b)(c)} (Cost \$3,092)	225	—

Investments	Shares	Value
Short-Term Investments 4.0%		
Investment Company 4.0%		
Invesco Government & Agency Portfolio, Institutional Class, 5.25% ^(d) (Cost \$826,706)	826,706	\$826,706
Total Investments 99.9% (Cost \$20,750,298)		20,693,219
Other Assets Less Liabilities 0.1% ^(e)		29,643
Net Assets 100.0%		\$20,722,862

- * Non-income producing security.
- (a) All or a portion of this security is pledged with the custodian for options written.
- (b) Value determined using significant unobservable inputs.
- (c) Security fair valued as of March 31, 2024, in accordance with procedures approved by the valuation designee. Total value of all such securities at March 31, 2024, amounted to \$0, which represents 0.0% of net assets of the Fund.
- (d) Represents 7-day effective yield as of March 31, 2024.
- (e) Includes the impact of the Fund's open positions in derivatives at March 31, 2024.

Abbreviations

CVR	Contingent Value Rights
FFCB	Federal Farm Credit Bank
FHLB	Federal Home Loan Bank
FHLMC	Federal Home Loan Mortgage Corp.
FNMA	Federal National Mortgage Association

See Notes to Schedule of Investments

Schedule of Investments U.S. Equity Index PutWrite Strategy Portfolio^(Unaudited) (cont'd)

Derivative Instruments

Written option contracts ("options written")

At March 31, 2024, the Fund had outstanding options written as follows:

Description	Number of Contracts	Notional Amount	Exercise Price	Expiration Date	Value
Puts					
Index					
S&P 500 Index	9	\$(4,728,915)	\$5,150.00	4/5/2024	\$(3,510)
S&P 500 Index	1	(525,435)	5,165.00	4/5/2024	(510)
S&P 500 Index	2	(1,050,870)	5,125.00	4/12/2024	(1,920)
S&P 500 Index	2	(1,050,870)	5,150.00	4/12/2024	(2,480)
S&P 500 Index	3	(1,576,305)	5,165.00	4/12/2024	(4,380)
S&P 500 Index	2	(1,050,870)	5,175.00	4/12/2024	(3,240)
S&P 500 Index	1	(525,435)	5,245.00	4/12/2024	(3,620)
S&P 500 Index	10	(5,254,350)	5,245.00	4/19/2024	(42,600)
S&P 500 Index	1	(525,435)	5,225.00	4/26/2024	(4,435)
S&P 500 Index	1	(525,435)	5,230.00	4/26/2024	(4,610)
S&P 500 Index	2	(1,050,870)	5,245.00	4/26/2024	(10,290)
S&P 500 Index	6	(3,152,610)	5,255.00	4/26/2024	(33,000)
Total options written (premium received \$227,376)					\$(114,595)

At March 31, 2024, the Fund had securities pledged in the amount of \$4,899,722 to cover collateral requirements for options written.

The following is a summary, categorized by Level (See the Notes to Schedule of Investments), of inputs used to value the Fund's investments as of March 31, 2024:

Asset Valuation Inputs	Level 1	Level 2	Level 3	Total
Investments:				
U.S. Government Agency Securities	\$—	\$12,366,845	\$—	\$12,366,845
U.S. Treasury Obligations	—	7,499,668	—	7,499,668
Rights ^{(a)(b)(c)}	—	—	—	—
Short-Term Investments	—	826,706	—	826,706
Total Long Positions	\$—	\$20,693,219	\$—	\$20,693,219

(a) The Schedule of Investments provides information on the industry or sector categorization.

(b) The reconciliation between beginning and ending balances of investments in which unobservable inputs (Level 3) were used is not presented as all values rounded to less than \$1.

(c) At March 31, 2024, these investments were valued in accordance with procedures approved by the valuation designee. These investments did not have a material impact on the Fund's net assets and, therefore, disclosure of unobservable inputs used in formulating valuations is not presented.

Schedule of Investments U.S. Equity Index PutWrite Strategy Portfolio^(Unaudited) (cont'd)

The following is a summary, categorized by level (See the Notes to Schedule of Investments), of inputs used to value the Fund's derivatives as of March 31, 2024:

Other Financial Instruments	Level 1	Level 2	Level 3	Total
Options Written				
Liabilities	\$(114,595)	\$—	\$—	\$(114,595)

^ A balance indicated with a "-", reflects either a zero balance or an amount that rounds to less than 1.

Notes to Schedule of Investments U.S. Equity Index PutWrite Strategy Portfolio (Unaudited)

In accordance with ASC 820 “Fair Value Measurement” (“ASC 820”), all investments held by Neuberger Berman Advisers Management Trust U.S. Equity Index PutWrite Strategy Portfolio (the “Fund”) are carried at the value that Neuberger Berman Investment Advisers LLC (“Management”) believes the Fund would receive upon selling an investment in an orderly transaction to an independent buyer in the principal or most advantageous market for the investment under current market conditions. Various inputs, including the volume and level of activity for the asset or liability in the market, are considered in valuing the Fund’s investments, some of which are discussed below. At times, Management may need to apply significant judgment to value investments in accordance with ASC 820.

ASC 820 established a three-tier hierarchy of inputs to create a classification of value measurements for disclosure purposes. The three-tier hierarchy of inputs is summarized in the three broad Levels listed below.

- Level 1 – unadjusted quoted prices in active markets for identical investments
- Level 2 – other observable inputs (including quoted prices for similar investments, interest rates, prepayment speeds, credit risk, amortized cost, etc.)
- Level 3 – unobservable inputs (including the Fund’s own assumptions in determining the fair value of investments)

The inputs or methodology used for valuing an investment are not necessarily an indication of the risk associated with investing in those securities.

The value of the Fund’s investments in equity securities, exchange traded options written and rights, for which market quotations are available, is generally determined by Management by obtaining valuations from independent pricing services based on the latest sale price quoted on a principal exchange or market for that security (Level 1 inputs). Securities traded primarily on the NASDAQ Stock Market are normally valued at the NASDAQ Official Closing Price (“NOCP”) provided by NASDAQ each business day. The NOCP is the most recently reported price as of 4:00:02 p.m., Eastern Time, unless that price is outside the range of the “inside” bid and asked prices (i.e., the bid and asked prices that dealers quote to each other when trading for their own accounts); in that case, NASDAQ will adjust the price to equal the inside bid or asked price, whichever is closer. Because of delays in reporting trades, the NOCP may not be based on the price of the last trade to occur before the market closes. If there is no sale of a security on a particular day, the independent pricing services may value the security based on market quotations.

The value of the Fund’s investments in debt securities is determined by Management primarily by obtaining valuations from independent pricing services based on bid quotations, or if quotations are not available, by methods that include various considerations based on security type (generally Level 2 inputs). In addition to the consideration of yields or prices of securities of comparable quality, coupon, maturity and type, indications as to values from dealers, and general market conditions, the following is a description of other Level 2 inputs and related valuation techniques used by independent pricing services to value certain types of debt securities held by the Fund:

U.S. Treasury Obligations. Inputs used to value U.S. Treasury securities generally include quotes from several inter-dealer brokers and other market information which may include benchmark yield curves, reported trades, broker-dealer quotes, issuer spreads, comparable securities and reference data, such as market research publications, when available (“Other Market Information”).

U.S. Government Agency Securities. Inputs used to value U.S. Government Agency securities generally include obtaining benchmark quotes and Other Market Information.

Management has developed a process to periodically review information provided by independent pricing services for all types of securities.

Investments in non-exchange traded investment companies are valued using the respective fund’s daily calculated net asset value per share (Level 2 inputs), when available.

Notes to Schedule of Investments U.S. Equity Index PutWrite Strategy Portfolio (Unaudited) (cont'd)

If a valuation is not available from an independent pricing service, or if Management has reason to believe that the valuation received does not represent the amount the Fund might reasonably expect to receive on a current sale in an orderly transaction, Management seeks to obtain quotations from brokers or dealers (generally considered Level 2 or Level 3 inputs depending on the number of quotes available). If such quotations are not available, the security is valued using methods Management has approved in the good-faith belief that the resulting valuation will reflect the fair value of the security. Pursuant to Rule 2a-5 under the Investment Company Act of 1940, as amended, the Board designated Management as the Fund's valuation designee. As the Fund's valuation designee, Management is responsible for determining fair value in good faith for all Fund investments. Inputs and assumptions considered in determining fair value of a security based on Level 2 or Level 3 inputs may include, but are not limited to, the type of security; the initial cost of the security; the existence of any contractual restrictions on the security's disposition; the price and extent of public trading in similar securities of the issuer or of comparable companies; quotations or evaluated prices from broker-dealers or pricing services; information obtained from the issuer and analysts; an analysis of the company's or issuer's financial statements; an evaluation of the inputs that influence the issuer and the market(s) in which the security is purchased and sold.

Fair value prices are necessarily estimates, and there is no assurance that such a price will be at or close to the price at which the security is next quoted or traded.