



LORD ABBETT®

Lord Abbett Quarterly Portfolio Holdings Report

Lord Abbett
Bond Debenture Portfolio
Developing Growth Portfolio
Dividend Growth Portfolio
Fundamental Equity Portfolio
Growth and Income Portfolio
Growth Opportunities Portfolio
Mid Cap Stock Portfolio
Short Duration Income Portfolio
Total Return Portfolio

For the period ended September 30, 2021

Schedule of Investments (unaudited)

BOND-DEBENTURE PORTFOLIO *September 30, 2021*

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|--|----------------------------------|---------------|------------------------|-------------------|
| LONG-TERM INVESTMENTS 99.52% | | | | |
| ASSET-BACKED SECURITIES 6.37% | | | | |
| Automobiles 0.82% | | | | |
| Carvana Auto Receivables Trust NP1 2020-N1A E ⁺ | 5.20% | 7/15/2027 | \$1,250 | \$ 1,334,238 |
| Exeter Automobile Receivables Trust 2021-2A E ⁺ | 2.90% | 7/17/2028 | 1,224 | 1,225,828 |
| Hertz Vehicle Financing III LP 2021-2A D ⁺ | 4.34% | 12/27/2027 | 5,000 | 5,043,069 |
| Westlake Automobile Receivables Trust 2021-1A F ⁺ | 3.91% | 9/15/2027 | 3,118 | <u>3,125,124</u> |
| <i>Total</i> | | | | <u>10,728,259</u> |
| Credit Card 0.30% | | | | |
| Genesis Sales Finance Master Trust 2021-AA A ⁺ | 1.20% | 12/21/2026 | 1,298 | 1,295,573 |
| Perimeter Master Note Business Trust 2019-2A A ⁺ | 4.23% | 5/15/2024 | 2,555 | <u>2,647,399</u> |
| <i>Total</i> | | | | <u>3,942,972</u> |
| Others 5.25% | | | | |
| AMMC CLO XII Ltd. 2013-12A DR ⁺ | 2.828% (3 Mo. LIBOR + 2.70%)# | 11/10/2030 | 391 | 381,832 |
| Apex Credit CLO LLC 2017-2A B ⁺ | 1.972% (3 Mo. LIBOR + 1.85%)# | 9/20/2029 | 522 | 523,443 |
| Apidos CLO XXXV 2021-35A D ⁺ | 2.849% (3 Mo. LIBOR + 2.65%)# | 4/20/2034 | 680 | 680,116 |
| Applebee's Funding LLC/IHOP Funding LLC 2019-1A A2I ⁺ | 4.194% | 6/7/2049 | 1,599 | 1,633,852 |
| Applebee's Funding LLC/IHOP Funding LLC 2019-1A A2II ⁺ | 4.723% | 6/7/2049 | 1,089 | 1,148,334 |
| Avant Loans Funding Trust 2021-REV1 A ⁺ | 1.21% | 7/15/2030 | 1,367 | 1,368,886 |
| Bain Capital Credit CLO 2019-2A D ⁺ | 4.034% (3 Mo. LIBOR + 3.90%)# | 10/17/2032 | 260 | 260,167 |
| Battalion CLO XV Ltd. 2019-16A B ⁺ | 2.134% (3 Mo. LIBOR + 2.00%)# | 12/19/2032 | 1,714 | 1,718,627 |
| Benefit Street Partners CLO XIX Ltd. 2019-19A B ⁺ | 2.126% (3 Mo. LIBOR + 2.00%)# | 1/15/2033 | 578 | 579,787 |
| BlueMountain CLO XXVIII Ltd. 2021-28A D ⁺ | 3.026% (3 Mo. LIBOR + 2.90%)# | 4/15/2034 | 970 | 970,182 |
| Carlyle US CLO Ltd. 2019-4A B ⁺ | 2.826% (3 Mo. LIBOR + 2.70%)# | 1/15/2033 | 1,141 | 1,146,196 |

See Notes to Schedule of Investments.

Schedule of Investments (unaudited)(continued)

BOND-DEBENTURE PORTFOLIO *September 30, 2021*

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|--|---|---------------|------------------------|------------|
| Others (continued) | | | | |
| Carlyle US CLO Ltd. 2021-1A B ⁺ | 1.991% (3 Mo. LIBOR + 1.80%) [#] | 4/15/2034 | \$ 750 | \$ 750,589 |
| Carlyle US CLO Ltd. 2021-1A C ⁺ | 2.991% (3 Mo. LIBOR + 2.80%) [#] | 4/15/2034 | 970 | 970,056 |
| Cedar Funding XIV CLO Ltd. 2021-14A C ⁺ | 1.938% (3 Mo. LIBOR + 1.85%) [#] | 7/15/2033 | 600 | 599,996 |
| CIFC Funding Ltd. 2021-1A D ⁺ | 3.075% (3 Mo. LIBOR + 2.95%) [#] | 4/25/2033 | 920 | 923,440 |
| Dryden 61 CLO Ltd. 2018-61A DR ⁺ | 3.234% (3 Mo. LIBOR + 3.10%) [#] | 1/17/2032 | 1,110 | 1,114,153 |
| Dryden 61 CLO Ltd. 2018-61A CR ⁺ | 1.884% (3 Mo. LIBOR + 1.75%) [#] | 1/17/2032 | 522 | 521,535 |
| Eaton Vance CLO Ltd. 2013-1A C3R ⁺ | 3.526% (3 Mo. LIBOR + 3.40%) [#] | 1/15/2034 | 810 | 819,285 |
| Elmwood CLO VIII Ltd. 2021-1A C1 ⁺ | 2.084% (3 Mo. LIBOR + 1.95%) [#] | 1/20/2034 | 1,080 | 1,080,230 |
| Elmwood CLO VIII Ltd. 2021-1A D1 ⁺ | 3.134% (3 Mo. LIBOR + 3.00%) [#] | 1/20/2034 | 810 | 813,164 |
| Greywolf CLO III Ltd. 2020-3RA A1R ⁺ | 1.428% (3 Mo. LIBOR + 1.29%) [#] | 4/15/2033 | 1,399 | 1,402,432 |
| Halcyon Loan Advisors Funding Ltd. 2015-2A CR ⁺ | 2.275% (3 Mo. LIBOR + 2.15%) [#] | 7/25/2027 | 465 | 458,185 |
| Halcyon Loan Advisors Funding Ltd. 2017-2A A2 ⁺ | 1.834% (3 Mo. LIBOR + 1.70%) [#] | 1/17/2030 | 680 | 681,043 |
| Hardee's Funding LLC 2018-1A A2II ⁺ | 4.959% | 6/20/2048 | 1,300 | 1,387,430 |
| Kayne CLO 10 Ltd. 2021-10A D ⁺ | Zero Coupon ^{#(a)} | 4/23/2034 | 370 | 369,378 |
| Kayne CLO 5 Ltd. 2019-5A A ⁺ | 1.475% (3 Mo. LIBOR + 1.35%) [#] | 7/24/2032 | 2,300 | 2,302,959 |
| Kayne CLO Ltd. 2018 1A DR ⁺ | 2.776% (3 Mo. LIBOR + 2.65%) [#] | 7/15/2031 | 410 | 404,416 |
| Kayne CLO Ltd. 2020-7A A1 ⁺ | 1.334% (3 Mo. LIBOR + 1.20%) [#] | 4/17/2033 | 3,316 | 3,326,907 |
| KKR CLO 29 Ltd-29A C ⁺ | 2.126% (3 Mo. LIBOR + 2.00%) [#] | 1/15/2032 | 350 | 348,748 |
| KKR CLO Ltd.18 D ⁺ | 3.734% (3 Mo. LIBOR + 3.60%) [#] | 7/18/2030 | 390 | 390,521 |
| Lendmark Funding Trust 2021-1A A ⁺ | 1.90% | 11/20/2031 | 1,472 | 1,482,821 |
| Marble Point CLO XVII Ltd. 2020-1A A ⁺ | 1.434% (3 Mo. LIBOR + 1.30%) [#] | 4/20/2033 | 2,050 | 2,052,214 |
| Marble Point CLO XVII Ltd. 2020-1A B ⁺ | 1.904% (3 Mo. LIBOR + 1.77%) [#] | 4/20/2033 | 652 | 656,676 |

Schedule of Investments (unaudited)(continued)

BOND-DEBENTURE PORTFOLIO *September 30, 2021*

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|---|----------------------------------|---------------|------------------------|--------------------------|
| Others (continued) | | | | |
| Mariner Finance Issuance Trust 2021-AA A ⁺ | 1.86% | 3/20/2036 | \$2,573 | \$ 2,597,264 |
| Mountain View CLO 2017-1A BR ⁺ | 1.876% (3 Mo. LIBOR + 1.75%)# | 10/16/2029 | 762 | 763,893 |
| Mountain View CLO LLC 2016-1A DR ⁺ | 3.833% (3 Mo. LIBOR + 3.70%)# | 4/14/2033 | 530 | 530,220 |
| Neuberger Berman Loan Advisers CLO Ltd. 2019-35A A1 ⁺ | 1.474% (3 Mo. LIBOR + 1.34%)# | 1/19/2033 | 750 | 751,370 |
| Oaktree CLO 2019-4 Ltd. BR ^{+(b)} | Zero Coupon ^{#(a)} | 10/20/2032 | 1,460 | 1,460,000 ^(c) |
| Oaktree CLO Ltd. 2020-1A DR ⁺ | 3.276% (3 Mo. LIBOR + 3.15%)# | 7/15/2034 | 935 | 930,017 |
| Oaktree CLO Ltd. 2021-1A D ⁺ | Zero Coupon ^{#(a)} | 7/15/2034 | 425 | 425,057 |
| OCP CLO Ltd. 2019-16A DR ⁺ | 3.269% (3 Mo. LIBOR + 3.15%)# | 4/10/2033 | 500 | 500,084 |
| OCP CLO Ltd. 2021-21A C ⁺ | Zero Coupon ^{#(a)} | 7/20/2034 | 620 | 620,034 |
| Octagon Investment Partners 48 Ltd. 2020-3A A ⁺ | 1.634% (3 Mo. LIBOR + 1.50%)# | 10/20/2031 | 2,000 | 2,003,340 |
| Octagon Investment Partners XXI Ltd. 2014-1A CR3 ⁺ | 2.875% (3 Mo. LIBOR + 2.75%)# | 2/14/2031 | 900 | 894,384 |
| OHA Credit Funding 8 Ltd. 2021-8A C ⁺ | 2.088% (3 Mo. LIBOR + 1.90%)# | 1/18/2034 | 810 | 810,205 |
| OHA Credit Funding 8 Ltd. 2021-8A D ⁺ | 3.038% (3 Mo. LIBOR + 2.85%)# | 1/18/2034 | 650 | 650,156 |
| OHA Credit Funding 9 Ltd. 2021-9A C ⁺ | 2.084% (3 Mo. LIBOR + 1.90%)# | 7/19/2035 | 720 | 720,021 |
| OHA Credit Funding 9 Ltd. 2021-9A D ⁺ | 3.134% (3 Mo. LIBOR + 2.95%)# | 7/19/2035 | 640 | 640,003 |
| OneMain Financial Issuance Trust 2020-2A D ⁺ | 3.45% | 9/14/2035 | 1,583 | 1,674,453 |
| Palmer Square CLO Ltd. 2021-1A C ⁺ | 2.834% (3 Mo. LIBOR + 2.70%)# | 4/20/2034 | 510 | 510,087 |
| Planet Fitness Master Issuer LLC 2019-1A A2 ⁺ | 3.858% | 12/5/2049 | 851 | 866,812 |
| Planet Fitness Master Issuer LLC 2018-1A A21 ⁺ | 4.262% | 9/5/2048 | 1,508 | 1,515,010 |
| Planet Fitness Master Issuer LLC 2018-1A A211 ⁺ | 4.666% | 9/5/2048 | 1,886 | 1,943,282 |
| Regata XII Funding Ltd. 2019-1A CR ^{+(b)} | Zero Coupon ^{#(a)} | 10/15/2032 | 1,120 | 1,120,000 ^(c) |
| Regatta XVI Funding Ltd. 2019-2A B ⁺ | 2.176% (3 Mo. LIBOR + 2.05%)# | 1/15/2033 | 2,300 | 2,303,746 |

See Notes to Schedule of Investments.

Schedule of Investments (unaudited)(continued)

BOND-DEBENTURE PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|--|---|---------------|------------------------|--------------|
| Others (continued) | | | | |
| Regatta XVIII Funding Ltd. 2021-1A B ⁺ | 1.576% (3 Mo. LIBOR + 1.45%) [#] | 1/15/2034 | \$1,060 | \$ 1,060,041 |
| Regatta XVIII Funding Ltd. 2021-1A D ⁺ | 2.876% (3 Mo. LIBOR + 2.75%) [#] | 1/15/2034 | 1,060 | 1,060,111 |
| Signal Peak CLO 4 Ltd. 2017-4A D ⁺ | 3.175% (3 Mo. LIBOR + 3.05%) [#] | 10/26/2029 | 694 | 697,479 |
| Sunrun Demeter Issuer 2021-2A A ⁺ | 2.27% | 1/30/2057 | 1,448 | 1,450,621 |
| TCI-Flatiron CLO Ltd. 2018-1A BR ⁺ | 1.53% (3 Mo. LIBOR + 1.40%) [#] | 1/29/2032 | 250 | 248,160 |
| TCI-Flatiron CLO Ltd. 2018-1A DR ⁺ | 2.88% (3 Mo. LIBOR + 2.75%) [#] | 1/29/2032 | 250 | 250,029 |
| TRP - TRIP Rail Master Funding LLC 2021-2 A ⁺ | 2.15% | 6/19/2051 | 1,548 | 1,563,131 |
| TRP LLC 2021-1 A ⁺ | 2.07% | 6/19/2051 | 1,095 | 1,101,232 |
| VERDE CLO Ltd. 2019-1A DR ⁺ | 3.376% (3 Mo. LIBOR + 3.25%) [#] | 4/15/2032 | 2,000 | 2,003,022 |
| Wind River CLO Ltd. 2021-2A D ⁺ | 3.223% (3 Mo. LIBOR + 3.15%) [#] | 7/20/2034 | 390 | 390,040 |
| Zaxby's Funding LLC 2021-1A A2 ⁺ | 3.238% | 7/30/2051 | 1,592 | 1,626,419 |
| <i>Total</i> | | | | 68,947,323 |
| <i>Total Asset-Backed Securities (cost \$83,317,794)</i> | | | | 83,618,554 |

**Shares
(000)**

COMMON STOCKS 10.98%

Air Freight & Logistics 0.15%

Expeditors International of Washington, Inc. 16 1,943,129

Airlines 0.15%

Alaska Air Group, Inc.* 35 2,030,549

Auto Components 0.03%

Chassis Holdings, Inc. 59 446,063^(c)

Automobiles 0.16%

Porsche Automobil Holding SE^(d) EUR 21 2,072,147

Banks 0.59%

Signature Bank 14 3,882,713

SVB Financial Group* 6 3,894,217

Total 7,776,930

Schedule of Investments (unaudited)(continued)

BOND-DEBENTURE PORTFOLIO September 30, 2021

| Investments | Shares (000) | Fair Value |
|---|-----------------|-----------------------------|
| Beverages 0.17% | | |
| Brown - Forman Corp. Class B | 19 | \$ 1,269,102 |
| Treasury Wine Estates Ltd. (Australia) ^(d) | AUD 108 | <u>949,740</u> |
| <i>Total</i> | | <u>2,218,842</u> |
| Biotechnology 0.55% | | |
| Alnylam Pharmaceuticals, Inc.* | 11 | 2,076,910 |
| Horizon Therapeutics plc* | 12 | 1,312,837 |
| Intellia Therapeutics, Inc.* | 8 | 1,114,384 |
| Novavax, Inc.* | 13 | <u>2,764,271</u> |
| <i>Total</i> | | <u>7,268,402</u> |
| Capital Markets 0.75% | | |
| Allfunds Group plc ^(d) | EUR 74 | 1,429,056 |
| Blackstone Group, Inc. (The) | 28 | 3,200,397 |
| Goldman Sachs Group, Inc. (The) | 7 | 2,560,397 |
| MSCI, Inc. | 4 | <u>2,623,162</u> |
| <i>Total</i> | | <u>9,813,012</u> |
| Consumer Finance 0.10% | | |
| Upstart Holdings, Inc.* | 4 | <u>1,379,046</u> |
| Distributors 0.05% | | |
| Pool Corp. | 1 | <u>637,714</u> |
| Electric - Generation 0.00% | | |
| Frontera Generation Holdings LLC | 9 | <u>20,720^(c)</u> |
| Electronic Equipment, Instruments & Components 0.10% | | |
| Trimble, Inc.* | 17 | <u>1,381,635</u> |
| Entertainment 0.26% | | |
| Netflix, Inc.* | 2 | 1,336,645 |
| Sea Ltd. ADR* | 6 | <u>2,018,517</u> |
| <i>Total</i> | | <u>3,355,162</u> |
| Food & Staples Retailing 0.11% | | |
| Kroger Co. (The) | 34 | <u>1,388,164</u> |
| Food Products 0.20% | | |
| Hershey Co. (The) | 15 | <u>2,574,292</u> |

See Notes to Schedule of Investments.

Schedule of Investments (unaudited)(continued)

BOND-DEBENTURE PORTFOLIO September 30, 2021

| Investments | Shares (000) | Fair Value |
|---|-----------------|-------------------|
| Health Care Equipment & Supplies 0.48% | | |
| Cooper Cos., Inc. (The) | 3 | \$ 1,231,664 |
| Dexcom, Inc.* | 4 | 1,964,321 |
| Edwards Lifesciences Corp.* | 27 | <u>3,100,935</u> |
| <i>Total</i> | | <u>6,296,920</u> |
| Health Care Providers & Services 0.08% | | |
| AMN Healthcare Services, Inc.* | 9 | <u>1,049,274</u> |
| Hotels, Restaurants & Leisure 1.14% | | |
| Airbnb, Inc. Class A* | 16 | 2,627,804 |
| Caesars Entertainment, Inc.* | 41 | 4,561,937 |
| Domino's Pizza, Inc. | 4 | 2,072,868 |
| Hilton Worldwide Holdings, Inc.* | 24 | 3,216,746 |
| Vail Resorts, Inc. | 8 | <u>2,554,480</u> |
| <i>Total</i> | | <u>15,033,835</u> |
| Information Technology Services 0.32% | | |
| Adyen NV ^{†*(d)} | EUR 1 | 2,180,382 |
| Square, Inc. Class A* | 8 | <u>1,975,562</u> |
| <i>Total</i> | | <u>4,155,944</u> |
| Interactive Media & Services 0.15% | | |
| Snap, Inc. Class A* | 27 | <u>1,995,820</u> |
| Internet & Direct Marketing Retail 0.22% | | |
| DoorDash, Inc. Class A* | 14 | <u>2,927,594</u> |
| Life Sciences Tools & Services 0.14% | | |
| Illumina, Inc.* | 5 | <u>1,880,002</u> |
| Machinery 0.35% | | |
| Pentair plc (United Kingdom) ^(e) | 37 | 2,674,382 |
| RBC Bearings, Inc.* | 9 | <u>1,949,906</u> |
| <i>Total</i> | | <u>4,624,288</u> |
| Metals & Mining 0.26% | | |
| Alcoa Corp.* | 69 | <u>3,360,857</u> |
| Miscellaneous Financials 0.03% | | |
| UTEX Industries, Inc. | 8 | <u>393,840</u> |
| Oil, Gas & Consumable Fuels 1.56% | | |
| Cameco Corp. (Canada) ^(e) | 61 | 1,322,314 |
| Cheniere Energy, Inc. | 27 | 2,676,060 |

Schedule of Investments (unaudited)(continued)

BOND-DEBENTURE PORTFOLIO September 30, 2021

| Investments | Shares (000) | Fair Value |
|---|-----------------|--------------------------|
| Oil, Gas & Consumable Fuels (continued) | | |
| Continental Resources, Inc. | 95 | \$ 4,376,405 |
| Devon Energy Corp. | 140 | 4,971,436 |
| PDC Energy, Inc. | 85 | 4,035,969 |
| Southwestern Energy Co.* | 565 | 3,128,942 |
| <i>Total</i> | | <u>20,511,126</u> |
| Personal Products 0.09% | | |
| Gibson Brands, Inc. | 9 | 1,110,257 ^(c) |
| Revlon, Inc. Class A | 149 | 19,121 |
| <i>Total</i> | | <u>1,129,378</u> |
| Professional Services 0.16% | | |
| Equifax, Inc. | 8 | 2,122,646 |
| Real Estate Management & Development 0.16% | | |
| CBRE Group, Inc. Class A* | 21 | 2,040,081 |
| Road & Rail 0.34% | | |
| Old Dominion Freight Line, Inc. | 15 | 4,410,098 |
| Semiconductors & Semiconductor Equipment 0.35% | | |
| KLA Corp. | 7 | 2,415,162 |
| NVIDIA Corp. | 10 | 2,158,607 |
| <i>Total</i> | | <u>4,573,769</u> |
| Software 0.84% | | |
| Datadog, Inc. Class A* | 19 | 2,694,696 |
| HubSpot, Inc.* | 4 | 2,613,764 |
| Intuit, Inc. | 5 | 2,597,741 |
| Oracle Corp. | 16 | 1,383,014 |
| Palantir Technologies, Inc. Class A* | 70 | 1,688,065 |
| <i>Total</i> | | <u>10,977,280</u> |
| Specialty Retail 0.12% | | |
| Claire's Holdings LLC | 1 | 302,381 ^(c) |
| O'Reilly Automotive, Inc.* | 2 | 1,317,445 |
| <i>Total</i> | | <u>1,619,826</u> |
| Textiles, Apparel & Luxury Goods 0.41% | | |
| Lululemon Athletica, Inc. (Canada) ^(c) | 10 | 4,047,405 |
| Moncler SpA ^(d) | EUR 21 | 1,308,248 |
| <i>Total</i> | | <u>5,355,653</u> |

See Notes to Schedule of Investments.

Schedule of Investments (unaudited)(continued)

BOND-DEBENTURE PORTFOLIO September 30, 2021

| Investments | | | Shares (000) | Fair Value |
|---|--------------------------|--------------------------|---------------------------------------|--------------------|
| Trading Companies & Distributors 0.31% | | | | |
| SiteOne Landscape Supply, Inc.* | | | 7 | \$ 1,301,542 |
| United Rentals, Inc.* | | | 8 | 2,811,651 |
| <i>Total</i> | | | | <u>4,113,193</u> |
| Transportation Infrastructure 0.01% | | | | |
| ACBL Holdings Corp. | | | 4 | 92,561 |
| Water Utilities 0.09% | | | | |
| American Water Works Co., Inc. | | | 7 | 1,195,451 |
| <i>Total Common Stocks</i> (cost \$139,880,633) | | | | <u>144,165,243</u> |
| | Interest Rate | Maturity Date | Principal Amount (000) | |
| CONVERTIBLE BONDS 0.19% | | | | |
| Auto Manufacturers | | | | |
| Tesla, Inc. (cost \$2,348,079) | 2.00% | 5/15/2024 | \$ 206 | <u>2,571,295</u> |
| CORPORATE BONDS 64.28% | | | | |
| Advertising 0.27% | | | | |
| Clear Channel Outdoor Holdings, Inc.† | 7.50% | 6/1/2029 | 468 | 487,305 |
| Clear Channel Outdoor Holdings, Inc.† | 7.75% | 4/15/2028 | 1,277 | 1,345,754 |
| Midas OpCo Holdings LLC† | 5.625% | 8/15/2029 | 1,659 | <u>1,718,724</u> |
| <i>Total</i> | | | | <u>3,551,783</u> |
| Aerospace/Defense 0.98% | | | | |
| Bombardier, Inc. (Canada) ^{†(e)} | 6.00% | 2/15/2028 | 82 | 83,033 |
| Bombardier, Inc. (Canada) ^{†(e)} | 7.125% | 6/15/2026 | 1,943 | 2,042,579 |
| Howmet Aerospace, Inc. | 3.00% | 1/15/2029 | 1,302 | 1,314,825 |
| Raytheon Technologies Corp. | 4.125% | 11/16/2028 | 1,625 | 1,850,683 |
| TransDigm, Inc. | 5.50% | 11/15/2027 | 5,007 | 5,151,251 |
| TransDigm, Inc.† | 6.25% | 3/15/2026 | 1,048 | 1,093,850 |
| TransDigm, Inc. | 6.375% | 6/15/2026 | 1,282 | <u>1,324,190</u> |
| <i>Total</i> | | | | <u>12,860,411</u> |
| Agriculture 0.33% | | | | |
| Viterra Finance BV (Netherlands) ^{†(e)} | 2.00% | 4/21/2026 | 2,357 | 2,375,167 |
| Viterra Finance BV (Netherlands) ^{†(e)} | 3.20% | 4/21/2031 | 1,984 | <u>2,017,745</u> |
| <i>Total</i> | | | | <u>4,392,912</u> |

Schedule of Investments (unaudited)(continued)

BOND-DEBENTURE PORTFOLIO *September 30, 2021*

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|---|---------------|---------------|------------------------|-------------------|
| Airlines 1.60% | | | | |
| Air Canada (Canada) ^{†(c)} | 3.875% | 8/15/2026 | \$1,675 | \$ 1,692,253 |
| Alaska Airlines 2020-1 Class A Pass Through Trust [†] | 4.80% | 8/15/2027 | 1,472 | 1,642,756 |
| American Airlines Group, Inc. [†] | 5.00% | 6/1/2022 | 1,904 | 1,908,760 |
| American Airlines, Inc./AAAdvantage Loyalty IP Ltd. [†] | 5.75% | 4/20/2029 | 1,695 | 1,828,481 |
| Azul Investments LLP [†] | 5.875% | 10/26/2024 | 1,671 | 1,577,148 |
| Delta Air Lines 2019-1 Class AA Pass Through Trust | 3.204% | 4/25/2024 | 1,949 | 2,059,591 |
| Delta Air Lines, Inc. [†] | 7.00% | 5/1/2025 | 2,118 | 2,470,925 |
| Delta Air Lines, Inc./SkyMiles IP Ltd. [†] | 4.75% | 10/20/2028 | 1,773 | 1,977,991 |
| Hawaiian Brand Intellectual Property Ltd./HawaiianMiles Loyalty Ltd. [†] | 5.75% | 1/20/2026 | 1,195 | 1,252,126 |
| JetBlue 2019-1 Class A Pass Through Trust | 2.95% | 5/15/2028 | 950 | 963,806 |
| Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd. [†] | 6.50% | 6/20/2027 | 1,000 | 1,088,710 |
| United Airlines 2020-1 Class A Pass Through Trust | 5.875% | 10/15/2027 | 1,087 | 1,218,615 |
| United Airlines, Inc. [†] | 4.375% | 4/15/2026 | 615 | 631,913 |
| United Airlines, Inc. [†] | 4.625% | 4/15/2029 | 684 | 707,735 |
| <i>Total</i> | | | | <u>21,020,810</u> |
| Apparel 0.25% | | | | |
| Levi Strauss & Co. [†] | 3.50% | 3/1/2031 | 1,907 | 1,928,453 |
| Wolverine World Wide, Inc. [†] | 4.00% | 8/15/2029 | 1,287 | 1,301,479 |
| <i>Total</i> | | | | <u>3,229,932</u> |
| Auto Manufacturers 1.58% | | | | |
| Allison Transmission, Inc. [†] | 3.75% | 1/30/2031 | 2,455 | 2,390,556 |
| Ford Motor Co. | 4.75% | 1/15/2043 | 2,581 | 2,708,450 |
| Ford Motor Co. | 5.291% | 12/8/2046 | 186 | 207,390 |
| Ford Motor Co. | 6.625% | 10/1/2028 | 400 | 480,508 |
| Ford Motor Co. | 7.45% | 7/16/2031 | 725 | 946,923 |
| Ford Motor Co. | 9.00% | 4/22/2025 | 4,063 | 4,890,958 |
| Ford Motor Co. | 9.625% | 4/22/2030 | 1,510 | 2,139,255 |
| Ford Motor Credit Co. LLC | 4.00% | 11/13/2030 | 1,908 | 1,986,705 |
| General Motors Co. | 6.125% | 10/1/2025 | 1,043 | 1,222,502 |
| General Motors Financial Co., Inc. | 2.70% | 6/10/2031 | 1,873 | 1,868,684 |
| General Motors Financial Co., Inc. | 5.25% | 3/1/2026 | 1,632 | 1,865,868 |
| <i>Total</i> | | | | <u>20,707,799</u> |

See Notes to Schedule of Investments.

Schedule of Investments (unaudited)(continued)

BOND-DEBENTURE PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|---|---------------------------------------|------------------|------------------------|------------------|
| Auto Parts & Equipment 0.41% | | | | |
| Adient Global Holdings Ltd.† | 4.875% | 8/15/2026 | \$1,158 | \$ 1,186,973 |
| Clarios Global LP/Clarios US Finance Co.† | 8.50% | 5/15/2027 | 1,643 | 1,749,795 |
| Lear Corp. | 4.25% | 5/15/2029 | 1,100 | 1,231,745 |
| Lear Corp. | 5.25% | 5/15/2049 | 1,025 | 1,276,156 |
| <i>Total</i> | | | | <u>5,444,669</u> |
| Banks 3.58% | | | | |
| Alfa Bank AO Via Alfa Bond Issuance plc (Ireland) ^{†(e)} | 5.50% (5 Yr. Treasury CMT + 4.55%)# | 10/26/2031 | 2,361 | 2,417,723 |
| Australia & New Zealand Banking Group Ltd. (United Kingdom) ^{†(e)} | 6.75% (USD Swap + 5.17%)# | – ^(f) | 1,026 | 1,197,799 |
| Banco Mercantil del Norte SA† | 7.625% (10 Yr. Treasury CMT + 5.35%)# | – ^(f) | 1,072 | 1,197,022 |
| Banco Nacional de Comercio Exterior SNC† | 2.72% (5 Yr. Treasury CMT + 2.00%)# | 8/11/2031 | 965 | 971,031 |
| Bangkok Bank plc (Hong Kong) ^{†(e)} | 5.00% (5 Yr. Treasury CMT + 4.73%)# | – ^(f) | 1,606 | 1,672,247 |
| Bank of America Corp. | 4.45% | 3/3/2026 | 1,137 | 1,273,764 |
| Bank of Ireland Group plc (Ireland) ^{†(e)} | 2.029% (1 Yr. Treasury CMT + 1.10%)# | 9/30/2027 | 1,201 | 1,201,650 |
| Bank OZK | 2.75% (SOFR + 2.09%)# | 10/1/2031 | 2,069 | 2,073,464 |
| BankUnited, Inc. | 4.875% | 11/17/2025 | 1,178 | 1,331,447 |
| CIT Group, Inc. | 6.125% | 3/9/2028 | 2,793 | 3,379,865 |
| Citigroup, Inc. | 4.45% | 9/29/2027 | 2,009 | 2,286,259 |
| Fifth Third Bancorp | 8.25% | 3/1/2038 | 377 | 626,057 |
| Global Bank Corp. (Panama) ^{†(e)} | 5.25% (3 Mo. LIBOR + 3.30%)# | 4/16/2029 | 1,746 | 1,844,212 |
| Goldman Sachs Group, Inc. (The) | 3.50% | 11/16/2026 | 1,020 | 1,102,737 |
| Goldman Sachs Group, Inc. (The) | 4.25% | 10/21/2025 | 1,100 | 1,218,758 |
| Home BancShares, Inc. | 5.625% (3 Mo. LIBOR + 3.58%)# | 4/15/2027 | 1,156 | 1,176,424 |
| Huntington Bancshares, Inc. | 5.70% (3 Mo. LIBOR + 2.88%)# | – ^(f) | 1,217 | 1,246,581 |
| ING Groep NV (Netherlands) ^(e) | 5.75% (5 Yr. Treasury CMT + 4.34%)# | – ^(f) | 2,044 | 2,238,619 |
| Intesa Sanpaolo SpA (Italy) ^{†(e)} | 4.198% | 6/1/2032 | 1,821 | 1,868,533 |
| JPMorgan Chase & Co. | 3.54% (3 Mo. LIBOR + 1.38%)# | 5/1/2028 | 1,306 | 1,427,361 |

Schedule of Investments (unaudited)(continued)

BOND-DEBENTURE PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|--|--------------------------------------|------------------|------------------------|-------------------|
| Banks (continued) | | | | |
| JPMorgan Chase & Co. | 6.10% (3 Mo. LIBOR + 3.33%)# | – ^(f) | \$1,088 | \$ 1,183,118 |
| Macquarie Bank Ltd. (United Kingdom) ^(e) | 6.125% (5 Yr. Swap rate + 3.70%)# | – ^(f) | 1,636 | 1,794,422 |
| Morgan Stanley | 3.125% | 7/27/2026 | 1,144 | 1,231,933 |
| Popular, Inc. | 6.125% | 9/14/2023 | 1,370 | 1,472,750 |
| SVB Financial Group | 3.125% | 6/5/2030 | 1,247 | 1,335,353 |
| SVB Financial Group | 4.10% (10 Yr. Treasury CMT + 3.06%)# | – ^(f) | 1,230 | 1,270,344 |
| UniCredit SpA (Italy) ^(e) | 5.861% (USD Swap + 3.70%)# | 6/19/2032 | 1,488 | 1,656,067 |
| United Overseas Bank Ltd. (Singapore) ^(e) | 2.00% (5 Yr. Treasury CMT + 1.23%)# | 10/14/2031 | 1,420 | 1,420,796 |
| US Bancorp | 3.00% | 7/30/2029 | 1,090 | 1,171,472 |
| Webster Financial Corp. | 4.10% | 3/25/2029 | 1,622 | 1,794,104 |
| Western Alliance Bancorp | 3.00% (SOFR + 2.25%)# | 6/15/2031 | 893 | 912,749 |
| <i>Total</i> | | | | <u>46,994,661</u> |
| Beverages 0.26% | | | | |
| Bacardi Ltd. [†] | 2.75% | 7/15/2026 | 1,749 | 1,834,267 |
| Brown-Forman Corp. | 4.50% | 7/15/2045 | 1,192 | 1,522,445 |
| <i>Total</i> | | | | <u>3,356,712</u> |
| Biotechnology 0.27% | | | | |
| Biogen, Inc. | 3.15% | 5/1/2050 | 2,338 | 2,232,923 |
| Regeneron Pharmaceuticals, Inc. | 2.80% | 9/15/2050 | 1,403 | 1,297,944 |
| <i>Total</i> | | | | <u>3,530,867</u> |
| Building Materials 0.71% | | | | |
| Builders FirstSource, Inc. [†] | 4.25% | 2/1/2032 | 1,262 | 1,291,973 |
| Carrier Global Corp. | 2.70% | 2/15/2031 | 1,608 | 1,656,896 |
| Lennox International, Inc. | 1.70% | 8/1/2027 | 1,111 | 1,103,799 |
| Masonite International Corp. [†] | 5.375% | 2/1/2028 | 952 | 1,003,646 |
| Owens Corning, Inc. | 4.30% | 7/15/2047 | 1,670 | 1,928,289 |
| Owens Corning, Inc. | 4.40% | 1/30/2048 | 755 | 885,185 |
| Vulcan Materials Co. | 4.50% | 6/15/2047 | 1,186 | 1,440,646 |
| <i>Total</i> | | | | <u>9,310,434</u> |
| Chemicals 0.85% | | | | |
| CF Industries, Inc. [†] | 4.50% | 12/1/2026 | 1,047 | 1,194,487 |
| Chemours Co. (The) [†] | 5.75% | 11/15/2028 | 1,291 | 1,353,549 |

See Notes to Schedule of Investments.

Schedule of Investments (unaudited)(continued)

BOND-DEBENTURE PORTFOLIO *September 30, 2021*

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|---|---------------|---------------|------------------------|--------------|
| Chemicals (continued) | | | | |
| FMC Corp. | 3.45% | 10/1/2029 | \$1,050 | \$ 1,134,354 |
| Ingevity Corp.† | 3.875% | 11/1/2028 | 1,275 | 1,273,406 |
| OCP SA (Morocco) ^{†(e)} | 3.75% | 6/23/2031 | 1,943 | 1,941,945 |
| Rain CII Carbon LLC/CII Carbon Corp.† | 7.25% | 4/1/2025 | 293 | 300,691 |
| SCIH Salt Holdings, Inc.† | 4.875% | 5/1/2028 | 548 | 551,425 |
| SCIH Salt Holdings, Inc.† | 6.625% | 5/1/2029 | 824 | 792,087 |
| Sociedad Quimica y Minera de Chile SA (Chile) ^{†(e)} | 3.50% | 9/10/2051 | 1,589 | 1,533,782 |
| Tronox, Inc.† | 4.625% | 3/15/2029 | 1,090 | 1,085,913 |
| <i>Total</i> | | | | 11,161,639 |
| Coal 0.09% | | | | |
| Warrior Met Coal, Inc.† | 8.00% | 11/1/2024 | 1,107 | 1,124,989 |
| Commercial Services 2.16% | | | | |
| Adani Ports & Special Economic Zone Ltd. (India) ^{†(e)} | 4.375% | 7/3/2029 | 1,680 | 1,768,538 |
| Ahern Rentals, Inc.† | 7.375% | 5/15/2023 | 1,440 | 1,382,400 |
| Avis Budget Car Rental LLC/Avis Budget Finance, Inc.† | 4.75% | 4/1/2028 | 284 | 293,199 |
| Avis Budget Car Rental LLC/Avis Budget Finance, Inc.† | 5.375% | 3/1/2029 | 1,601 | 1,694,234 |
| Cleveland Clinic Foundation (The) | 4.858% | 1/1/2114 | 700 | 1,008,537 |
| CoStar Group, Inc.† | 2.80% | 7/15/2030 | 1,100 | 1,119,591 |
| Georgetown University (The) | 2.943% | 4/1/2050 | 1,246 | 1,229,163 |
| Global Payments, Inc. | 2.90% | 5/15/2030 | 1,747 | 1,803,893 |
| Global Payments, Inc. | 4.15% | 8/15/2049 | 1,042 | 1,172,050 |
| Hertz Corp. (The)† | 5.50% | 10/15/2024 | 987 | 24,675 |
| Hertz Corp. (The)† | 6.00% | 1/15/2028 | 1,887 | 122,655 |
| ITR Concession Co. LLC† | 5.183% | 7/15/2035 | 785 | 893,807 |
| Johns Hopkins University | 2.813% | 1/1/2060 | 692 | 706,573 |
| Mersin Uluslararası Liman İşletmeciliği AS (Turkey) ^{†(e)} | 5.375% | 11/15/2024 | 1,675 | 1,754,938 |
| Metropolitan Museum of Art (The) | 3.40% | 7/1/2045 | 1,975 | 2,213,599 |
| PayPal Holdings, Inc. | 3.25% | 6/1/2050 | 2,136 | 2,307,817 |
| Quanta Services, Inc. | 2.90% | 10/1/2030 | 914 | 946,161 |
| Square, Inc.† | 3.50% | 6/1/2031 | 2,279 | 2,340,487 |
| Triton Container International Ltd.† | 2.05% | 4/15/2026 | 1,690 | 1,696,497 |
| Triton Container International Ltd.† | 3.15% | 6/15/2031 | 930 | 939,867 |
| United Rentals North America, Inc. | 3.875% | 2/15/2031 | 552 | 566,490 |
| United Rentals North America, Inc. | 4.00% | 7/15/2030 | 1,168 | 1,213,260 |
| United Rentals North America, Inc. | 4.875% | 1/15/2028 | 1,039 | 1,099,802 |
| <i>Total</i> | | | | 28,298,233 |

Schedule of Investments (unaudited)(continued)

BOND-DEBENTURE PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|--|--|------------------|------------------------|-------------------|
| Computers 0.82% | | | | |
| Crowdstrike Holdings, Inc. | 3.00% | 2/15/2029 | \$7,532 | \$ 7,516,183 |
| Presidio Holdings, Inc.† | 4.875% | 2/1/2027 | 322 | 332,867 |
| Teledyne FLIR LLC | 2.50% | 8/1/2030 | 1,137 | 1,147,132 |
| Western Digital Corp. | 4.75% | 2/15/2026 | 1,570 | 1,740,769 |
| <i>Total</i> | | | | <u>10,736,951</u> |
| Distribution/Wholesale 0.29% | | | | |
| Ferguson Finance plc (United Kingdom) ^{†(e)} | 3.25% | 6/2/2030 | 1,929 | 2,063,400 |
| H&E Equipment Services, Inc.† | 3.875% | 12/15/2028 | 1,801 | 1,796,227 |
| <i>Total</i> | | | | <u>3,859,627</u> |
| Diversified Financial Services 2.23% | | | | |
| AG Issuer LLC [†] | 6.25% | 3/1/2028 | 1,204 | 1,264,429 |
| Ally Financial, Inc. | 8.00% | 11/1/2031 | 1,543 | 2,227,428 |
| Blackstone Holdings Finance Co. LLC [†] | 2.00% | 1/30/2032 | 1,609 | 1,547,057 |
| Blackstone Private Credit Fund [†] | 2.625% | 12/15/2026 | 1,798 | 1,793,210 |
| Blue Owl Finance LLC ^{†(b)} | 4.125% | 10/7/2051 | 1,334 | 1,300,797 |
| Charles Schwab Corp. (The) | 5.375% (5 Yr. Treasury CMT + 4.97%) [#] | – ^(f) | 1,091 | 1,215,101 |
| Coinbase Global, Inc.† | 3.375% | 10/1/2028 | 1,353 | 1,301,694 |
| Coinbase Global, Inc.† | 3.625% | 10/1/2031 | 704 | 670,120 |
| Global Aircraft Leasing Co. Ltd. PIK 7.25% [†] | 6.50% | 9/15/2024 | 2,083 | 2,043,065 |
| Nationstar Mortgage Holdings, Inc.† | 5.125% | 12/15/2030 | 901 | 904,153 |
| Navient Corp. | 6.125% | 3/25/2024 | 1,728 | 1,852,416 |
| Navient Corp. | 6.75% | 6/25/2025 | 1,609 | 1,759,844 |
| Navient Corp. | 6.75% | 6/15/2026 | 1,172 | 1,294,919 |
| Neuberger Berman Group LLC/Neuberger Berman Finance Corp.† | 4.875% | 4/15/2045 | 1,377 | 1,591,441 |
| OneMain Finance Corp. | 4.00% | 9/15/2030 | 2,501 | 2,491,621 |
| OneMain Finance Corp. | 7.125% | 3/15/2026 | 1,617 | 1,875,720 |
| Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.† | 3.625% | 3/1/2029 | 1,828 | 1,850,850 |
| Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.† | 3.875% | 3/1/2031 | 1,102 | 1,113,020 |
| USAA Capital Corp.† | 2.125% | 5/1/2030 | 1,129 | 1,138,499 |
| <i>Total</i> | | | | <u>29,235,384</u> |
| Electric 2.79% | | | | |
| AES Corp. (The) | 2.45% | 1/15/2031 | 995 | 982,627 |
| Alfa Desarrollo SpA (Chile) ^{†(e)} | 4.55% | 9/27/2051 | 1,684 | 1,644,847 |
| Atlantic City Electric Co. | 4.00% | 10/15/2028 | 1,149 | 1,303,722 |

See Notes to Schedule of Investments.

Schedule of Investments (unaudited)(continued)

BOND-DEBENTURE PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|---|---------------|---------------|------------------------|--------------|
| Electric (continued) | | | | |
| Ausgrid Finance Pty Ltd. (Australia) ^{†(c)} | 4.35% | 8/1/2028 | \$ 1,217 | \$ 1,370,354 |
| Black Hills Corp. | 4.35% | 5/1/2033 | 1,155 | 1,335,160 |
| Calpine Corp. [†] | 3.75% | 3/1/2031 | 1,350 | 1,301,063 |
| Calpine Corp. [†] | 4.625% | 2/1/2029 | 1,513 | 1,492,196 |
| Calpine Corp. [†] | 5.00% | 2/1/2031 | 1,101 | 1,102,376 |
| Calpine Corp. [†] | 5.125% | 3/15/2028 | 963 | 976,467 |
| Clearway Energy Operating LLC [†] | 4.75% | 3/15/2028 | 1,381 | 1,463,653 |
| DPL, Inc. | 4.35% | 4/15/2029 | 1,363 | 1,484,341 |
| El Paso Electric Co. | 5.00% | 12/1/2044 | 1,203 | 1,477,428 |
| Empresa de Transmision Electrica SA (Panama) ^{†(c)} | 5.125% | 5/2/2049 | 1,205 | 1,348,871 |
| Enel Finance International NV (Netherlands) ^{†(c)} | 3.50% | 4/6/2028 | 1,829 | 2,003,196 |
| Entergy Arkansas LLC | 4.95% | 12/15/2044 | 1,109 | 1,213,973 |
| FirstEnergy Corp. | 4.40% | 7/15/2027 | 2,118 | 2,325,323 |
| Indianapolis Power & Light Co. [†] | 4.05% | 5/1/2046 | 1,608 | 1,869,625 |
| Louisville Gas & Electric Co. | 4.375% | 10/1/2045 | 1,017 | 1,207,400 |
| Monongahela Power Co. [†] | 3.55% | 5/15/2027 | 1,188 | 1,301,582 |
| NextEra Energy Operating Partners LP [†] | 3.875% | 10/15/2026 | 1,887 | 2,010,051 |
| NextEra Energy Operating Partners LP [†] | 4.50% | 9/15/2027 | 1,709 | 1,840,567 |
| NRG Energy, Inc. | 5.75% | 1/15/2028 | 2,523 | 2,686,995 |
| NSG Holdings LLC/NSG Holdings, Inc. [†] | 7.75% | 12/15/2025 | 1,076 | 1,163,619 |
| Pattern Energy Operations LP/Pattern Energy Operations, Inc. [†] | 4.50% | 8/15/2028 | 673 | 702,444 |
| Union Electric Co. | 2.625% | 3/15/2051 | 1,064 | 1,011,066 |
| <i>Total</i> | | | | 36,618,946 |
| Electronics 0.34% | | | | |
| Allegion plc (Ireland) ^(c) | 3.50% | 10/1/2029 | 918 | 994,177 |
| Amphenol Corp. | 2.80% | 2/15/2030 | 1,875 | 1,966,513 |
| Flex Ltd. | 4.875% | 5/12/2030 | 1,277 | 1,482,189 |
| <i>Total</i> | | | | 4,442,879 |
| Energy – Alternate Sources 0.46% | | | | |
| TerraForm Power Operating LLC [†] | 4.75% | 1/15/2030 | 1,484 | 1,554,490 |
| TerraForm Power Operating LLC [†] | 5.00% | 1/31/2028 | 1,000 | 1,075,000 |
| Topaz Solar Farms LLC [†] | 5.75% | 9/30/2039 | 2,786 | 3,351,487 |
| <i>Total</i> | | | | 5,980,977 |

Schedule of Investments (unaudited)(continued)

BOND-DEBENTURE PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|--|---------------|---------------|------------------------|-------------------|
| Engineering & Construction 0.40% | | | | |
| Aeropuerto Internacional de Tocumen SA (Panama) ^{†(e)} | 5.125% | 8/11/2061 | \$1,935 | \$ 2,033,037 |
| Cellnex Finance Co. S.A. (Spain) ^{†(e)} | 3.875% | 7/7/2041 | 871 | 857,025 |
| Fluor Corp. | 4.25% | 9/15/2028 | 2,291 | 2,367,393 |
| <i>Total</i> | | | | <u>5,257,455</u> |
| Entertainment 1.64% | | | | |
| Caesars Entertainment, Inc. [†] | 4.625% | 10/15/2029 | 1,045 | 1,059,369 |
| Caesars Entertainment, Inc. [†] | 8.125% | 7/1/2027 | 3,047 | 3,429,322 |
| Caesars Resort Collection LLC/CRC Finco, Inc. [†] | 5.75% | 7/1/2025 | 619 | 653,339 |
| Churchill Downs, Inc. [†] | 4.75% | 1/15/2028 | 1,137 | 1,191,008 |
| Churchill Downs, Inc. [†] | 5.50% | 4/1/2027 | 671 | 697,001 |
| Cinemark USA, Inc. [†] | 5.25% | 7/15/2028 | 1,303 | 1,285,331 |
| Live Nation Entertainment, Inc. [†] | 3.75% | 1/15/2028 | 1,216 | 1,210,300 |
| Merlin Entertainments Ltd. (United Kingdom) ^{†(e)} | 5.75% | 6/15/2026 | 360 | 372,343 |
| Midwest Gaming Borrower LLC/Midwest Gaming Finance Corp [†] | 4.875% | 5/1/2029 | 1,773 | 1,808,460 |
| Mohegan Gaming & Entertainment [†] | 8.00% | 2/1/2026 | 2,695 | 2,812,502 |
| Penn National Gaming, Inc. [†] | 5.625% | 1/15/2027 | 1,136 | 1,171,500 |
| Resorts World Las Vegas LLC/RWL Capital, Inc. [†] | 4.625% | 4/16/2029 | 1,300 | 1,327,660 |
| Scientific Games International, Inc. [†] | 7.00% | 5/15/2028 | 1,198 | 1,293,840 |
| Scientific Games International, Inc. [†] | 7.25% | 11/15/2029 | 1,145 | 1,287,996 |
| SeaWorld Parks & Entertainment, Inc. [†] | 5.25% | 8/15/2029 | 1,320 | 1,352,175 |
| WMG Acquisition Corp. [†] | 3.00% | 2/15/2031 | 590 | 576,725 |
| <i>Total</i> | | | | <u>21,528,871</u> |
| Environmental Control 0.28% | | | | |
| Madison IAQ LLC [†] | 4.125% | 6/30/2028 | 1,177 | 1,178,489 |
| Madison IAQ LLC [†] | 5.875% | 6/30/2029 | 1,372 | 1,384,080 |
| Waste Pro USA, Inc. [†] | 5.50% | 2/15/2026 | 1,143 | 1,156,019 |
| <i>Total</i> | | | | <u>3,718,588</u> |
| Food 1.92% | | | | |
| Albertsons Cos, Inc./Safeway, Inc./New Albertsons LP/Albertsons LLC [†] | 4.875% | 2/15/2030 | 2,535 | 2,734,631 |
| Arcor SAIC (Argentina) ^{†(e)} | 6.00% | 7/6/2023 | 924 | 910,066 |
| Campbell Soup Co. | 3.125% | 4/24/2050 | 2,321 | 2,252,616 |
| FAGE International SA/FAGE USA Dairy Industry, Inc. (Luxembourg) ^{†(e)} | 5.625% | 8/15/2026 | 1,241 | 1,278,093 |
| JBS USA LUX SA/JBS USA Finance, Inc. [†] | 6.75% | 2/15/2028 | 2,538 | 2,753,755 |
| Kraft Heinz Foods Co. | 4.375% | 6/1/2046 | 3,713 | 4,232,291 |

See Notes to Schedule of Investments.

Schedule of Investments (unaudited)(continued)

BOND-DEBENTURE PORTFOLIO *September 30, 2021*

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|---|---------------|---------------|------------------------|-------------------|
| Food (continued) | | | | |
| Kraft Heinz Foods Co. | 4.875% | 10/1/2049 | \$3,083 | \$ 3,759,435 |
| Kraft Heinz Foods Co. | 5.00% | 6/4/2042 | 813 | 998,748 |
| Kraft Heinz Foods Co. | 5.20% | 7/15/2045 | 1,302 | 1,633,536 |
| McCormick & Co., Inc. | 2.50% | 4/15/2030 | 1,046 | 1,070,555 |
| SEG Holding LLC/SEG Finance Corp.† | 5.625% | 10/15/2028 | 1,140 | 1,189,875 |
| Smithfield Foods, Inc.† | 5.20% | 4/1/2029 | 1,021 | 1,173,478 |
| Sysco Corp. | 2.40% | 2/15/2030 | 1,250 | 1,270,189 |
| <i>Total</i> | | | | <u>25,257,268</u> |
| Forest Products & Paper 0.09% | | | | |
| Suzano Austria GmbH (Brazil) ^(c) | 3.75% | 1/15/2031 | 1,147 | 1,179,689 |
| Gas 0.11% | | | | |
| Brooklyn Union Gas Co. (The)† | 3.407% | 3/10/2026 | 1,368 | 1,466,909 |
| Health Care – Products 0.35% | | | | |
| Alcon Finance Corp.† | 2.60% | 5/27/2030 | 1,552 | 1,585,894 |
| Boston Scientific Corp. | 7.00% | 11/15/2035 | 973 | 1,382,661 |
| Edwards Lifesciences Corp. | 4.30% | 6/15/2028 | 1,411 | 1,618,336 |
| <i>Total</i> | | | | <u>4,586,891</u> |
| Health Care – Services 3.59% | | | | |
| Anthem, Inc. | 2.25% | 5/15/2030 | 1,799 | 1,806,375 |
| Ascension Health | 3.945% | 11/15/2046 | 1,017 | 1,221,637 |
| Centene Corp. | 2.45% | 7/15/2028 | 988 | 994,175 |
| Centene Corp. | 2.50% | 3/1/2031 | 1,253 | 1,237,338 |
| Centene Corp. | 3.00% | 10/15/2030 | 827 | 848,709 |
| Centene Corp. | 3.375% | 2/15/2030 | 2,131 | 2,208,888 |
| Centene Corp. | 4.625% | 12/15/2029 | 2,201 | 2,401,401 |
| Charles River Laboratories International, Inc.† | 3.75% | 3/15/2029 | 1,139 | 1,164,628 |
| CHS/Community Health Systems, Inc.† | 4.75% | 2/15/2031 | 2,297 | 2,314,228 |
| HCA, Inc. | 5.50% | 6/15/2047 | 3,862 | 5,016,294 |
| HCA, Inc. | 7.69% | 6/15/2025 | 1,240 | 1,493,034 |
| Kaiser Foundation Hospitals | 4.15% | 5/1/2047 | 873 | 1,066,151 |
| Legacy LifePoint Health LLC† | 4.375% | 2/15/2027 | 1,635 | 1,632,956 |
| Memorial Sloan-Kettering Cancer Center | 4.20% | 7/1/2055 | 1,478 | 1,879,836 |
| Molina Healthcare, Inc.† | 3.875% | 11/15/2030 | 1,131 | 1,183,309 |
| Montefiore Obligated Group | 5.246% | 11/1/2048 | 1,553 | 1,808,068 |
| Mount Sinai Hospitals Group, Inc. | 3.737% | 7/1/2049 | 1,566 | 1,731,489 |
| New York & Presbyterian Hospital (The) | 4.063% | 8/1/2056 | 1,020 | 1,288,539 |
| NYU Langone Hospitals | 4.368% | 7/1/2047 | 1,191 | 1,410,739 |

Schedule of Investments (unaudited)(continued)

BOND-DEBENTURE PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|---|---|---------------|------------------------|-------------------|
| Health Care – Services (continued) | | | | |
| Providence St. Joseph Health Obligated Group | 2.532% | 10/1/2029 | \$1,160 | \$ 1,211,309 |
| Quest Diagnostics, Inc. | 2.80% | 6/30/2031 | 896 | 936,856 |
| Rede D'or Finance Sarl (Luxembourg) ^{†(e)} | 4.95% | 1/17/2028 | 1,512 | 1,587,615 |
| RegionalCare Hospital Partners Holdings, Inc./LifePoint Health, Inc. [†] | 9.75% | 12/1/2026 | 996 | 1,053,270 |
| RP Escrow Issuer LLC [†] | 5.25% | 12/15/2025 | 975 | 1,004,304 |
| Seattle Children's Hospital | 2.719% | 10/1/2050 | 1,022 | 996,837 |
| Surgery Center Holdings, Inc. [†] | 10.00% | 4/15/2027 | 1,129 | 1,220,731 |
| Tenet Healthcare Corp. [†] | 6.125% | 10/1/2028 | 2,221 | 2,335,959 |
| Tenet Healthcare Corp. | 6.75% | 6/15/2023 | 1,513 | 1,632,905 |
| Universal Health Services, Inc. [†] | 2.65% | 10/15/2030 | 1,146 | 1,152,635 |
| Universal Health Services, Inc. [†] | 2.65% | 1/15/2032 | 1,372 | 1,360,288 |
| <i>Total</i> | | | | <u>47,200,503</u> |
| Home Builders 0.53% | | | | |
| Beazer Homes USA, Inc. | 7.25% | 10/15/2029 | 1,164 | 1,283,810 |
| NVR, Inc. | 3.00% | 5/15/2030 | 2,122 | 2,222,160 |
| PulteGroup, Inc. | 6.375% | 5/15/2033 | 1,715 | 2,255,654 |
| Toll Brothers Finance Corp. | 4.875% | 3/15/2027 | 1,084 | 1,219,500 |
| <i>Total</i> | | | | <u>6,981,124</u> |
| Home Furnishings 0.08% | | | | |
| Leggett & Platt, Inc. | 4.40% | 3/15/2029 | 974 | 1,108,825 |
| Housewares 0.33% | | | | |
| Newell Brands, Inc. | 4.70% | 4/1/2026 | 2,705 | 2,985,725 |
| Newell Brands, Inc. | 5.875% | 4/1/2036 | 1,082 | 1,345,250 |
| <i>Total</i> | | | | <u>4,330,975</u> |
| Insurance 1.58% | | | | |
| AIA Group Ltd. (Hong Kong) ^{†(e)} | 3.375% | 4/7/2030 | 1,304 | 1,407,388 |
| Arch Capital Finance LLC | 4.011% | 12/15/2026 | 1,172 | 1,320,273 |
| Assurant, Inc. | 2.65% | 1/15/2032 | 1,575 | 1,563,262 |
| Assurant, Inc. | 3.70% | 2/22/2030 | 1,158 | 1,258,908 |
| AXIS Specialty Finance plc (United Kingdom) ^(e) | 5.15% | 4/1/2045 | 1,595 | 1,908,102 |
| Brown & Brown, Inc. | 2.375% | 3/15/2031 | 1,370 | 1,366,809 |
| Farmers Insurance Exchange [†] | 4.747% (3 Mo. LIBOR + 3.23%) [#] | 11/1/2057 | 1,230 | 1,406,177 |
| Fidelity National Financial, Inc. | 4.50% | 8/15/2028 | 1,693 | 1,928,296 |
| HUB International Ltd. [†] | 7.00% | 5/1/2026 | 573 | 593,055 |

See Notes to Schedule of Investments.

Schedule of Investments (unaudited)(continued)

BOND-DEBENTURE PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|--|---------------|---------------|------------------------|-------------------|
| Insurance (continued) | | | | |
| Northwestern Mutual Life Insurance Co. (The) [†] | 3.85% | 9/30/2047 | \$1,456 | \$ 1,664,164 |
| PartnerRe Finance B LLC | 3.70% | 7/2/2029 | 1,237 | 1,365,556 |
| Selective Insurance Group, Inc. | 5.375% | 3/1/2049 | 1,169 | 1,505,290 |
| Teachers Insurance & Annuity Association of America [†] | 4.27% | 5/15/2047 | 889 | 1,075,523 |
| Teachers Insurance & Annuity Association of America [†] | 4.90% | 9/15/2044 | 724 | 943,458 |
| Transatlantic Holdings, Inc. | 8.00% | 11/30/2039 | 934 | 1,445,856 |
| <i>Total</i> | | | | <u>20,752,117</u> |
| Internet 2.20% | | | | |
| Amazon.com, Inc. | 5.20% | 12/3/2025 | 3,295 | 3,832,790 |
| Arches Buyer, Inc. [†] | 4.25% | 6/1/2028 | 1,200 | 1,218,180 |
| Arches Buyer, Inc. [†] | 6.125% | 12/1/2028 | 1,140 | 1,163,467 |
| Go Daddy Operating Co. LLC/GD Finance Co., Inc. [†] | 5.25% | 12/1/2027 | 1,235 | 1,289,031 |
| GrubHub Holdings, Inc. [†] | 5.50% | 7/1/2027 | 1,218 | 1,265,198 |
| Match Group Holdings II LLC [†] | 4.125% | 8/1/2030 | 2,271 | 2,367,517 |
| Match Group Holdings II LLC [†] | 5.00% | 12/15/2027 | 1,647 | 1,726,015 |
| Netflix, Inc. ^(d) | 3.625% | 5/15/2027 | EUR 3,466 | 4,645,251 |
| Netflix, Inc. ^(d) | 3.625% | 6/15/2030 | EUR 1,020 | 1,418,904 |
| Netflix, Inc. ^(d) | 3.875% | 11/15/2029 | EUR 765 | 1,074,445 |
| Netflix, Inc. | 4.875% | 4/15/2028 | \$2,136 | 2,464,410 |
| Tencent Holdings Ltd. (China) ^(e) | 3.925% | 1/19/2038 | 1,245 | 1,323,072 |
| Uber Technologies, Inc. [†] | 4.50% | 8/15/2029 | 1,864 | 1,880,310 |
| Uber Technologies, Inc. [†] | 6.25% | 1/15/2028 | 808 | 867,590 |
| Uber Technologies, Inc. [†] | 7.50% | 9/15/2027 | 324 | 354,173 |
| Uber Technologies, Inc. [†] | 8.00% | 11/1/2026 | 1,265 | 1,338,528 |
| VeriSign, Inc. | 2.70% | 6/15/2031 | 613 | 623,783 |
| <i>Total</i> | | | | <u>28,852,664</u> |
| Investment Companies 0.10% | | | | |
| Temasek Financial I Ltd. (Singapore) ^(e) | 2.50% | 10/6/2070 | 1,480 | 1,355,596 |
| Iron – Steel 0.28% | | | | |
| CSN Resources SA (Brazil) ^(e) | 4.625% | 6/10/2031 | 1,280 | 1,265,600 |
| United States Steel Corp. | 6.875% | 3/1/2029 | 2,294 | 2,448,799 |
| <i>Total</i> | | | | <u>3,714,399</u> |
| Leisure Time 1.37% | | | | |
| Carnival Corp. [†] | 4.00% | 8/1/2028 | 3,464 | 3,502,970 |
| Carnival Corp. [†] | 5.75% | 3/1/2027 | 1,212 | 1,254,420 |

Schedule of Investments (unaudited)(continued)

BOND-DEBENTURE PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|---|---------------|---------------|------------------------|-------------------|
| Leisure Time (continued) | | | | |
| Carnival Corp.† | 7.625% | 3/1/2026 | \$ 748 | \$ 799,425 |
| Carnival Corp.† | 9.875% | 8/1/2027 | 1,155 | 1,334,442 |
| Carnival Corp.† | 11.50% | 4/1/2023 | 2,462 | 2,751,285 |
| Life Time, Inc.† | 5.75% | 1/15/2026 | 1,438 | 1,490,127 |
| NCL Corp. Ltd.† | 5.875% | 3/15/2026 | 2,637 | 2,706,472 |
| Pinnacle Bidco plc ^(d) | 5.50% | 2/15/2025 | EUR 1,129 | 1,349,612 |
| Royal Caribbean Cruises Ltd. | 3.70% | 3/15/2028 | \$1,318 | 1,264,450 |
| Royal Caribbean Cruises Ltd.† | 9.125% | 6/15/2023 | 1,374 | 1,494,988 |
| <i>Total</i> | | | | <u>17,948,191</u> |
| Lodging 0.83% | | | | |
| Boyd Gaming Corp. | 4.75% | 12/1/2027 | 1,201 | 1,239,366 |
| Genting New York LLC/GENNY Capital, Inc.† | 3.30% | 2/15/2026 | 1,306 | 1,295,795 |
| Hilton Domestic Operating Co., Inc. | 4.875% | 1/15/2030 | 2,132 | 2,289,789 |
| Melco Resorts Finance Ltd. (Hong Kong) ^(e) | 5.75% | 7/21/2028 | 1,262 | 1,292,433 |
| Travel + Leisure Co. | 6.00% | 4/1/2027 | 1,612 | 1,789,432 |
| Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp.† | 5.25% | 5/15/2027 | 1,346 | 1,361,398 |
| Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp.† | 5.50% | 3/1/2025 | 1,640 | 1,674,850 |
| <i>Total</i> | | | | <u>10,943,063</u> |
| Machinery: Construction & Mining 0.10% | | | | |
| Terex Corp.† | 5.00% | 5/15/2029 | 1,235 | 1,281,312 |
| Machinery – Diversified 0.55% | | | | |
| Dover Corp. | 2.95% | 11/4/2029 | 1,320 | 1,407,223 |
| IDEX Corp. | 3.00% | 5/1/2030 | 1,082 | 1,142,392 |
| Maxim Crane Works Holdings Capital LLC† | 10.125% | 8/1/2024 | 1,080 | 1,107,000 |
| TK Elevator Holdco GmbH ^(d) | 6.625% | 7/15/2028 | EUR 600 | 740,047 |
| Westinghouse Air Brake Technologies Corp. | 3.45% | 11/15/2026 | \$1,338 | 1,432,617 |
| Xylem, Inc. | 3.25% | 11/1/2026 | 1,231 | 1,337,295 |
| <i>Total</i> | | | | <u>7,166,574</u> |
| Media 2.02% | | | | |
| AMC Networks, Inc. | 4.75% | 8/1/2025 | 1,317 | 1,351,571 |
| Cable Onda SA (Panama) ^(e) | 4.50% | 1/30/2030 | 1,365 | 1,434,397 |
| Cable One, Inc.† | 4.00% | 11/15/2030 | 1,926 | 1,921,185 |
| CCO Holdings LLC/CCO Holdings Capital Corp.† | 5.125% | 5/1/2027 | 2,783 | 2,901,445 |
| Clear Channel Worldwide Holdings, Inc.† | 5.125% | 8/15/2027 | 1,148 | 1,189,477 |
| CSC Holdings LLC† | 5.50% | 4/15/2027 | 1,257 | 1,310,234 |

See Notes to Schedule of Investments.

Schedule of Investments (unaudited)(continued)

BOND-DEBENTURE PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|---|---|------------------|------------------------|------------------|
| Media (continued) | | | | |
| Diamond Sports Group LLC/Diamond Sports Finance Co.† | 5.375% | 8/15/2026 | \$2,019 | \$ 1,335,064 |
| Diamond Sports Group LLC/Diamond Sports Finance Co.† | 6.625% | 8/15/2027 | 2,255 | 990,351 |
| DISH DBS Corp. | 7.75% | 7/1/2026 | 3,228 | 3,649,173 |
| News Corp.† | 3.875% | 5/15/2029 | 1,559 | 1,603,821 |
| Nexstar Media, Inc.† | 4.75% | 11/1/2028 | 1,280 | 1,329,453 |
| Nexstar Media, Inc.† | 5.625% | 7/15/2027 | 1,122 | 1,188,451 |
| Radiate Holdco LLC/Radiate Finance, Inc.† | 4.50% | 9/15/2026 | 635 | 656,431 |
| Radiate Holdco LLC/Radiate Finance, Inc.† | 6.50% | 9/15/2028 | 1,399 | 1,428,491 |
| UPC Broadband Finco BV (Netherlands) ^(c) | 4.875% | 7/15/2031 | 2,867 | 2,938,990 |
| Urban One, Inc.† | 7.375% | 2/1/2028 | 1,159 | 1,244,198 |
| <i>Total</i> | | | | 26,472,732 |
| Metal Fabricate - Hardware 0.06% | | | | |
| Roller Bearing Co. of America, Inc. ^(b) | 4.375% | 10/15/2029 | 734 | 753,268 |
| Mining 1.86% | | | | |
| Alcoa Nederland Holding BV (Netherlands) ^(c) | 4.125% | 3/31/2029 | 1,745 | 1,818,081 |
| Anglo American Capital plc (United Kingdom) ^(c) | 3.95% | 9/10/2050 | 1,101 | 1,180,708 |
| Anglo American Capital plc (United Kingdom) ^(c) | 5.625% | 4/1/2030 | 1,100 | 1,328,336 |
| Antofagasta plc (Chile) ^(c) | 2.375% | 10/14/2030 | 1,164 | 1,124,727 |
| Corp. Nacional del Cobre de Chile (Chile) ^(c) | 3.75% | 1/15/2031 | 998 | 1,075,194 |
| FMG Resources August 2006 Pty Ltd. (Australia) ^(c) | 4.375% | 4/1/2031 | 2,395 | 2,477,867 |
| Freeport-McMoRan, Inc. | 4.125% | 3/1/2028 | 1,375 | 1,426,562 |
| Freeport-McMoRan, Inc. | 4.25% | 3/1/2030 | 2,039 | 2,161,340 |
| Freeport-McMoRan, Inc. | 4.375% | 8/1/2028 | 1,084 | 1,135,490 |
| Freeport-McMoRan, Inc. | 4.625% | 8/1/2030 | 1,277 | 1,382,352 |
| Glencore Funding LLC† | 3.875% | 4/27/2051 | 952 | 997,495 |
| Hecla Mining Co. | 7.25% | 2/15/2028 | 1,053 | 1,135,634 |
| Kaiser Aluminum Corp.† | 4.50% | 6/1/2031 | 1,528 | 1,568,110 |
| Mirabela Nickel Ltd. | 1.00% | 9/10/2044 | 15 | 2 ^(g) |
| Newmont Corp. | 2.25% | 10/1/2030 | 2,118 | 2,108,484 |
| Novelis Corp.† | 4.75% | 1/30/2030 | 1,571 | 1,655,755 |
| Teck Resources Ltd. (Canada) ^(c) | 3.90% | 7/15/2030 | 691 | 751,047 |
| Yamana Gold, Inc. (Canada) ^(c) | 2.63% | 8/15/2031 | 1,153 | 1,127,790 |
| <i>Total</i> | | | | 24,454,974 |
| Miscellaneous Manufacturing 0.10% | | | | |
| General Electric Co. | 3.446% (3 Mo. LIBOR + 3.33%) [#] | – ^(f) | 1,283 | 1,258,698 |

Schedule of Investments (unaudited)(continued)

BOND-DEBENTURE PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|--|---------------|---------------|------------------------|--------------|
| Oil & Gas 8.95% | | | | |
| Antero Resources Corp.† | 5.375% | 3/1/2030 | \$ 1,170 | \$ 1,233,648 |
| Apache Corp. | 4.25% | 1/15/2030 | 1,920 | 2,072,467 |
| Apache Corp. | 4.75% | 4/15/2043 | 698 | 757,072 |
| Apache Corp. | 5.10% | 9/1/2040 | 2,518 | 2,823,257 |
| California Resources Corp.† | 7.125% | 2/1/2026 | 1,743 | 1,841,619 |
| Callon Petroleum Co. | 6.125% | 10/1/2024 | 1,005 | 989,322 |
| Callon Petroleum Co. | 6.375% | 7/1/2026 | 1,761 | 1,687,646 |
| Callon Petroleum Co.† | 8.00% | 8/1/2028 | 691 | 683,475 |
| Cenovus Energy, Inc. (Canada) ^(e) | 2.65% | 1/15/2032 | 753 | 739,484 |
| Cenovus Energy, Inc. (Canada) ^(e) | 3.75% | 2/15/2052 | 810 | 788,253 |
| Cenovus Energy, Inc. (Canada) ^(e) | 5.375% | 7/15/2025 | 589 | 671,144 |
| Cenovus Energy, Inc. (Canada) ^(e) | 5.40% | 6/15/2047 | 1,743 | 2,142,124 |
| Centennial Resource Production LLC† | 5.375% | 1/15/2026 | 2,211 | 2,173,546 |
| Centennial Resource Production LLC† | 6.875% | 4/1/2027 | 2,838 | 2,895,753 |
| Comstock Resources, Inc.† | 5.875% | 1/15/2030 | 446 | 464,462 |
| Comstock Resources, Inc.† | 6.75% | 3/1/2029 | 1,213 | 1,311,556 |
| Continental Resources, Inc. | 4.375% | 1/15/2028 | 2,148 | 2,378,910 |
| Continental Resources, Inc.† | 5.75% | 1/15/2031 | 2,285 | 2,764,850 |
| CrownRock LP/CrownRock Finance, Inc.† | 5.00% | 5/1/2029 | 1,172 | 1,225,150 |
| Diamondback Energy, Inc. | 3.50% | 12/1/2029 | 1,922 | 2,056,732 |
| Diamondback Energy, Inc. | 4.40% | 3/24/2051 | 3,011 | 3,421,298 |
| Diamondback Energy, Inc. | 4.75% | 5/31/2025 | 1,296 | 1,448,413 |
| Encino Acquisition Partners Holdings LLC† | 8.50% | 5/1/2028 | 1,265 | 1,295,075 |
| Endeavor Energy Resources LP/EER Finance, Inc.† | 5.50% | 1/30/2026 | 1,131 | 1,179,661 |
| Endeavor Energy Resources LP/EER Finance, Inc.† | 5.75% | 1/30/2028 | 1,114 | 1,173,878 |
| EQT Corp.† | 3.625% | 5/15/2031 | 630 | 657,248 |
| EQT Corp. | 6.625% | 2/1/2025 | 1,604 | 1,837,863 |
| Exxon Mobil Corp. | 3.043% | 3/1/2026 | 1,101 | 1,188,861 |
| Helmerich & Payne, Inc.† | 2.90% | 9/29/2031 | 1,714 | 1,719,473 |
| Hilcorp Energy I LP/Hilcorp Finance Co.† | 5.75% | 2/1/2029 | 1,014 | 1,043,153 |
| Hilcorp Energy I LP/Hilcorp Finance Co.† | 6.00% | 2/1/2031 | 897 | 923,282 |
| Hilcorp Energy I LP/Hilcorp Finance Co.† | 6.25% | 11/1/2028 | 1,234 | 1,281,028 |
| Laredo Petroleum, Inc.† | 7.75% | 7/31/2029 | 1,442 | 1,447,407 |
| Laredo Petroleum, Inc. | 10.125% | 1/15/2028 | 2,908 | 3,148,201 |
| Lukoil Securities BV (Netherlands) ^{†(e)} | 3.875% | 5/6/2030 | 1,150 | 1,210,432 |
| Matador Resources Co. | 5.875% | 9/15/2026 | 838 | 867,355 |
| MC Brazil Downstream Trading SARL (Luxembourg) ^{†(e)} | 7.25% | 6/30/2031 | 1,320 | 1,329,148 |
| MEG Energy Corp. (Canada) ^{†(e)} | 5.875% | 2/1/2029 | 1,812 | 1,855,850 |

See Notes to Schedule of Investments.

Schedule of Investments (unaudited)(continued)

BOND-DEBENTURE PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|--|---------------|---------------|------------------------|--------------|
| Oil & Gas (continued) | | | | |
| MEG Energy Corp. (Canada) ^{†(c)} | 7.125% | 2/1/2027 | \$3,885 | \$ 4,083,912 |
| Murphy Oil Corp. | 5.875% | 12/1/2027 | 1,175 | 1,224,350 |
| Murphy Oil Corp. | 6.375% | 7/15/2028 | 1,140 | 1,206,975 |
| Occidental Petroleum Corp. | 3.50% | 8/15/2029 | 3,381 | 3,443,109 |
| Occidental Petroleum Corp. | 4.10% | 2/15/2047 | 735 | 700,216 |
| Occidental Petroleum Corp. | 4.40% | 8/15/2049 | 1,017 | 999,742 |
| Occidental Petroleum Corp. | 6.125% | 1/1/2031 | 4,380 | 5,263,555 |
| Occidental Petroleum Corp. | 6.625% | 9/1/2030 | 837 | 1,032,649 |
| Occidental Petroleum Corp. | 7.50% | 5/1/2031 | 613 | 797,820 |
| Ovintiv, Inc. | 6.50% | 8/15/2034 | 735 | 992,483 |
| Ovintiv, Inc. | 6.50% | 2/1/2038 | 1,948 | 2,685,011 |
| Ovintiv, Inc. | 6.625% | 8/15/2037 | 233 | 320,179 |
| Parsley Energy LLC/Parsley Finance Corp. [†] | 5.625% | 10/15/2027 | 802 | 858,381 |
| Patterson-UTI Energy, Inc. | 3.95% | 2/1/2028 | 796 | 800,381 |
| Patterson-UTI Energy, Inc. | 5.15% | 11/15/2029 | 1,562 | 1,604,631 |
| PDC Energy, Inc. | 5.75% | 5/15/2026 | 2,368 | 2,468,640 |
| Petroleos Mexicanos (Mexico) ^(c) | 5.95% | 1/28/2031 | 1,389 | 1,348,337 |
| Petroleos Mexicanos (Mexico) ^(c) | 6.84% | 1/23/2030 | 2,317 | 2,396,288 |
| Precision Drilling Corp. (Canada) ^{†(c)} | 6.875% | 1/15/2029 | 1,295 | 1,354,570 |
| Qatar Petroleum (Qatar) ^{†(c)} | 3.30% | 7/12/2051 | 2,264 | 2,291,213 |
| Range Resources Corp. | 5.00% | 3/15/2023 | 911 | 946,301 |
| Range Resources Corp. [†] | 8.25% | 1/15/2029 | 1,900 | 2,139,970 |
| Saudi Arabian Oil Co. (Saudi Arabia) ^{†(c)} | 4.375% | 4/16/2049 | 1,441 | 1,640,420 |
| Shell International Finance BV (Netherlands) ^(c) | 6.375% | 12/15/2038 | 1,473 | 2,176,507 |
| SM Energy Co. | 5.625% | 6/1/2025 | 493 | 496,648 |
| SM Energy Co. | 6.625% | 1/15/2027 | 2,149 | 2,207,270 |
| SM Energy Co. | 6.75% | 9/15/2026 | 2,506 | 2,562,611 |
| Southwestern Energy Co. [†] | 5.375% | 2/1/2029 | 904 | 968,238 |
| Southwestern Energy Co. | 5.375% | 3/15/2030 | 1,821 | 1,967,545 |
| Southwestern Energy Co. | 6.45% | 1/23/2025 | 1,106 | 1,219,166 |
| Southwestern Energy Co. | 7.75% | 10/1/2027 | 1,120 | 1,211,336 |
| Southwestern Energy Co. | 8.375% | 9/15/2028 | 1,608 | 1,823,440 |
| Tengizchevroil Finance Co. International Ltd. (Kazakhstan) ^{†(c)} | 3.25% | 8/15/2030 | 1,185 | 1,203,794 |
| Texaco Capital, Inc. | 8.625% | 11/15/2031 | 722 | 1,121,302 |
| Viper Energy Partners LP [†] | 5.375% | 11/1/2027 | 1,155 | 1,206,542 |
| <i>Total</i> | | | | 117,491,628 |

Schedule of Investments (unaudited)(continued)

BOND-DEBENTURE PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|---|---|-----------------|------------------------|------------------|
| Oil & Gas Services 0.37% | | | | |
| Oceaneering International, Inc. | 4.65% | 11/15/2024 | \$1,454 | \$ 1,484,897 |
| Oceaneering International, Inc. | 6.00% | 2/1/2028 | 2,094 | 2,129,326 |
| TechnipFMC plc (United Kingdom) ^(e) | 6.50% | 2/1/2026 | 1,172 | 1,257,310 |
| <i>Total</i> | | | | <u>4,871,533</u> |
| Packaging & Containers 0.46% | | | | |
| Ball Corp. | 2.875% | 8/15/2030 | 2,889 | 2,807,747 |
| Crown Cork & Seal Co., Inc. | 7.375% | 12/15/2026 | 1,295 | 1,609,458 |
| Klabn Austria GmbH (Austria) ^(e) | 3.20% | 1/12/2031 | 302 | 288,413 |
| Sealed Air Corp. [†] | 6.875% | 7/15/2033 | 1,060 | 1,386,735 |
| <i>Total</i> | | | | <u>6,092,353</u> |
| Pharmaceuticals 0.64% | | | | |
| Bausch Health Cos, Inc. [†] | 5.00% | 1/30/2028 | 4,006 | 3,806,561 |
| Bausch Health Cos, Inc. [†] | 5.25% | 1/30/2030 | 1,109 | 1,035,828 |
| CVS Health Corp. | 3.625% | 4/1/2027 | 1,079 | 1,188,946 |
| Jazz Securities DAC (Ireland) ^(e) | 4.375% | 1/15/2029 | 1,088 | 1,128,855 |
| Zoetis, Inc. | 3.90% | 8/20/2028 | 1,159 | 1,303,608 |
| <i>Total</i> | | | | <u>8,463,798</u> |
| Pipelines 2.37% | | | | |
| Abu Dhabi Crude Oil Pipeline LLC (United Arab Emirates) ^(e) | 4.60% | 11/2/2047 | 1,779 | 2,105,726 |
| Al Candelaria Spain SLU (Spain) ^(e) | 5.75% | 6/15/2033 | 1,095 | 1,090,067 |
| Al Candelaria Spain SLU (Spain) ^(e) | 7.50% | 12/15/2028 | 1,300 | 1,412,957 |
| Buckeye Partners LP | 6.375% (3 Mo. LIBOR + 4.02%) [#] | 1/22/2078 | 2,470 | 2,273,721 |
| Cheniere Energy Partners LP [†] | 3.25% | 1/31/2032 | 1,448 | 1,454,588 |
| Colonial Enterprises, Inc. [†] | 3.25% | 5/15/2030 | 748 | 806,569 |
| CQP Holdco LP/BIP-V Chinook Holdco LLC [†] | 5.50% | 6/15/2031 | 2,120 | 2,257,376 |
| Energy Transfer LP | 6.50% (5 Yr. Treasury CMT + 5.69%) [#] | ^{-(f)} | 1,317 | 1,374,777 |
| Florida Gas Transmission Co. LLC [†] | 4.35% | 7/15/2025 | 1,145 | 1,261,283 |
| Galaxy Pipeline Assets Bidco Ltd. (United Arab Emirates) ^(e) | 3.25% | 9/30/2040 | 2,201 | 2,223,603 |
| NGPL PipeCo LLC [†] | 3.25% | 7/15/2031 | 1,215 | 1,245,810 |
| NGPL PipeCo LLC [†] | 4.875% | 8/15/2027 | 2,012 | 2,285,078 |
| Northern Natural Gas Co. [†] | 4.30% | 1/15/2049 | 811 | 946,141 |
| Sabal Trail Transmission LLC [†] | 4.246% | 5/1/2028 | 1,125 | 1,267,623 |
| Sabine Pass Liquefaction LLC | 4.20% | 3/15/2028 | 775 | 865,899 |

See Notes to Schedule of Investments.

Schedule of Investments (unaudited)(continued)

BOND-DEBENTURE PORTFOLIO *September 30, 2021*

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|---|---------------|---------------|------------------------|-------------------|
| Pipelines (continued) | | | | |
| Sabine Pass Liquefaction LLC | 4.50% | 5/15/2030 | \$2,290 | \$ 2,641,063 |
| Transportadora de Gas Internacional SA ESP (Colombia) ^{(f)(e)} | 5.55% | 11/1/2028 | 1,306 | 1,486,293 |
| Venture Global Calcasieu Pass LLC [†] | 3.875% | 8/15/2029 | 889 | 916,826 |
| Venture Global Calcasieu Pass LLC [†] | 4.125% | 8/15/2031 | 889 | 927,894 |
| Western Midstream Operating LP | 5.30% | 2/1/2030 | 2,002 | <u>2,214,712</u> |
| <i>Total</i> | | | | <u>31,058,006</u> |
| Real Estate 0.53% | | | | |
| Canary Wharf Group Investment Holdings plc ^(d) | 3.375% | 4/23/2028 | GBP 875 | 1,202,493 |
| Corp. Inmobiliaria Vesta SAB de CV (Mexico) ^{(f)(e)} | 3.625% | 5/13/2031 | \$1,186 | 1,204,086 |
| Hunt Cos., Inc. [†] | 5.25% | 4/15/2029 | 2,981 | 2,925,449 |
| Kennedy-Wilson, Inc. | 4.75% | 3/1/2029 | 814 | 829,263 |
| Kennedy-Wilson, Inc. | 5.00% | 3/1/2031 | 814 | <u>833,333</u> |
| <i>Total</i> | | | | <u>6,994,624</u> |
| REITS 2.14% | | | | |
| Alexandria Real Estate Equities, Inc. | 2.00% | 5/18/2032 | 1,019 | 988,687 |
| Alexandria Real Estate Equities, Inc. | 4.90% | 12/15/2030 | 645 | 780,627 |
| American Campus Communities Operating Partnership LP | 3.875% | 1/30/2031 | 1,916 | 2,139,416 |
| American Homes 4 Rent LP | 3.375% | 7/15/2051 | 1,385 | 1,408,013 |
| American Homes 4 Rent LP | 4.90% | 2/15/2029 | 859 | 1,005,904 |
| Crown Castle International Corp. | 4.15% | 7/1/2050 | 1,917 | 2,182,229 |
| CyrusOne LP/CyrusOne Finance Corp. | 2.15% | 11/1/2030 | 1,373 | 1,291,897 |
| GLP Capital LP/GLP Financing II, Inc. | 4.00% | 1/15/2031 | 1,278 | 1,380,048 |
| Goodman US Finance Four LLC [†] | 4.50% | 10/15/2037 | 1,137 | 1,320,985 |
| Goodman US Finance Three LLC [†] | 3.70% | 3/15/2028 | 769 | 833,360 |
| Host Hotels & Resorts LP | 3.50% | 9/15/2030 | 1,746 | 1,815,113 |
| Invitation Homes Operating Partnership LP | 2.00% | 8/15/2031 | 1,147 | 1,102,330 |
| Ladder Capital Finance Holdings LLLP/Ladder Capital Finance Corp. [†] | 4.75% | 6/15/2029 | 1,154 | 1,147,307 |
| MGM Growth Properties Operating Partnership LP/MGP Finance Co-Issuer, Inc. [†] | 4.625% | 6/15/2025 | 889 | 959,009 |
| MPT Operating Partnership LP/MPT Finance Corp. | 5.00% | 10/15/2027 | 1,192 | 1,257,560 |
| Park Intermediate Holdings LLC/PK Domestic Property LLC/PK Finance Co-Issuer [†] | 5.875% | 10/1/2028 | 1,138 | 1,204,766 |
| Prologis LP | 4.375% | 2/1/2029 | 1,106 | 1,288,531 |
| Rayonier LP | 2.75% | 5/17/2031 | 1,674 | 1,668,207 |
| SBA Communications Corp. | 3.875% | 2/15/2027 | 1,936 | 2,008,600 |

Schedule of Investments (unaudited)(continued)

BOND-DEBENTURE PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|---|---------------|---------------|------------------------|--------------------|
| REITS (continued) | | | | |
| Vornado Realty LP | 3.40% | 6/1/2031 | \$ 1,218 | \$ 1,261,889 |
| Weyerhaeuser Co. | 7.375% | 3/15/2032 | 716 | 1,020,548 |
| <i>Total</i> | | | | 28,065,026 |
| Retail 2.43% | | | | |
| AutoNation, Inc. | 4.75% | 6/1/2030 | 684 | 798,356 |
| Bath & Body Works, Inc. | 6.875% | 11/1/2035 | 2,257 | 2,835,356 |
| Best Buy Co., Inc. | 4.45% | 10/1/2028 | 1,332 | 1,534,148 |
| Carvana Co. [†] | 5.625% | 10/1/2025 | 1,252 | 1,295,864 |
| Carvana Co. [†] | 5.875% | 10/1/2028 | 1,760 | 1,819,761 |
| Costco Wholesale Corp. | 1.75% | 4/20/2032 | 1,511 | 1,482,925 |
| Dollar General Corp. | 3.50% | 4/3/2030 | 1,350 | 1,485,884 |
| Gap, Inc. (The) [†] | 3.625% | 10/1/2029 | 629 | 631,359 |
| Gap, Inc. (The) [†] | 3.875% | 10/1/2031 | 629 | 629,786 |
| IRB Holding Corp. [†] | 7.00% | 6/15/2025 | 843 | 896,088 |
| Kohl's Corp. | 5.55% | 7/17/2045 | 1,411 | 1,692,878 |
| Macy's Retail Holdings LLC | 4.50% | 12/15/2034 | 846 | 833,149 |
| Macy's Retail Holdings LLC [†] | 5.875% | 4/1/2029 | 864 | 941,090 |
| Murphy Oil USA, Inc. | 4.75% | 9/15/2029 | 1,180 | 1,250,800 |
| Nordstrom, Inc. | 4.25% | 8/1/2031 | 1,191 | 1,207,621 |
| Penske Automotive Group, Inc. | 3.50% | 9/1/2025 | 751 | 773,530 |
| PetSmart, Inc./PetSmart Finance Corp. [†] | 4.75% | 2/15/2028 | 1,455 | 1,496,831 |
| PetSmart, Inc./PetSmart Finance Corp. [†] | 7.75% | 2/15/2029 | 1,214 | 1,326,362 |
| Rite Aid Corp. | 7.70% | 2/15/2027 | 752 | 689,028 |
| Staples, Inc. [†] | 7.50% | 4/15/2026 | 1,299 | 1,319,141 |
| Starbucks Corp. | 4.45% | 8/15/2049 | 1,287 | 1,575,765 |
| Stonegate Pub Co. Financing 2019 plc ^(d) | 8.00% | 7/13/2025 | GBP 906 | 1,267,133 |
| Stonegate Pub Co. Financing 2019 plc ^(d) | 8.25% | 7/31/2025 | GBP 1,221 | 1,734,079 |
| Tiffany & Co. | 4.90% | 10/1/2044 | \$ 1,816 | 2,440,324 |
| <i>Total</i> | | | | 31,957,258 |
| Savings & Loans 0.00% | | | | |
| Washington Mutual Bank ^(h) | 6.875% | 6/15/2011 | 1,250 | 125 ^(g) |
| Semiconductors 0.55% | | | | |
| KLA Corp. | 4.10% | 3/15/2029 | 776 | 883,717 |
| Lam Research Corp. | 4.875% | 3/15/2049 | 808 | 1,090,404 |
| Microchip Technology, Inc. | 4.25% | 9/1/2025 | 978 | 1,022,875 |
| Micron Technology, Inc. | 5.327% | 2/6/2029 | 1,388 | 1,652,275 |
| NXP BV/NXP Funding LLC/NXP USA, Inc. (Netherlands) ^(e) | 3.40% | 5/1/2030 | 1,117 | 1,213,267 |

See Notes to Schedule of Investments.

Schedule of Investments (unaudited)(continued)

BOND-DEBENTURE PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|--|---------------|---------------|------------------------|-------------------|
| Semiconductors (continued) | | | | |
| ON Semiconductor Corp.† | 3.875% | 9/1/2028 | \$ 98 | \$ 101,308 |
| SK Hynix, Inc. (South Korea) ^{†(e)} | 2.375% | 1/19/2031 | 1,331 | 1,293,007 |
| <i>Total</i> | | | | <u>7,256,853</u> |
| Software 1.86% | | | | |
| Activision Blizzard, Inc. | 2.50% | 9/15/2050 | 1,687 | 1,464,057 |
| Autodesk, Inc. | 3.50% | 6/15/2027 | 1,446 | 1,586,495 |
| Intuit, Inc. | 1.65% | 7/15/2030 | 1,150 | 1,121,883 |
| MSCI, Inc.† | 3.25% | 8/15/2033 | 1,228 | 1,243,608 |
| MSCI, Inc.† | 3.875% | 2/15/2031 | 2,447 | 2,569,350 |
| MSCI, Inc.† | 4.00% | 11/15/2029 | 1,167 | 1,236,962 |
| Playtika Holding Corp. (Israel) ^{†(e)} | 4.25% | 3/15/2029 | 852 | 855,783 |
| PTC, Inc.† | 4.00% | 2/15/2028 | 1,077 | 1,106,617 |
| Roper Technologies, Inc. | 1.75% | 2/15/2031 | 1,917 | 1,829,592 |
| salesforce.com, Inc. | 3.70% | 4/11/2028 | 1,580 | 1,774,660 |
| ServiceNow, Inc. | 1.40% | 9/1/2030 | 1,297 | 1,217,397 |
| Twilio, Inc. | 3.625% | 3/15/2029 | 4,170 | 4,271,122 |
| Twilio, Inc. | 3.875% | 3/15/2031 | 3,004 | 3,079,280 |
| Veritas US, Inc./Veritas Bermuda Ltd.† | 7.50% | 9/1/2025 | 1,087 | 1,131,839 |
| <i>Total</i> | | | | <u>24,488,645</u> |
| Telecommunications 2.41% | | | | |
| Altice France Holding SA (Luxembourg) ^{†(e)} | 6.00% | 2/15/2028 | 934 | 898,433 |
| Altice France Holding SA (Luxembourg) ^{†(e)} | 10.50% | 5/15/2027 | 1,789 | 1,958,687 |
| Connect Finco SARL/Connect US Finco LLC (Luxembourg) ^{†(e)} | 6.75% | 10/1/2026 | 2,264 | 2,371,676 |
| Frontier Communications Holdings LLC† | 5.00% | 5/1/2028 | 1,549 | 1,628,386 |
| Frontier Communications Holdings LLC† | 5.875% | 10/15/2027 | 882 | 938,228 |
| Frontier Communications Holdings LLC† | 6.75% | 5/1/2029 | 1,194 | 1,259,963 |
| Hughes Satellite Systems Corp. | 5.25% | 8/1/2026 | 1,111 | 1,254,041 |
| Motorola Solutions, Inc. | 4.60% | 5/23/2029 | 1,513 | 1,758,199 |
| Sprint Capital Corp. | 6.875% | 11/15/2028 | 5,656 | 7,246,750 |
| Switch Ltd.† | 3.75% | 9/15/2028 | 1,106 | 1,123,972 |
| T-Mobile USA, Inc. | 3.375% | 4/15/2029 | 2,457 | 2,566,336 |
| T-Mobile USA, Inc. | 3.875% | 4/15/2030 | 1,099 | 1,214,059 |
| Vmed O2 UK Financing I plc (United Kingdom) ^{†(e)} | 4.25% | 1/31/2031 | 2,494 | 2,490,882 |
| VTR Comunicaciones SpA (Chile) ^{†(e)} | 5.125% | 1/15/2028 | 327 | 347,415 |
| Windstream Escrow LLC/Windstream Escrow Finance Corp.† | 7.75% | 8/15/2028 | 1,122 | 1,173,629 |

Schedule of Investments (unaudited)(continued)

BOND-DEBENTURE PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|---|------------------------------|---------------|------------------------|--------------------|
| Telecommunications (continued) | | | | |
| Xiaomi Best Time International Ltd. (Hong Kong) ^{†(e)} | 4.10% | 7/14/2051 | \$1,186 | \$ 1,208,763 |
| Zayo Group Holdings, Inc. [†] | 4.00% | 3/1/2027 | 1,051 | 1,047,300 |
| Zayo Group Holdings, Inc. [†] | 6.125% | 3/1/2028 | 1,183 | <u>1,200,958</u> |
| <i>Total</i> | | | | <u>31,687,677</u> |
| Toys/Games/Hobbies 0.40% | | | | |
| Hasbro, Inc. | 3.90% | 11/19/2029 | 2,327 | 2,571,627 |
| Hasbro, Inc. | 5.10% | 5/15/2044 | 1,761 | 2,132,417 |
| Mattel, Inc. [†] | 5.875% | 12/15/2027 | 512 | <u>555,520</u> |
| <i>Total</i> | | | | <u>5,259,564</u> |
| Transportation 0.53% | | | | |
| Autoridad del Canal de Panama (Panama) ^{†(e)} | 4.95% | 7/29/2035 | 1,000 | 1,229,809 |
| Central Japan Railway Co. (Japan) ^{†(e)} | 4.25% | 11/24/2045 | 1,524 | 1,846,789 |
| CH Robinson Worldwide, Inc. | 4.20% | 4/15/2028 | 1,736 | 1,967,823 |
| FedEx Corp. 2020-1 Class AA Pass Through Trust | 1.875% | 2/20/2034 | 1,870 | <u>1,855,217</u> |
| <i>Total</i> | | | | <u>6,899,638</u> |
| <i>Total Corporate Bonds (cost \$795,531,850)</i> | | | | |
| | | | | <u>844,018,029</u> |
| FLOATING RATE LOANS⁽ⁱ⁾ 7.66% | | | | |
| Aerospace/Defense 0.22% | | | | |
| Alloy Finco Limited 2020 USD | | | | |
| Term Loan B2 (Jersey) ^(e) | 8.50% (3 Mo. LIBOR + 6.50%) | 3/6/2024 | 656 | 660,536 |
| Alloy Finco Limited USD Holdco | | | | |
| PIK Term Loan 13.50% (Jersey) ^(e) | 0.50% | 3/6/2025 | 1,099 | 1,079,332 |
| TransDigm, Inc. 2020 Term Loan F | | | | |
| | 2.334% (1 Mo. LIBOR + 2.25%) | 12/9/2025 | 1,224 | <u>1,210,392</u> |
| <i>Total</i> | | | | <u>2,950,260</u> |
| Air Transportation 0.11% | | | | |
| SkyMiles IP Ltd. 2020 Skymiles | | | | |
| Term Loan B | 4.75% (3 Mo. LIBOR + 3.75%) | 10/20/2027 | 1,317 | <u>1,402,526</u> |
| Auto Parts & Equipment 0.07% | | | | |
| Truck Hero, Inc. 2021 Term Loan B | | | | |
| | 4.00% (1 Mo. LIBOR + 3.25%) | 1/31/2028 | 952 | <u>950,972</u> |
| Beverages 0.09% | | | | |
| Triton Water Holdings, Inc | | | | |
| Term Loan (Spain) ^(e) | 4.00% (3 Mo. LIBOR + 3.50%) | 3/31/2028 | 1,145 | <u>1,144,757</u> |

See Notes to Schedule of Investments.

Schedule of Investments (unaudited)(continued)

BOND-DEBENTURE PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|---|------------------------------|---------------|------------------------|--------------------------|
| Building & Construction 0.18% | | | | |
| Centuri Group, Inc Term Loan B | 3.00% (3 Mo. LIBOR + 2.50%) | 8/27/2028 | \$1,283 | \$ 1,284,049 |
| USIC Holdings, Inc. 2021 Term Loan | 3.584% (1 Mo. LIBOR + 3.50%) | 5/12/2028 | 1,019 | <u>1,019,936</u> |
| <i>Total</i> | | | | <u>2,303,985</u> |
| Building Materials 0.13% | | | | |
| ACProducts, Inc. 2021 Term Loan B | 4.75% (3 Mo. LIBOR + 4.25%) | 5/17/2028 | 1,743 | <u>1,742,421</u> |
| Cable & Satellite Television 0.18% | | | | |
| Cablevision Lightpath LLC Term Loan B | 3.75% (1 Mo. LIBOR + 3.25%) | 11/30/2027 | 591 | 591,946 |
| Virgin Media Bristol LLC USD Term Loan N | 2.584% (1 Mo. LIBOR + 2.50%) | 1/31/2028 | 1,776 | <u>1,766,081</u> |
| <i>Total</i> | | | | <u>2,358,027</u> |
| Chemicals 0.15% | | | | |
| Messer Industries GmbH 2018 USD Term Loan | 2.584% (3 Mo. LIBOR + 2.50%) | 3/1/2026 | 1,060 | 1,055,962 |
| Starfruit Finco B.V 2018 USD Term Loan B (Netherlands) ^(c) | 2.832% (1 Mo. LIBOR + 2.75%) | 10/1/2025 | 919 | <u>913,749</u> |
| <i>Total</i> | | | | <u>1,969,711</u> |
| Consumer/Commercial/Lease Financing 0.09% | | | | |
| Blackhawk Network Holdings, Inc 2018 1st Lien Term Loan | 3.084% (1 Mo. LIBOR + 3.00%) | 6/15/2025 | 1,207 | <u>1,199,555</u> |
| Diversified Capital Goods 0.09% | | | | |
| LSF11 A5 Holdco LLC Term Loan B | – ⁽ⁱ⁾ | 9/30/2028 | 1,134 | 1,136,398 ^(k) |
| UTEX Industries Inc. 2020 First Out Exit Term Loan A | 8.50% (1 Mo. LIBOR + 7.00%) | 12/3/2025 | 47 | 47,823 |
| UTEX Industries Inc. 2020 Second Out Term Loan | 5.25% (1 Mo. LIBOR + 5.25%) | 12/3/2025 | 54 | <u>53,656</u> |
| <i>Total</i> | | | | <u>1,237,877</u> |

Schedule of Investments (unaudited)(continued)

BOND-DEBENTURE PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|---|-------------------------------|---------------|------------------------|--------------------------------|
| Electric: Generation 0.10% | | | | |
| EFS Cogen Holdings I LLC 2020 Term Loan B | 4.50% (3 Mo. LIBOR + 3.50%) | 10/1/2027 | \$1,094 | \$ 1,098,942 |
| Frontera Generation Holdings LLC 2021 2nd Lien Term Loan | 3.75% (Prime Rate + .50%) | 7/28/2028 | 129 | 73,421 |
| Frontera Generation Holdings LLC 2021 Term Loan | 14.00% (3 Mo. LIBOR + 13.00%) | 6/30/2026 | 134 | <u>142,003^(k)</u> |
| <i>Total</i> | | | | <u>1,314,366</u> |
| Electric: Integrated 0.11% | | | | |
| Astoria Energy LLC 2020 Term Loan B | 4.50% (3 Mo. LIBOR + 3.50%) | 12/10/2027 | 1,496 | <u>1,503,360</u> |
| Electronics 0.10% | | | | |
| Atlas CC Acquisition Corp Term Loan B | 5.00% (3 Mo. LIBOR + 4.25%) | 5/25/2028 | 1,265 | <u>1,271,015</u> |
| Gas Distribution 0.35% | | | | |
| CQP Holdco LP 2021 Term Loan B | 4.25% (1 Mo. LIBOR + 3.75%) | 6/5/2028 | 1,858 | 1,854,212 |
| NorthRiver Midstream Finance LP 2018 Term Loan B (Canada) ^(c) | 3.395% (3 Mo. LIBOR + 3.25%) | 10/1/2025 | 1,580 | 1,578,625 |
| Oryx Midstream Holdings LLC Term Loan B | — ⁽ⁱ⁾ | 9/29/2028 | 1,188 | <u>1,188,476^(k)</u> |
| <i>Total</i> | | | | <u>4,621,313</u> |
| Health Facilities 0.23% | | | | |
| Heartland Dental, LLC 2018 1st Lien Term Loan | 3.585% (1 Mo. LIBOR + 3.50%) | 4/30/2025 | 1,202 | 1,193,322 |
| Select Medical Corporation 2017 Term Loan B | 2.34% (1 Mo. LIBOR + 2.25%) | 3/6/2025 | 1,822 | <u>1,813,968</u> |
| <i>Total</i> | | | | <u>3,007,290</u> |
| Health Services 0.45% | | | | |
| Global Medical Response, Inc. 2020 Term Loan B | 5.75% (3 Mo. LIBOR + 4.75%) | 10/2/2025 | 1,846 | 1,855,067 |
| National Mentor Holdings, Inc. 2021 Delayed Draw Term Loan ^(l) | 3.75% | 3/2/2028 | 84 | 83,661 |

See Notes to Schedule of Investments.

Schedule of Investments (unaudited)(continued)

BOND-DEBENTURE PORTFOLIO *September 30, 2021*

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|--|--|---------------|------------------------|------------------|
| Health Services (continued) | | | | |
| National Mentor Holdings, Inc. 2021 Term Loan | 4.50% (1 Mo. LIBOR + 3.75%) (3 Mo. LIBOR + 3.75%) | 2/18/2028 | \$ 1,798 | \$ 1,799,750 |
| National Mentor Holdings, Inc. 2021 Term Loan C | 4.50% (3 Mo. LIBOR + 3.75%) | 3/2/2028 | 57 | 56,758 |
| RegionalCare Hospital Partners Holdings, Inc. 2018 Term Loan B | 3.835% (1 Mo. LIBOR + 3.75%) | 11/16/2025 | 971 | 971,001 |
| U.S. Renal Care, Inc. 2019 Term Loan B | 5.084% (1 Mo. LIBOR + 5.00%) | 6/26/2026 | 1,172 | <u>1,171,991</u> |
| <i>Total</i> | | | | <u>5,938,228</u> |
| Hotels 0.11% | | | | |
| Four Seasons Hotels Limited New 1st Lien Term Loan (Canada) ^(e) | 2.087% (1 Mo. LIBOR + 2.00%) | 11/30/2023 | 1,503 | <u>1,500,473</u> |
| Insurance Brokerage 0.09% | | | | |
| Hub International Limited 2018 Term Loan B | 2.875% (3 Mo. LIBOR + 2.75%) | 4/25/2025 | 1,155 | <u>1,144,826</u> |
| Investments & Miscellaneous Financial Services 0.32% | | | | |
| HighTower Holdings LLC 2021 Delayed Draw Term Loan ^(f) | 4.00% | 4/21/2028 | 382 | 382,893 |
| HighTower Holdings LLC 2021 Term Loan B | 4.75% (3 Mo. LIBOR + 4.00%) | 4/21/2028 | 1,818 | 1,820,553 |
| Hudson River Trading LLC 2021 Term Loan | 3.084% (1 Mo. LIBOR + 3.00%) | 3/20/2028 | 1,958 | <u>1,949,251</u> |
| <i>Total</i> | | | | <u>4,152,697</u> |
| Machinery 0.11% | | | | |
| Vertical US Newco Inc Term Loan B | 4.00% (3 Mo. LIBOR + 3.50%) | 7/29/2027 | 1,423 | <u>1,427,040</u> |
| Managed Care 0.08% | | | | |
| MedRisk, Inc. 2021 Term Loan B | 4.50% (1 Mo. LIBOR + 3.75%) | 5/10/2028 | 1,004 | <u>1,004,558</u> |

Schedule of Investments (unaudited)(continued)

BOND-DEBENTURE PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|--|--------------------------------|---------------|------------------------|--------------------------------|
| Manufacturing 0.22% | | | | |
| ASP Unifrax Holdings Inc 2021 Bridge Term Loan ^(l) | –(i) | 8/2/2028 | \$1,686 | \$ 1,686,000 |
| ASP Unifrax Holdings Inc 2021 Unsecured Bridge Facility ^(l) | –(i) | 8/2/2029 | 1,205 | <u>1,205,000</u> |
| <i>Total</i> | | | | <u>2,891,000</u> |
| Media: Content 0.48% | | | | |
| Gray Television, Inc. 2021 Second Lien Bridge Term Loan ^(l) | –(i) | 8/12/2022 | 3,757 | 3,756,758 ^(k) |
| Nexstar Broadcasting, Inc. 2018 Term Loan B3 | 2.334% (1 Mo. LIBOR + 2.25%) | 1/17/2024 | 1,021 | 1,020,782 |
| Univision Communications, Inc. 2021 Term Loan B | –(i) | 5/5/2028 | 1,470 | <u>1,469,247</u> |
| <i>Total</i> | | | | <u>6,246,787</u> |
| Medical Products 0.38% | | | | |
| Medline Industries, Inc. Bridge Term Loan ^(l) | –(i) | 8/4/2022 | 2,399 | 2,398,781 ^(k) |
| Medline Industries, Inc. Unsecured Bridge Term Loan ^(l) | –(i) | 8/4/2022 | 2,587 | <u>2,586,617^(k)</u> |
| <i>Total</i> | | | | <u>4,985,398</u> |
| Personal & Household Products 0.10% | | | | |
| FGI Operating Company, LLC Exit Term Loan | 10.132% (3 Mo. LIBOR + 10.00%) | 5/16/2022 | 83 | 10,375 ^(k) |
| Springs Windows Fashions, LLC 2021 Term Loan B | –(i) | 9/17/2028 | 1,339 | <u>1,331,218</u> |
| <i>Total</i> | | | | <u>1,341,593</u> |
| Rail 0.13% | | | | |
| Genesee & Wyoming Inc. (New) Term Loan | 2.132% (3 Mo. LIBOR + 2.00%) | 12/30/2026 | 1,714 | <u>1,705,447</u> |
| Recreation & Travel 0.29% | | | | |
| Alterra Mountain Company Term Loan B1 | 2.834% (1 Mo. LIBOR + 2.75%) | 7/31/2024 | 1,118 | 1,112,248 |
| Delta 2 (LUX) S.a.r.l. 2018 USD Term Loan (Luxembourg) ^(c) | 3.50% (1 Mo. LIBOR + 2.50%) | 2/1/2024 | 1,198 | 1,196,301 |

See Notes to Schedule of Investments.

31

Schedule of Investments (unaudited)(continued)

BOND-DEBENTURE PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|---|--|---------------|------------------------|-------------------|
| Recreation & Travel (continued) | | | | |
| Motion Finco Sarl Delayed Draw Term Loan B2 (Luxembourg) ^(c) | 3.382% (3 Mo. LIBOR + 3.25%) | 11/12/2026 | \$ 184 | \$ 178,883 |
| Motion Finco Sarl USD Term Loan B1 (Luxembourg) ^(c) | 3.382% (3 Mo. LIBOR + 3.25%) | 11/12/2026 | 1,393 | <u>1,351,379</u> |
| <i>Total</i> | | | | <u>3,838,811</u> |
| Restaurants 0.27% | | | | |
| IRB Holding Corp 2020 Term Loan B | 3.75% (3 Mo. LIBOR + 2.75%) (6 Mo. LIBOR + 2.75%) | 2/5/2025 | 1,753 | 1,753,460 |
| Panera Bread Company Term Loan A | 2.334% (1 Mo. LIBOR + 2.25%) | 7/18/2022 | 1,756 | <u>1,729,423</u> |
| <i>Total</i> | | | | <u>3,482,883</u> |
| Software/Services 0.97% | | | | |
| Cornerstone OnDemand, Inc. 2021 Term Loan B | 3.334% (1 Mo. LIBOR + 3.25%) | 4/22/2027 | 948 | 947,965 |
| LogMeIn, Inc. Term Loan B | 4.833% (1 Mo. LIBOR + 4.75%) | 8/31/2027 | 3,973 | 3,975,428 |
| Magenta Buyer LLC 2021 USD 1st Lien Term Loan | 5.75% (3 Mo. LIBOR + 5.00%) | 7/27/2028 | 1,342 | 1,344,049 |
| Peraton Corp. Term Loan B | 4.50% (1 Mo. LIBOR + 3.75%) | 2/1/2028 | 1,187 | 1,189,545 |
| Polaris Newco LLC USD Term Loan B | 4.50% (6 Mo. LIBOR + 4.00%) | 6/2/2028 | 1,513 | 1,518,220 |
| RealPage, Inc 1st Lien Term Loan | 3.75% (1 Mo. LIBOR + 3.25%) | 4/24/2028 | 1,404 | 1,401,478 |
| Tibco Software Inc. 2020 Term Loan B3 | 3.834% (1 Mo. LIBOR + 3.75%) | 6/30/2026 | 1,182 | 1,176,910 |
| Ultimate Software Group Inc (The) Term Loan B | 3.834% (1 Mo. LIBOR + 3.75%) | 5/4/2026 | 1,195 | <u>1,198,305</u> |
| <i>Total</i> | | | | <u>12,751,900</u> |
| Specialty Retail 0.66% | | | | |
| Birkenstock GmbH & Co. KG USD Term Loan B (Germany) ^(c) | 4.25% (3 Mo. LIBOR + 3.75%) | 4/27/2028 | 882 | 882,707 |

Schedule of Investments (unaudited)(continued)

BOND-DEBENTURE PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|--|-------------------------------|---------------|------------------------|------------------|
| Specialty Retail (continued) | | | | |
| BJ's Wholesale Club, Inc. 2017 1st Lien Term Loan | 2.083% (1 Mo. LIBOR + 2.00%) | 2/3/2024 | \$ 908 | \$ 909,709 |
| Claire's Stores, Inc. 2019 Term Loan B | 6.584% (1 Mo. LIBOR + 6.50%) | 12/18/2026 | 675 | 669,131 |
| Foundation Building Materials Holding Company LLC 2021 Term Loan | 3.75% (3 Mo. LIBOR + 3.25%) | 2/3/2028 | 681 | 676,798 |
| Harbor Freight Tools USA, Inc. 2021 Term Loan B | 3.25% (1 Mo. LIBOR + 2.75%) | 10/19/2027 | 906 | 907,075 |
| Mavis Tire Express Services Corp. 2021 Term Loan B | 4.75% (1 Mo. LIBOR + 4.00%) | 5/4/2028 | 1,414 | 1,419,020 |
| Michaels Companies, Inc. 2021 Term Loan B | 5.00% (3 Mo. LIBOR + 4.25%) | 4/15/2028 | 720 | 721,238 |
| Petco Health and Wellness Company, Inc. 2021 Term Loan B | 4.00% (3 Mo. LIBOR + 3.25%) | 3/3/2028 | 1,574 | 1,575,544 |
| Winterfell Financing Sarl EUR Term Loan B ^(d) | 3.50% (3 Mo. EURIBOR + 3.50%) | 5/4/2028 | EUR 806 | <u>927,841</u> |
| <i>Total</i> | | | | <u>8,689,063</u> |
| Support: Services 0.67% | | | | |
| Avis Budget Car Rental, LLC 2020 Term Loan B | 1.84% (1 Mo. LIBOR + 1.75%) | 8/6/2027 | \$1,225 | 1,201,384 |
| Brown Group Holding, LLC Term Loan B | 3.25% (3 Mo. LIBOR + 2.75%) | 6/7/2028 | 1,127 | 1,127,893 |
| CoreLogic, Inc. Term Loan | 4.00% (1 Mo. LIBOR + 3.50%) | 6/2/2028 | 1,658 | 1,658,695 |
| Drive Chassis HoldCo, LLC 2019 2nd Lien Term Loan | 7.119% (3 Mo. LIBOR + 7.00%) | 4/10/2026 | 1,300 | 1,321,131 |
| Pike Corporation 2021 Incremental Term Loan B | 3.09% (1 Mo. LIBOR + 3.00%) | 1/21/2028 | 896 | 897,308 |
| Rent-A-Center, Inc. 2021 First Lien Term Loan B | 3.374% (3 Mo. LIBOR + 3.25%) | 2/17/2028 | 471 | 473,111 |

See Notes to Schedule of Investments.

Schedule of Investments (unaudited)(continued)

BOND-DEBENTURE PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|---|------------------------------|---------------|------------------------|--------------------|
| Support: Services (continued) | | | | |
| Team Health Holdings, Inc. | | | | |
| 1st Lien Term Loan | 3.75% (1 Mo. LIBOR + 2.75%) | 2/6/2024 | \$1,296 | \$ 1,266,722 |
| WEX Inc. 2021 Term Loan | 2.334% (1 Mo. LIBOR + 2.25%) | 3/31/2028 | 854 | <u>851,212</u> |
| <i>Total</i> | | | | <u>8,797,456</u> |
| Technology Hardware & Equipment 0.13% | | | | |
| Atlas CC Acquisition Corp Term Loan C | | | | |
| | 5.00% (3 Mo. LIBOR + 4.25%) | 5/25/2028 | 257 | 258,511 |
| Delta TopCo, Inc. 2020 Term Loan B | 4.50% (3 Mo. LIBOR + 3.75%) | 12/1/2027 | 1,450 | <u>1,453,658</u> |
| <i>Total</i> | | | | <u>1,712,169</u> |
| <i>Total Floating Rate Loans (cost \$99,563,361)</i> | | | | <u>100,587,764</u> |
| FOREIGN GOVERNMENT OBLIGATIONS 2.27% | | | | |
| Angola 0.25% | | | | |
| Republic of Angola ^{†(e)} | 9.125% | 11/26/2049 | 1,720 | 1,753,403 |
| Republic of Angola ^{†(e)} | 9.375% | 5/8/2048 | 1,483 | <u>1,535,320</u> |
| <i>Total</i> | | | | <u>3,288,723</u> |
| Bermuda 0.13% | | | | |
| Bermuda Government International Bond [†] | 2.375% | 8/20/2030 | 896 | 891,520 |
| Bermuda Government International Bond [†] | 3.375% | 8/20/2050 | 794 | <u>799,637</u> |
| <i>Total</i> | | | | <u>1,691,157</u> |
| Cayman Islands 0.10% | | | | |
| Ivory Coast Government International Bond ^{†(d)} | 5.875% | 10/17/2031 | EUR 1,090 | <u>1,320,100</u> |
| Colombia 0.21% | | | | |
| Colombia Government International Bond ^(e) | 5.20% | 5/15/2049 | \$2,773 | <u>2,769,229</u> |
| Costa Rica 0.25% | | | | |
| Costa Rica Government International Bond ^{†(e)} | 7.158% | 3/12/2045 | 3,251 | <u>3,263,191</u> |
| Ecuador 0.15% | | | | |
| Ecuador Government International Bond ^{†(e)} | 5.00% | 7/31/2030 | 2,246 | <u>1,892,133</u> |
| Egypt 0.13% | | | | |
| Arab Republic of Egypt ^{†(e)} | 5.577% | 2/21/2023 | 1,626 | <u>1,676,577</u> |

Schedule of Investments (unaudited)(continued)

BOND-DEBENTURE PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|---|---------------|---------------|------------------------|--------------|
| Ghana 0.15% | | | | |
| Republic of Ghana ^{†(e)} | 6.375% | 2/11/2027 | \$2,079 | \$ 1,962,316 |
| Kenya 0.32% | | | | |
| Republic of Kenya ^{†(e)} | 7.25% | 2/28/2028 | 1,918 | 2,112,424 |
| Republic of Kenya ^{†(e)} | 8.25% | 2/28/2048 | 1,924 | 2,086,414 |
| <i>Total</i> | | | | 4,198,838 |
| Oman 0.10% | | | | |
| Oman Sovereign Sukuk Co. ^{†(e)} | 4.875% | 6/15/2030 | 1,253 | 1,320,638 |
| Senegal 0.09% | | | | |
| Senegal Government International Bond ^{†(d)} | 5.375% | 6/8/2037 | EUR 1,071 | 1,225,557 |
| South Africa 0.17% | | | | |
| Republic of South Africa ^(e) | 5.75% | 9/30/2049 | \$2,334 | 2,229,483 |
| Sri Lanka 0.13% | | | | |
| Republic of Sri Lanka ^{†(e)} | 5.875% | 7/25/2022 | 2,340 | 1,719,900 |
| United Arab Emirates 0.09% | | | | |
| Abu Dhabi Government International ^{†(e)} | 3.125% | 5/3/2026 | 1,107 | 1,198,405 |
| <i>Total Foreign Government Obligations (cost \$29,845,896)</i> | | | | 29,756,247 |
| MUNICIPAL BONDS 2.54% | | | | |
| Air Transportation 0.08% | | | | |
| County of Miami-Dade FL Aviation Revenue | 4.28% | 10/1/2041 | 950 | 1,046,119 |
| Education 0.52% | | | | |
| California State University | 3.899% | 11/1/2047 | 1,975 | 2,306,480 |
| Ohio University | 5.59% | 12/1/2114 | 1,000 | 1,482,516 |
| Permanent University Fund - Texas A&M University System | 3.66% | 7/1/2047 | 1,070 | 1,158,491 |
| Regents of the University of California Medical Ce | 3.006% | 5/15/2050 | 885 | 906,745 |
| Regents of the University of California Medical Center | 6.548% | 5/15/2048 | 600 | 927,645 |
| <i>Total</i> | | | | 6,781,877 |
| General Obligation 0.63% | | | | |
| City of Chicago IL | 6.314% | 1/1/2044 | 475 | 624,971 |
| City of Chicago IL | 7.781% | 1/1/2035 | 405 | 561,650 |
| City of Portland OR | 7.701% | 6/1/2022 | 550 | 576,355 |

See Notes to Schedule of Investments.

Schedule of Investments (unaudited)(continued)

BOND-DEBENTURE PORTFOLIO *September 30, 2021*

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|---|---------------|---------------|------------------------|--------------|
| General Obligation (continued) | | | | |
| Commonwealth of Pennsylvania | 5.45% | 2/15/2030 | \$ 836 | \$ 1,031,363 |
| District of Columbia | 5.591% | 12/1/2034 | 795 | 1,021,441 |
| State of Illinois | 5.10% | 6/1/2033 | 3,010 | 3,510,636 |
| University of North Carolina at Chapel Hill | 3.847% | 12/1/2034 | 855 | 1,009,044 |
| <i>Total</i> | | | | 8,335,460 |
| Lease Obligation 0.07% | | | | |
| State of Wisconsin | 3.294% | 5/1/2037 | 790 | 873,164 |
| Miscellaneous 0.29% | | | | |
| County of Miami-Dade FL | 2.786% | 10/1/2037 | 575 | 572,370 |
| Dallas Convention Center Hotel Development Corp., | 7.088% | 1/1/2042 | 1,210 | 1,704,303 |
| New York City Industrial Development Agency [†] | 11.00% | 3/1/2029 | 1,135 | 1,531,927 |
| <i>Total</i> | | | | 3,808,600 |
| Revenue – Utilities – Other 0.10% | | | | |
| City of San Antonio TX Electric & Gas Systems Revenue | 5.718% | 2/1/2041 | 980 | 1,372,970 |
| Tax Revenue 0.28% | | | | |
| Massachusetts School Building Authority | 5.715% | 8/15/2039 | 1,220 | 1,683,380 |
| Memphis-Shelby County Industrial Development Board ^(h) | 7.00% | 7/1/2045 | 1,415 | 1,264,150 |
| New York State Dormitory Authority | 3.19% | 2/15/2043 | 310 | 330,922 |
| Regional Transportation District Sales Tax Revenue | 2.387% | 11/1/2037 | 455 | 443,138 |
| <i>Total</i> | | | | 3,721,590 |
| Taxable Revenue – Water & Sewer 0.05% | | | | |
| City & County Honolulu HI Wastewater System Revenue | 1.623% | 7/1/2031 | 390 | 379,107 |
| City & County Honolulu HI Wastewater System Revenue | 2.574% | 7/1/2041 | 260 | 258,407 |
| <i>Total</i> | | | | 637,514 |
| Transportation 0.52% | | | | |
| Chicago Transit Authority Sales Tax Receipts Fund | 6.20% | 12/1/2040 | 1,030 | 1,415,100 |
| Foothill-Eastern Transportation Corridor Agency | 4.094% | 1/15/2049 | 787 | 831,548 |
| Metropolitan Transportation Authority | 5.175% | 11/15/2049 | 1,000 | 1,371,556 |
| Metropolitan Transportation Authority | 6.668% | 11/15/2039 | 525 | 755,288 |

Schedule of Investments (unaudited)(continued)

BOND-DEBENTURE PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|--|--|---------------|------------------------|-------------------|
| Transportation (continued) | | | | |
| New Jersey Transportation Trust Fund Authority | 4.131% | 6/15/2042 | \$ 1,075 | \$ 1,227,754 |
| Port of Seattle WA | 3.755% | 5/1/2036 | 1,105 | 1,203,491 |
| <i>Total</i> | | | | <u>6,804,737</u> |
| <i>Total Municipal Bonds (cost \$30,711,084)</i> | | | | <u>33,382,031</u> |
| NON-AGENCY COMMERCIAL MORTGAGE-BACKED SECURITIES 5.16% | | | | |
| Angel Oak Mortgage Trust 2020-1 A1 [†] | 2.466% ^{¶(m)} | 12/25/2059 | 302 | 304,205 |
| Atrium Hotel Portfolio Trust 2018-ATRM A [†] | 1.034% (1 Mo. LIBOR + .95%) [¶] | 6/15/2035 | 2,083 | 2,086,991 |
| BBCMS Mortgage Trust 2018-C2 C | 5.135% ^{¶(m)} | 12/15/2051 | 1,011 | 1,138,239 |
| BBCMS Mortgage Trust 2019-BWAY A [†] | 1.04% (1 Mo. LIBOR + .96%) [¶] | 11/15/2034 | 1,750 | 1,747,325 |
| Benchmark Mortgage Trust 2019-B12 WMA [†] | 4.388% ^{¶(m)} | 8/15/2052 | 2,892 | 2,883,064 |
| BHMS 2018-ATLS A [†] | 1.334% (1 Mo. LIBOR + 1.25%) [¶] | 7/15/2035 | 3,300 | 3,313,613 |
| BX 2021-MFM1 B [†] | 1.034% (1 Mo. LIBOR + .95%) [¶] | 1/15/2034 | 400 | 400,816 |
| BX 2021-MFM1 C [†] | 1.284% (1 Mo. LIBOR + 1.20%) [¶] | 1/15/2034 | 250 | 250,627 |
| BX Commercial Mortgage Trust 2020-VIV4 A [†] | 2.843% | 3/9/2044 | 829 | 865,957 |
| BX Commercial Mortgage Trust 2021-VOLT A [†] | 0.80% (1 Mo. LIBOR + .70%) [¶] | 9/15/2036 | 2,630 | 2,635,149 |
| CF Trust 2019-BOSS A1 | 4.75% (1 Mo. LIBOR + 3.25%) [¶] | 12/15/2021 | 1,340 | 1,235,711 |
| Citigroup Commercial Mortgage Trust 2016-GC36 C | 4.909% ^{¶(m)} | 2/10/2049 | 480 | 500,700 |
| Citigroup Commercial Mortgage Trust 2016-P3 D [†] | 2.804% ^{¶(m)} | 4/15/2049 | 828 | 689,184 |
| COMM Mortgage Trust 2014-UBS5 AM | 4.193% ^{¶(m)} | 9/10/2047 | 1,161 | 1,242,457 |
| COMM Mortgage Trust 2020-SBX C [†] | 2.056% ^{¶(m)} | 1/10/2038 | 350 | 352,797 |
| COMM Mortgage Trust 2020-SBX D [†] | 2.399% ^{¶(m)} | 1/10/2038 | 500 | 502,078 |
| Commercial Mortgage Pass-Through Certificates 2020-SBX A [†] | 1.67% | 1/10/2038 | 450 | 455,487 |
| Credit Suisse Mortgage Capital Certificates 2019-ICE4 C [†] | 1.514% (1 Mo. LIBOR + 1.43%) [¶] | 5/15/2036 | 3,000 | 3,006,480 |

See Notes to Schedule of Investments.

37

Schedule of Investments (unaudited)(continued)

BOND-DEBENTURE PORTFOLIO *September 30, 2021*

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|--|---|---------------|------------------------|------------|
| NON-AGENCY COMMERCIAL MORTGAGE-BACKED SECURITIES (continued) | | | | |
| Credit Suisse Mortgage Capital Certificates | | | | |
| 2019-ICE4 D ⁺ | 1.684% (1 Mo. LIBOR + 1.60%) [#] | 5/15/2036 | \$ 924 | \$ 928,009 |
| Credit Suisse Mortgage Capital Certificates | | | | |
| 2021-BRIT A | 3.709% | 5/15/2023 | 4,500 | 4,516,399 |
| CSMC 2020-AFC1 Trust A1 ⁺ | 2.24% ^(m) | 2/25/2050 | 792 | 799,704 |
| CSMC 2021-BPNY A ⁺ | 3.798% (1 Mo. LIBOR + 3.71%) [#] | 8/15/2023 | 2,420 | 2,420,232 |
| Deephaven Residential Mortgage | | | | |
| Trust 2020-1 A1 ⁺ | 2.339% ^(m) | 1/25/2060 | 425 | 427,918 |
| Fontainebleau Miami Beach Trust 2019-FBLU A ⁺ | 3.144% | 12/10/2036 | 780 | 817,229 |
| Fontainebleau Miami Beach Trust 2019-FBLU B ⁺ | 3.447% | 12/10/2036 | 800 | 838,684 |
| GCAT Trust 2020-NQM1 A1 ⁺ | 2.247% | 1/25/2060 | 277 | 279,024 |
| Great Wolf Trust 2019-WOLF A ⁺ | 1.118% (1 Mo. LIBOR + 1.03%) [#] | 12/15/2036 | 3,317 | 3,319,807 |
| Great Wolf Trust 2019-WOLF D ⁺ | 2.017% (1 Mo. LIBOR + 1.93%) [#] | 12/15/2036 | 2,923 | 2,909,544 |
| GS Mortgage Securities Corp. | | | | |
| Trust 2021-RENT E ⁺ | 2.834% (1 Mo. LIBOR + 2.75%) [#] | 11/21/2035 | 650 | 651,312 |
| GS Mortgage Securities Corp. | | | | |
| Trust 2021-RENT F ⁺ | 3.734% (1 Mo. LIBOR + 3.65%) [#] | 11/21/2035 | 500 | 501,523 |
| GS Mortgage Securities Corp. | | | | |
| Trust 2021-RENT G ⁺ | 5.784% (1 Mo. LIBOR + 5.70%) [#] | 11/21/2035 | 100 | 101,269 |
| GS Mortgage Securities Corp. | | | | |
| Trust 2021-RSMZ MZ ⁺ | 9.584% (1 Mo. LIBOR + 9.50%) [#] | 6/15/2026 | 4,000 | 4,010,913 |
| GS Mortgage Securities | | | | |
| Trust 2020-GSA2 E ⁺ | 2.25% | 12/12/2053 | 550 | 449,806 |
| Hilton Orlando Trust 2018-ORL A ⁺ | 1.004% (1 Mo. LIBOR + .92%) [#] | 12/15/2034 | 557 | 557,607 |
| HPLY Trust 2019-HIT A ⁺ | 1.084% (1 Mo. LIBOR + 1.00%) [#] | 11/15/2036 | 1,043 | 1,044,386 |
| JPMCC Commercial Mortgage Securities | | | | |
| Trust 2017-JP5 C | 4.009% ^(m) | 3/15/2050 | 821 | 863,789 |
| JPMorgan Chase Commercial Mortgage Securities Trust 2017-MARK A ⁺ | | | | |
| | 3.392% | 6/5/2032 | 1,000 | 1,007,446 |

Schedule of Investments (unaudited)(continued)

BOND-DEBENTURE PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|--|---|---------------|------------------------|------------|
| NON-AGENCY COMMERCIAL MORTGAGE-BACKED SECURITIES (continued) | | | | |
| JPMorgan Chase Commercial Mortgage Securities Trust 2020-ACE A ⁺ | 3.287% | 1/10/2037 | \$ 550 | \$ 572,760 |
| JPMorgan Chase Commercial Mortgage Securities Trust 2020-ACE B ⁺ | 3.64% | 1/10/2037 | 490 | 503,430 |
| JPMorgan Chase Commercial Mortgage Securities Trust 2021-BOLT D ⁺ | 6.784% (1 Mo. LIBOR + 6.70%) [#] | 8/15/2033 | 2,110 | 2,112,511 |
| KIND Trust 2021-KIND E ⁺ | 3.334% (1 Mo. LIBOR + 3.25%) [#] | 8/15/2038 | 2,420 | 2,429,244 |
| KKR Industrial Portfolio Trust 2021-KDIP D ⁺ | 1.334% (1 Mo. LIBOR + 1.25%) [#] | 12/15/2037 | 350 | 350,138 |
| KKR Industrial Portfolio Trust 2021-KDIP E ⁺ | 1.634% (1 Mo. LIBOR + 1.55%) [#] | 12/15/2037 | 570 | 569,926 |
| KKR Industrial Portfolio Trust 2021-KDIP F ⁺ | 2.134% (1 Mo. LIBOR + 2.05%) [#] | 12/15/2037 | 626 | 628,046 |
| Life Mortgage Trust 2021-BMR E ⁺ | 1.834% (1 Mo. LIBOR + 1.75%) [#] | 3/15/2038 | 1,200 | 1,204,610 |
| New Residential Mortgage Loan Trust 2020-NQM1 A1 ⁺ | 2.464% ^{#(m)} | 1/26/2060 | 278 | 280,303 |
| One New York Plaza Trust 2020-1NYP B ⁺ | 1.584% (1 Mo. LIBOR + 1.50%) [#] | 1/15/2026 | 600 | 603,311 |
| One New York Plaza Trust 2020-1NYP C ⁺ | 2.284% (1 Mo. LIBOR + 2.20%) [#] | 1/15/2026 | 1,380 | 1,391,444 |
| One New York Plaza Trust 2020-1NYP D ⁺ | 2.834% (1 Mo. LIBOR + 2.75%) [#] | 1/15/2026 | 500 | 505,029 |
| PFP Ltd. 2019-6 A ⁺ | 1.135% (1 Mo. LIBOR + 1.05%) [#] | 4/14/2037 | 741 | 739,989 |
| PFP Ltd. 2019-6 C ⁺ | 2.185% (1 Mo. LIBOR + 2.10%) [#] | 4/14/2037 | 1,995 | 1,995,898 |
| Residential Mortgage Loan Trust 2020-1 A1 ⁺ | 2.376% ^{#(m)} | 2/25/2024 | 207 | 208,875 |
| SLG Office Trust 2021-OVA E ⁺ | 2.851% | 7/15/2041 | 2,310 | 2,248,199 |
| Starwood Mortgage Residential Trust 2020-1 A1 ⁺ | 2.275% ^{#(m)} | 2/25/2050 | 361 | 364,112 |
| Verus Securitization Trust 2020-1 A1 ⁺ | 2.417% | 1/25/2060 | 398 | 403,375 |

See Notes to Schedule of Investments.

Schedule of Investments (unaudited)(continued)

BOND-DEBENTURE PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|---|---|---------------|------------------------|-------------------|
| NON-AGENCY COMMERCIAL MORTGAGE-BACKED SECURITIES (continued) | | | | |
| Wells Fargo Commercial Mortgage Trust 2020-SDAL A [†] | 1.094% (1 Mo. LIBOR + 1.01%) [#] | 2/15/2037 | \$ 582 | \$ 582,162 |
| <i>Total Non-Agency Commercial Mortgage-Backed Securities (cost \$67,216,065)</i> | | | | <u>67,748,843</u> |

| | Dividend Rate | Shares (000) | |
|--|---------------|--------------|------------------------|
| PREFERRED STOCKS 0.07% | | | |
| Transportation Infrastructure | | | |
| ACBL Holdings Corp. Series A | Zero Coupon | 14 | 366,716 |
| ACBL Holdings Corp. Series B | Zero Coupon | 17 | 547,267 |
| <i>Total Preferred Stocks (cost \$765,325)</i> | | | <u>913,983</u> |
| <i>Total Investments in Securities 99.52%</i> (cost \$1,249,180,087) | | | <u>1,306,761,989</u> |
| <i>Less Unfunded Loan Commitments (0.92%)</i> (cost \$12,099,068) | | | <u>(12,099,710)</u> |
| <i>Net Investments in Securities 98.60%</i> (cost \$1,237,081,019) | | | <u>1,294,662,279</u> |
| <i>Other Assets and Liabilities – Net⁽ⁿ⁾ 1.40%</i> | | | <u>18,374,484</u> |
| <i>Net Assets 100.00%</i> | | | <u>\$1,313,036,763</u> |

AUD Australian Dollar.

EUR Euro.

GBP British Pound.

ADR American Depositary Receipt.

CMT Constant Maturity Rate.

CR Custodian Receipt.

EURIBOR Euro Interbank Offered Rate.

LIBOR London Interbank Offered Rate.

PIK Payment-in-kind.

SOFR Secured Overnight Financing Rate.

[†] Security was purchased pursuant to Rule 144A under the Securities Act of 1933 and, unless registered under such Act or exempted from registration, may only be resold to qualified institutional buyers. At September 30, 2021, the total value of Rule 144A securities was \$577,165,013 which represents 43.99% of net assets.

[#] Variable rate security. The interest rate represents the rate in effect at September 30, 2021.

^{*} Non-income producing security.

(a) Variable Rate is Fixed to Float: Rate remains fixed or at Zero Coupon until designated future date.

(b) Securities purchased on a when-issued basis.

(c) Level 3 Investment as described in Note 2(b) in the Notes to Financials. Security valued utilizing third party pricing information without adjustment. Such valuations are based on unobservable inputs. A significant change in third party information could result in a significantly lower or higher value of such Level 3 investments.

(d) Investment in non-U.S. dollar denominated securities.

(e) Foreign security traded in U.S. dollars.

(f) Security is perpetual in nature and has no stated maturity.

(g) Level 3 Investment as described in Note 2(b) in the Notes to Financials. Security fair valued by the Pricing Committee.

Schedule of Investments (unaudited)(continued)

BOND-DEBENTURE PORTFOLIO September 30, 2021

- (h) Defaulted (non-income producing security).
- (i) Floating Rate Loans in which the Fund invests generally pay interest at rates which are periodically re-determined at a margin above the London Interbank Offered Rate ("LIBOR") or the prime rate offered by major U.S. banks. The rate(s) shown is the rate(s) in effect at September 30, 2021.
- (j) Interest rate to be determined.
- (k) Level 3 Investment as described in Note 2(b) in the Notes to Financials. Floating Rate Loans categorized as Level 3 are valued based on a single quotation obtained from a dealer. Accounting principles generally accepted in the United States of America do not require the Fund to create quantitative unobservable inputs that were not developed by the Fund. Therefore, the Fund does not have access to unobservable inputs and cannot disclose such inputs in the valuation.
- (l) Security partially/fully unfunded.
- (m) Interest rate is based on the weighted average interest rates of the underlying mortgages within the mortgage pool.
- (n) Other Assets and Liabilities – Net include net unrealized appreciation/depreciation on forward foreign currency exchange contracts, futures contracts and swaps as follows:

Centrally Cleared Credit Default Swaps on Index/Issuer – Buy Protection at September 30, 2021⁽¹⁾:

| Referenced Index/Issuer | Central Clearing Party | Fund Pays (Quarterly) | Termination Date | Notional Amount | Notional Value | Payments Upfront ⁽²⁾ | Unrealized Appreciation ⁽³⁾ |
|---|------------------------|-----------------------|------------------|-----------------|----------------|---------------------------------|--|
| ICC Rite Aid ⁽⁴⁾⁽⁵⁾ | Bank of America | 5.00% | 12/20/2026 | \$ 933,333 | \$ 761,066 | \$ 167,648 | \$ 4,619 |
| Markit CDX. NA.EM.36 ⁽⁴⁾⁽⁶⁾ | Bank of America | 1.00% | 12/20/2026 | 17,120,000 | 16,436,061 | (588,788) | 95,151 |
| Markit CDX. NA.HY.36 ⁽⁴⁾⁽⁷⁾ | Bank of America | 5.00% | 6/20/2026 | 18,906,000 | 20,646,239 | <u>1,826,516</u> | <u>86,277</u> |
| | | | | | | <u>\$1,405,376</u> | <u>\$186,047</u> |

- (1) If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and make delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash or securities equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities.
- (2) Upfront payments received by Central Clearing Party are presented net of amortization (See Note 2(b)).
- (3) Total unrealized appreciation on Credit Default Swaps on Index/Issuer amounted to \$186,047. Total unrealized depreciation on Credit Default Swaps on Index/Issuer amounted to \$0.
- (4) Central Clearinghouse: Intercontinental Exchange (ICE).
- (5) Moody's Credit Rating: Baa3.
- (6) The Referenced Index is for the Centrally Cleared Credit Default Swaps on Indexes, which is comprised of a basket of emerging markets sovereign issuers.
- (7) The Referenced Index is for the Centrally Cleared Credit Default Swaps on Indexes, which is comprised of a basket of high yield securities.

Credit Default Swaps on Indexes – Sell Protection at September 30, 2021⁽¹⁾:

| Referenced Index* | Swap Counterparty | Fund Receives (Quarterly) | Termination Date | Notional Amount | Notional Value | Payments Upfront ⁽²⁾ | Unrealized Appreciation/ Depreciation ⁽³⁾ | Credit Default Swap Agreements Receivable at Fair Value ⁽⁴⁾ |
|-------------------------|-------------------|---------------------------|------------------|-----------------|----------------|---------------------------------|--|--|
| Markit CMBX. NA.AA.8 | Citibank | 1.500% | 10/17/2057 | 1,000,000 | 1,008,982 | \$5,044 | \$3,938 | \$8,982 |

See Notes to Schedule of Investments.

Schedule of Investments (unaudited)(continued)

BOND-DEBENTURE PORTFOLIO September 30, 2021

| Referenced Index* | Swap Counterparty | Fund Receives (Quarterly) | Termination Date | Notional Amount | Notional Value | Payments Upfront ⁽²⁾ | Unrealized Appreciation/Depreciation ⁽³⁾ | Credit Default Swap |
|-----------------------|-------------------|---------------------------|------------------|-----------------|----------------|---------------------------------|---|---|
| | | | | | | | | Agreements Payable at Fair Value ⁽⁴⁾ |
| Markit CMBX.NA.AA.7 | Citibank | 1.500% | 1/17/2047 | 500,000 | 492,110 | \$ (6,136) | \$ (1,754) | \$ (7,890) |
| Markit CMBX.NA.BBB-9 | Citibank | 3.000% | 9/17/2058 | 1,200,000 | 1,107,262 | (127,937) | 35,199 | (92,738) |
| Markit CMBX.NA.BBB-10 | Morgan Stanley | 3.000% | 11/17/2059 | 1,200,000 | 1,094,989 | (149,949) | 44,938 | (105,011) |
| Markit CMBX.NA.BBB-12 | Morgan Stanley | 3.000% | 8/17/2061 | 1,200,000 | 1,144,549 | (82,303) | 26,852 | (55,451) |
| | | | | | | <u>\$(366,325)</u> | <u>\$105,235</u> | <u>\$(261,090)</u> |
| | | | | | | <u>\$(361,281)</u> | <u>\$109,173</u> | <u>\$(252,108)</u> |

Total Credit Default Swaps on Indexes - Sell Protection

* The Referenced Index is for the Credit Default Swaps on Indexes, which is comprised of a basket of commercial mortgage-backed securities.

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash or securities equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities.
- (2) Upfront payments received by Central Clearing Party are presented net of amortization.
- (3) Total unrealized appreciation on Credit Default Swaps in Indexes amounted to \$110,927. Total unrealized depreciation on Credit Default Swaps on Indexes amounted to \$1,754.
- (4) Includes upfront payments received.

Open Forward Foreign Currency Exchange Contracts at September 30, 2021:

| Forward Foreign Currency Exchange Contracts | Transaction Type | Counterparty | Expiration Date | Foreign Currency | U.S. \$ Cost on Origination Date | U.S. \$ Current Value | Unrealized Appreciation |
|--|------------------|-----------------------------|-----------------|------------------|----------------------------------|-----------------------|-------------------------|
| Australian dollar | Buy | Standard Chartered Bank | 12/1/2021 | 124,000 | \$ 89,105 | \$ 89,666 | \$ 561 |
| Australian dollar | Sell | State Street Bank and Trust | 12/1/2021 | 1,797,000 | 1,312,293 | 1,299,440 | 12,853 |
| British pound | Sell | Barclays Bank plc | 12/7/2021 | 3,150,000 | 4,367,132 | 4,244,454 | 122,678 |
| Euro | Sell | State Street Bank and Trust | 12/10/2021 | 18,074,000 | 21,405,888 | 20,963,654 | 442,234 |
| Japanese yen | Sell | Goldman Sachs | 11/8/2021 | 213,500,000 | 1,951,547 | 1,918,774 | 32,773 |
| Unrealized Appreciation on Forward Foreign Currency Exchange Contracts | | | | | | | <u>\$611,099</u> |

Schedule of Investments (unaudited)(continued)

BOND-DEBENTURE PORTFOLIO September 30, 2021

| Forward Foreign Currency Exchange Contracts | Transaction Type | Counterparty | Expiration Date | Foreign Currency | U.S. \$ Cost on Origination Date | U.S. \$ Current Value | Unrealized Depreciation |
|---|------------------|-----------------------------|-----------------|------------------|----------------------------------|-----------------------|-------------------------|
| Australian dollar | Buy | Bank of America | 12/1/2021 | 73,000 | \$ 52,812 | \$ 52,787 | \$ (25) |
| Australian dollar | Buy | Goldman Sachs | 12/1/2021 | 268,000 | 193,835 | 193,795 | (40) |
| Euro | Buy | Bank of America | 12/10/2021 | 121,000 | 142,163 | 140,345 | (1,818) |
| Euro | Buy | Morgan Stanley | 12/10/2021 | 314,000 | 369,683 | 364,202 | (5,481) |
| Euro | Buy | State Street Bank and Trust | 12/10/2021 | 134,000 | 158,498 | 155,424 | (3,074) |
| Japanese yen | Buy | BNP Paribas S.A. | 11/8/2021 | 16,000,000 | 145,818 | 143,796 | (2,022) |
| Japanese yen | Buy | Morgan Stanley | 11/8/2021 | 15,000,000 | 136,770 | 134,808 | (1,962) |
| Japanese yen | Buy | Morgan Stanley | 11/8/2021 | 19,000,000 | 172,820 | 170,757 | (2,063) |
| Japanese yen | Buy | Standard Chartered Bank | 11/8/2021 | 109,000,000 | 994,310 | 979,608 | (14,702) |
| Japanese yen | Buy | State Street Bank and Trust | 11/8/2021 | 11,000,000 | 100,215 | 98,860 | (1,355) |
| Japanese yen | Buy | State Street Bank and Trust | 11/8/2021 | 26,000,000 | 236,868 | 233,668 | (3,200) |
| Euro | Sell | Morgan Stanley | 12/10/2021 | 106,000 | 122,903 | 122,947 | (44) |
| <i>Unrealized Depreciation on Forward Foreign Currency Exchange Contracts</i> | | | | | | | <u>\$(35,786)</u> |

Open Futures Contracts at September 30, 2021:

| Type | Expiration | Contracts | Position | Notional Amount | Notional Value | Unrealized Appreciation |
|--|---------------|-----------|----------|-----------------|-----------------|-------------------------|
| U.S. 10-Year Treasury Note | December 2021 | 212 | Short | \$ (27,950,479) | \$ (27,901,188) | \$ 49,291 |
| U.S. 5-Year Treasury Note | December 2021 | 1,068 | Short | (132,058,659) | (131,088,657) | 970,002 |
| U.S. Ultra Treasury Bond | December 2021 | 154 | Short | (29,788,707) | (29,423,625) | 365,082 |
| <i>Total Unrealized Appreciation on Open Futures Contracts</i> | | | | | | <u>\$1,384,375</u> |

| Type | Expiration | Contracts | Position | Notional Amount | Notional Value | Unrealized Depreciation |
|--|---------------|-----------|----------|-----------------|----------------|-------------------------|
| U.S. 10-Year Ultra Treasury Note | December 2021 | 12 | Long | \$ 1,780,892 | \$ 1,743,000 | \$ (37,892) |
| U.S. 2-Year Treasury Note | December 2021 | 589 | Long | 129,679,405 | 129,612,211 | (67,194) |
| U.S. Long Bond | December 2021 | 123 | Short | (19,556,764) | (19,583,906) | (27,142) |
| <i>Total Unrealized Depreciation on Open Futures Contracts</i> | | | | | | <u>\$(132,228)</u> |

Schedule of Investments (unaudited)(continued)

BOND-DEBENTURE PORTFOLIO *September 30, 2021*

The following is a summary of the inputs used as of September 30, 2021 in valuing the Fund's investments carried at fair value⁽¹⁾:

| Investment Type⁽²⁾ | Level 1 | Level 2 | Level 3 | Total |
|--------------------------------------|----------------------|------------------------|---------------------|------------------------|
| Long-Term Investments | | | | |
| Asset-Backed Securities | | | | |
| Others | \$ - | \$ 66,367,323 | \$ 2,580,000 | \$ 68,947,323 |
| Remaining Industries | - | 14,671,231 | - | 14,671,231 |
| Common Stocks | | | | |
| Auto Components | - | - | 446,063 | 446,063 |
| Automobiles | - | 2,072,147 | - | 2,072,147 |
| Beverages | 1,269,102 | 949,740 | - | 2,218,842 |
| Electric-Generation | - | - | 20,720 | 20,720 |
| Information Technology Services | 1,975,562 | 2,180,382 | - | 4,155,944 |
| Miscellaneous Financials | - | 393,840 | - | 393,840 |
| Personal Products | - | 19,121 | 1,110,257 | 1,129,378 |
| Specialty Retail | 1,317,445 | - | 302,381 | 1,619,826 |
| Textiles, Apparel & Luxury Goods | 4,047,405 | 1,308,248 | - | 5,355,653 |
| Transportation Infrastructure | - | 92,561 | - | 92,561 |
| Remaining Industries | 126,660,269 | - | - | 126,660,269 |
| Convertible Bonds | - | 2,571,295 | - | 2,571,295 |
| Corporate Bonds | | | | |
| Mining | - | 24,454,972 | 2 | 24,454,974 |
| Savings & Loans | - | - | 125 | 125 |
| Remaining Industries | - | 819,562,930 | - | 819,562,930 |
| Floating Rate Loans | | | | |
| Diversified Capital Goods | - | 101,479 | 1,136,398 | 1,237,877 |
| Electric: Generation | - | 1,172,363 | 142,003 | 1,314,366 |
| Gas Distribution | - | 3,432,837 | 1,188,476 | 4,621,313 |
| Media: Content | - | 2,490,029 | 3,756,758 | 6,246,787 |
| Medical Products | - | - | 4,985,398 | 4,985,398 |
| Personal & Household Products | - | 1,331,218 | 10,375 | 1,341,593 |
| Remaining Industries | - | 80,840,430 | - | 80,840,430 |
| Less Unfunded Commitments | - | (3,357,554) | (8,742,156) | (12,099,710) |
| Foreign Government Obligations | - | 29,756,247 | - | 29,756,247 |
| Municipal Bonds | - | 33,382,031 | - | 33,382,031 |
| Non-Agency Commercial | | | | |
| Mortgage-Backed Securities | - | 67,748,843 | - | 67,748,843 |
| Preferred Stocks | - | 913,983 | - | 913,983 |
| Total | \$135,269,783 | \$1,152,455,696 | \$ 6,936,800 | \$1,294,662,279 |

Schedule of Investments (unaudited)(concluded)

BOND-DEBENTURE PORTFOLIO *September 30, 2021*

| Investment Type⁽²⁾ | Level 1 | Level 2 | Level 3 | Total |
|---|---------------------|-------------------|----------------|---------------------|
| Other Financial Instruments | | | | |
| Centrally Cleared Credit Default Swap Contracts | | | | |
| Assets | \$ - | \$ 186,047 | \$ - | 186,047 |
| Liabilities | - | - | - | - |
| Credit Default Swap Contracts | | | | |
| Assets | - | 8,982 | - | 8,982 |
| Liabilities | - | (261,090) | - | (261,090) |
| Forward Foreign Currency Exchange Contracts | | | | |
| Assets | - | 611,099 | - | 611,099 |
| Liabilities | - | (35,786) | - | (35,786) |
| Futures Contracts | | | | |
| Assets | 1,384,375 | - | - | 1,384,375 |
| Liabilities | (132,228) | - | - | (132,228) |
| Total | \$ 1,252,147 | \$ 509,252 | \$ - | \$ 1,761,399 |

⁽¹⁾ Refer to Note 2(b) for a description of fair value measurements and the three-tier hierarchy of inputs.

⁽²⁾ See Schedule of Investments for fair values in each industry and identification of foreign issuers and/or geography. The table above is presented by Investment Type. Industries are presented within an Investment Type should such Investment Type include securities classified as two or more levels within the three-tier fair value hierarchy. Each Level 3 security is identified on the Schedule of Investments along with the valuation technique utilized.

A reconciliation of Level 3 investments is presented when the Fund has a material amount of Level 3 investments at the beginning or end of the period in relation to the Fund's net assets. Management has determined not to provide a reconciliation as the balance of Level 3 investments was not considered to be material to the Fund's net assets at the beginning or end of the period.

Schedule of Investments (unaudited)

DEVELOPING GROWTH PORTFOLIO September 30, 2021

| Investments | Shares | Fair Value (000) |
|--|--------|------------------|
| LONG-TERM INVESTMENTS 98.47% | | |
| COMMON STOCKS 98.47% | | |
| Aerospace & Defense 2.79% | | |
| Axon Enterprise, Inc.* | 14,822 | \$ 2,594 |
| CAE, Inc. (Canada)* ^(a) | 29,645 | 886 |
| <i>Total</i> | | <u>3,480</u> |
| Auto Components 1.91% | | |
| Fox Factory Holding Corp.* | 10,186 | 1,472 |
| Gentherm, Inc.* | 11,137 | 902 |
| <i>Total</i> | | <u>2,374</u> |
| Banks 2.46% | | |
| Silvergate Capital Corp. Class A* | 13,784 | 1,592 |
| Western Alliance Bancorp | 13,471 | 1,466 |
| <i>Total</i> | | <u>3,058</u> |
| Beverages 1.46% | | |
| Celsius Holdings, Inc.* | 12,961 | 1,168 |
| Duckhorn Portfolio, Inc. (The)* ^(b) | 28,367 | 649 |
| <i>Total</i> | | <u>1,817</u> |
| Biotechnology 14.17% | | |
| Accelaron Pharma, Inc.* | 5,338 | 919 |
| ALX Oncology Holdings, Inc.* | 12,872 | 951 |
| Arena Pharmaceuticals, Inc.* | 10,226 | 609 |
| Biohaven Pharmaceutical Holding Co. Ltd.* | 2,299 | 319 |
| Blueprint Medicines Corp.* | 10,839 | 1,114 |
| Bridgebio Pharma, Inc.* | 18,533 | 869 |
| CareDx, Inc.* | 20,958 | 1,328 |
| Curis, Inc.* | 55,678 | 436 |
| Editas Medicine, Inc.* | 16,530 | 679 |
| Intellia Therapeutics, Inc.* | 11,697 | 1,569 |
| Karuna Therapeutics, Inc.* | 5,106 | 624 |
| Krystal Biotech, Inc.* | 17,864 | 933 |
| Mirati Therapeutics, Inc.* | 9,986 | 1,767 |
| Natera, Inc.* | 19,774 | 2,203 |
| Rocket Pharmaceuticals, Inc.* | 17,798 | 532 |
| SpringWorks Therapeutics, Inc.* | 7,156 | 454 |
| TG Therapeutics, Inc.* | 25,777 | 858 |
| Turning Point Therapeutics, Inc.* | 8,748 | 581 |
| Ultragenyx Pharmaceutical, Inc.* | 10,021 | 904 |
| <i>Total</i> | | <u>17,649</u> |

Schedule of Investments (unaudited)(continued)

DEVELOPING GROWTH PORTFOLIO September 30, 2021

| Investments | Shares | Fair Value (000) |
|---|--------|---------------------|
| Building Products 1.99% | | |
| AZEK Co., Inc. (The)* | 41,509 | \$ 1,516 |
| Trex Co., Inc.* | 9,383 | 957 |
| <i>Total</i> | | <u>2,473</u> |
| Capital Markets 2.00% | | |
| Evercore, Inc. Class A | 11,353 | 1,517 |
| Open Lending Corp. Class A* | 26,941 | 972 |
| <i>Total</i> | | <u>2,489</u> |
| Chemicals 1.86% | | |
| Amyris, Inc.* | 74,583 | 1,024 |
| Balchem Corp. | 8,956 | 1,299 |
| <i>Total</i> | | <u>2,323</u> |
| Communications Equipment 1.80% | | |
| Calix, Inc.* | 45,257 | 2,237 |
| Construction Materials 0.88% | | |
| Eagle Materials, Inc. | 8,384 | 1,100 |
| Diversified Consumer Services 0.23% | | |
| Duolingo, Inc.* | 1,728 | 287 |
| Electronic Equipment, Instruments & Components 1.12% | | |
| Littelfuse, Inc. | 5,117 | 1,398 |
| Energy Equipment & Services 0.20% | | |
| MELI Kaszek Pioneer Corp. Class A* | 23,055 | 255 |
| Health Care Equipment & Supplies 6.82% | | |
| Axonics, Inc.* | 31,505 | 2,051 |
| Figs, Inc. Class A ^(b) | 27,560 | 1,024 |
| Inmode Ltd. (Israel) ^(a) | 15,335 | 2,445 |
| Ortho Clinical Diagnostics Holdings plc* | 30,214 | 558 |
| Shockwave Medical, Inc.* | 11,713 | 2,411 |
| <i>Total</i> | | <u>8,489</u> |
| Health Care Technology 2.35% | | |
| Inspire Medical Systems, Inc.* | 8,424 | 1,962 |
| Phreesia, Inc.* | 15,642 | 965 |
| <i>Total</i> | | <u>2,927</u> |
| Hotels, Restaurants & Leisure 2.03% | | |
| Marriott Vacations Worldwide Corp. | 8,522 | 1,341 |
| Papa John's International, Inc. | 9,363 | 1,189 |
| <i>Total</i> | | <u>2,530</u> |

See Notes to Schedule of Investments.

Schedule of Investments (unaudited)(continued)

DEVELOPING GROWTH PORTFOLIO September 30, 2021

| Investments | Shares | Fair Value (000) |
|---|--------|------------------|
| Household Durables 5.10% | | |
| LGI Homes, Inc.* | 13,918 | \$ 1,975 |
| Sonos, Inc.* | 49,846 | 1,613 |
| Tempur Sealy International, Inc. | 47,105 | 2,186 |
| Traeger, Inc.* | 27,282 | 571 |
| <i>Total</i> | | <u>6,345</u> |
| Information Technology Services 5.84% | | |
| BigCommerce Holdings, Inc.* | 15,640 | 792 |
| DigitalOcean Holdings, Inc.* ^(b) | 12,650 | 982 |
| Endava plc ADR* | 16,784 | 2,280 |
| Globant SA (Uruguay)* ^(a) | 5,911 | 1,661 |
| Shift4 Payments, Inc. Class A* | 20,017 | 1,552 |
| <i>Total</i> | | <u>7,267</u> |
| Insurance 0.54% | | |
| Goosehead Insurance, Inc. Class A | 4,410 | 671 |
| Interactive Media & Services 2.96% | | |
| Bumble, Inc. Class A* | 41,692 | 2,084 |
| Eventbrite, Inc. Class A* | 43,167 | 816 |
| ZipRecruiter, Inc. Class A* | 28,472 | 786 |
| <i>Total</i> | | <u>3,686</u> |
| Leisure Products 2.11% | | |
| Callaway Golf Co.* | 34,421 | 951 |
| YETI Holdings, Inc.* | 19,581 | 1,678 |
| <i>Total</i> | | <u>2,629</u> |
| Life Sciences Tools & Services 0.49% | | |
| Quanterix Corp.* | 12,175 | 606 |
| Machinery 5.65% | | |
| Altra Industrial Motion Corp. | 21,324 | 1,180 |
| Chart Industries, Inc.* | 14,020 | 2,679 |
| Evoqua Water Technologies Corp.* | 32,835 | 1,233 |
| Kornit Digital Ltd. (Israel)* ^(a) | 6,694 | 969 |
| RBC Bearings, Inc.* | 4,573 | 971 |
| <i>Total</i> | | <u>7,032</u> |
| Personal Products 1.05% | | |
| Beauty Health Co. (The)* ^(b) | 50,412 | 1,309 |
| Pharmaceuticals 1.10% | | |
| Intra-Cellular Therapies, Inc.* | 36,714 | 1,369 |

Schedule of Investments (unaudited)(continued)

DEVELOPING GROWTH PORTFOLIO *September 30, 2021*

| Investments | Shares | Fair Value (000) |
|---|--------|---------------------|
| Professional Services 1.81% | | |
| Insperty, Inc. | 10,309 | \$ 1,141 |
| Upwork, Inc.* | 24,687 | 1,112 |
| <i>Total</i> | | <u>2,253</u> |
| Semiconductors & Semiconductor Equipment 9.29% | | |
| Ambarella, Inc.* | 9,449 | 1,471 |
| Brooks Automation, Inc. | 15,756 | 1,613 |
| CEVA, Inc.* | 13,526 | 577 |
| Diodes, Inc.* | 24,451 | 2,215 |
| MKS Instruments, Inc. | 8,647 | 1,305 |
| Semtech Corp.* | 29,392 | 2,292 |
| Silicon Motion Technology Corp. ADR | 15,716 | 1,084 |
| SiTime Corp.* | 4,945 | 1,010 |
| <i>Total</i> | | <u>11,567</u> |
| Software 9.59% | | |
| Appian Corp.* ^(b) | 5,767 | 534 |
| Asana, Inc. Class A* | 8,464 | 879 |
| Cerence, Inc.* | 8,759 | 842 |
| Clear Secure, Inc. Class A* | 12,345 | 507 |
| Everbridge, Inc.* | 10,256 | 1,549 |
| Jamf Holding Corp.* | 21,864 | 842 |
| Lightspeed Commerce, Inc. (Canada)* ^(a) | 10,126 | 976 |
| Olo Inc. Class A* | 18,129 | 544 |
| Rapid7, Inc.* | 18,258 | 2,064 |
| Riskified Ltd. Class A (Israel)* ^(a) | 24,088 | 549 |
| Sprinklr, Inc. Class A* | 22,341 | 391 |
| Sprout Social, Inc. Class A* | 18,578 | 2,266 |
| <i>Total</i> | | <u>11,943</u> |
| Specialty Retail 4.45% | | |
| Boot Barn Holdings, Inc.* | 7,493 | 666 |
| Leslie's, Inc.* | 23,255 | 478 |
| National Vision Holdings, Inc.* | 30,967 | 1,758 |
| Petco Health & Wellness Co., Inc.* ^(b) | 35,517 | 749 |
| RH* | 2,002 | 1,335 |
| Torrid Holdings, Inc.* ^(b) | 35,632 | 550 |
| <i>Total</i> | | <u>5,536</u> |
| Textiles, Apparel & Luxury Goods 3.25% | | |
| Crocs, Inc.* | 21,886 | 3,140 |
| Deckers Outdoor Corp.* | 2,514 | 906 |
| <i>Total</i> | | <u>4,046</u> |

Schedule of Investments (unaudited)(continued)

DEVELOPING GROWTH PORTFOLIO September 30, 2021

| Investments | Shares | Fair Value (000) |
|--|-------------------------------|-------------------------|
| Trading Companies & Distributors 1.17% | | |
| Rush Enterprises, Inc. Class A | 32,378 | \$ 1,462 |
| <i>Total Common Stocks</i> (cost \$103,304,656) | | <u>122,607</u> |
| | Principal Amount (000) | |
| SHORT-TERM INVESTMENTS 4.07% | | |
| Repurchase Agreements 0.79% | | |
| Repurchase Agreement dated 9/30/2021, 0.00% due 10/1/2021 with Fixed Income Clearing Corp. collateralized by \$1,007,900 of U.S. Treasury Note at 1.25% due 09/30/2028; value: \$1,002,703; proceeds: \$983,039 (cost \$983,039) | | |
| | \$983 | <u>983</u> |
| | Shares | |
| Money Market Fund 2.95% | | |
| Fidelity Government Portfolio ^(c) (cost \$3,671,955) | | |
| | 3,671,955 | <u>3,672</u> |
| Time Deposit 0.33% | | |
| CitiBank N.A. ^(c) (cost \$407,995) | | |
| | 407,995 | <u>408</u> |
| <i>Total Short-Term Investments</i> (cost \$5,062,989) | | |
| | | <u>5,063</u> |
| <i>Total Investments in Securities</i> 102.54% (cost \$108,367,645) | | |
| | | <u>127,670</u> |
| <i>Other Assets and Liabilities – Net</i> (2.54)% | | |
| | | <u>(3,158)</u> |
| <i>Net Assets</i> 100.00% | | |
| | | <u>\$124,512</u> |
| ADR American Depositary Receipt. | | |
| * Non-income producing security. | | |
| (a) Foreign security traded in U.S. dollars. | | |
| (b) All or a portion of these securities are temporarily on loan to unaffiliated broker/dealers. | | |
| (c) Security was purchased with the cash collateral from loaned securities. | | |

Schedule of Investments (unaudited)(concluded)

DEVELOPING GROWTH PORTFOLIO *September 30, 2021*

The following is a summary of the inputs used as of September 30, 2021 in valuing the Fund's investments carried at fair value⁽¹⁾:

| Investment Type⁽²⁾ | Level 1 (000) | Level 2 (000) | Level 3 (000) | Total (000) |
|--------------------------------------|--------------------------|--------------------------|--------------------------|------------------------|
| Long-Term Investments | | | | |
| Common Stocks | \$122,607 | \$ - | \$ - | \$122,607 |
| Short-Term Investments | | | | |
| Repurchase Agreements | - | 983 | - | 983 |
| Money Market Fund | 3,672 | - | - | 3,672 |
| Time Deposit | - | 408 | - | 408 |
| Total | \$126,279 | \$1,391 | \$ - | \$127,670 |

⁽¹⁾ Refer to Note 2(b) for a description of fair value measurements and the three-tier hierarchy of inputs.

⁽²⁾ See Schedule of Investments for fair values in each industry and identification of foreign issuers and/or geography.

A reconciliation of Level 3 investments is presented when the Fund has a material amount of Level 3 investments at the beginning or end of the period in relation to the Fund's net assets.

Schedule of Investments (unaudited)

DIVIDEND GROWTH PORTFOLIO *September 30, 2021*

| Investments | Shares | Fair Value (000) |
|--|--------|------------------|
| LONG-TERM INVESTMENTS 98.98% | | |
| COMMON STOCKS 98.98% | | |
| Aerospace & Defense 3.89% | | |
| Northrop Grumman Corp. | 10,600 | \$ 3,818 |
| Raytheon Technologies Corp. | 45,316 | <u>3,895</u> |
| <i>Total</i> | | <u>7,713</u> |
| Air Freight & Logistics 0.53% | | |
| FedEx Corp. | 4,800 | <u>1,053</u> |
| Banks 3.55% | | |
| JPMorgan Chase & Co. | 42,900 | <u>7,022</u> |
| Beverages 2.32% | | |
| Coca-Cola Co. (The) | 87,568 | <u>4,595</u> |
| Biotechnology 1.48% | | |
| AbbVie, Inc. | 27,099 | <u>2,923</u> |
| Building Products 0.65% | | |
| Masco Corp. | 23,200 | <u>1,289</u> |
| Capital Markets 10.15% | | |
| Ameriprise Financial, Inc. | 16,300 | 4,305 |
| BlackRock, Inc. | 4,400 | 3,690 |
| MarketAxess Holdings, Inc. | 3,000 | 1,262 |
| Moody's Corp. | 6,500 | 2,308 |
| Morgan Stanley | 51,900 | 5,051 |
| S&P Global, Inc. | 8,200 | <u>3,484</u> |
| <i>Total</i> | | <u>20,100</u> |
| Chemicals 1.82% | | |
| Air Products & Chemicals, Inc. | 14,100 | <u>3,611</u> |
| Construction Materials 0.48% | | |
| Vulcan Materials Co. | 5,652 | <u>956</u> |
| Consumer Finance 1.64% | | |
| Discover Financial Services | 26,500 | <u>3,256</u> |
| Distributors 1.29% | | |
| Pool Corp. | 5,900 | <u>2,563</u> |

Schedule of Investments (unaudited)(continued)

DIVIDEND GROWTH PORTFOLIO September 30, 2021

| Investments | Shares | Fair Value (000) |
|---|--------|------------------|
| Diversified Telecommunication Services 1.40% | | |
| Verizon Communications, Inc. | 51,400 | \$ 2,776 |
| Electric: Utilities 1.91% | | |
| NextEra Energy, Inc. | 48,300 | 3,792 |
| Entertainment 0.41% | | |
| Walt Disney Co. (The)* | 4,800 | 812 |
| Equity Real Estate Investment Trusts 1.64% | | |
| American Tower Corp. | 12,200 | 3,238 |
| Food & Staples Retailing 3.51% | | |
| Sysco Corp. | 48,500 | 3,807 |
| Walmart, Inc. | 22,580 | 3,147 |
| <i>Total</i> | | <u>6,954</u> |
| Health Care Equipment & Supplies 4.85% | | |
| Abbott Laboratories | 30,100 | 3,556 |
| Danaher Corp. | 10,800 | 3,288 |
| West Pharmaceutical Services, Inc. | 6,500 | 2,759 |
| <i>Total</i> | | <u>9,603</u> |
| Health Care Providers & Services 2.01% | | |
| UnitedHealth Group, Inc. | 10,200 | 3,986 |
| Hotels, Restaurants & Leisure 1.47% | | |
| McDonald's Corp. | 12,074 | 2,911 |
| Industrial Conglomerates 2.21% | | |
| Honeywell International, Inc. | 20,600 | 4,373 |
| Information Technology Services 4.94% | | |
| Accenture plc Class A (Ireland) ^(a) | 10,600 | 3,391 |
| Jack Henry & Associates, Inc. | 18,200 | 2,986 |
| Visa, Inc. Class A | 15,300 | 3,408 |
| <i>Total</i> | | <u>9,785</u> |
| Insurance 2.04% | | |
| American Financial Group, Inc. OH | 19,400 | 2,441 |
| Chubb Ltd. (Switzerland) ^(a) | 9,200 | 1,596 |
| <i>Total</i> | | <u>4,037</u> |
| Life Sciences Tools & Services 1.27% | | |
| Agilent Technologies, Inc. | 15,900 | 2,505 |

See Notes to Schedule of Investments.

Schedule of Investments (unaudited)(continued)

DIVIDEND GROWTH PORTFOLIO September 30, 2021

| Investments | Shares | Fair Value (000) |
|---|--------|------------------|
| Machinery 3.68% | | |
| Dover Corp. | 22,200 | \$ 3,452 |
| Illinois Tool Works, Inc. | 10,400 | 2,149 |
| Stanley Black & Decker, Inc. | 9,600 | 1,683 |
| <i>Total</i> | | <u>7,284</u> |
| Media 2.09% | | |
| Comcast Corp. Class A | 74,100 | <u>4,144</u> |
| Metals & Mining 0.80% | | |
| Reliance Steel & Aluminum Co. | 11,100 | <u>1,581</u> |
| Multi-Line Retail 1.37% | | |
| Dollar General Corp. | 12,800 | <u>2,715</u> |
| Multi-Utilities 0.75% | | |
| CMS Energy Corp. | 25,000 | <u>1,493</u> |
| Oil, Gas & Consumable Fuels 3.07% | | |
| Marathon Petroleum Corp. | 60,300 | 3,727 |
| Total Energies SE ADR | 49,300 | <u>2,363</u> |
| <i>Total</i> | | <u>6,090</u> |
| Personal Products 1.79% | | |
| Estee Lauder Cos., Inc. (The) Class A | 11,800 | <u>3,539</u> |
| Pharmaceuticals 1.36% | | |
| Zoetis, Inc. | 13,900 | <u>2,699</u> |
| Road & Rail 1.97% | | |
| Union Pacific Corp. | 19,900 | <u>3,901</u> |
| Semiconductors & Semiconductor Equipment 9.82% | | |
| Analog Devices, Inc. | 22,900 | 3,835 |
| KLA Corp. | 8,000 | 2,676 |
| Microchip Technology, Inc. | 21,866 | 3,356 |
| NVIDIA Corp. | 21,700 | 4,496 |
| Texas Instruments, Inc. | 26,500 | <u>5,094</u> |
| <i>Total</i> | | <u>19,457</u> |
| Software 9.34% | | |
| Intuit, Inc. | 6,400 | 3,453 |
| Microsoft Corp. | 53,400 | <u>15,054</u> |
| <i>Total</i> | | <u>18,507</u> |

Schedule of Investments (unaudited)(continued)

DIVIDEND GROWTH PORTFOLIO September 30, 2021

| Investments | Shares | Fair Value (000) |
|---|---------------------------------------|---------------------|
| Specialty Retail 5.42% | | |
| Home Depot, Inc. (The) | 9,100 | \$ 2,987 |
| Lowe's Cos., Inc. | 21,925 | 4,448 |
| TJX Cos., Inc. (The) | 49,900 | 3,292 |
| <i>Total</i> | | <u>10,727</u> |
| Textiles, Apparel & Luxury Goods 2.06% | | |
| NIKE, Inc. Class B | 28,100 | 4,081 |
| <i>Total Common Stocks</i> (cost \$149,862,406) | | <u>196,071</u> |
| | Principal Amount (000) | |

SHORT-TERM INVESTMENTS 1.04%

Repurchase Agreements 1.04%

Repurchase Agreement dated 9/30/2021, 0.00% due 10/1/2021 with Fixed Income Clearing Corp. collateralized by \$2,107,800 of U.S. Treasury Note at 1.250% due 09/30/2028; value: \$2,096,932; proceeds: \$2,055,785 (cost \$2,055,785)

\$2,056 2,056

Total Investments in Securities 100.02% (cost \$151,918,191)

198,127

Other Assets and Liabilities - Net^(b) (0.02)%

(33)

Net Assets 100.00%

\$198,094

ADR American Depositary Receipt.

* Non-income producing security.

^(a) Foreign security traded in U.S. dollars.

^(b) Other Assets and Liabilities - Net include net unrealized depreciation on futures contracts as follows:

Open Futures Contracts at September 30, 2021:

| Type | Expiration | Contracts | Position | Notional Amount | Notional Value | Unrealized Depreciation |
|----------------------|---------------|-----------|----------|-----------------|----------------|-------------------------|
| E-Mini S&P 500 Index | December 2021 | 7 | Long | \$1,547,586 | \$1,504,213 | \$(43,373) |

Schedule of Investments (unaudited)(concluded)

DIVIDEND GROWTH PORTFOLIO *September 30, 2021*

The following is a summary of the inputs used as of September 30, 2021 in valuing the Fund's investments carried at fair value⁽¹⁾:

| Investment Type⁽²⁾ | Level 1 (000) | Level 2 (000) | Level 3 (000) | Total (000) |
|--------------------------------------|--------------------------|--------------------------|--------------------------|------------------------|
| Long-Term Investments | | | | |
| Common Stocks | \$196,071 | \$ - | \$ - | \$196,071 |
| Short-Term Investments | | | | |
| Repurchase Agreements | - | 2,056 | - | 2,056 |
| Total | \$196,071 | \$2,056 | \$ - | \$198,127 |
| Other Financial Instruments | | | | |
| Futures Contracts | | | | |
| Assets | \$ - | \$ - | \$ - | \$ - |
| Liabilities | (43) | - | - | (43) |
| Total | \$ (43) | \$ - | \$ - | \$ (43) |

⁽¹⁾ Refer to Note 2(b) for a description of fair value measurements and the three-tier hierarchy of inputs.

⁽²⁾ See Schedule of Investments for fair values in each industry and identification of foreign issuers and/or geography.

A reconciliation of Level 3 investments is presented when the Fund has a material amount of Level 3 investments at the beginning or end of the period in relation to the Fund's net assets.

Schedule of Investments (unaudited)

FUNDAMENTAL EQUITY PORTFOLIO September 30, 2021

| Investments | Shares | Fair Value (000) |
|--------------------------------------|---------|------------------|
| LONG-TERM INVESTMENTS 99.66% | | |
| COMMON STOCKS 99.66% | | |
| Aerospace & Defense 3.21% | | |
| Lockheed Martin Corp. | 13,150 | \$ 4,538 |
| Raytheon Technologies Corp. | 60,580 | 5,208 |
| <i>Total</i> | | <u>9,746</u> |
| Automobiles 1.56% | | |
| General Motors Co.* | 90,210 | <u>4,755</u> |
| Banks 9.03% | | |
| CIT Group, Inc. | 102,650 | 5,332 |
| Citigroup, Inc. | 78,210 | 5,489 |
| East West Bancorp, Inc. | 63,360 | 4,913 |
| Wells Fargo & Co. | 122,600 | 5,690 |
| Western Alliance Bancorp | 55,100 | 5,996 |
| <i>Total</i> | | <u>27,420</u> |
| Beverages 0.97% | | |
| PepsiCo, Inc. | 19,580 | <u>2,945</u> |
| Biotechnology 1.40% | | |
| AbbVie, Inc. | 39,580 | <u>4,269</u> |
| Building Products 3.10% | | |
| Carlisle Cos., Inc. | 14,980 | 2,978 |
| Masco Corp. | 61,850 | 3,436 |
| Masonite International Corp.* | 28,230 | 2,996 |
| <i>Total</i> | | <u>9,410</u> |
| Capital Markets 5.23% | | |
| Ameriprise Financial, Inc. | 18,310 | 4,836 |
| Blackstone Group, Inc. (The) | 42,430 | 4,936 |
| Morgan Stanley | 62,710 | 6,103 |
| <i>Total</i> | | <u>15,875</u> |
| Chemicals 3.26% | | |
| Avient Corp. | 65,330 | 3,028 |
| PPG Industries, Inc. | 26,180 | 3,744 |
| Valvoline, Inc. | 100,370 | 3,130 |
| <i>Total</i> | | <u>9,902</u> |

See Notes to Schedule of Investments.

Schedule of Investments (unaudited)(continued)

FUNDAMENTAL EQUITY PORTFOLIO September 30, 2021

| Investments | Shares | Fair Value (000) |
|---|---------|------------------|
| Construction & Engineering 1.48% | | |
| EMCOR Group, Inc. | 38,890 | \$ 4,487 |
| Consumer Finance 1.22% | | |
| American Express Co. | 22,160 | 3,712 |
| Diversified Financial Services 1.50% | | |
| Equitable Holdings, Inc. | 153,490 | 4,549 |
| Electric: Utilities 2.14% | | |
| NextEra Energy, Inc. | 31,660 | 2,486 |
| NRG Energy, Inc. | 98,670 | 4,029 |
| <i>Total</i> | | 6,515 |
| Equity Real Estate Investment Trusts 2.96% | | |
| Alexandria Real Estate Equities, Inc. | 15,070 | 2,880 |
| Host Hotels & Resorts, Inc.* | 194,260 | 3,172 |
| Prologis, Inc. | 23,550 | 2,954 |
| <i>Total</i> | | 9,006 |
| Food & Staples Retailing 1.47% | | |
| BJ's Wholesale Club Holdings, Inc.* | 81,330 | 4,467 |
| Health Care Equipment & Supplies 3.30% | | |
| Medtronic plc (Ireland)(a) | 47,380 | 5,939 |
| Zimmer Biomet Holdings, Inc. | 27,870 | 4,079 |
| <i>Total</i> | | 10,018 |
| Health Care Providers & Services 4.32% | | |
| CVS Health Corp. | 36,450 | 3,093 |
| McKesson Corp. | 15,460 | 3,083 |
| UnitedHealth Group, Inc. | 17,780 | 6,947 |
| <i>Total</i> | | 13,123 |
| Hotels, Restaurants & Leisure 2.81% | | |
| Caesars Entertainment, Inc.* | 50,120 | 5,627 |
| Domino's Pizza, Inc. | 6,120 | 2,919 |
| <i>Total</i> | | 8,546 |
| Household Products 3.75% | | |
| Procter & Gamble Co. (The) | 53,370 | 7,461 |
| Spectrum Brands Holdings, Inc. | 41,240 | 3,946 |
| <i>Total</i> | | 11,407 |

Schedule of Investments (unaudited)(continued)

FUNDAMENTAL EQUITY PORTFOLIO *September 30, 2021*

| Investments | Shares | Fair Value (000) |
|---|---------------|-------------------------|
| Information Technology Services 1.68% | | |
| Euronet Worldwide, Inc.* | 40,030 | \$ 5,095 |
| Insurance 4.74% | | |
| American International Group, Inc. | 111,400 | 6,115 |
| Arch Capital Group Ltd.* | 100,010 | 3,818 |
| Fidelity National Financial, Inc. | 98,620 | 4,472 |
| <i>Total</i> | | <u>14,405</u> |
| Interactive Media & Services 2.91% | | |
| Alphabet, Inc. Class A* | 3,310 | 8,849 |
| Life Sciences Tools & Services 1.37% | | |
| Thermo Fisher Scientific, Inc. | 7,260 | 4,148 |
| Machinery 2.48% | | |
| Allison Transmission Holdings, Inc. | 104,540 | 3,692 |
| Crane Co. | 40,390 | 3,830 |
| <i>Total</i> | | <u>7,522</u> |
| Media 2.87% | | |
| Comcast Corp. Class A | 127,570 | 7,135 |
| Nexstar Media Group, Inc. Class A | 10,500 | 1,596 |
| <i>Total</i> | | <u>8,731</u> |
| Metals & Mining 0.99% | | |
| Reliance Steel & Aluminum Co. | 21,030 | 2,995 |
| Multi-Utilities 0.95% | | |
| CMS Energy Corp. | 48,430 | 2,893 |
| Oil, Gas & Consumable Fuels 5.99% | | |
| Chesapeake Energy Corp. | 54,100 | 3,332 |
| Marathon Petroleum Corp. | 56,380 | 3,485 |
| Pioneer Natural Resources Co. | 31,610 | 5,263 |
| Royal Dutch Shell plc Class A ADR | 137,150 | 6,113 |
| <i>Total</i> | | <u>18,193</u> |
| Pharmaceuticals 5.41% | | |
| Bristol-Myers Squibb Co. | 69,080 | 4,088 |
| Eli Lilly & Co. | 19,480 | 4,501 |
| Organon & Co. | 153,440 | 5,031 |
| Sanofi ^(b) | EUR 29,080 | 2,799 |
| <i>Total</i> | | <u>16,419</u> |

See Notes to Schedule of Investments.

Schedule of Investments (unaudited)(continued)

FUNDAMENTAL EQUITY PORTFOLIO September 30, 2021

| Investments | Shares | Fair Value (000) |
|---|---------|------------------|
| Road & Rail 1.20% | | |
| Norfolk Southern Corp. | 15,290 | \$ 3,658 |
| Semiconductors & Semiconductor Equipment 3.80% | | |
| KLA Corp. | 8,350 | 2,793 |
| Micron Technology, Inc. | 32,630 | 2,316 |
| Taiwan Semiconductor Manufacturing Co., Ltd. ADR | 23,840 | 2,662 |
| Texas Instruments, Inc. | 19,630 | <u>3,773</u> |
| <i>Total</i> | | <u>11,544</u> |
| Software 2.41% | | |
| Microsoft Corp. | 15,260 | 4,302 |
| Oracle Corp. | 34,550 | <u>3,010</u> |
| <i>Total</i> | | <u>7,312</u> |
| Specialty Retail 3.71% | | |
| Lowe's Cos., Inc. | 21,760 | 4,414 |
| Sally Beauty Holdings, Inc.* | 145,390 | 2,450 |
| Williams-Sonoma, Inc. | 24,770 | <u>4,393</u> |
| <i>Total</i> | | <u>11,257</u> |
| Technology Hardware, Storage & Peripherals 2.96% | | |
| Apple, Inc. | 27,630 | 3,910 |
| NetApp, Inc. | 56,600 | <u>5,080</u> |
| <i>Total</i> | | <u>8,990</u> |
| Tobacco 0.72% | | |
| Philip Morris International, Inc. | 22,960 | <u>2,176</u> |
| Trading Companies & Distributors 1.66% | | |
| AerCap Holdings NV (Ireland)* ^(a) | 87,150 | <u>5,038</u> |
| Wireless Telecommunication Services 1.10% | | |
| T-Mobile US, Inc.* | 26,060 | <u>3,329</u> |
| <i>Total Common Stocks (cost \$260,244,043)</i> | | <u>302,706</u> |

Schedule of Investments (unaudited)(concluded)

FUNDAMENTAL EQUITY PORTFOLIO September 30, 2021

| | Principal Amount (000) | Fair Value (000) |
|--|------------------------------|------------------------|
| Investments | | |
| SHORT-TERM INVESTMENT 0.25% | | |
| Repurchase Agreements 0.25% | | |
| Repurchase Agreement dated 9/30/2021, 0.00% due 10/1/2021 with Fixed Income Clearing Corp. collateralized by \$785,900 of U.S. Treasury Note at 1.25% due 09/30/2028; value: \$781,848; proceeds: \$766,423 (cost \$766,423) | \$766 | \$ 766 |
| <i>Total Investments in Securities 99.91%</i> (cost \$261,010,466) | | <u>303,472</u> |
| <i>Other Assets and Liabilities – Net 0.09%</i> | | <u>259</u> |
| <i>Net Assets 100.00%</i> | | <u>\$303,731</u> |
| ADR American Depository Receipt. | | |
| EUR Euro. | | |
| * Non-income producing security. | | |
| (a) Foreign security traded in U.S. dollars. | | |
| (b) Investment in non-U.S. dollar denominated securities. | | |

The following is a summary of the inputs used as of September 30, 2021 in valuing the Fund's investments carried at fair value⁽¹⁾:

| Investment Type ⁽²⁾ | Level 1 (000) | Level 2 (000) | Level 3 (000) | Total (000) |
|--------------------------------|------------------|------------------|------------------|------------------|
| Long-Term Investments | | | | |
| Common Stocks | | | | |
| Pharmaceuticals | \$ 13,620 | \$2,799 | \$ – | \$ 16,419 |
| Remaining Industries | 286,287 | – | – | 286,287 |
| Short-Term Investments | | | | |
| Repurchase Agreements | – | 766 | – | 766 |
| Total | \$299,907 | \$3,565 | \$ – | \$303,472 |

⁽¹⁾ Refer to Note 2(b) for a description of fair value measurements and the three-tier hierarchy of inputs.

⁽²⁾ See Schedule of Investments for fair values in each industry and identification of foreign issuers and/or geography.

A reconciliation of Level 3 investments is presented when the Fund has a material amount of Level 3 investments at the beginning or end of the period in relation to the Fund's net assets.

Schedule of Investments (unaudited)

GROWTH AND INCOME PORTFOLIO September 30, 2021

| Investments | Shares | Fair Value (000) |
|---------------------------------------|---------|------------------|
| LONG-TERM INVESTMENTS 100.05% | | |
| COMMON STOCKS 100.05% | | |
| Aerospace & Defense 3.76% | | |
| Lockheed Martin Corp. | 26,750 | \$ 9,232 |
| Raytheon Technologies Corp. | 148,420 | 12,758 |
| <i>Total</i> | | <u>21,990</u> |
| Automobiles 1.77% | | |
| General Motors Co.* | 196,110 | <u>10,337</u> |
| Banks 9.66% | | |
| CIT Group, Inc. | 208,480 | 10,831 |
| Citigroup, Inc. | 161,930 | 11,364 |
| East West Bancorp, Inc. | 135,380 | 10,497 |
| Wells Fargo & Co. | 254,730 | 11,822 |
| Western Alliance Bancorp | 110,030 | 11,974 |
| <i>Total</i> | | <u>56,488</u> |
| Beverages 0.96% | | |
| PepsiCo, Inc. | 37,430 | <u>5,630</u> |
| Biotechnology 1.42% | | |
| AbbVie, Inc. | 76,730 | <u>8,277</u> |
| Building Products 2.83% | | |
| Carlisle Cos., Inc. | 43,070 | 8,562 |
| Masco Corp. | 144,280 | 8,015 |
| <i>Total</i> | | <u>16,577</u> |
| Capital Markets 5.53% | | |
| Ameriprise Financial, Inc. | 40,180 | 10,612 |
| Blackstone Group, Inc. (The) | 88,780 | 10,329 |
| Morgan Stanley | 117,010 | 11,386 |
| <i>Total</i> | | <u>32,327</u> |
| Chemicals 2.92% | | |
| PPG Industries, Inc. | 56,120 | 8,026 |
| Valvoline, Inc. | 289,810 | 9,036 |
| <i>Total</i> | | <u>17,062</u> |
| Communications Equipment 1.22% | | |
| Cisco Systems, Inc. | 130,710 | <u>7,114</u> |

Schedule of Investments (unaudited)(continued)

GROWTH AND INCOME PORTFOLIO *September 30, 2021*

| Investments | Shares | Fair Value (000) |
|---|---------|---------------------|
| Construction & Engineering 1.22% | | |
| EMCOR Group, Inc. | 61,830 | \$ 7,134 |
| Consumer Finance 1.58% | | |
| American Express Co. | 55,290 | 9,263 |
| Diversified Financial Services 1.49% | | |
| Equitable Holdings, Inc. | 294,550 | 8,730 |
| Electric: Utilities 2.16% | | |
| NextEra Energy, Inc. | 60,390 | 4,742 |
| NRG Energy, Inc. | 192,570 | 7,862 |
| <i>Total</i> | | <u>12,604</u> |
| Equity Real Estate Investment Trusts 3.13% | | |
| Alexandria Real Estate Equities, Inc. | 30,420 | 5,813 |
| Host Hotels & Resorts, Inc.* | 377,290 | 6,161 |
| Prologis, Inc. | 50,380 | 6,319 |
| <i>Total</i> | | <u>18,293</u> |
| Food & Staples Retailing 1.47% | | |
| BJ's Wholesale Club Holdings, Inc.* | 156,470 | 8,593 |
| Health Care Equipment & Supplies 3.16% | | |
| Medtronic plc (Ireland) ^(a) | 93,320 | 11,698 |
| Zimmer Biomet Holdings, Inc. | 46,470 | 6,801 |
| <i>Total</i> | | <u>18,499</u> |
| Health Care Providers & Services 4.70% | | |
| CVS Health Corp. | 70,120 | 5,950 |
| McKesson Corp. | 29,120 | 5,806 |
| UnitedHealth Group, Inc. | 40,190 | 15,704 |
| <i>Total</i> | | <u>27,460</u> |
| Hotels, Restaurants & Leisure 2.17% | | |
| Caesars Entertainment, Inc.* | 113,110 | 12,700 |
| Household Products 2.78% | | |
| Procter & Gamble Co. (The) | 116,480 | 16,284 |
| Insurance 4.74% | | |
| American International Group, Inc. | 212,870 | 11,684 |
| Arch Capital Group Ltd.* | 192,410 | 7,346 |
| Fidelity National Financial, Inc. | 190,990 | 8,660 |
| <i>Total</i> | | <u>27,690</u> |

See Notes to Schedule of Investments.

Schedule of Investments (unaudited)(continued)

GROWTH AND INCOME PORTFOLIO *September 30, 2021*

| Investments | Shares | Fair Value (000) |
|---|------------|------------------|
| Interactive Media & Services 3.17% | | |
| Alphabet, Inc. Class A* | 6,940 | <u>\$ 18,554</u> |
| Life Sciences Tools & Services 1.36% | | |
| Thermo Fisher Scientific, Inc. | 13,940 | <u>7,964</u> |
| Machinery 1.00% | | |
| Allison Transmission Holdings, Inc. | 165,370 | <u>5,841</u> |
| Media 2.36% | | |
| Comcast Corp. Class A | 246,840 | <u>13,806</u> |
| Metals & Mining 0.86% | | |
| Reliance Steel & Aluminum Co. | 35,400 | <u>5,042</u> |
| Multi-Utilities 0.98% | | |
| CMS Energy Corp. | 95,880 | <u>5,727</u> |
| Oil, Gas & Consumable Fuels 6.41% | | |
| Chesapeake Energy Corp. | 114,560 | 7,056 |
| Marathon Petroleum Corp. | 136,780 | 8,454 |
| Pioneer Natural Resources Co. | 61,030 | 10,162 |
| Royal Dutch Shell plc Class A ADR | 264,700 | <u>11,798</u> |
| <i>Total</i> | | <u>37,470</u> |
| Personal Products 0.77% | | |
| Unilever plc ^(b) | GBP 82,660 | <u>4,475</u> |
| Pharmaceuticals 6.04% | | |
| Bristol-Myers Squibb Co. | 177,850 | 10,523 |
| Eli Lilly & Co. | 37,510 | 8,667 |
| Organon & Co. | 293,630 | 9,628 |
| Sanofi ^(b) | EUR 67,463 | <u>6,494</u> |
| <i>Total</i> | | <u>35,312</u> |
| Road & Rail 1.27% | | |
| Norfolk Southern Corp. | 30,970 | <u>7,409</u> |
| Semiconductors & Semiconductor Equipment 4.73% | | |
| KLA Corp. | 16,120 | 5,392 |
| Micron Technology, Inc. | 64,000 | 4,543 |
| Taiwan Semiconductor Manufacturing Co., Ltd. ADR | 57,870 | 6,461 |
| Texas Instruments, Inc. | 58,470 | <u>11,239</u> |
| <i>Total</i> | | <u>27,635</u> |

Schedule of Investments (unaudited)(continued)

GROWTH AND INCOME PORTFOLIO September 30, 2021

| Investments | Shares | Fair Value (000) |
|---|-------------------------------|------------------|
| Software 2.58% | | |
| Microsoft Corp. | 32,330 | \$ 9,115 |
| Oracle Corp. | 68,705 | 5,986 |
| <i>Total</i> | | <u>15,101</u> |
| Specialty Retail 2.92% | | |
| Lowe's Cos., Inc. | 48,780 | 9,895 |
| TJX Cos., Inc. (The) | 108,850 | 7,182 |
| <i>Total</i> | | <u>17,077</u> |
| Technology Hardware, Storage & Peripherals 3.25% | | |
| Apple, Inc. | 62,500 | 8,844 |
| NetApp, Inc. | 113,080 | 10,150 |
| <i>Total</i> | | <u>18,994</u> |
| Tobacco 1.01% | | |
| Philip Morris International, Inc. | 62,320 | 5,907 |
| Trading Companies & Distributors 1.70% | | |
| AerCap Holdings NV (Ireland) ^(a) | 172,270 | 9,959 |
| Wireless Telecommunication Services 0.97% | | |
| T-Mobile US, Inc.* | 44,520 | 5,688 |
| <i>Total Common Stocks</i> (cost \$477,704,023) | | <u>585,013</u> |
| | Principal Amount (000) | |
| SHORT-TERM INVESTMENT 0.39% | | |
| Repurchase Agreements 0.39% | | |
| Repurchase Agreement dated 9/30/2021, 0.00% due 10/1/2021 with Fixed Income Clearing Corp. collateralized by \$2,357,900 of U.S. Treasury Note at 1.250% due 09/30/2028; value: \$2,345,743; proceeds: \$2,299,744 (cost \$2,299,744) | \$2,300 | <u>2,300</u> |
| <i>Total Investments in Securities</i> 100.44% (cost \$480,003,767) | | <u>587,313</u> |
| <i>Other Assets and Liabilities – Net</i> (0.44)% | | <u>(2,590)</u> |
| <i>Net Assets</i> 100.00% | | <u>\$584,723</u> |

ADR American Depositary Receipt.

EUR Euro.

GBP British Pound.

* Non-income producing security.

(a) Foreign security traded in U.S. dollars.

(b) Investment in non-U.S. dollar denominated securities.

See Notes to Schedule of Investments.

Schedule of Investments (unaudited)(concluded)

GROWTH AND INCOME PORTFOLIO *September 30, 2021*

The following is a summary of the inputs used as of September 30, 2021 in valuing the Fund's investments carried at fair value⁽¹⁾:

| Investment Type⁽²⁾ | Level 1 (000) | Level 2 (000) | Level 3 (000) | Total (000) |
|--------------------------------------|--------------------------|--------------------------|--------------------------|------------------------|
| Long-Term Investments | | | | |
| Common Stocks | | | | |
| Personal Products | \$ - | \$ 4,475 | \$ - | \$ 4,475 |
| Pharmaceuticals | 28,818 | 6,494 | - | 35,312 |
| Remaining Industries | 545,226 | - | - | 545,226 |
| Short-Term Investments | | | | |
| Repurchase Agreements | - | 2,300 | - | 2,300 |
| Total | \$574,044 | \$13,269 | \$ - | \$587,313 |

⁽¹⁾ Refer to Note 2(b) for a description of fair value measurements and the three-tier hierarchy of inputs.

⁽²⁾ See Schedule of Investments for fair values in each industry and identification of foreign issuers and/or geography. The table above is presented by Investment Type. Industries are presented within an Investment Type should such Investment Type include securities classified as two or more levels within the three-tier fair value hierarchy.

A reconciliation of Level 3 investments is presented when the Fund has a material amount of Level 3 investments at the beginning or end of the period in relation to the Fund's net assets.

Schedule of Investments (unaudited)

GROWTH OPPORTUNITIES PORTFOLIO September 30, 2021

| Investments | Shares | Fair Value (000) |
|--|--------|------------------|
| LONG-TERM INVESTMENTS 99.80% | | |
| COMMON STOCKS 99.80% | | |
| Aerospace & Defense 3.19% | | |
| CAE, Inc. (Canada)* ^(a) | 58,906 | \$ 1,759 |
| TransDigm Group, Inc.* | 3,637 | <u>2,272</u> |
| <i>Total</i> | | <u>4,031</u> |
| Air Freight & Logistics 0.73% | | |
| GXO Logistics, Inc.* | 11,744 | <u>921</u> |
| Banks 1.98% | | |
| First Republic Bank | 6,876 | 1,326 |
| Western Alliance Bancorp | 10,727 | <u>1,168</u> |
| <i>Total</i> | | <u>2,494</u> |
| Beverages 0.79% | | |
| Brown-Forman Corp. Class B | 14,869 | <u>996</u> |
| Biotechnology 4.72% | | |
| Arena Pharmaceuticals, Inc.* | 5,610 | 334 |
| Argenx SE ADR* | 2,720 | 821 |
| Genmab A/S ADR* | 20,932 | 915 |
| Ginkgo Bioworks Holdings, Inc.* | 26,139 | 303 |
| Mirati Therapeutics, Inc.* | 924 | 164 |
| Natera, Inc.* | 11,972 | 1,334 |
| Novavax, Inc.* | 3,246 | 673 |
| Seagen, Inc.* | 8,327 | <u>1,414</u> |
| <i>Total</i> | | <u>5,958</u> |
| Capital Markets 2.69% | | |
| MarketAxess Holdings, Inc. | 3,115 | 1,311 |
| Moody's Corp. | 1,854 | 658 |
| MSCI, Inc. | 2,339 | <u>1,423</u> |
| <i>Total</i> | | <u>3,392</u> |
| Construction Materials 1.43% | | |
| Vulcan Materials Co. | 10,634 | <u>1,799</u> |
| Containers & Packaging 2.22% | | |
| Avery Dennison Corp. | 5,211 | 1,080 |
| Ball Corp. | 19,105 | <u>1,719</u> |
| <i>Total</i> | | <u>2,799</u> |

See Notes to Schedule of Investments.

Schedule of Investments (unaudited)(continued)

GROWTH OPPORTUNITIES PORTFOLIO *September 30, 2021*

| Investments | Shares | Fair Value (000) |
|---|--------|------------------|
| Diversified Consumer Services 1.46% | | |
| Bright Horizons Family Solutions, Inc.* | 8,078 | \$ 1,126 |
| Chegg, Inc.* | 10,525 | <u>716</u> |
| <i>Total</i> | | <u>1,842</u> |
| Electrical Equipment 0.90% | | |
| AMETEK, Inc. | 9,209 | <u>1,142</u> |
| Electronic Equipment, Instruments & Components 2.61% | | |
| Amphenol Corp. Class A | 30,833 | 2,258 |
| Trimble, Inc.* | 12,612 | <u>1,037</u> |
| <i>Total</i> | | <u>3,295</u> |
| Entertainment 2.29% | | |
| Roku, Inc.* | 5,915 | 1,853 |
| Warner Music Group Corp. Class A | 24,115 | <u>1,031</u> |
| <i>Total</i> | | <u>2,884</u> |
| Equity Real Estate Investment Trusts 1.70% | | |
| SBA Communications Corp. | 6,476 | <u>2,141</u> |
| Food & Staples Retailing 1.22% | | |
| Sysco Corp. | 19,642 | <u>1,542</u> |
| Food Products 0.17% | | |
| Freshpet, Inc.* | 1,497 | <u>214</u> |
| Health Care Equipment & Supplies 7.17% | | |
| Align Technology, Inc.* | 1,845 | 1,228 |
| Dexcom, Inc.* | 5,112 | 2,796 |
| IDEXX Laboratories, Inc.* | 2,871 | 1,785 |
| Insulet Corp.* | 4,920 | 1,398 |
| ResMed, Inc. | 2,658 | 700 |
| West Pharmaceutical Services, Inc. | 2,680 | <u>1,138</u> |
| <i>Total</i> | | <u>9,045</u> |
| Health Care Technology 2.20% | | |
| Inspire Medical Systems, Inc.* | 3,975 | 926 |
| Veeva Systems, Inc. Class A* | 6,427 | <u>1,852</u> |
| <i>Total</i> | | <u>2,778</u> |

Schedule of Investments (unaudited)(continued)

GROWTH OPPORTUNITIES PORTFOLIO *September 30, 2021*

| Investments | Shares | Fair Value (000) |
|---|--------|------------------|
| Hotels, Restaurants & Leisure 5.27% | | |
| Chipotle Mexican Grill, Inc.* | 1,523 | \$ 2,768 |
| Churchill Downs, Inc. | 4,451 | 1,068 |
| Hilton Worldwide Holdings, Inc.* | 14,659 | 1,937 |
| Wingstop, Inc. | 5,378 | <u>882</u> |
| <i>Total</i> | | <u>6,655</u> |
| Household Products 0.66% | | |
| Church & Dwight Co., Inc. | 10,045 | <u>829</u> |
| Industrial Conglomerates 0.93% | | |
| Roper Technologies, Inc. | 2,624 | <u>1,171</u> |
| Information Technology Services 3.73% | | |
| Genpact Ltd. | 30,324 | 1,441 |
| Global Payments, Inc. | 3,077 | 485 |
| Jack Henry & Associates, Inc. | 10,360 | 1,699 |
| Twilio, Inc. Class A* | 3,404 | <u>1,086</u> |
| <i>Total</i> | | <u>4,711</u> |
| Insurance 0.97% | | |
| Goosehead Insurance, Inc. Class A | 8,062 | <u>1,228</u> |
| Interactive Media & Services 3.82% | | |
| Bumble, Inc. Class A* | 20,158 | 1,008 |
| Match Group, Inc.* | 12,345 | 1,938 |
| Pinterest, Inc. Class A* | 12,119 | 617 |
| Snap, Inc. Class A* | 16,983 | <u>1,255</u> |
| <i>Total</i> | | <u>4,818</u> |
| Internet & Direct Marketing Retail 1.38% | | |
| Etsy, Inc.* | 8,357 | <u>1,738</u> |
| Life Sciences Tools & Services 5.56% | | |
| 10X Genomics, Inc. Class A* | 5,912 | 861 |
| Agilent Technologies, Inc. | 14,021 | 2,209 |
| Bio-Rad Laboratories, Inc. Class A* | 1,409 | 1,051 |
| Maravai LifeSciences Holdings, Inc. Class A* | 19,279 | 946 |
| Quanterix Corp.* | 9,786 | 487 |
| Repligen Corp.* | 5,061 | <u>1,462</u> |
| <i>Total</i> | | <u>7,016</u> |

See Notes to Schedule of Investments.

Schedule of Investments (unaudited)(continued)

GROWTH OPPORTUNITIES PORTFOLIO *September 30, 2021*

| Investments | Shares | Fair Value (000) |
|---|------------|------------------|
| Machinery 3.08% | | |
| Fortive Corp. | 19,066 | \$ 1,346 |
| Parker-Hannifin Corp. | 5,694 | 1,592 |
| Stanley Black & Decker, Inc. | 5,450 | 955 |
| <i>Total</i> | | <u>3,893</u> |
| Personal Products 0.58% | | |
| Shiseido Co., Ltd. ^(b) | JPY 10,797 | <u>726</u> |
| Pharmaceuticals 1.95% | | |
| Catalent, Inc.* | 10,345 | 1,376 |
| Zoetis, Inc. | 5,593 | 1,086 |
| <i>Total</i> | | <u>2,462</u> |
| Road & Rail 3.62% | | |
| LYFT, Inc. Class A* | 27,289 | 1,462 |
| Old Dominion Freight Line, Inc. | 8,241 | 2,357 |
| XPO Logistics, Inc.* | 9,490 | 755 |
| <i>Total</i> | | <u>4,574</u> |
| Semiconductors & Semiconductor Equipment 7.17% | | |
| Analog Devices, Inc. | 11,451 | 1,918 |
| Brooks Automation, Inc. | 5,701 | 583 |
| Enphase Energy, Inc.* | 9,186 | 1,378 |
| Lam Research Corp. | 1,588 | 904 |
| Microchip Technology, Inc. | 14,480 | 2,223 |
| NXP Semiconductors NV (Netherlands) ^(a) | 7,323 | 1,434 |
| Xilinx, Inc. | 4,007 | 605 |
| <i>Total</i> | | <u>9,045</u> |
| Software 18.42% | | |
| Bill.com Holdings, Inc.* | 1,646 | 439 |
| Cadence Design Systems, Inc.* | 16,695 | 2,528 |
| Crowdstrike Holdings, Inc. Class A* | 7,491 | 1,841 |
| Datadog, Inc. Class A* | 10,507 | 1,485 |
| DocuSign, Inc.* | 9,077 | 2,337 |
| Dynatrace, Inc.* | 21,199 | 1,505 |
| Everbridge, Inc.* | 8,392 | 1,268 |
| Fair Isaac Corp.* | 1,589 | 632 |
| HubSpot, Inc.* | 3,059 | 2,068 |
| Palantir Technologies, Inc. Class A* | 38,378 | 923 |
| Palo Alto Networks, Inc.* | 5,448 | 2,610 |

Schedule of Investments (unaudited)(continued)

GROWTH OPPORTUNITIES PORTFOLIO *September 30, 2021*

| Investments | Shares | Fair Value (000) |
|---|-------------------------------|------------------|
| Software (continued) | | |
| Paycom Software, Inc.* | 4,692 | \$ 2,326 |
| RingCentral, Inc. Class A* | 7,974 | 1,734 |
| Splunk, Inc.* | 6,189 | 896 |
| Zendesk, Inc.* | 5,648 | 657 |
| <i>Total</i> | | <u>23,249</u> |
| Specialty Retail 3.80% | | |
| Burlington Stores, Inc.* | 6,906 | 1,959 |
| Five Below, Inc.* | 6,466 | 1,143 |
| Tractor Supply Co. | 8,381 | 1,698 |
| <i>Total</i> | | <u>4,800</u> |
| Textiles, Apparel & Luxury Goods 1.39% | | |
| Canada Goose Holdings, Inc. (Canada) ^(a) | 13,517 | 482 |
| Lululemon Athletica, Inc. (Canada) ^(a) | 3,110 | 1,258 |
| On Holding AG Class A (Switzerland) ^{(a)(c)} | 388 | 12 |
| <i>Total</i> | | <u>1,752</u> |
| <i>Total Common Stocks (cost \$99,116,630)</i> | | <u>125,940</u> |
| | Principal Amount (000) | |
| SHORT-TERM INVESTMENTS 0.48% | | |
| Repurchase Agreements 0.47% | | |
| Repurchase Agreement dated 9/30/2021, 0.00% due 10/1/2021 with Fixed Income Clearing Corp. collateralized by \$603,200 of U.S. Treasury Note at 1.250% due 09/30/2028; value: \$600,090; proceeds: \$588,305 (cost \$588,305) | \$588 | <u>588</u> |
| | Shares | |
| Money Market Fund 0.01% | | |
| Fidelity Government Portfolio ^(d) (cost \$10,972) | 10,972 | <u>11</u> |

See Notes to Schedule of Investments.

Schedule of Investments (unaudited)(continued)

GROWTH OPPORTUNITIES PORTFOLIO *September 30, 2021*

| Investments | Shares | Fair Value (000) |
|--|---------------|-------------------------|
| Time Deposit 0.00% | | |
| Citibank N.A. ^(d) (cost \$1,220) | 1,220 | \$ <u>1</u> |
| <i>Total Short-Term Investments (cost \$600,497)</i> | | <u>600</u> |
| <i>Total Investments in Securities 100.28% (cost \$99,717,127)</i> | | <u>126,540</u> |
| <i>Other Assets and Liabilities – Net (0.28)%</i> | | <u>(352)</u> |
| <i>Net Assets 100.00%</i> | | <u>\$126,188</u> |

ADR American Depositary Receipt.

JPY Japanese Yen.

* Non-income producing security.

(a) Foreign security traded in U.S. dollars.

(b) Investment in non-U.S. dollar denominated securities.

(c) All or a portion of these securities are temporarily on loan to unaffiliated broker/dealers.

(d) Security was purchased with the cash collateral from loaned securities.

Schedule of Investments (unaudited)(concluded)

GROWTH OPPORTUNITIES PORTFOLIO *September 30, 2021*

The following is a summary of the inputs used as of September 30, 2021 in valuing the Fund's investments carried at fair value⁽¹⁾:

| Investment Type⁽²⁾ | Level 1 (000) | Level 2 (000) | Level 3 (000) | Total (000) |
|--------------------------------------|--------------------------|--------------------------|--------------------------|------------------------|
| Long-Term Investments | | | | |
| Common Stocks | | | | |
| Personal Products | \$ - | \$ 726 | \$ - | \$ 726 |
| Remaining Industries | 125,214 | - | - | 125,214 |
| Short-Term Investments | | | | |
| Repurchase Agreements | - | 588 | - | 588 |
| Money Market Fund | 11 | - | - | 11 |
| Time Deposit | - | 1 | - | 1 |
| Total | \$125,225 | \$1,315 | \$ - | \$126,540 |

⁽¹⁾ Refer to Note 2(b) for a description of fair value measurements and the three-tier hierarchy of inputs.

⁽²⁾ See Schedule of Investments for fair values in each industry and identification of foreign issuers and/or geography.

A reconciliation of Level 3 investments is presented when the Fund has a material amount of Level 3 investments at the beginning or end of the period in relation to the Fund's net assets.

Schedule of Investments (unaudited)

MID CAP STOCK PORTFOLIO *September 30, 2021*

| Investments | Shares | Fair Value (000) |
|--------------------------------------|---------------|-------------------------|
| LONG-TERM INVESTMENTS 99.77% | | |
| COMMON STOCKS 99.77% | | |
| Aerospace & Defense 1.59% | | |
| Curtiss-Wright Corp. | 35,070 | \$ <u>4,425</u> |
| Airlines 1.09% | | |
| Delta Air Lines, Inc.* | 71,260 | <u>3,036</u> |
| Auto Components 1.35% | | |
| Lear Corp. | 23,880 | <u>3,737</u> |
| Automobiles 1.19% | | |
| Harley-Davidson, Inc. | 90,650 | <u>3,319</u> |
| Banks 6.51% | | |
| CIT Group, Inc. | 102,300 | 5,315 |
| Citizens Financial Group, Inc. | 82,040 | 3,854 |
| East West Bancorp, Inc. | 68,850 | 5,339 |
| SVB Financial Group* | 5,530 | <u>3,577</u> |
| <i>Total</i> | | <u>18,085</u> |
| Beverages 1.21% | | |
| Carlsberg A/S Class B ^(a) | DKK 20,570 | <u>3,356</u> |
| Biotechnology 1.46% | | |
| Horizon Therapeutics plc* | 37,020 | <u>4,055</u> |
| Building Products 3.16% | | |
| Carlisle Cos., Inc. | 20,470 | 4,069 |
| Masco Corp. | 84,960 | <u>4,720</u> |
| <i>Total</i> | | <u>8,789</u> |
| Capital Markets 5.02% | | |
| Ameriprise Financial, Inc. | 22,890 | 6,046 |
| Cboe Global Markets, Inc. | 22,820 | 2,826 |
| KKR & Co., Inc. | 83,520 | <u>5,085</u> |
| <i>Total</i> | | <u>13,957</u> |
| Chemicals 4.18% | | |
| Axalta Coating Systems Ltd.* | 134,310 | 3,921 |
| Corteva, Inc. | 65,640 | 2,762 |
| Valvoline, Inc. | 157,670 | <u>4,916</u> |
| <i>Total</i> | | <u>11,599</u> |

Schedule of Investments (unaudited)(continued)

MID CAP STOCK PORTFOLIO *September 30, 2021*

| Investments | Shares | Fair Value (000) |
|---|---------|------------------|
| Communications Equipment 1.58% | | |
| F5 Networks, Inc.* | 22,060 | \$ 4,385 |
| Construction & Engineering 1.66% | | |
| EMCOR Group, Inc. | 40,020 | 4,618 |
| Construction Materials 0.87% | | |
| Eagle Materials, Inc. | 18,530 | 2,430 |
| Consumer Finance 1.73% | | |
| Discover Financial Services | 39,120 | 4,806 |
| Diversified Financial Services 1.53% | | |
| Equitable Holdings, Inc. | 143,710 | 4,260 |
| Electric: Utilities 3.82% | | |
| Entergy Corp. | 36,140 | 3,589 |
| NRG Energy, Inc. | 111,760 | 4,563 |
| Pinnacle West Capital Corp. | 34,090 | 2,467 |
| <i>Total</i> | | 10,619 |
| Electrical Equipment 1.65% | | |
| Hubbell, Inc. | 25,420 | 4,593 |
| Electronic Equipment, Instruments & Components 1.30% | | |
| Avnet, Inc. | 97,490 | 3,604 |
| Energy Equipment & Services 0.88% | | |
| NOV, Inc.* | 187,250 | 2,455 |
| Equity Real Estate Investment Trusts 7.79% | | |
| Alexandria Real Estate Equities, Inc. | 19,810 | 3,785 |
| Camden Property Trust | 31,180 | 4,598 |
| CoreSite Realty Corp. | 21,510 | 2,980 |
| Duke Realty Corp. | 77,100 | 3,691 |
| Host Hotels & Resorts, Inc.* | 180,970 | 2,955 |
| Kimco Realty Corp. | 175,020 | 3,632 |
| <i>Total</i> | | 21,641 |
| Food & Staples Retailing 1.61% | | |
| BJ's Wholesale Club Holdings, Inc.* | 81,500 | 4,476 |
| Health Care Equipment & Supplies 1.69% | | |
| Zimmer Biomet Holdings, Inc. | 32,030 | 4,688 |

See Notes to Schedule of Investments.

75

Schedule of Investments (unaudited)(continued)

MID CAP STOCK PORTFOLIO *September 30, 2021*

| Investments | Shares | Fair Value (000) |
|---|---------|------------------|
| Health Care Providers & Services 4.25% | | |
| AmerisourceBergen Corp. | 35,810 | \$ 4,277 |
| Molina Healthcare, Inc.* | 14,480 | 3,929 |
| Quest Diagnostics, Inc. | 24,790 | <u>3,602</u> |
| <i>Total</i> | | <u>11,808</u> |
| Health Care Technology 1.38% | | |
| Cerner Corp. | 54,260 | <u>3,826</u> |
| Hotels, Restaurants & Leisure 2.85% | | |
| Caesars Entertainment, Inc.* | 46,870 | 5,263 |
| Domino's Pizza, Inc. | 5,590 | <u>2,666</u> |
| <i>Total</i> | | <u>7,929</u> |
| Household Durables 1.34% | | |
| Leggett & Platt, Inc. | 82,940 | <u>3,719</u> |
| Household Products 1.55% | | |
| Spectrum Brands Holdings, Inc. | 45,056 | <u>4,311</u> |
| Information Technology Services 2.98% | | |
| Euronet Worldwide, Inc.* | 35,640 | 4,536 |
| Sabre Corp.* | 316,400 | <u>3,746</u> |
| <i>Total</i> | | <u>8,282</u> |
| Insurance 5.96% | | |
| American Financial Group, Inc. OH | 31,960 | 4,022 |
| Arch Capital Group Ltd.* | 107,450 | 4,102 |
| Fidelity National Financial, Inc. | 93,600 | 4,244 |
| Hartford Financial Services Group, Inc. (The) | 59,690 | <u>4,193</u> |
| <i>Total</i> | | <u>16,561</u> |
| Machinery 5.19% | | |
| Allison Transmission Holdings, Inc. | 78,210 | 2,762 |
| Crane Co. | 45,190 | 4,284 |
| Cummins, Inc. | 14,460 | 3,247 |
| Westinghouse Air Brake Technologies Corp. | 47,750 | <u>4,117</u> |
| <i>Total</i> | | <u>14,410</u> |
| Media 1.95% | | |
| Discovery, Inc. Class A ^{*(b)} | 102,350 | 2,598 |
| Nexstar Media Group, Inc. Class A | 18,460 | <u>2,805</u> |
| <i>Total</i> | | <u>5,403</u> |

Schedule of Investments (unaudited)(continued)

MID CAP STOCK PORTFOLIO September 30, 2021

| Investments | Shares | Fair Value (000) |
|---|---------|------------------|
| Metals & Mining 1.19% | | |
| Reliance Steel & Aluminum Co. | 23,200 | \$ 3,304 |
| Multi-Utilities 1.46% | | |
| CMS Energy Corp. | 67,820 | <u>4,051</u> |
| Oil, Gas & Consumable Fuels 5.19% | | |
| Chesapeake Energy Corp. | 46,480 | 2,863 |
| Marathon Petroleum Corp. | 52,210 | 3,227 |
| ONEOK, Inc. | 48,980 | 2,840 |
| Pioneer Natural Resources Co. | 32,910 | <u>5,480</u> |
| <i>Total</i> | | <u>14,410</u> |
| Pharmaceuticals 1.69% | | |
| Organon & Co. | 143,380 | <u>4,701</u> |
| Real Estate Management & Development 0.79% | | |
| Realogy Holdings Corp.* | 124,800 | <u>2,189</u> |
| Semiconductors & Semiconductor Equipment 2.19% | | |
| Brooks Automation, Inc. | 27,000 | 2,763 |
| Teradyne, Inc. | 30,300 | <u>3,308</u> |
| <i>Total</i> | | <u>6,071</u> |
| Specialty Retail 3.17% | | |
| Burlington Stores, Inc.* | 14,350 | 4,069 |
| Williams-Sonoma, Inc. | 26,730 | <u>4,740</u> |
| <i>Total</i> | | <u>8,809</u> |
| Technology Hardware, Storage & Peripherals 2.05% | | |
| NetApp, Inc. | 63,560 | <u>5,705</u> |
| Trading Companies & Distributors 1.72% | | |
| AerCap Holdings NV (Ireland) ^(c) | 82,610 | <u>4,776</u> |
| <i>Total Common Stocks (cost \$226,899,475)</i> | | <u>277,198</u> |

Schedule of Investments (unaudited)(continued)

MID CAP STOCK PORTFOLIO *September 30, 2021*

| Investments | Principal Amount (000) | Fair Value (000) |
|---|---------------------------------------|---------------------------------|
| SHORT-TERM INVESTMENTS 1.45% | | |
| Repurchase Agreements 0.50% | | |
| Repurchase Agreement dated 9/30/2021, 0.00% due 10/1/2021 with Fixed Income Clearing Corp. collateralized by \$1,436,700 of U.S. Treasury Note at 1.250% due 09/30/2028; value: \$1,429,292; proceeds: \$1,401,255 (cost \$1,401,255) | \$1,401 | <u>\$ 1,401</u> |
| | Shares | |
| Money Market Fund 0.85% | | |
| Fidelity Government Portfolio ^(d) (cost \$2,371,028) | 2,371,028 | <u>2,371</u> |
| Time Deposit 0.10% | | |
| CitiBank N.A. ^(d) (cost \$263,448) | 263,448 | <u>263</u> |
| <i>Total Short-Term Investments</i> (cost \$4,035,731) | | <u>4,035</u> |
| <i>Total Investments in Securities</i> 101.22% (cost \$230,935,206) | | <u>281,233</u> |
| <i>Other Assets and Liabilities – Net</i> (1.22)% | | <u>(3,395)</u> |
| <i>Net Assets</i> 100.00% | | <u>\$277,838</u> |
| DKK Danish Krone. | | |
| * Non-income producing security. | | |
| (a) Investment in non-U.S. dollar denominated securities. | | |
| (b) All or a portion of these securities are temporarily on loan to unaffiliated broker/dealers. | | |
| (c) Foreign security traded in U.S. dollars. | | |
| (d) Security was purchased with the cash collateral from loaned securities. | | |

Schedule of Investments (unaudited)(concluded)

MID CAP STOCK PORTFOLIO *September 30, 2021*

The following is a summary of the inputs used as of September 30, 2021 in valuing the Fund's investments carried at fair value⁽¹⁾:

| Investment Type⁽²⁾ | Level 1 (000) | Level 2 (000) | Level 3 (000) | Total (000) |
|--------------------------------------|--------------------------|--------------------------|--------------------------|------------------------|
| Long-Term Investments | | | | |
| Common Stocks | | | | |
| Beverages | \$ - | \$3,356 | \$ - | \$ 3,356 |
| Remaining Industries | 273,842 | - | - | 273,842 |
| Short-Term Investments | | | | |
| Repurchase Agreements | - | 1,401 | - | 1,401 |
| Money Market Fund | 2,371 | - | - | 2,371 |
| Time Deposit | - | 263 | - | 263 |
| Total | \$276,213 | \$5,020 | \$ - | \$281,233 |

⁽¹⁾ Refer to Note 2(b) for a description of fair value measurements and the three-tier hierarchy of inputs.

⁽²⁾ See Schedule of Investments for fair values in each industry and identification of foreign issuers and/or geography.

A reconciliation of Level 3 investments is presented when the Fund has a material amount of Level 3 investments at the beginning or end of the period in relation to the Fund's net assets.

Schedule of Investments (unaudited)

SHORT DURATION INCOME PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|---|--|---------------|------------------------|------------------|
| LONG-TERM INVESTMENTS 99.48% | | | | |
| ASSET-BACKED SECURITIES 25.04% | | | | |
| Auto Floor Plan 1.59% | | | | |
| Ford Credit Floorplan Master Owner Trust 2019-1 A | 2.84% | 3/15/2024 | \$ 239 | \$ 241,820 |
| Ford Credit Floorplan Master Owner Trust 2019-2 A | 3.06% | 4/15/2026 | 305 | 323,077 |
| Hyundai Floorplan Master Owner Trust 2019-1 A ⁺ | 2.68% | 4/15/2024 | 180 | 182,347 |
| Mercedes-Benz Master Owner Trust 2019-BA A ⁺ | 2.61% | 5/15/2024 | 147 | 149,216 |
| NextGear Floorplan Master Owner Trust 2018-2A B ⁺ | 4.01% | 10/15/2023 | 100 | 100,154 |
| NextGear Floorplan Master Owner Trust 2018-2A A2 ⁺ | 3.69% | 10/15/2023 | 374 | 374,471 |
| NextGear Floorplan Master Owner Trust 2020-1A A1 ⁺ | 0.884% (1 Mo. LIBOR + .80%) [#] | 2/15/2025 | 530 | <u>534,584</u> |
| <i>Total</i> | | | | <u>1,905,669</u> |
| Automobiles 9.81% | | | | |
| Ally Auto Receivables Trust 2019-3 A3 | 1.93% | 5/15/2024 | 69 | 69,176 |
| AmeriCredit Automobile Receivables Trust 2017-2 C | 2.97% | 3/20/2023 | 3 | 3,311 |
| AmeriCredit Automobile Receivables Trust 2020-1 B | 1.48% | 1/21/2025 | 64 | 64,747 |
| ARI Fleet Lease Trust 2020-A A2 ⁺ | 1.77% | 8/15/2028 | 46 | 46,674 |
| Bank of The West Auto Trust 2017-1 A4 ⁺ | 2.33% | 9/15/2023 | 75 | 75,497 |
| CarMax Auto Owner Trust 2020-2 A3 | 1.70% | 11/15/2024 | 28 | 28,028 |
| CarMax Auto Owner Trust 2020-2 D | 5.75% | 5/17/2027 | 275 | 301,303 |
| Carvana Auto Receivables Trust 2019-2A C ⁺ | 3.00% | 6/17/2024 | 43 | 43,618 |
| Carvana Auto Receivables Trust 2021-N1 A | 0.70% | 1/10/2028 | 60 | 60,123 |
| CPS Auto Receivables Trust 2019-C C ⁺ | 2.84% | 6/16/2025 | 77 | 77,212 |
| CPS Auto Receivables Trust 2019-C D ⁺ | 3.17% | 6/16/2025 | 200 | 205,071 |
| CPS Auto Receivables Trust 2019-D B ⁺ | 2.35% | 11/15/2023 | 14 | 14,352 |
| CPS Auto Receivables Trust 2019-D C ⁺ | 2.54% | 8/15/2024 | 100 | 100,893 |
| CPS Auto Receivables Trust 2020-C B ⁺ | 1.01% | 1/15/2025 | 260 | 260,861 |
| Credit Acceptance Auto Loan Trust 2021-3A A ⁺ | 1.00% | 5/15/2030 | 250 | 250,330 |
| Drive Auto Receivables Trust 2017-2 D | 3.49% | 9/15/2023 | 11 | 11,240 |
| Drive Auto Receivables Trust 2018-4 D | 4.09% | 1/15/2026 | 29 | 29,322 |
| Drive Auto Receivables Trust 2018-5 C | 3.99% | 1/15/2025 | 32 | 32,461 |
| Drive Auto Receivables Trust 2019-2 D | 3.69% | 8/17/2026 | 44 | 45,425 |
| Drive Auto Receivables Trust 2019-2 C | 3.42% | 6/16/2025 | 54 | 55,035 |
| Drive Auto Receivables Trust 2019-4 D | 2.70% | 2/16/2027 | 82 | 84,061 |
| Drive Auto Receivables Trust 2019-4 C | 2.51% | 11/17/2025 | 107 | 107,996 |
| Drive Auto Receivables Trust 2021-1 C | 1.02% | 6/15/2027 | 100 | 100,474 |
| Drive Auto Receivables Trust 2021-1 D | 1.45% | 1/16/2029 | 100 | 100,354 |
| Drive Auto Receivables Trust 2021-2 A2 | 0.36% | 5/15/2024 | 200 | 200,082 |

Schedule of Investments (unaudited)(continued)

SHORT DURATION INCOME PORTFOLIO *September 30, 2021*

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|---|---------------|---------------|------------------------|------------|
| Automobiles (continued) | | | | |
| Drive Auto Receivables Trust 2021-2 D | 1.39% | 3/15/2029 | \$ 171 | \$ 170,629 |
| Enterprise Fleet Financing LLC 2020-2 A2 [†] | 0.61% | 7/20/2026 | 154 | 154,050 |
| Exeter Automobile Receivables Trust 2019-4A B [†] | 2.30% | 12/15/2023 | 6 | 5,897 |
| Exeter Automobile Receivables Trust 2021-2A A2 | 0.27% | 1/16/2024 | 80 | 80,388 |
| Exeter Automobile Receivables Trust 2021-2A C | 0.98% | 6/15/2026 | 55 | 55,139 |
| Exeter Automobile Receivables Trust 2021-2A D | 1.40% | 4/15/2027 | 100 | 99,868 |
| Exeter Automobile Receivables Trust 2021-3 A2 | 0.34% | 1/16/2024 | 150 | 150,011 |
| Exeter Automobile Receivables Trust 2021-3 B | 0.69% | 1/15/2026 | 555 | 556,317 |
| Exeter Automobile Receivables Trust 2021-3 D | 1.55% | 6/15/2027 | 115 | 114,923 |
| Fifth Third Auto Trust 2019-1 A4 | 2.69% | 11/16/2026 | 50 | 51,317 |
| Ford Credit Auto Lease Trust 2021-A A2 | 0.19% | 7/15/2023 | 215 | 214,891 |
| Ford Credit Auto Lease Trust 2021-A A3 | 0.26% | 2/15/2024 | 209 | 209,081 |
| Ford Credit Auto Owner Trust 2017-2 A [†] | 2.36% | 3/15/2029 | 100 | 102,015 |
| Ford Credit Auto Owner Trust 2018-REV2 A [†] | 3.47% | 1/15/2030 | 200 | 210,712 |
| Ford Credit Auto Owner Trust 2019-REV1 A [†] | 3.52% | 7/15/2030 | 200 | 213,061 |
| Ford Credit Auto Owner Trust 2020-C A3 | 0.41% | 7/15/2025 | 155 | 155,168 |
| Ford Credit Auto Owner Trust 2021-A A2 | 0.17% | 10/15/2023 | 270 | 269,701 |
| Ford Credit Auto Owner Trust REV1 2021-1 A [†] | 1.37% | 10/17/2033 | 150 | 150,845 |
| Foursight Capital Automobile Receivables Trust 2020-1 A3 [†] | 2.05% | 10/15/2024 | 92 | 92,619 |
| GLS Auto Receivables Issuer Trust 2021-3 A [†] | 0.42% | 1/15/2025 | 270 | 270,059 |
| GM Financial Automobile Leasing Trust 2020-2 A3 | 0.80% | 7/20/2023 | 73 | 73,283 |
| GM Financial Automobile Leasing Trust 2020-3 A4 | 0.51% | 10/21/2024 | 363 | 363,945 |
| GM Financial Consumer Automobile Receivables Trust 2019-1 B | 3.37% | 8/16/2024 | 26 | 26,691 |
| GM Financial Consumer Automobile Receivables Trust 2020-4 A3 | 0.38% | 8/18/2025 | 195 | 195,156 |
| GM Financial Consumer Automobile Receivables Trust 2021-1 A3 | 0.35% | 10/16/2025 | 126 | 126,041 |
| GM Financial Consumer Automobile Receivables Trust 2021-1 A2 | 0.23% | 11/16/2023 | 101 | 101,060 |
| GM Financial Leasing Trust 2021-1 A3 | 0.26% | 2/20/2024 | 267 | 266,999 |
| GM Financial Leasing Trust 2021-1 A2 | 0.17% | 4/20/2023 | 293 | 293,206 |
| Hertz Vehicle Financing III LP 2021-2A A [†] | 1.68% | 12/27/2027 | 155 | 155,554 |
| Hertz Vehicle Financing LLC A [†] | 1.21% | 12/26/2025 | 175 | 175,815 |
| Honda Auto Receivables Owner Trust 2020-2 A3 | 0.82% | 7/15/2024 | 75 | 75,395 |
| Honda Auto Receivables Owner Trust 2020-3 A3 | 0.37% | 10/18/2024 | 156 | 156,193 |
| Honda Auto Receivables Owner Trust 2021-1 A2 | 0.16% | 7/21/2023 | 203 | 202,977 |
| Honda Auto Receivables Owner Trust 2021-2 A2 | 0.17% | 11/15/2023 | 270 | 269,928 |
| Hyundai Auto Lease Securitization Trust 2021-A A2 [†] | 0.25% | 4/17/2023 | 89 | 89,256 |

See Notes to Schedule of Investments.

Schedule of Investments (unaudited)(continued)

SHORT DURATION INCOME PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|---|------------------------------|---------------|------------------------|-------------------|
| Automobiles (continued) | | | | |
| Mercedes-Benz Auto Lease Trust 2021-A A2 | 0.18% | 3/15/2023 | \$ 89 | \$ 89,008 |
| Mercedes-Benz Auto Lease Trust 2021-A A3 | 0.25% | 1/16/2024 | 139 | 139,056 |
| Nissan Auto Lease Trust 2020-B A3 | 0.43% | 10/16/2023 | 178 | 178,319 |
| Santander Drive Auto Receivables Trust 2018-4 C | 3.56% | 7/15/2024 | 5 | 4,568 |
| Santander Drive Auto Receivables Trust 2019-3 C | 2.49% | 10/15/2025 | 103 | 103,566 |
| Santander Drive Auto Receivables Trust 2020-2 D | 2.22% | 9/15/2026 | 216 | 220,343 |
| Santander Drive Auto Receivables Trust 2021-1 C | 0.75% | 2/17/2026 | 111 | 111,498 |
| Santander Drive Auto Receivables Trust 2021-2 A2 | 0.28% | 4/15/2024 | 190 | 190,280 |
| Santander Drive Auto Receivables Trust 2021-2 D | 1.35% | 7/15/2027 | 135 | 135,652 |
| Santander Drive Auto Receivables Trust 2021-3 A2 | 0.29% | 5/15/2024 | 385 | 385,108 |
| Santander Retail Auto Lease Trust 2019-B D [†] | 3.31% | 6/20/2024 | 72 | 73,708 |
| Santander Retail Auto Lease Trust 2021-A A3 [†] | 0.51% | 7/22/2024 | 305 | 305,282 |
| Santander Retail Auto Lease Trust 2021-C A2 [†] | 0.29% | 4/22/2024 | 135 | 134,774 |
| Santander Retail Auto Lease Trust 2021-C A3 [†] | 0.50% | 3/20/2025 | 140 | 140,022 |
| Toyota Auto Receivables Owner Trust 2020-D A3 | 0.35% | 1/15/2025 | 161 | 161,144 |
| Toyota Auto Receivables Owner Trust 2020-D A2 | 0.23% | 5/15/2023 | 80 | 80,215 |
| Volkswagen Auto Loan Enhanced Trust 2020-1 A3 | 0.98% | 11/20/2024 | 141 | 141,808 |
| Westlake Automobile Receivables Trust 2019-2A D [†] | 3.20% | 11/15/2024 | 86 | 88,195 |
| Westlake Automobile Receivables Trust 2019-3A B [†] | 2.41% | 10/15/2024 | 87 | 87,561 |
| Westlake Automobile Receivables Trust 2019-3A C [†] | 2.49% | 10/15/2024 | 94 | 95,156 |
| Westlake Automobile Receivables Trust 2021-2 A2A [†] | 0.32% | 4/15/2025 | 300 | 300,116 |
| Westlake Automobile Receivables Trust 2021-2 C [†] | 0.89% | 7/15/2026 | 100 | 100,136 |
| World Omni Automobile Lease Securitization Trust 2020-B A3 | 0.45% | 2/15/2024 | 91 | 91,169 |
| World Omni Select Auto Trust 2018-1A D [†] | 4.13% | 1/15/2025 | 52 | 52,682 |
| World Omni Select Auto Trust 2019-A C | 2.38% | 12/15/2025 | 15 | 15,363 |
| World Omni Select Auto Trust 2019-A D | 2.59% | 12/15/2025 | 45 | 45,942 |
| <i>Total</i> | | | | <u>11,736,507</u> |
| Credit Card 0.59% | | | | |
| Capital One Multi-Asset Execution Trust 2019-A2 A2 | 1.72% | 8/15/2024 | 41 | 41,547 |
| Master Credit Card Trust II Series 2018-1A A [†] | 0.574% (1 Mo. LIBOR + .49%)# | 7/21/2024 | 100 | 100,537 |
| Synchrony Credit Card Master Note Trust 2017-2 B | 2.82% | 10/15/2025 | 100 | 102,485 |
| World Financial Network Credit Card Master Trust 2018-C A | 3.55% | 8/15/2025 | 173 | 173,241 |
| World Financial Network Credit Card Master Trust 2018-C M | 3.95% | 8/15/2025 | 36 | 36,043 |
| World Financial Network Credit Card Master Trust 2019-A A | 3.14% | 12/15/2025 | 97 | 98,072 |

Schedule of Investments (unaudited)(continued)

SHORT DURATION INCOME PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|--|---|---------------|------------------------|------------------------|
| Credit Card (continued) | | | | |
| World Financial Network Credit Card Master Trust 2019-B A | 2.49% | 4/15/2026 | \$ 8 | \$ 8,132 |
| World Financial Network Credit Card Master Trust 2019-C A | 2.21% | 7/15/2026 | 140 | <u>142,657</u> |
| <i>Total</i> | | | | <u>702,714</u> |
| Others 12.23% | | | | |
| ACAM 2019-FL1 Ltd. A [†] | 1.565% (1 Mo. SOFR + 1.51%) [#] | 11/17/2034 | 168 | 168,897 |
| ACREC 2021-FL1 Ltd. A ^{†(a)} | 1.235% (1 Mo. LIBOR + 1.15%) [#] | 10/18/2036 | 300 | 300,300 |
| Affirm Asset Securitization Trust 2021-B A [†] | 1.03% | 8/17/2026 | 175 | 175,333 |
| Ammc Clo Ltd. 2016-19A BR [†] | 1.926% (3 Mo. LIBOR + 1.80%) [#] | 10/16/2028 | 250 | 250,445 |
| Amur Equipment Finance Receivables VI LLC 2018-2A A2 [†] | 3.89% | 7/20/2022 | 18 | 18,554 |
| Amur Equipment Finance Receivables VII LLC 2019-1A A2 [†] | 2.63% | 6/20/2024 | 45 | 45,757 |
| Apidos CLO XXII 2015-22A A1R [†] | 1.194% (3 Mo. LIBOR + 1.06%) [#] | 4/20/2031 | 250 | 250,341 |
| Apidos CLO XXIV 2016-24A A1AL [†] | 1.084% (3 Mo. LIBOR + .95%) [#] | 10/20/2030 | 250 | 250,132 |
| Apidos CLO XXXI 2019-31A A1R [†] | 1.226% (3 Mo. LIBOR + 1.10%) [#] | 4/15/2031 | 250 | 250,223 |
| Aqua Finance Trust ^{†(a)} | 1.79% | 7/17/2046 | 230 | 230,312 ^(b) |
| Arbor Realty Collateralized Loan Obligation Ltd. 2021-FL2 A [†] | 1.184% (1 Mo. LIBOR + 1.10%) [#] | 5/15/2036 | 110 | 110,172 |
| Arbor Realty Commercial Real Estate Notes 2021-FL3 Ltd. A [†] | 1.155% (1 Mo. LIBOR + 1.07%) [#] | 8/15/2034 | 150 | 150,188 |
| Arbor Realty Commercial Real Estate Notes Ltd. 2018-FL1 A [†] | 1.234% (1 Mo. LIBOR + 1.15%) [#] | 6/15/2028 | 100 | 100,125 |
| ARES L CLO Ltd. AR [†] | 1.176% (3 Mo. LIBOR + 1.05%) [#] | 1/15/2032 | 250 | 249,845 |
| Bain Capital Credit CLO 2020-5 Ltd. A1 [†] | 1.354% (3 Mo. LIBOR + 1.22%) [#] | 1/20/2032 | 250 | 250,397 |
| Bain Capital Credit CLO Ltd. 2017-1A A1R [†] | 1.104% (3 Mo. LIBOR + .97%) [#] | 7/20/2030 | 250 | 249,995 |
| Barings CLO Ltd. 2019-3A A1R [†] | 1.204% (3 Mo. LIBOR + 1.07%) [#] | 4/20/2031 | 250 | 249,945 |
| BDS Ltd. 2021-FL7 A [†] | 1.155% (1 Mo. LIBOR + 1.07%) [#] | 6/16/2036 | 200 | 200,250 |

See Notes to Schedule of Investments.

Schedule of Investments (unaudited)(continued)

SHORT DURATION INCOME PORTFOLIO *September 30, 2021*

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|---|--|---------------|------------------------|------------------------|
| Others (continued) | | | | |
| Benefit Street Partners CLO IV Ltd. 2014-IVA ARRR [†] | 1.314% (3 Mo. LIBOR + 1.18%) [#] | 1/20/2032 | \$ 250 | \$ 250,309 |
| BlueMountain Fuji US CLO I Ltd. 2017-1A A1R [†] | 1.114% (3 Mo. LIBOR + .98%) [#] | 7/20/2029 | 250 | 250,045 |
| BSPRT 2019-FL5 Issuer Ltd. A [†] | 1.234% (1 Mo. LIBOR + 1.15%) [#] | 5/15/2029 | 91 | 90,905 |
| Carlyle Global Market Strategies CLO Ltd. 2015-1A AR3 [†] | Zero Coupon ^{#(c)} | 7/20/2031 | 250 | 250,067 |
| Carlyle US CLO Ltd. 2017-3A A1AR [†] | 1.034% (3 Mo. LIBOR +.9%) [#] | 7/20/2029 | 250 | 250,023 |
| Cedar Funding Ltd. 2021-14A A [†] | 1.188% (3 Mo. LIBOR + 1.10%) [#] | 7/15/2033 | 250 | 250,022 |
| Cedar Funding X CLO Ltd. AR ^{†(a)} | Zero Coupon ^{#(c)} | 10/20/2032 | 250 | 250,125 ^(b) |
| Cedar Funding XI Clo Ltd. 2019-11A A1R [†] | 1.171% (3 Mo. LIBOR + 1.05%) [#] | 5/29/2032 | 220 | 219,895 |
| CIFC Funding II Ltd. 2013-2A A1L2 [†] | Zero Coupon ^{#(c)} | 10/18/2030 | 250 | 250,043 |
| CoreVest American Finance Trust 2018-1 A [†] | 3.804% | 6/15/2051 | 42 | 42,662 |
| Dell Equipment Finance Trust 2021-2 A2 [†] | 0.33% | 12/22/2026 | 120 | 120,267 ^(b) |
| Diamond Resorts Owner Trust 2018-1 A [†] | 3.70% | 1/21/2031 | 32 | 33,297 |
| Diamond Resorts Owner Trust 2018-1 B [†] | 4.19% | 1/21/2031 | 26 | 27,070 |
| DLL LLC 2018-1 A4 [†] | 3.27% | 4/17/2026 | 38 | 38,439 |
| DLL Securitization Trust 2017-A A4 [†] | 2.43% | 11/17/2025 | 4 | 3,842 |
| Dryden Senior Loan Fund 2017-47A A1R [†] | 1.106% (3 Mo. LIBOR + .98%) [#] | 4/15/2028 | 250 | 250,041 |
| Elmwood CLO VI Ltd. 2020-3A A [†] | 1.446% (3 Mo. LIBOR + 1.32%) [#] | 10/15/2031 | 250 | 250,211 |
| Elmwood CLO X Ltd. A [†] | 1.13% (3 Mo. LIBOR + 1.04%) [#] | 10/20/2034 | 250 | 250,021 |
| Galaxy XIX CLO Ltd. 2015-19A A1RR [†] | 1.075% (3 Mo. LIBOR + .95%) [#] | 7/24/2030 | 150 | 150,090 |
| Greystone Commercial Real Estate Notes Ltd. 2018-HC1 A [†] | 1.634% (1 Mo. LIBOR + 1.55%) [#] | 9/15/2028 | 124 | 124,139 |
| Greystone Commercial Real Estate Notes Ltd. 2018-HC1 AS [†] | 2.234% (1 Mo. LIBOR + 2.15%) [#] | 9/15/2028 | 38 | 37,768 |
| Greystone CRE Notes 2021-FL3 Ltd. A [†] | 1.104% (1 Mo. LIBOR + 1.02%) [#] | 7/15/2039 | 170 | 170,150 |
| Halcyon Loan Advisors Funding Ltd. 2015-2A AR [†] | 1.205% (3 Mo. LIBOR + 1.08%) [#] | 7/25/2027 | 23 | 22,627 |

Schedule of Investments (unaudited)(continued)

SHORT DURATION INCOME PORTFOLIO *September 30, 2021*

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|--|-------------------------------|---------------|------------------------|------------|
| Others (continued) | | | | |
| HGI CRE CLO 2021-FL2 Ltd. A ⁺ | 1.10% (1 Mo. LIBOR + 1.00%)# | 9/19/2026 | \$ 300 | \$ 303,000 |
| HPEFS Equipment Trust 2020-1A B ⁺ | 1.89% | 2/20/2030 | 100 | 101,261 |
| HPEFS Equipment Trust 2020-1A A2 ⁺ | 1.73% | 2/20/2030 | 16 | 15,626 |
| JFIN CLO Ltd. 2013-1A A1NR ⁺ | 1.524% (3 Mo. LIBOR + 1.39%)# | 1/20/2030 | 129 | 129,838 |
| Kayne CLO II Ltd. 2018-2A AR ⁺ | 1.206% (3 Mo. LIBOR + 1.08%)# | 10/15/2031 | 250 | 250,389 |
| KKR Clo 24 Ltd. A1R ⁺ | 1.214% (3 Mo. LIBOR + 1.08%)# | 4/20/2032 | 250 | 250,029 |
| KKR CLO 28 Ltd. A ⁺ | 1.256% (3 Mo. LIBOR + 1.14%)# | 3/15/2031 | 250 | 250,376 |
| LFT CRE Ltd. 2021-FL1 B ⁺ | 1.834% (1 Mo. LIBOR + 1.75%)# | 6/15/2039 | 200 | 200,342 |
| LoanCore Issuer Ltd. 2019-CRE2 C ⁺ | 2.084% (1 Mo. LIBOR + 2.00%)# | 5/15/2036 | 430 | 429,333 |
| M360 2019-CRE2 LLC A ⁺ | 1.565% (1 Mo. SOFR + 1.51%)# | 9/15/2034 | 109 | 109,003 |
| Madison Park Funding XI Ltd. 2013-11A AR2 ⁺ | 1.038% (3 Mo. LIBOR + .90%)# | 7/23/2029 | 250 | 250,106 |
| Magnetite Ltd. 2021-29A A ⁺ | 1.116% (3 Mo. LIBOR + .99%)# | 1/15/2034 | 250 | 250,192 |
| MF1 2021-FL7 Ltd. A ⁺ | 1.175% (1 Mo. LIBOR + 1.08%)# | 10/18/2036 | 240 | 240,144 |
| MF1 2021-FL7 Ltd. AS ⁺ | 1.545% (1 Mo. LIBOR + 1.45%)# | 10/18/2036 | 230 | 230,402 |
| Mountain View CLO LLC 2017-1A AR ⁺ | 1.216% (3 Mo. LIBOR + 1.09%)# | 10/16/2029 | 250 | 250,062 |
| MVW Owner Trust 2017-1A A ⁺ | 2.42% | 12/20/2034 | 22 | 21,934 |
| OCP Clo 2019-17 Ltd. A1R ⁺ | 1.174% (3 Mo. LIBOR + 1.04%)# | 7/20/2032 | 300 | 299,166 |
| Octagon Investment Partners XIV Ltd. 2012-1A AARR ⁺ | 1.076% (3 Mo. LIBOR + .95%)# | 7/15/2029 | 250 | 250,027 |
| Octagon Investment Partners XVII Ltd. A1R2 ⁺ | 1.125% (3 Mo. LIBOR + 1.00%)# | 1/25/2031 | 250 | 249,948 |
| Octagon Investment Partners XXI Ltd. 2014-1A AAR3 ⁺ | 1.125% (3 Mo. LIBOR + 1.00%)# | 2/14/2031 | 250 | 250,175 |
| OneMain Financial Issuance Trust 2018-2A A ⁺ | 3.57% | 3/14/2033 | 100 | 104,349 |
| OneMain Financial Issuance Trust 2019-1A A ⁺ | 3.48% | 2/14/2031 | 61 | 60,667 |
| OneMain Financial Issuance Trust 2019-1A B ⁺ | 3.79% | 2/14/2031 | 100 | 100,341 |

See Notes to Schedule of Investments.

Schedule of Investments (unaudited)(continued)

SHORT DURATION INCOME PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|--|---|---------------|------------------------|------------------------|
| Others (continued) | | | | |
| Orange Lake Timeshare Trust 2019-A A ⁺ | 3.06% | 4/9/2038 | \$ 23 | \$ 23,905 |
| OZLM VIII Ltd. 2014-8A A1RR ⁺ | 1.304% (3 Mo. LIBOR + 1.17%) [#] | 10/17/2029 | 248 | 248,364 |
| PFS Financing Corp. 2020-E A ⁺ | 1.00% | 10/15/2025 | 136 | 137,147 |
| PFS Financing Corp. 2020-G A ⁺ | 0.97% | 2/15/2026 | 108 | 108,700 |
| Planet Fitness Master Issuer LLC 2018-1A A2II ⁺ | 4.666% | 9/5/2048 | 97 | 99,963 |
| Prima Capital CRE Securitization 2015-5A C ⁺ | 4.50% | 12/24/2050 | 32 | 31,956 |
| Progress Residential 2021-SFR8 Trust F ⁺ | 3.181% | 10/17/2038 | 290 | 288,289 |
| Romark CLO Ltd. A2R ⁺ | 1.788% (3 Mo. LIBOR + 1.65%) [#] | 10/23/2030 | 340 | 339,357 |
| SCF Equipment Leasing LLC 2019-2A A1 ⁺ | 2.22% | 6/20/2024 | 26 | 25,841 |
| SCF Equipment Leasing LLC 2019-2A A2 ⁺ | 2.47% | 4/20/2026 | 177 | 181,150 |
| SCF Equipment Leasing LLC 2021-1A A3 ⁺ | 0.83% | 8/21/2028 | 500 | 499,361 |
| TCI-Flatiron CLO Ltd. 2016-1 AR2 ⁺ | 1.284% (3 Mo. LIBOR + 1.15%) [#] | 1/17/2032 | 250 | 250,477 |
| TCI-Flatiron CLO Ltd. 2018-1A ANR ⁺ | 1.19% (3 Mo. LIBOR + 1.06%) [#] | 1/29/2032 | 250 | 250,469 |
| Upstart Securitization Trust 2021-2 A ⁺ | 0.91% | 6/20/2031 | 125 | 125,486 |
| Verizon Owner Trust 2020-B A | 0.47% | 2/20/2025 | 136 | 136,353 |
| Verizon Owner Trust 2020-C A | 0.41% | 4/21/2025 | 205 | 205,395 |
| <i>Total</i> | | | | <u>14,632,192</u> |
| Rec Vehicle Loan ABS 0.07% | | | | |
| Octane Receivables Trust 2021-1A A ⁺ | 0.93% | 3/22/2027 | 82 | <u>82,578</u> |
| Student Loan 0.75% | | | | |
| Navient Private Education Refi Loan Trust 2020-FA A ⁺ | 1.22% | 7/15/2069 | 130 | 131,234 |
| Navient Private Education Refi Loan Trust 2021-CA A ⁺ | 1.06% | 10/15/2069 | 297 | 297,472 |
| Navient Private Education Refi Loan Trust 2021-F A ⁺ | 1.11% | 2/18/2070 | 200 | 199,963 ^(b) |
| Nelnet Student Loan Trust 2021-A APT1 ⁺ | 1.36% | 4/20/2062 | 115 | 114,968 |
| SLC Student Loan Trust 2008-1 A4A | 1.716% (3 Mo. LIBOR + 1.60%) [#] | 12/15/2032 | 40 | 40,123 |
| SMB Private Education Loan Trust 2021-A A1 ⁺ | 0.584% (1 Mo. LIBOR + .50%) [#] | 1/15/2053 | 59 | 59,157 |
| Towd Point Asset Trust 2018-SL1 A ⁺ | 0.686% (1 Mo. LIBOR + .60%) [#] | 1/25/2046 | 49 | <u>48,363</u> |
| <i>Total</i> | | | | <u>891,280</u> |
| <i>Total Asset-Backed Securities (cost \$29,847,298)</i> | | | | <u>29,950,940</u> |

Schedule of Investments (unaudited)(continued)

SHORT DURATION INCOME PORTFOLIO September 30, 2021

| Investments | | | Shares (000) | Fair Value |
|---|--------------------------|--------------------------|---------------------------------------|------------------|
| COMMON STOCKS 0.00% | | | | |
| Miscellaneous Financials | | | | |
| UTEX Industries, Inc. (cost \$210) | | | – ^(d) | \$ 288 |
| | Interest Rate | Maturity Date | Principal Amount (000) | |
| CONVERTIBLE BONDS 0.09% | | | | |
| Internet | | | | |
| Weibo Corp. (China) ^(e) (cost \$107,815) | 1.25% | 11/15/2022 | \$ 110 | <u>107,525</u> |
| CORPORATE BONDS 46.39% | | | | |
| Aerospace/Defense 1.49% | | | | |
| BAE Systems plc (United Kingdom) ^(e) | 4.75% | 10/11/2021 | 400 | 400,316 |
| Boeing Co. (The) | 2.80% | 3/1/2023 | 316 | 324,827 |
| Boeing Co. (The) | 4.508% | 5/1/2023 | 179 | 189,152 |
| Boeing Co. (The) | 4.875% | 5/1/2025 | 488 | 543,332 |
| Howmet Aerospace, Inc. | 5.125% | 10/1/2024 | 58 | 64,035 |
| Howmet Aerospace, Inc. | 6.875% | 5/1/2025 | 128 | 149,922 |
| Kratos Defense & Security Solutions, Inc. [†] | 6.50% | 11/30/2025 | 17 | 17,646 |
| TransDigm, Inc. [†] | 8.00% | 12/15/2025 | 86 | <u>91,805</u> |
| <i>Total</i> | | | | <u>1,781,035</u> |
| Agriculture 1.32% | | | | |
| BAT Capital Corp. | 2.789% | 9/6/2024 | 54 | 56,807 |
| BAT Capital Corp. | 3.222% | 8/15/2024 | 832 | 882,322 |
| Imperial Brands Finance plc (United Kingdom) ^(e) | 3.125% | 7/26/2024 | 400 | 421,000 |
| Reynolds American, Inc. | 4.45% | 6/12/2025 | 14 | 15,440 |
| Viterra Finance BV (Netherlands) ^(e) | 2.00% | 4/21/2026 | 200 | <u>201,542</u> |
| <i>Total</i> | | | | <u>1,577,111</u> |
| Airlines 0.21% | | | | |
| Air Canada 2015-1 Class B Pass-Through Trust (Canada) ^(e) | 3.875% | 3/15/2023 | 11 | 11,077 |
| Air Canada 2015-2 Class B Pass-Through Trust (Canada) ^(e) | 5.00% | 12/15/2023 | 6 | 5,952 |
| American Airlines 2014-1 Class B Pass-Through Trust | 4.375% | 10/1/2022 | 42 | 42,108 |
| American Airlines Group, Inc. [†] | 3.75% | 3/1/2025 | 92 | 83,016 |

See Notes to Schedule of Investments.

87

Schedule of Investments (unaudited)(continued)

SHORT DURATION INCOME PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|--|------------------------------|---------------|------------------------|------------|
| Airlines (continued) | | | | |
| Hawaiian Airlines 2013-1 Class B Pass-Through Certificates | 4.95% | 1/15/2022 | \$ 50 | \$ 50,368 |
| Spirit Loyalty Cayman Ltd./Spirit IP Cayman Ltd.† | 8.00% | 9/20/2025 | 24 | 27,375 |
| United Airlines 2014-1 Class B Pass-Through Trust | 4.75% | 4/11/2022 | 7 | 6,916 |
| US Airways 2013-1 Class B Pass-Through Trust | 5.375% | 11/15/2021 | 29 | 28,539 |
| <i>Total</i> | | | | 255,351 |
| Apparel 0.12% | | | | |
| PVH Corp. | 4.625% | 7/10/2025 | 38 | 41,869 |
| William Carter Co. (The)† | 5.50% | 5/15/2025 | 101 | 106,247 |
| <i>Total</i> | | | | 148,116 |
| Auto Manufacturers 3.53% | | | | |
| Daimler Finance North America LLC† | 0.791% (3 Mo. LIBOR + .67%)# | 11/5/2021 | 150 | 150,095 |
| Ford Motor Co. | 8.50% | 4/21/2023 | 300 | 330,357 |
| Ford Motor Credit Co. LLC | 2.979% | 8/3/2022 | 300 | 303,648 |
| Ford Motor Credit Co. LLC | 3.087% | 1/9/2023 | 200 | 203,190 |
| Ford Motor Credit Co. LLC | 3.81% | 1/9/2024 | 200 | 206,750 |
| Ford Motor Credit Co. LLC | 4.25% | 9/20/2022 | 306 | 313,344 |
| General Motors Co. | 5.40% | 10/2/2023 | 157 | 171,273 |
| General Motors Co. | 6.125% | 10/1/2025 | 24 | 28,130 |
| General Motors Financial Co., Inc. | 1.135% (3 Mo. LIBOR + .99%)# | 1/5/2023 | 64 | 64,641 |
| General Motors Financial Co., Inc. | 2.75% | 6/20/2025 | 134 | 140,153 |
| General Motors Financial Co., Inc. | 2.90% | 2/26/2025 | 54 | 56,675 |
| General Motors Financial Co., Inc. | 3.15% | 6/30/2022 | 79 | 80,430 |
| General Motors Financial Co., Inc. | 3.70% | 5/9/2023 | 139 | 145,063 |
| General Motors Financial Co., Inc. | 3.95% | 4/13/2024 | 140 | 149,667 |
| General Motors Financial Co., Inc. | 4.25% | 5/15/2023 | 23 | 24,306 |
| General Motors Financial Co., Inc. | 5.10% | 1/17/2024 | 132 | 144,131 |
| General Motors Financial Co., Inc. | 5.25% | 3/1/2026 | 61 | 69,741 |
| Hyundai Capital America† | 0.80% | 1/8/2024 | 160 | 159,357 |
| Hyundai Capital America† | 0.875% | 6/14/2024 | 160 | 159,201 |
| Hyundai Capital America† | 1.00% | 9/17/2024 | 47 | 46,849 |
| Hyundai Capital America† | 1.25% | 9/18/2023 | 218 | 219,928 |
| Hyundai Capital America† | 1.30% | 1/8/2026 | 81 | 79,737 |
| Hyundai Capital America† | 1.50% | 6/15/2026 | 91 | 90,063 |
| Hyundai Capital America† | 3.25% | 9/20/2022 | 31 | 31,787 |
| Hyundai Capital America† | 5.875% | 4/7/2025 | 137 | 156,642 |

Schedule of Investments (unaudited)(continued)

SHORT DURATION INCOME PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|--|--------------------------------------|---------------|------------------------|------------------|
| Auto Manufacturers (continued) | | | | |
| Volkswagen Group of America Finance LLC† | 1.063% (3 Mo. LIBOR + .94%)# | 11/12/2021 | \$ 700 | \$ 700,734 |
| <i>Total</i> | | | | <u>4,225,892</u> |
| Auto Parts & Equipment 0.41% | | | | |
| ZF North America Capital, Inc.† | 4.75% | 4/29/2025 | 450 | <u>486,873</u> |
| Banks 11.64% | | | | |
| ABN AMRO Bank NV (Netherlands)(e) | 6.25% | 4/27/2022 | 400 | 413,260 |
| AIB Group plc (Ireland)†(e) | 4.263% (3 Mo. LIBOR + 1.87%)# | 4/10/2025 | 400 | 428,999 |
| Australia & New Zealand Banking Group Ltd. (Australia)†(e) | 4.40% | 5/19/2026 | 200 | 224,079 |
| Bank of America Corp. | 0.523% (SOFR + .41%)# | 6/14/2024 | 151 | 150,978 |
| Bank of America Corp. | 0.981% (SOFR + .91%)# | 9/25/2025 | 37 | 37,062 |
| Bank of America Corp. | 1.319% (SOFR + 1.15%)# | 6/19/2026 | 89 | 89,011 |
| Bank of America Corp. | 3.95% | 4/21/2025 | 136 | 148,271 |
| Bank of America Corp. | 4.00% | 1/22/2025 | 248 | 269,601 |
| Bank of America Corp. | 4.20% | 8/26/2024 | 175 | 191,490 |
| Bank of Ireland Group plc (Ireland)†(e) | 2.029% (1 Yr. Treasury CMT + 1.10%)# | 9/30/2027 | 200 | 200,108 |
| BankUnited, Inc. | 4.875% | 11/17/2025 | 211 | 238,485 |
| Barclays plc (United Kingdom)(e) | 4.375% | 9/11/2024 | 200 | 217,987 |
| BBVA Bancomer SA† | 6.75% | 9/30/2022 | 150 | 157,938 |
| CIT Group, Inc. | 3.929% (SOFR + 3.83%)# | 6/19/2024 | 41 | 42,957 |
| CIT Group, Inc. | 4.75% | 2/16/2024 | 49 | 52,369 |
| CIT Group, Inc. | 5.00% | 8/15/2022 | 50 | 51,813 |
| CIT Group, Inc. | 5.00% | 8/1/2023 | 489 | 523,230 |
| Citigroup, Inc. | 1.678% (SOFR + 1.67%)# | 5/15/2024 | 95 | 96,878 |
| Citigroup, Inc. | 3.106% (SOFR + 2.84%)# | 4/8/2026 | 402 | 426,963 |
| Citigroup, Inc. | 3.142% (3 Mo. LIBOR + .72%)# | 1/24/2023 | 98 | 98,829 |
| Citigroup, Inc. | 3.352% (3 Mo. LIBOR + .90%)# | 4/24/2025 | 121 | 128,550 |
| Citigroup, Inc. | 3.875% | 3/26/2025 | 20 | 21,731 |
| Citigroup, Inc. | 4.05% | 7/30/2022 | 55 | 56,677 |
| Citigroup, Inc. | 4.40% | 6/10/2025 | 347 | 383,980 |
| Credit Suisse Group AG (Switzerland)†(e) | 2.193% (SOFR + 2.04%)# | 6/5/2026 | 250 | 254,796 |
| Credit Suisse Group AG (Switzerland)(e) | 3.75% | 3/26/2025 | 250 | 269,723 |
| Danske Bank A/S (Denmark)†(e) | 0.976% (1 Yr. Treasury CMT + .55%)# | 9/10/2025 | 200 | 199,726 |

See Notes to Schedule of Investments.

Schedule of Investments (unaudited)(continued)

SHORT DURATION INCOME PORTFOLIO *September 30, 2021*

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|---|--|---------------|------------------------|------------|
| Banks (continued) | | | | |
| Danske Bank A/S (Denmark) ^{(f)(e)} | 1.171% (1 Yr. Treasury CMT + 1.03%) [#] | 12/8/2023 | \$ 400 | \$ 401,990 |
| Danske Bank A/S (Denmark) ^{(f)(e)} | 1.621% (1 Yr. Treasury CMT + 1.35%) [#] | 9/11/2026 | 200 | 200,106 |
| Danske Bank A/S (Denmark) ^{(f)(e)} | 3.244% (3 Mo. LIBOR + 1.59%) [#] | 12/20/2025 | 400 | 425,071 |
| Danske Bank A/S (Denmark) ^{(f)(e)} | 5.00% | 1/12/2022 | 200 | 202,413 |
| Danske Bank A/S (Denmark) ^{(f)(e)} | 5.375% | 1/12/2024 | 200 | 219,544 |
| FNB Corp. | 2.20% | 2/24/2023 | 53 | 53,802 |
| Goldman Sachs Group, Inc. (The) | 0.657% (SOFR + .51%) [#] | 9/10/2024 | 151 | 151,052 |
| Goldman Sachs Group, Inc. (The) | 0.881% (3 Mo. LIBOR + .75%) [#] | 2/23/2023 | 240 | 241,965 |
| Goldman Sachs Group, Inc. (The) | 1.125% (3 Mo. LIBOR + 1.00%) [#] | 7/24/2023 | 109 | 109,763 |
| Goldman Sachs Group, Inc. (The) | 4.25% | 10/21/2025 | 109 | 120,768 |
| HSBC Holdings plc (United Kingdom) ^(e) | 0.732% (SOFR + .53%) [#] | 8/17/2024 | 200 | 200,193 |
| HSBC Holdings plc (United Kingdom) ^(e) | 0.976% (SOFR + .71%) [#] | 5/24/2025 | 200 | 199,698 |
| Intesa Sanpaolo SpA (Italy) ^{(f)(e)} | 5.017% | 6/26/2024 | 400 | 432,005 |
| JPMorgan Chase & Co. | 0.768% (SOFR + .49%) [#] | 8/9/2025 | 148 | 147,439 |
| JPMorgan Chase & Co. | 0.824% (SOFR + .54%) [#] | 6/1/2025 | 172 | 172,012 |
| Lloyds Banking Group plc (United Kingdom) ^(e) | 1.326% (1 Yr. Treasury CMT + 1.10%) [#] | 6/15/2023 | 200 | 201,308 |
| Lloyds Banking Group plc (United Kingdom) ^(e) | 4.582% | 12/10/2025 | 200 | 223,343 |
| Macquarie Group Ltd. (Australia) ^{(f)(e)} | 1.34% (SOFR + 1.07%) [#] | 1/12/2027 | 65 | 64,461 |
| Macquarie Group Ltd. (Australia) ^{(f)(e)} | 3.189% (3 Mo. LIBOR + 1.02%) [#] | 11/28/2023 | 12 | 12,359 |
| Macquarie Group Ltd. (Australia) ^{(f)(e)} | 4.15% (3 Mo. LIBOR + 1.33%) [#] | 3/27/2024 | 75 | 78,804 |
| Mitsubishi UFJ Financial Group, Inc. (Japan) ^(e) | 0.953% (1 Yr. Treasury CMT + .55%) [#] | 7/19/2025 | 200 | 200,279 |
| Morgan Stanley | 0.79% (SOFR + .53%) [#] | 5/30/2025 | 170 | 169,536 |
| Morgan Stanley | 0.791% (SOFR + .51%) [#] | 1/22/2025 | 187 | 187,029 |
| Morgan Stanley | 5.00% | 11/24/2025 | 106 | 121,235 |
| Natwest Group plc (United Kingdom) ^(e) | 5.125% | 5/28/2024 | 376 | 414,419 |
| NatWest Markets plc (United Kingdom) ^{(f)(e)} | 0.80% | 8/12/2024 | 200 | 199,633 |
| Popular, Inc. | 6.125% | 9/14/2023 | 23 | 24,725 |

Schedule of Investments (unaudited)(continued)

SHORT DURATION INCOME PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|---|--|---------------|------------------------|------------|
| Banks (continued) | | | | |
| Santander Holdings USA, Inc. | 3.40% | 1/18/2023 | \$ 85 | \$ 87,921 |
| Santander Holdings USA, Inc. | 3.45% | 6/2/2025 | 76 | 81,408 |
| Santander UK Group Holdings plc (United Kingdom) ^(c) | 1.089% (SOFR + .79%) [#] | 3/15/2025 | 200 | 200,399 |
| Standard Chartered plc (United Kingdom) ^(c) | 0.991% (1 Yr. Treasury CMT + .78%) [#] | 1/12/2025 | 400 | 398,886 |
| Standard Chartered plc (United Kingdom) ^(c) | 1.214% (1 Yr. Treasury CMT + .88%) [#] | 3/23/2025 | 200 | 200,393 |
| Standard Chartered plc (United Kingdom) ^(c) | 1.319% (1 Yr. Treasury CMT + 1.17%) [#] | 10/14/2023 | 200 | 201,294 |
| Swedbank AB (Sweden) ^(c) | 1.30% | 6/2/2023 | 200 | 202,957 |
| Synovus Financial Corp. | 3.125% | 11/1/2022 | 44 | 45,006 |
| UBS AG (United Kingdom) ^(c) | 1.75% | 4/21/2022 | 200 | 201,448 |
| UBS AG (Switzerland) ^(c) | 5.125% | 5/15/2024 | 600 | 657,042 |
| UBS AG | 7.625% | 8/17/2022 | 613 | 649,590 |
| UniCredit SpA (Italy) ^(c) | 7.83% | 12/4/2023 | 350 | 400,667 |
| Wells Fargo & Co. | 3.75% | 1/24/2024 | 49 | 52,395 |
| <i>Total</i> | | | | 13,929,849 |
| Beverages 0.10% | | | | |
| Central American Bottling Corp. (Guatemala) ^(c) | 5.75% | 1/31/2027 | 110 | 113,492 |
| Building Materials 0.01% | | | | |
| Forterra Finance LLC/FRTA Finance Corp. [†] | 6.50% | 7/15/2025 | 7 | 7,499 |
| Chemicals 0.31% | | | | |
| Celanese US Holdings LLC | 4.625% | 11/15/2022 | 160 | 167,328 |
| Orbia Advance Corp. SAB de CV (Mexico) ^(c) | 1.875% | 5/11/2026 | 200 | 200,578 |
| <i>Total</i> | | | | 367,906 |
| Commercial Services 0.24% | | | | |
| IHS Markit Ltd. (United Kingdom) ^(c) | 4.125% | 8/1/2023 | 71 | 75,363 |
| Quanta Services, Inc. | 0.95% | 10/1/2024 | 29 | 29,017 |
| Sabre Global, Inc. [†] | 7.375% | 9/1/2025 | 100 | 106,705 |
| Triton Container International Ltd. [†] | 0.80% | 8/1/2023 | 46 | 45,977 |
| Triton Container International Ltd. [†] | 1.15% | 6/7/2024 | 30 | 29,962 |
| <i>Total</i> | | | | 287,024 |

See Notes to Schedule of Investments.

Schedule of Investments (unaudited)(continued)

SHORT DURATION INCOME PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|---|---------------|---------------|------------------------|------------|
| Computers 0.64% | | | | |
| Dell International LLC/EMC Corp. | 5.45% | 6/15/2023 | \$ 520 | \$ 557,872 |
| Dell International LLC/EMC Corp. | 5.85% | 7/15/2025 | 23 | 26,772 |
| Dell International LLC/EMC Corp. | 6.02% | 6/15/2026 | 155 | 184,503 |
| <i>Total</i> | | | | 769,147 |
| Diversified Financial Services 3.77% | | | | |
| Air Lease Corp. | 4.25% | 2/1/2024 | 33 | 35,426 |
| Aircastle Ltd. | 4.40% | 9/25/2023 | 184 | 195,999 |
| Aircastle Ltd. | 5.00% | 4/1/2023 | 107 | 113,698 |
| Aircastle Ltd.† | 5.25% | 8/11/2025 | 70 | 78,292 |
| Alliance Data Systems Corp.† | 4.75% | 12/15/2024 | 120 | 123,061 |
| Alliance Data Systems Corp.† | 7.00% | 1/15/2026 | 129 | 138,441 |
| Ally Financial, Inc. | 1.45% | 10/2/2023 | 23 | 23,347 |
| Ally Financial, Inc. | 3.875% | 5/21/2024 | 266 | 286,218 |
| Ally Financial, Inc. | 4.625% | 3/30/2025 | 61 | 67,782 |
| Ally Financial, Inc. | 5.125% | 9/30/2024 | 295 | 330,535 |
| Ally Financial, Inc. | 5.75% | 11/20/2025 | 110 | 125,839 |
| Aviation Capital Group LLC† | 1.95% | 1/30/2026 | 53 | 52,834 |
| Aviation Capital Group LLC† | 2.875% | 1/20/2022 | 16 | 16,084 |
| Aviation Capital Group LLC† | 3.875% | 5/1/2023 | 92 | 96,023 |
| Aviation Capital Group LLC† | 5.50% | 12/15/2024 | 109 | 122,205 |
| Avolon Holdings Funding Ltd. (Ireland) ^{†(c)} | 2.125% | 2/21/2026 | 45 | 44,561 |
| Avolon Holdings Funding Ltd. (Ireland) ^{†(c)} | 3.625% | 5/1/2022 | 26 | 26,392 |
| Avolon Holdings Funding Ltd. (Ireland) ^{†(c)} | 4.25% | 4/15/2026 | 42 | 45,194 |
| Avolon Holdings Funding Ltd. (Ireland) ^{†(c)} | 5.125% | 10/1/2023 | 152 | 163,370 |
| Avolon Holdings Funding Ltd. (Ireland) ^{†(c)} | 5.25% | 5/15/2024 | 152 | 166,145 |
| Citigroup Global Markets Holdings Inc/U.S. | 0.75% | 6/7/2024 | 117 | 116,742 |
| Discover Financial Services | 5.20% | 4/27/2022 | 144 | 147,828 |
| Global Aircraft Leasing Co. Ltd. PIK 7.25% [†] | 6.50% | 9/15/2024 | 78 | 76,666 |
| Jefferies Financial Group, Inc. | 5.50% | 10/18/2023 | 195 | 207,503 |
| Jefferies Group LLC | 5.125% | 1/20/2023 | 42 | 44,435 |
| Muthoot Finance Ltd. (India) ^{†(c)} | 4.40% | 9/2/2023 | 200 | 204,040 |
| Muthoot Finance Ltd. (India) ^{†(c)} | 6.125% | 10/31/2022 | 200 | 206,595 |
| Navient Corp. | 5.50% | 1/25/2023 | 174 | 182,048 |
| Navient Corp. | 5.875% | 10/25/2024 | 144 | 153,900 |
| Navient Corp. | 6.125% | 3/25/2024 | 77 | 82,544 |
| Navient Corp. | 6.50% | 6/15/2022 | 24 | 24,810 |
| OneMain Finance Corp. | 5.625% | 3/15/2023 | 26 | 27,395 |
| OneMain Finance Corp. | 6.125% | 5/15/2022 | 20 | 20,550 |
| OneMain Finance Corp. | 6.125% | 3/15/2024 | 139 | 148,695 |

Schedule of Investments (unaudited)(continued)

SHORT DURATION INCOME PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|--|--|---------------|------------------------|------------------|
| Diversified Financial Services (continued) | | | | |
| OneMain Finance Corp. | 8.25% | 10/1/2023 | \$ 50 | \$ 55,970 |
| Park Aerospace Holdings Ltd. (Ireland) ^{(f)(e)} | 4.50% | 3/15/2023 | 145 | 151,551 |
| Park Aerospace Holdings Ltd. (Ireland) ^{(f)(e)} | 5.25% | 8/15/2022 | 16 | 16,577 |
| Park Aerospace Holdings Ltd. (Ireland) ^{(f)(e)} | 5.50% | 2/15/2024 | 228 | 248,869 |
| Rocket Mortgage LLC / Rocket Mortgage Co-Issuer, Inc. [†] | 2.875% | 10/15/2026 | 151 | <u>147,746</u> |
| <i>Total</i> | | | | <u>4,515,910</u> |
| Electric 3.08% | | | | |
| AES Corp. (The) [†] | 3.30% | 7/15/2025 | 135 | 143,580 |
| Alexander Funding Trust [†] | 1.841% | 11/15/2023 | 163 | 166,188 |
| Ausgrid Finance Pty Ltd. (Australia) ^{(f)(e)} | 3.85% | 5/1/2023 | 225 | 233,572 |
| Calpine Corp. [†] | 5.25% | 6/1/2026 | 195 | 200,846 |
| Comision Federal de Electricidad (Mexico) ^{(f)(e)} | 4.875% | 1/15/2024 | 200 | 216,409 |
| Emera US Finance LP [†] | 0.833% | 6/15/2024 | 27 | 26,924 |
| Enel Finance International NV (Netherlands) ^{(f)(e)} | 1.375% | 7/12/2026 | 200 | 198,957 |
| Energy Louisiana LLC | 0.95% | 10/1/2024 | 71 | 71,027 |
| FirstEnergy Corp. | 3.35% | 7/15/2022 | 278 | 281,642 |
| FirstEnergy Transmission LLC [†] | 4.35% | 1/15/2025 | 150 | 163,198 |
| Jersey Central Power & Light Co. [†] | 4.70% | 4/1/2024 | 146 | 157,486 |
| NextEra Energy Capital Holdings, Inc. | 0.401% (3 Mo. LIBOR + .27%) [#] | 2/22/2023 | 199 | 199,021 |
| NextEra Energy Capital Holdings, Inc. | 0.849% (3 Mo. LIBOR + .72%) [#] | 2/25/2022 | 200 | 200,492 |
| NRG Energy, Inc. [†] | 3.75% | 6/15/2024 | 235 | 250,789 |
| NRG Energy, Inc. | 6.625% | 1/15/2027 | 19 | 19,707 |
| OGE Energy Corp. | 0.703% | 5/26/2023 | 17 | 17,002 |
| Origin Energy Finance Ltd. (Australia) ^{(f)(e)} | 5.45% | 10/14/2021 | 110 | 110,147 |
| Pacific Gas and Electric Co. | 1.367% | 3/10/2023 | 120 | 119,608 |
| Pacific Gas and Electric Co. | 3.15% | 1/1/2026 | 315 | 325,917 |
| Pacific Gas and Electric Co. | 3.25% | 6/15/2023 | 106 | 108,922 |
| Pacific Gas and Electric Co. | 3.75% | 2/15/2024 | 47 | 49,047 |
| San Diego Gas & Electric Co. | 1.914% | 2/1/2022 | 2 | 2,148 |
| TransAlta Corp. (Canada) ^(e) | 4.50% | 11/15/2022 | 105 | 107,887 |
| Vistra Operations Co. LLC [†] | 3.55% | 7/15/2024 | 301 | <u>316,685</u> |
| <i>Total</i> | | | | <u>3,687,201</u> |

See Notes to Schedule of Investments.

Schedule of Investments (unaudited)(continued)

SHORT DURATION INCOME PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|--|---------------|---------------|------------------------|----------------|
| Electronics 0.14% | | | | |
| Flex Ltd. | 3.75% | 2/1/2026 | \$ 102 | \$ 111,047 |
| SYNNEX Corp.† | 1.25% | 8/9/2024 | 52 | 52,023 |
| <i>Total</i> | | | | <u>163,070</u> |
| Energy – Alternate Sources 0.03% | | | | |
| Enviva Partners LP/Enviva Partners Finance Corp.† | 6.50% | 1/15/2026 | 34 | <u>35,211</u> |
| Engineering & Construction 0.02% | | | | |
| Fluor Corp. | 3.50% | 12/15/2024 | 18 | <u>18,907</u> |
| Entertainment 0.47% | | | | |
| Caesars Entertainment, Inc.† | 6.25% | 7/1/2025 | 102 | 107,509 |
| Caesars Entertainment, Inc.† | 8.125% | 7/1/2027 | 71 | 79,909 |
| Caesars Resort Collection LLC/CRC Finco, Inc.† | 5.75% | 7/1/2025 | 21 | 22,165 |
| International Game Technology plc† | 4.125% | 4/15/2026 | 200 | 208,124 |
| Live Nation Entertainment, Inc.† | 4.875% | 11/1/2024 | 53 | 53,658 |
| Vail Resorts, Inc.† | 6.25% | 5/15/2025 | 87 | <u>92,111</u> |
| <i>Total</i> | | | | <u>563,476</u> |
| Food 0.14% | | | | |
| Albertsons Cos., Inc./Safeway, Inc./Albertsons LP/Albertsons LLC | 5.75% | 3/15/2025 | 11 | 11,233 |
| Chobani LLC/Chobani Finance Corp., Inc.† | 7.50% | 4/15/2025 | 112 | 116,676 |
| Fresh Market, Inc. (The)† | 9.75% | 5/1/2023 | 14 | 14,437 |
| Kraft Heinz Foods Co. | 3.00% | 6/1/2026 | 14 | 14,755 |
| US Foods, Inc.† | 6.25% | 4/15/2025 | 13 | <u>13,653</u> |
| <i>Total</i> | | | | <u>170,754</u> |
| Forest Products & Paper 0.10% | | | | |
| West Fraser Timber Co., Ltd. (Canada) ^(e) | 4.35% | 10/15/2024 | 115 | <u>123,016</u> |
| Gas 0.58% | | | | |
| Atmos Energy Corp. | 0.625% | 3/9/2023 | 62 | 62,002 |
| National Fuel Gas Co. | 3.75% | 3/1/2023 | 25 | 25,889 |
| National Fuel Gas Co. | 5.50% | 1/15/2026 | 176 | 202,841 |
| National Fuel Gas Co. | 7.395% | 3/30/2023 | 25 | 26,674 |
| ONE Gas, Inc. | 0.85% | 3/11/2023 | 131 | 131,024 |
| ONE Gas, Inc. | 1.10% | 3/11/2024 | 250 | <u>250,014</u> |
| <i>Total</i> | | | | <u>698,444</u> |

Schedule of Investments (unaudited)(continued)

SHORT DURATION INCOME PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|---|---------------|---------------|------------------------|------------------|
| Health Care – Products 0.07% | | | | |
| PerkinElmer, Inc. | 0.85% | 9/15/2024 | \$ 88 | \$ 88,021 |
| Health Care – Services 1.10% | | | | |
| Centene Corp. | 4.25% | 12/15/2027 | 155 | 162,424 |
| Fresenius Medical Care US Finance II, Inc.† | 5.875% | 1/31/2022 | 194 | 197,390 |
| HCA, Inc. | 5.00% | 3/15/2024 | 116 | 127,351 |
| HCA, Inc. | 5.25% | 4/15/2025 | 237 | 268,773 |
| HCA, Inc. | 5.25% | 6/15/2026 | 81 | 92,994 |
| HCA, Inc. | 5.375% | 2/1/2025 | 104 | 116,350 |
| HCA, Inc. | 8.36% | 4/15/2024 | 46 | 53,976 |
| Humana, Inc. | 0.65% | 8/3/2023 | 76 | 76,053 |
| Molina Healthcare, Inc. | 5.375% | 11/15/2022 | 105 | 108,381 |
| Select Medical Corp.† | 6.25% | 8/15/2026 | 36 | 37,903 |
| Universal Health Services, Inc.† | 1.65% | 9/1/2026 | 75 | 74,594 |
| <i>Total</i> | | | | <u>1,316,189</u> |
| Home Builders 0.24% | | | | |
| D.R. Horton, Inc. | 4.75% | 2/15/2023 | 7 | 7,321 |
| D.R. Horton, Inc. | 5.75% | 8/15/2023 | 35 | 37,965 |
| Lennar Corp. | 4.50% | 4/30/2024 | 67 | 72,526 |
| Lennar Corp. | 4.75% | 11/15/2022 | 59 | 61,053 |
| Lennar Corp. | 4.75% | 5/30/2025 | 33 | 36,810 |
| Lennar Corp. | 4.875% | 12/15/2023 | 12 | 12,960 |
| Toll Brothers Finance Corp. | 4.375% | 4/15/2023 | 30 | 31,065 |
| Toll Brothers Finance Corp. | 4.875% | 11/15/2025 | 20 | 22,425 |
| <i>Total</i> | | | | <u>282,125</u> |
| Housewares 0.12% | | | | |
| Newell Brands, Inc. | 4.35% | 4/1/2023 | 116 | 120,937 |
| Newell Brands, Inc. | 4.875% | 6/1/2025 | 20 | 22,099 |
| <i>Total</i> | | | | <u>143,036</u> |
| Insurance 0.78% | | | | |
| Assurant, Inc. | 4.20% | 9/27/2023 | 45 | 47,940 |
| CNO Financial Group, Inc. | 5.25% | 5/30/2025 | 280 | 315,370 |
| CNO Global Funding † | 1.75% | 10/7/2026 | 150 | 149,979 |
| F&G Global Funding† | 0.90% | 9/20/2024 | 59 | 58,905 |
| F&G Global Funding† | 1.75% | 6/30/2026 | 56 | 56,379 |
| GA Global Funding Trust† | 0.80% | 9/13/2024 | 150 | 149,335 |
| Kemper Corp. | 4.35% | 2/15/2025 | 44 | 47,822 |

See Notes to Schedule of Investments.

Schedule of Investments (unaudited)(continued)

SHORT DURATION INCOME PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|--|---------------|---------------|------------------------|------------------|
| Insurance (continued) | | | | |
| USI, Inc.† | 6.875% | 5/1/2025 | \$ 102 | \$ 103,935 |
| <i>Total</i> | | | | <u>929,665</u> |
| Internet 0.93% | | | | |
| Baidu, Inc. (China) ^(e) | 3.875% | 9/29/2023 | 200 | 211,375 |
| Baidu, Inc. (China) ^(e) | 4.375% | 5/14/2024 | 200 | 216,392 |
| E*TRADE Financial Corp. | 2.95% | 8/24/2022 | 36 | 36,724 |
| Netflix, Inc.† | 3.625% | 6/15/2025 | 186 | 197,858 |
| Netflix, Inc. | 4.375% | 11/15/2026 | 27 | 30,206 |
| Uber Technologies, Inc.† | 7.50% | 5/15/2025 | 83 | 88,582 |
| Uber Technologies, Inc.† | 8.00% | 11/1/2026 | 99 | 104,754 |
| VeriSign, Inc. | 5.25% | 4/1/2025 | 19 | 21,620 |
| Weibo Corp. (China) ^(e) | 3.50% | 7/5/2024 | 200 | <u>208,402</u> |
| <i>Total</i> | | | | <u>1,115,913</u> |
| Iron - Steel 0.26% | | | | |
| Baffinland Iron Mines Corp./Baffinland Iron Mines LP (Canada) ^(e) | 8.75% | 7/15/2026 | 92 | 97,486 |
| CSN Resources SA (Brazil) ^(e) | 7.625% | 4/17/2026 | 200 | <u>212,290</u> |
| <i>Total</i> | | | | <u>309,776</u> |
| Leisure Time 0.44% | | | | |
| Carnival Corp.† | 11.50% | 4/1/2023 | 326 | 364,305 |
| NCL Corp. Ltd.† | 5.875% | 3/15/2026 | 54 | 55,423 |
| Royal Caribbean Cruises Ltd.† | 11.50% | 6/1/2025 | 94 | <u>107,371</u> |
| <i>Total</i> | | | | <u>527,099</u> |
| Lodging 0.38% | | | | |
| Hyatt Hotels Corp. | 1.30% | 10/1/2023 | 75 | 75,110 |
| Hyatt Hotels Corp. | 1.80% | 10/1/2024 | 57 | 57,129 |
| Marriott International, Inc. | 5.75% | 5/1/2025 | 10 | 11,441 |
| MGM Resorts International | 6.00% | 3/15/2023 | 8 | 8,470 |
| MGM Resorts International | 6.75% | 5/1/2025 | 49 | 51,695 |
| Travel + Leisure Co. | 6.60% | 10/1/2025 | 49 | 55,159 |
| Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp.† | 4.25% | 5/30/2023 | 164 | 165,487 |
| Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp.† | 5.50% | 3/1/2025 | 31 | <u>31,171</u> |
| <i>Total</i> | | | | <u>455,662</u> |
| Machinery - Diversified 0.68% | | | | |
| CNH Industrial Capital LLC | 4.375% | 4/5/2022 | 79 | 80,518 |
| CNH Industrial NV (United Kingdom) ^(e) | 4.50% | 8/15/2023 | 150 | 160,384 |

Schedule of Investments (unaudited)(continued)

SHORT DURATION INCOME PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|---|--|---------------|------------------------|------------------|
| Machinery – Diversified (continued) | | | | |
| Flowserve Corp. | 4.00% | 11/15/2023 | \$ 206 | \$ 218,567 |
| Granite US Holdings Corp.† | 11.00% | 10/1/2027 | 29 | 31,791 |
| Nvent Finance S.a.r.l. (Luxembourg) ^(c) | 3.95% | 4/15/2023 | 169 | 175,916 |
| Welbilt, Inc. | 9.50% | 2/15/2024 | 29 | 29,842 |
| Westinghouse Air Brake Technologies Corp. | 3.20% | 6/15/2025 | 17 | 18,049 |
| Westinghouse Air Brake Technologies Corp. | 4.40% | 3/15/2024 | 92 | 98,929 |
| <i>Total</i> | | | | <u>813,996</u> |
| Media 0.36% | | | | |
| CCO Holdings LLC/CCO Holdings Capital Corp.† | 5.125% | 5/1/2027 | 22 | 22,936 |
| CCO Holdings LLC/CCO Holdings Capital Corp.† | 5.50% | 5/1/2026 | 8 | 8,260 |
| DISH DBS Corp. | 5.875% | 7/15/2022 | 128 | 132,080 |
| iHeartCommunications, Inc. | 6.375% | 5/1/2026 | 115 | 122,004 |
| Nexstar Media, Inc.† | 5.625% | 7/15/2027 | 34 | 36,014 |
| Univision Communications, Inc.† | 5.125% | 2/15/2025 | 104 | 105,648 |
| <i>Total</i> | | | | <u>426,942</u> |
| Mining 1.24% | | | | |
| Alcoa Nederland Holding BV (Netherlands) ^(c) | 5.50% | 12/15/2027 | 200 | 214,770 |
| Anglo American Capital plc (United Kingdom) ^(c) | 3.625% | 9/11/2024 | 200 | 214,734 |
| FMG Resources August 2006 Pty Ltd. (Australia) ^(c) | 5.125% | 5/15/2024 | 10 | 10,691 |
| Freeport-McMoRan, Inc. | 3.875% | 3/15/2023 | 17 | 17,560 |
| Freeport-McMoRan, Inc. | 4.55% | 11/14/2024 | 252 | 272,790 |
| Glencore Finance Canada Ltd. (Canada) ^(c) | 4.25% | 10/25/2022 | 142 | 147,600 |
| Glencore Funding LLC† | 1.625% | 4/27/2026 | 54 | 53,775 |
| Glencore Funding LLC† | 3.00% | 10/27/2022 | 11 | 11,264 |
| Glencore Funding LLC† | 4.125% | 5/30/2023 | 211 | 223,187 |
| Glencore Funding LLC† | 4.125% | 3/12/2024 | 102 | 109,301 |
| Glencore Funding LLC† | 4.625% | 4/29/2024 | 28 | 30,522 |
| Kinross Gold Corp. (Canada) ^(c) | 5.95% | 3/15/2024 | 129 | 142,864 |
| Novelis Corp.† | 3.25% | 11/15/2026 | 37 | 37,573 |
| <i>Total</i> | | | | <u>1,486,631</u> |
| Miscellaneous Manufacturing 0.12% | | | | |
| Pentair Finance Sarl (Luxembourg) ^(c) | 3.15% | 9/15/2022 | 137 | 138,289 |
| Oil & Gas 4.49% | | | | |
| BP Capital Markets America, Inc. | 0.772% (3 Mo. LIBOR + .65%) [#] | 9/19/2022 | 225 | 226,224 |
| Cenovus Energy, Inc. (Canada) ^(c) | 5.375% | 7/15/2025 | 107 | 121,923 |

See Notes to Schedule of Investments.

Schedule of Investments (unaudited)(continued)

SHORT DURATION INCOME PORTFOLIO *September 30, 2021*

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|--|---------------|---------------|------------------------|------------|
| Oil & Gas (continued) | | | | |
| Cimarex Energy Co. | 4.375% | 6/1/2024 | \$ 140 | \$ 151,013 |
| Continental Resources, Inc. | 3.80% | 6/1/2024 | 46 | 48,394 |
| Continental Resources, Inc. | 4.50% | 4/15/2023 | 126 | 130,725 |
| CrownRock LP/CrownRock Finance, Inc.† | 5.625% | 10/15/2025 | 166 | 170,100 |
| Devon Energy Corp.† | 5.25% | 9/15/2024 | 63 | 69,806 |
| Devon Energy Corp.† | 5.25% | 10/15/2027 | 112 | 119,065 |
| Devon Energy Corp.† | 8.25% | 8/1/2023 | 57 | 63,813 |
| Diamondback Energy, Inc. | 0.90% | 3/24/2023 | 41 | 40,997 |
| Diamondback Energy, Inc. | 2.875% | 12/1/2024 | 252 | 264,691 |
| Diamondback Energy, Inc. | 4.75% | 5/31/2025 | 47 | 52,527 |
| Endeavor Energy Resources LP / EER Finance, Inc.† | 6.625% | 7/15/2025 | 150 | 158,250 |
| EQT Corp.† | 3.125% | 5/15/2026 | 34 | 34,896 |
| Gazprom PJSC Via Gaz Capital SA (Luxembourg) ^{†(e)} | 6.51% | 3/7/2022 | 100 | 102,450 |
| Harvest Operations Corp. (Canada) ^{†(e)} | 1.00% | 4/26/2024 | 200 | 200,125 |
| Helmerich & Payne, Inc. | 4.65% | 3/15/2025 | 146 | 161,336 |
| Hess Corp. | 3.50% | 7/15/2024 | 93 | 98,404 |
| Laredo Petroleum, Inc. | 9.50% | 1/15/2025 | 125 | 129,687 |
| Lundin Energy Finance BV (Netherlands) ^{†(e)} | 2.00% | 7/15/2026 | 200 | 201,302 |
| Magnolia Oil & Gas Operating LLC/Magnolia Oil & Gas Finance Corp.† | 6.00% | 8/1/2026 | 103 | 105,930 |
| Matador Resources Co. | 5.875% | 9/15/2026 | 196 | 202,866 |
| MEG Energy Corp. (Canada) ^{†(e)} | 6.50% | 1/15/2025 | 235 | 242,102 |
| Murphy Oil Corp. | 6.875% | 8/15/2024 | 83 | 84,857 |
| Newfield Exploration Co. | 5.625% | 7/1/2024 | 49 | 54,354 |
| Occidental Petroleum Corp. | 2.90% | 8/15/2024 | 55 | 56,053 |
| Occidental Petroleum Corp. | 6.95% | 7/1/2024 | 160 | 181,098 |
| Ovintiv Exploration, Inc. | 5.375% | 1/1/2026 | 75 | 84,844 |
| Parsley Energy LLC/Parsley Finance Corp.† | 5.625% | 10/15/2027 | 105 | 112,381 |
| PDC Energy, Inc. | 5.75% | 5/15/2026 | 54 | 56,295 |
| PDC Energy, Inc. | 6.125% | 9/15/2024 | 59 | 59,959 |
| Petroleos Mexicanos (Mexico) ^(e) | 4.25% | 1/15/2025 | 76 | 77,550 |
| Petroleos Mexicanos (Mexico) ^(e) | 5.375% | 3/13/2022 | 51 | 51,861 |
| Petroleos Mexicanos (Mexico) ^{†(e)} | 6.875% | 10/16/2025 | 23 | 25,214 |
| Petroleos Mexicanos (Mexico) ^(e) | 6.875% | 8/4/2026 | 74 | 80,575 |
| Range Resources Corp. | 9.25% | 2/1/2026 | 189 | 206,256 |
| Reliance Industries Ltd. (India) ^{†(e)} | 5.40% | 2/14/2022 | 350 | 355,776 |
| SM Energy Co.† | 10.00% | 1/15/2025 | 109 | 121,755 |
| Suncor Energy Ventures Corp. (Canada) ^{†(e)} | 4.50% | 4/1/2022 | 35 | 35,314 |
| Suncor Energy, Inc. (Canada) ^(e) | 7.875% | 6/15/2026 | 20 | 25,154 |

Schedule of Investments (unaudited)(continued)

SHORT DURATION INCOME PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|---|---|---------------|------------------------|------------------|
| Oil & Gas (continued) | | | | |
| Suncor Energy, Inc. (Canada) ^(c) | 9.25% | 10/15/2021 | \$ 72 | \$ 72,197 |
| Tengizchevroil Finance Co. International Ltd. (Kazakhstan) ^(c) | 2.625% | 8/15/2025 | 200 | 204,315 |
| Valero Energy Corp. | 1.20% | 3/15/2024 | 74 | 74,848 |
| Valero Energy Corp. | 2.70% | 4/15/2023 | 58 | 59,885 |
| Valero Energy Corp. | 2.85% | 4/15/2025 | 52 | 54,786 |
| Valero Energy Corp. | 3.65% | 3/15/2025 | 27 | 29,228 |
| Viper Energy Partners LP [†] | 5.375% | 11/1/2027 | 109 | 113,864 |
| <i>Total</i> | | | | <u>5,375,045</u> |
| Oil & Gas Services 0.05% | | | | |
| Oceanering International, Inc. | 4.65% | 11/15/2024 | 54 | <u>55,148</u> |
| Packaging & Containers 0.18% | | | | |
| WRKCo, Inc. | 3.00% | 9/15/2024 | 200 | <u>212,280</u> |
| Pharmaceuticals 1.18% | | | | |
| Bausch Health Cos., Inc. [†] | 5.50% | 11/1/2025 | 36 | 36,585 |
| Bausch Health Cos., Inc. [†] | 6.125% | 4/15/2025 | 102 | 104,234 |
| Bayer US Finance II LLC [†] | 1.126% (3 Mo. LIBOR + 1.01%) [#] | 12/15/2023 | 425 | 430,811 |
| Bayer US Finance II LLC [†] | 3.875% | 12/15/2023 | 200 | 212,863 |
| Bayer US Finance II LLC [†] | 4.25% | 12/15/2025 | 300 | 331,769 |
| Becton Dickinson and Co. | 1.148% (3 Mo. LIBOR + 1.03%) [#] | 6/6/2022 | 291 | <u>292,858</u> |
| <i>Total</i> | | | | <u>1,409,120</u> |
| Pipelines 2.21% | | | | |
| Buckeye Partners LP | 3.95% | 12/1/2026 | 110 | 112,391 |
| Cheniere Corpus Christi Holdings LLC | 5.875% | 3/31/2025 | 152 | 171,761 |
| Cheniere Corpus Christi Holdings LLC | 7.00% | 6/30/2024 | 440 | 497,773 |
| Energy Transfer Operating LP | 4.25% | 3/15/2023 | 225 | 234,606 |
| Energy Transfer Operating LP | 5.875% | 1/15/2024 | 201 | 220,946 |
| Kinder Morgan, Inc. | 1.406% (3 Mo. LIBOR + 1.28%) [#] | 1/15/2023 | 110 | 111,579 |
| NOVA Gas Transmission Ltd. (Canada) ^(c) | 7.875% | 4/1/2023 | 75 | 82,653 |
| ONEOK, Inc. | 7.50% | 9/1/2023 | 116 | 129,127 |
| Rattler Midstream LP [†] | 5.625% | 7/15/2025 | 97 | 101,127 |
| Sabine Pass Liquefaction LLC | 5.625% | 4/15/2023 | 602 | 639,918 |
| Sabine Pass Liquefaction LLC | 5.75% | 5/15/2024 | 250 | 278,508 |
| Texas Eastern Transmission LP [†] | 2.80% | 10/15/2022 | 14 | 14,246 |

See Notes to Schedule of Investments.

Schedule of Investments (unaudited)(continued)

SHORT DURATION INCOME PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|---|-------------------------------|---------------|------------------------|------------|
| Pipelines (continued) | | | | |
| Western Midstream Operating LP | 2.229% (3 Mo. LIBOR + 2.10%)# | 1/13/2023 | \$ 51 | \$ 51,010 |
| <i>Total</i> | | | | 2,645,645 |
| REITS 0.80% | | | | |
| Brixmor Operating Partnership LP | 3.65% | 6/15/2024 | 113 | 120,644 |
| HAT Holdings I LLC/HAT Holdings II LLC [†] | 3.375% | 6/15/2026 | 118 | 119,918 |
| HAT Holdings I LLC/HAT Holdings II LLC [†] | 6.00% | 4/15/2025 | 24 | 25,110 |
| MPT Operating Partnership LP/MPT Finance Corp. | 5.00% | 10/15/2027 | 149 | 157,195 |
| Park Intermediate Holdings LLC/PK Domestic Property LLC/PK Finance Co-Issuer [†] | 7.50% | 6/1/2025 | 98 | 104,322 |
| SITE Centers Corp. | 3.625% | 2/1/2025 | 6 | 6,361 |
| SL Green Operating Partnership LP | 3.25% | 10/15/2022 | 99 | 101,468 |
| SL Green Realty Corp. | 4.50% | 12/1/2022 | 195 | 201,621 |
| Vornado Realty LP | 2.15% | 6/1/2026 | 18 | 18,293 |
| Vornado Realty LP | 3.50% | 1/15/2025 | 97 | 103,170 |
| <i>Total</i> | | | | 958,102 |
| Retail 0.56% | | | | |
| Arcos Dorados Holdings, Inc. (Uruguay) ^{†(e)} | 5.875% | 4/4/2027 | 100 | 104,126 |
| Bath & Body Works, Inc. [†] | 9.375% | 7/1/2025 | 51 | 64,769 |
| Brinker International, Inc. [†] | 5.00% | 10/1/2024 | 200 | 212,104 |
| Carvana Co. [†] | 5.625% | 10/1/2025 | 114 | 117,994 |
| IRB Holding Corp. [†] | 6.75% | 2/15/2026 | 58 | 59,668 |
| Macy's Retail Holdings LLC | 3.625% | 6/1/2024 | 108 | 111,696 |
| <i>Total</i> | | | | 670,357 |
| Savings & Loans 0.09% | | | | |
| People's United Financial, Inc. | 3.65% | 12/6/2022 | 102 | 104,865 |
| Semiconductors 1.23% | | | | |
| Microchip Technology, Inc. [†] | 0.972% | 2/15/2024 | 263 | 263,249 |
| Microchip Technology, Inc. | 2.67% | 9/1/2023 | 229 | 237,501 |
| Microchip Technology, Inc. | 4.25% | 9/1/2025 | 42 | 43,927 |
| Microchip Technology, Inc. | 4.333% | 6/1/2023 | 125 | 132,147 |
| NXP BV/NXP Funding LLC (Netherlands) ^{†(e)} | 3.875% | 9/1/2022 | 225 | 231,734 |
| SK Hynix, Inc. (South Korea) ^{†(e)} | 1.00% | 1/19/2024 | 200 | 199,072 |
| SK Hynix, Inc. (South Korea) ^{†(e)} | 1.50% | 1/19/2026 | 200 | 197,507 |
| Skyworks Solutions, Inc. | 1.80% | 6/1/2026 | 162 | 164,247 |
| <i>Total</i> | | | | 1,469,384 |

Schedule of Investments (unaudited)(continued)

SHORT DURATION INCOME PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|--|---------------------------------|---------------|------------------------|------------------------|
| Shipbuilding 0.03% | | | | |
| Huntington Ingalls Industries, Inc. | 3.844% | 5/1/2025 | \$ 36 | \$ 39,016 |
| Software 0.06% | | | | |
| VMware, Inc. | 1.00% | 8/15/2024 | 71 | 71,247 |
| Telecommunications 0.17% | | | | |
| Altice France SA (France) ^{(f)(e)} | 7.375% | 5/1/2026 | 200 | 207,770 |
| Toys/Games/Hobbies 0.24% | | | | |
| Hasbro, Inc. | 3.00% | 11/19/2024 | 37 | 39,197 |
| Mattel, Inc. | 3.15% | 3/15/2023 | 200 | 203,829 |
| Mattel, Inc. [†] | 3.375% | 4/1/2026 | 40 | 41,294 |
| <i>Total</i> | | | | 284,320 |
| Trucking & Leasing 0.03% | | | | |
| GATX Corp. | 4.35% | 2/15/2024 | 36 | 38,844 |
| <i>Total Corporate Bonds (cost \$54,456,328)</i> | | | | 55,499,771 |
| FLOATING RATE LOANS^(f) 4.20% | | | | |
| Advertising 0.10% | | | | |
| ABG Intermediate Holdings 2 LLC 2021 Term Loan B | 4.00% (3 Mo. LIBOR + 3.25%) | 9/27/2024 | 116 | 116,083 |
| Aerospace/Defense 0.13% | | | | |
| Boeing Company The Delayed Draw Term Loan | 1.366% (3 Mo. LIBOR + 1.25%) | 2/7/2022 | 154 | 154,001 |
| Air Transportation 0.10% | | | | |
| AAdvantage Loyalty IP Ltd. 2021 Term Loan | 5.50% (3 Mo. LIBOR + 4.75%) | 4/20/2028 | 95 | 97,828 |
| American Airlines, Inc. 2017 Incremental Term Loan | 2.084% (1 Mo. LIBOR + 2.00%) | 12/15/2023 | 18 | 17,977 |
| <i>Total</i> | | | | 115,805 |
| Business Services 0.17% | | | | |
| Global Payments Inc. 2019 Term Loan | – ^(g) | 7/9/2024 | 209 | 209,180 ^(h) |
| Chemicals 0.05% | | | | |
| Axalta Coating Systems US Holdings, Inc. USD Term Loan B3 | 1.882% (3 Mo. LIBOR + 1.75%) | 6/1/2024 | 65 | 65,099 |

See Notes to Schedule of Investments.

101

Schedule of Investments (unaudited)(continued)

SHORT DURATION INCOME PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|--|------------------------------|---------------|------------------------|-------------------|
| Computer Hardware 0.33% | | | | |
| Dell International LLC 2021 Term Loan B | 2.00% (1 Mo. LIBOR + 1.75%) | 9/19/2025 | \$ 399 | <u>\$ 399,352</u> |
| Energy Equipment & Services 0.11% | | | | |
| Cheniere Corpus Christi Holdings, LLC Delayed Draw Term Loan Tranche 2 | 1.834% (1 Mo. LIBOR + 1.75%) | 6/30/2024 | 136 | <u>136,198</u> |
| Entertainment 0.14% | | | | |
| Scientific Games International, Inc. 2018 Term Loan B5 | 2.834% (1 Mo. LIBOR + 2.75%) | 8/14/2024 | 163 | <u>162,588</u> |
| Financial Services 0.09% | | | | |
| Delos Finance Sarl 2018 Term Loan B (Luxembourg) ^(e) | 1.882% (3 Mo. LIBOR + 1.75%) | 10/6/2023 | 114 | <u>113,689</u> |
| Food 0.12% | | | | |
| US Foods, Inc. 2016 Term Loan B | 1.834% (1 Mo. LIBOR + 1.75%) | 6/27/2023 | 142 | <u>141,016</u> |
| Government 0.15% | | | | |
| Seminole Tribe of Florida 2018 Term Loan B | 1.834% (1 Mo. LIBOR + 1.75%) | 7/8/2024 | 174 | <u>173,735</u> |
| Health Care Services 0.47% | | | | |
| DaVita, Inc. 2020 Term Loan B | 1.834% (1 Mo. LIBOR + 1.75%) | 8/12/2026 | 219 | 218,371 |
| Gentiva Health Services, Inc. 2020 Term Loan | 2.834% (1 Mo. LIBOR + 2.75%) | 7/2/2025 | 117 | 117,580 |
| PPD, Inc. Initial Term Loan | 2.50% (1 Mo. LIBOR + 2.00%) | 1/13/2028 | 223 | <u>222,598</u> |
| <i>Total</i> | | | | <u>558,549</u> |
| Leasing 0.15% | | | | |
| Avolon TLB Borrower 1 (US) LLC Term Loan B3 | 2.50% (1 Mo. LIBOR + 1.75%) | 1/15/2025 | 176 | <u>175,063</u> |
| Leisure 0.33% | | | | |
| Carnival Corporation USD Term Loan B | – ^(g) | 6/30/2025 | 272 | 271,485 |
| Life Time Fitness, Inc. 2021 Term Loan B | 5.75% (3 Mo. LIBOR + 4.75%) | 12/16/2024 | 119 | <u>119,846</u> |
| <i>Total</i> | | | | <u>391,331</u> |

Schedule of Investments (unaudited)(continued)

SHORT DURATION INCOME PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|---|------------------------------|---------------|------------------------|------------------------|
| Lodging 0.13% | | | | |
| Hilton Worldwide Finance, LLC 2019 Term Loan B2 | 1.836% (1 Mo. LIBOR + 1.75%) | 6/22/2026 | \$ 152 | \$ 151,173 |
| Media 0.34% | | | | |
| Nexstar Broadcasting, Inc. Term Loan A5 | 1.586% (1 Mo. LIBOR + 1.50%) | 9/19/2024 | 117 | 117,238 ^(h) |
| Nielsen Finance LLC USD Term Loan B4 | 2.083% (1 Mo. LIBOR + 2.00%) | 10/4/2023 | 290 | 290,061 |
| <i>Total</i> | | | | 407,299 |
| Miscellaneous 0.46% | | | | |
| Charter Communications Operating, LLC 2017 Term Loan A2 | 1.59% (1 Mo. LIBOR + 1.50%) | 3/31/2023 | 130 | 129,704 |
| Charter Communications Operating, LLC 2019 Term Loan B1 | 1.84% (1 Mo. LIBOR + 1.75%) | 4/30/2025 | 422 | 422,310 |
| <i>Total</i> | | | | 552,014 |
| Oil 0.10% | | | | |
| Hess Corporation Term Loan | 2.59% (1 Mo. LIBOR + 2.50%) | 3/16/2023 | 123 | 122,757 ^(h) |
| Retail 0.17% | | | | |
| Panera Bread Company Term Loan A | 2.334% (1 Mo. LIBOR + 2.25%) | 7/18/2022 | 211 | 207,742 |
| Telecommunications 0.26% | | | | |
| AT&T Inc. 2021 Delayed Draw Term Loan | 1.082% (1 Mo. LIBOR + 1.00%) | 1/28/2022 | 165 | 165,103 ^(h) |
| CenturyLink, Inc. 2020 Term Loan A | 2.084% (1 Mo. LIBOR + 2.00%) | 1/31/2025 | 143 | 142,419 |
| <i>Total</i> | | | | 307,522 |
| Transportation: Miscellaneous 0.30% | | | | |
| XPO Logistics, Inc. 2018 Term Loan B | 1.833% (1 Mo. LIBOR + 1.75%) | 2/24/2025 | 361 | 359,776 |
| <i>Total Floating Rate Loans (cost \$5,022,620)</i> | | | | 5,019,972 |

See Notes to Schedule of Investments.

103

Schedule of Investments (unaudited)(continued)

SHORT DURATION INCOME PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|--|--|---------------|------------------------|----------------|
| FOREIGN GOVERNMENT OBLIGATIONS^(c) 0.37% | | | | |
| Egypt 0.17% | | | | |
| Republic of Egypt [†] | 6.125% | 1/31/2022 | \$ 200 | \$ 201,763 |
| Indonesia 0.19% | | | | |
| Perusahaan Penerbit SBSN [†] | 4.325% | 5/28/2025 | 200 | 221,990 |
| Romania 0.01% | | | | |
| Republic of Romania [†] | 4.875% | 1/22/2024 | 16 | 17,394 |
| <i>Total Foreign Government Obligations (cost \$439,621)</i> | | | | <u>441,147</u> |
| GOVERNMENT SPONSORED ENTERPRISES COLLATERALIZED MORTGAGE OBLIGATIONS 0.14% | | | | |
| Government National Mortgage Assoc. 2014-112 A | | | | |
| | 3.00% ^{#(i)} | 1/16/2048 | 3 | 3,528 |
| Government National Mortgage Assoc. 2014-64 IO IO | | | | |
| | 0.762% ^{#(i)} | 12/16/2054 | 20 | 1,218 |
| Government National Mortgage Assoc. 2014-78 IO | | | | |
| | Zero Coupon ^{#(i)} | 3/16/2056 | 12 | 114 |
| Government National Mortgage Assoc. 2015-73 AC | | | | |
| | 2.90% ^{#(i)} | 2/16/2053 | 12 | 12,242 |
| Government National Mortgage Assoc. 2017-23 AB | | | | |
| | 2.60% | 12/16/2057 | 18 | 18,890 |
| Government National Mortgage Assoc. 2017-44 AD | | | | |
| | 2.65% | 11/17/2048 | 28 | 29,311 |
| Government National Mortgage Assoc. 2017-53 B | | | | |
| | 2.75% | 3/16/2050 | 40 | 41,573 |
| Government National Mortgage Assoc. 2017-61 A | | | | |
| | 2.60% | 8/16/2058 | 22 | 22,892 |
| Government National Mortgage Assoc. 2017-76 AS | | | | |
| | 2.65% | 11/16/2050 | 40 | 41,064 |
| <i>Total Government Sponsored Enterprises Collateralized Mortgage Obligations (cost \$170,619)</i> | | | | <u>170,832</u> |
| GOVERNMENT SPONSORED ENTERPRISES PASS-THROUGHS 0.06% | | | | |
| Federal National Mortgage Assoc. | | | | |
| | 2.163% (12 Mo. LIBOR + 1.78%) [#] | 10/1/2036 | 14 | 14,340 |
| Federal National Mortgage Assoc. | | | | |
| | 2.166% (12 Mo. LIBOR + 1.79%) [#] | 3/1/2042 | 3 | 3,267 |
| Federal National Mortgage Assoc. | | | | |
| | 2.168% (12 Mo. LIBOR + 1.80%) [#] | 10/1/2040 | – ⁽ⁱ⁾ | 280 |
| Federal National Mortgage Assoc. | | | | |
| | 2.177% (12 Mo. LIBOR + 1.81%) [#] | 12/1/2040 | – ⁽ⁱ⁾ | 444 |
| Federal National Mortgage Assoc. | | | | |
| | 2.198% (12 Mo. LIBOR + 1.82%) [#] | 4/1/2040 | 8 | 8,556 |

Schedule of Investments (unaudited)(continued)

SHORT DURATION INCOME PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|---|--------------------------------|---------------|------------------------|---------------|
| GOVERNMENT SPONSORED ENTERPRISES PASS-THROUGHS (continued) | | | | |
| Federal National Mortgage Assoc. | 2.233% (12 Mo. LIBOR + 1.80%)# | 12/1/2040 | \$ 1 | \$ 916 |
| Federal National Mortgage Assoc. | 2.631% (12 Mo. LIBOR + 1.82%)# | 1/1/2042 | 14 | 14,948 |
| Federal National Mortgage Assoc. | 2.711% (12 Mo. LIBOR + 1.60%)# | 12/1/2045 | 3 | 3,031 |
| Federal National Mortgage Assoc. | 2.728% (12 Mo. LIBOR + 1.60%)# | 12/1/2045 | 10 | 11,005 |
| Federal National Mortgage Assoc. | 2.772% (12 Mo. LIBOR + 1.60%)# | 10/1/2045 | 3 | 2,916 |
| Federal National Mortgage Assoc. | 2.933% (12 Mo. LIBOR + 1.72%)# | 6/1/2042 | 4 | 4,367 |
| Freddie Mac Non Gold Pool | 2.142% (12 Mo. LIBOR + 1.80%)# | 6/1/2041 | 5 | 5,189 |
| Freddie Mac Non Gold Pool | 2.17% (12 Mo. LIBOR + 1.84%)# | 6/1/2042 | 2 | 2,391 |
| Freddie Mac Non Gold Pool | 2.328% (12 Mo. LIBOR + 1.90%)# | 12/1/2040 | 5 | 5,012 |
| <i>Total Government Sponsored Enterprises Pass-Throughs (cost \$75,673)</i> | | | | <u>76,662</u> |
| MUNICIPAL BONDS 0.07% | | | | |
| Miscellaneous | | | | |
| New York Transportation Development Corp. | 1.36% | 12/1/2021 | 20 | 20,030 |
| New York Transportation Development Corp. | 1.61% | 12/1/2022 | 20 | 20,235 |
| State of Illinois | 4.95% | 6/1/2023 | 42 | 44,065 |
| <i>Total Municipal Bonds (cost \$82,390)</i> | | | | <u>84,330</u> |
| NON-AGENCY COMMERCIAL MORTGAGE-BACKED SECURITIES 17.53% | | | | |
| Angel Oak Mortgage Trust 2020-1 A1 [†] | 2.466%#(i) | 12/25/2059 | 25 | 25,354 |
| Angel Oak Mortgage Trust 2020-6 A1 [†] | 1.261%#(i) | 5/25/2065 | 38 | 37,684 |
| Angel Oak Mortgage Trust 2021-4 A1 [†] | 1.035%#(i) | 1/20/2065 | 143 | 142,422 |
| AOA Mortgage Trust 2015-1177 A [†] | 2.957% | 12/13/2029 | 100 | 99,999 |
| Atrium Hotel Portfolio Trust 2017-ATRM A [†] | 1.014% (1 Mo. LIBOR + .93%)# | 12/15/2036 | 100 | 100,144 |
| Atrium Hotel Portfolio Trust 2018-ATRM B [†] | 1.514% (1 Mo. LIBOR + 1.43%)# | 6/15/2035 | 100 | 100,095 |
| Atrium Hotel Portfolio Trust 2018-ATRM C [†] | 1.734% (1 Mo. LIBOR + 1.65%)# | 6/15/2035 | 100 | 100,076 |

See Notes to Schedule of Investments.

105

Schedule of Investments (unaudited)(continued)

SHORT DURATION INCOME PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|--|---|---------------|------------------------|------------------------|
| NON-AGENCY COMMERCIAL MORTGAGE-BACKED SECURITIES (continued) | | | | |
| Bayview MSR Opportunity Master Fund Trust 2021-INV4 A11 [†] | 0.90% (1 Mo. SOFR + .85%) [#] | 10/25/2051 | 430 | 433,261 ^(b) |
| BBCMS Mortgage Trust 2018-TALL A [†] | 0.806% (1 Mo. LIBOR + .72%) [#] | 3/15/2037 | 200 | 199,599 |
| BBCMS Trust 2018-BXH A [†] | 1.084% (1 Mo. LIBOR + 1.00%) [#] | 10/15/2037 | 67 | 67,143 |
| BB-UBS Trust A [†] | 2.892% | 6/5/2030 | 84 | 83,751 |
| BB-UBS Trust 2012-TFT B [†] | 3.678% ^{#(i)} | 6/5/2030 | 100 | 92,890 |
| BB-UBS Trust 2012-TFT C [†] | 3.678% ^{#(i)} | 6/5/2030 | 100 | 82,237 |
| Benchmark 2019-B12 Mortgage Trust TCA [†] | 3.555% ^{#(i)} | 8/15/2052 | 203 | 207,219 |
| Benchmark 2019-B12 Mortgage Trust TCB [†] | 3.555% ^{#(i)} | 8/15/2052 | 225 | 225,817 |
| BX 2021-MFM1 A [†] | 0.784% (1 Mo. LIBOR + .70%) [#] | 1/15/2034 | 20 | 20,036 |
| BX Commercial Mortgage Trust 2019-XL A [†] | 1.004% (1 Mo. LIBOR + .92%) [#] | 10/15/2036 | 177 | 177,247 |
| BX Commercial Mortgage Trust 2019-XL C [†] | 1.334% (1 Mo. LIBOR + 1.25%) [#] | 10/15/2036 | 88 | 88,524 |
| BX Commercial Mortgage Trust 2019-XL D [†] | 1.534% (1 Mo. LIBOR + 1.45%) [#] | 10/15/2036 | 521 | 522,477 |
| BX Commercial Mortgage Trust 2019-XL E [†] | 1.884% (1 Mo. LIBOR + 1.80%) [#] | 10/15/2036 | 88 | 88,569 |
| BX Trust 2017-SLCT D [†] | 2.134% (1 Mo. LIBOR + 2.05%) [#] | 7/15/2034 | 33 | 33,017 |
| BXHPP Trust 2021-FILM A [†] | 0.734% (1 Mo. LIBOR + .65%) [#] | 8/15/2036 | 280 | 280,516 |
| BXHPP Trust 2021-FILM B [†] | 0.984% (1 Mo. LIBOR + .90%) [#] | 8/15/2036 | 290 | 290,709 |
| BXP Trust 2017-CQHP A [†] | 0.934% (1 Mo. LIBOR + .85%) [#] | 11/15/2034 | 43 | 42,697 |
| CFCRE Commercial Mortgage Trust 2016-C6 XA IO XA | 1.242% ^{#(i)} | 11/10/2049 | 181 | 8,435 |
| CFCRE Commercial Mortgage Trust 2016-C7 XA IO XA | 0.834% ^{#(i)} | 12/10/2054 | 183 | 5,789 |
| CFCRE Commercial Mortgage Trust 2018-TAN A [†] | 4.236% | 2/15/2033 | 134 | 138,440 |
| CHT 2017-COSMO Mortgage Trust A [†] | 1.014% (1 Mo. LIBOR + .93%) [#] | 11/15/2036 | 660 | 661,307 |
| Citigroup Commercial Mortgage Trust 2012-GC8 A4 | 3.024% | 9/10/2045 | 212 | 214,256 |
| Citigroup Commercial Mortgage Trust 2013-375P A IO XA | 0.481% ^{#(i)} | 6/10/2048 | 918 | 11,262 |

Schedule of Investments (unaudited)(continued)

SHORT DURATION INCOME PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|---|---|---------------|------------------------|------------|
| NON-AGENCY COMMERCIAL MORTGAGE-BACKED SECURITIES (continued) | | | | |
| Citigroup Commercial Mortgage Trust 2015-GC27 AAB | | | | |
| | 2.944% | 2/10/2048 | \$ 7 | \$ 6,724 |
| COMM 2013-CCRE12 Mortgage Trust A3 | 3.765% | 10/10/2046 | 45 | 46,699 |
| COMM 2014-CCRE19 Mortgage Trust A4 | 3.532% | 8/10/2047 | 23 | 24,872 |
| COMM 2014-LC15 Mortgage Trust A3 | 3.727% | 4/10/2047 | 56 | 59,528 |
| COMM 2014-UBS5 Mortgage Trust XB1 [†] | 0.256% ^{#(i)} | 9/10/2047 | 2,000 | 7,926 |
| COMM 2015-PC1 Mortgage Trust XA [†] | 0.611% ^{#(i)} | 7/10/2050 | 75 | 908 |
| COMM Mortgage Trust 2015-LC21 A4 | 3.708% | 7/10/2048 | 35 | 38,046 |
| Commercial Mortgage Pass-Through Certificates 2012-CR3 B [†] | 3.922% | 10/15/2045 | 200 | 198,392 |
| Commercial Mortgage Pass-Through Certificates 2012-LTRT A2 [†] | 3.40% | 10/5/2030 | 100 | 99,590 |
| Commercial Mortgage Pass-Through Certificates 2013-CR18 A5 | 3.828% | 7/15/2047 | 170 | 182,621 |
| Commercial Mortgage Pass-Through Certificates 2013-CR6 A4 | 3.101% | 3/10/2046 | 10 | 10,173 |
| Commercial Mortgage Pass-Through Certificates 2013-SFS A1 [†] | 1.873% | 4/12/2035 | 36 | 36,079 |
| Commercial Mortgage Pass-Through Certificates 2014 A4 | 3.819% | 6/10/2047 | 13 | 13,938 |
| Commercial Mortgage Pass-Through Certificates 2016-GCT C IO XA | 1.525% ^{#(i)} | 8/10/2049 | 50 | 2,692 |
| Commercial Mortgage Pass-Through Certificates 2020-SBX A [†] | 1.67% | 1/10/2038 | 42 | 42,512 |
| Credit Suisse Commercial Mortgage Securities Corp. 2017-MOON A [†] | 3.197% | 7/10/2034 | 60 | 60,893 |
| Credit Suisse Commercial Mortgage Securities Corp. 2017-MOON C [†] | 3.303% ^{#(i)} | 7/10/2034 | 109 | 110,111 |
| Credit Suisse Commercial Mortgage Securities Corp. 2017-MOON X [†] | 0.09% ^{#(i)} | 7/10/2034 | 28,675 | 4,273 |
| Credit Suisse Commercial Mortgage Securities Corp. 2019-SKLZ A [†] | 1.334% (1 Mo. LIBOR + 1.25%) [#] | 1/15/2034 | 10 | 10,278 |
| Credit Suisse Commercial Mortgage Securities Corp. 2019-SKLZ A IO X1 [†] | 0.686% ^{#(i)} | 9/15/2037 | 978 | 18,252 |
| Credit Suisse Mortgage Capital Certificates 2020-SPT1 A1 [†] | 1.616% | 4/25/2065 | 54 | 53,852 |
| Credit Suisse Mortgage Capital Certificates 2016-C6 XA | 2.031% ^{#(i)} | 1/15/2049 | 632 | 45,410 |
| Credit Suisse Mortgage Capital Certificates 2017-MOON B [†] | 3.303% ^{#(i)} | 7/10/2034 | 50 | 50,643 |

See Notes to Schedule of Investments.

107

Schedule of Investments (unaudited)(continued)

SHORT DURATION INCOME PORTFOLIO *September 30, 2021*

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|---|---|---------------|------------------------|------------------------|
| NON-AGENCY COMMERCIAL MORTGAGE-BACKED SECURITIES (continued) | | | | |
| Credit Suisse Mortgage Capital Certificates 2019-ICE4 A ⁺ | 1.064% (1 Mo. LIBOR + .98%) [#] | 5/15/2036 | \$ 434 | \$ 435,755 |
| Credit Suisse Mortgage Capital Certificates 2020-NQM1 A1 ⁺ | 1.208% | 5/25/2065 | 56 | 56,303 |
| Credit Suisse Mortgage Capital Certificates Trust 2017-PFHP A ⁺ | 1.034% (1 Mo. LIBOR + .95%) [#] | 12/15/2030 | 50 | 50,027 |
| Credit Suisse Mortgage Capital Certificates Trust 2021-NQM1 A1 ⁺ | 0.809% ⁽⁶⁾ | 5/25/2065 | 74 | 74,327 |
| Credit Suisse Mortgage Capital Certificates Trust 2021-NQM3 A1 ⁺ | 1.015% ⁽⁶⁾ | 4/25/2066 | 89 | 88,943 |
| CSAIL Commercial Mortgage Trust 2015-C4 A2 IO XA | 1.584% ⁽⁶⁾ | 8/10/2049 | 189 | 11,092 |
| CSMC 2020-AFC1 Trust A1 ⁺ | 2.24% ⁽⁶⁾ | 2/25/2050 | 67 | 67,418 |
| CSMC 2021-ADV A ⁺ | 1.484% (1 Mo. LIBOR + 1.40%) [#] | 7/15/2038 | 100 | 100,188 |
| CSMC 2021-NQM6 A1 ⁺ | 1.174% [#] | 7/25/2066 | 300 | 302,188 ^(b) |
| CSMC 2021-NQM6 A2 ⁺ | 1.379% [#] | 7/25/2066 | 200 | 201,459 |
| DBWF Mortgage Trust 2018-GLKS A ⁺ | 1.117% (1 Mo. LIBOR + 1.03%) [#] | 12/19/2030 | 100 | 100,277 |
| DBWF Mortgage Trust 2015-LCM A1 ⁺ | 2.998% | 6/10/2034 | 12 | 12,205 |
| DBWF Mortgage Trust 2016-85T XA IO XA ⁺ | 0.116% ⁽⁶⁾ | 12/10/2036 | 3,140 | 7,976 |
| DBWF Mortgage Trust 2018-AMXP A ⁺ | 3.873% ⁽⁶⁾ | 5/5/2035 | 325 | 326,143 |
| DBWF Mortgage Trust 2018-AMXP B ⁺ | 4.122% ⁽⁶⁾ | 5/5/2035 | 100 | 100,525 |
| DBWF Mortgage Trust 2018-AMXP C ⁺ | 3.956% ⁽⁶⁾ | 5/5/2035 | 100 | 100,327 |
| DBWF Mortgage Trust 2018-GLKS C ⁺ | 1.837% (1 Mo. LIBOR + 1.75%) [#] | 12/19/2030 | 100 | 100,012 |
| Deephaven Residential Mortgage Trust 2021-3 A1 ⁺ | 1.194% ⁽⁶⁾ | 8/25/2066 | 300 | 302,225 ^(b) |
| Deephaven Residential Mortgage Trust 2020-1 A1 ⁺ | 2.339% ⁽⁶⁾ | 1/25/2060 | 43 | 43,057 |
| Fontainebleau Miami Beach Trust 2019-FBLU A ⁺ | 3.144% | 12/10/2036 | 100 | 104,773 |
| Fontainebleau Miami Beach Trust 2019-FBLU B ⁺ | 3.447% | 12/10/2036 | 100 | 104,836 |
| Freddie Mac STACR REMIC Trust 2021-HQA3 M1 ⁺ | 0.90% (1 Mo. SOFR + .85%) [#] | 9/25/2041 | 125 | 125,086 |
| GCAT Trust 2020-NQM1 A1 ⁺ | 2.247% | 1/25/2060 | 38 | 37,856 |
| Great Wolf Trust 2019-WOLF B ⁺ | 1.418% (1 Mo. LIBOR + 1.33%) [#] | 12/15/2036 | 50 | 50,005 |

Schedule of Investments (unaudited)(continued)

SHORT DURATION INCOME PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|---|-------------------------------|---------------|------------------------|-----------------------|
| NON-AGENCY COMMERCIAL MORTGAGE-BACKED SECURITIES (continued) | | | | |
| Great Wolf Trust 2019-WOLF C [†] | 1.717% (1 Mo. LIBOR + 1.63%)# | 12/15/2036 | \$ 300 | \$ 299,506 |
| Great Wolf Trust 2019-WOLF E [†] | 2.816% (1 Mo. LIBOR + 2.73%)# | 12/15/2036 | 15 | 14,755 |
| GS Mortgage Securities Corp Trust 2017-485L XB [†] | 0.244%# ⁽ⁱ⁾ | 2/10/2037 | 1,590 | 12,243 ^(b) |
| GS Mortgage Securities Corp Trust 2019-BOCA B [†] | 1.584% (1 Mo. LIBOR + 1.50%)# | 6/15/2038 | 100 | 100,179 |
| GS Mortgage Securities Corp Trust 2019-SMP B [†] | 1.584% (1 Mo. LIBOR + 1.50%)# | 8/15/2032 | 500 | 500,313 |
| GS Mortgage Securities Corp. II 2012-BWTR A [†] | 2.954% | 11/5/2034 | 214 | 217,324 |
| GS Mortgage Securities Corp. II 2012-TMSQ A [†] | 3.007% | 12/10/2030 | 100 | 101,808 |
| GS Mortgage Securities Corp. II 2021-ROSS A [†] | 1.234% (1 Mo. LIBOR + 1.15%)# | 5/15/2026 | 100 | 100,272 |
| GS Mortgage Securities Corp. II 2021-ROSS H [†] | 5.984% (1 Mo. LIBOR + 5.90%)# | 5/15/2026 | 100 | 100,882 |
| GS Mortgage Securities Corp. Trust 2018-RIVR A [†] | 1.034% (1 Mo. LIBOR + .95%)# | 7/15/2035 | 100 | 99,842 |
| GS Mortgage Securities Corp. Trust 2017-GPTX A [†] | 2.856% | 5/10/2034 | 100 | 99,809 |
| GS Mortgage Securities Corp. Trust 2017-STAY A [†] | 1.434% (1 Mo. LIBOR + 1.35%)# | 7/15/2032 | 100 | 100,211 |
| GS Mortgage Securities Corp. Trust 2019-70P A [†] | 1.084% (1 Mo. LIBOR + 1.00%)# | 10/15/2036 | 253 | 252,859 |
| GS Mortgage Securities Corp. Trust 2019-70P B [†] | 1.404% (1 Mo. LIBOR + 1.32%)# | 10/15/2036 | 56 | 55,467 |
| GS Mortgage Securities Trust 2011-GC5 B [†] | 5.303%# ⁽ⁱ⁾ | 8/10/2044 | 107 | 107,276 |
| GS Mortgage Securities Trust 2012-GC6 XA [†] | 1.717%# ⁽ⁱ⁾ | 1/10/2045 | 33 | 1 |
| GS Mortgage Securities Trust 2012-GCJ7 B | 4.74% | 5/10/2045 | 20 | 20,371 |
| GS Mortgage Securities Trust 2013-G1 A2 [†] | 3.557%# ⁽ⁱ⁾ | 4/10/2031 | 100 | 100,063 |
| GS Mortgage Securities Trust 2013-GCJ14 A5 | 4.243% | 8/10/2046 | 100 | 105,785 |
| GS Mortgage Securities Trust 2014-GC18 A4 | 4.074% | 1/10/2047 | 151 | 160,660 |
| GS Mortgage Securities Trust 2015-GS1 XB | 0.328%# ⁽ⁱ⁾ | 11/10/2048 | 1,082 | 9,587 |

See Notes to Schedule of Investments.

Schedule of Investments (unaudited)(continued)

SHORT DURATION INCOME PORTFOLIO *September 30, 2021*

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|--|---|---------------|------------------------|------------------------|
| NON-AGENCY COMMERCIAL MORTGAGE-BACKED SECURITIES (continued) | | | | |
| Hawaii Hotel Trust 2019-MAUI B [†] | 1.534% (1 Mo. LIBOR + 1.45%) [#] | 5/15/2038 | \$ 100 | \$ 100,172 |
| HMH Trust 2017-NSS A [†] | 3.062% | 7/5/2031 | 100 | 100,329 |
| HMH Trust 2017-NSS B [†] | 3.343% | 7/5/2031 | 100 | 97,721 |
| HMH Trust 2017-NSS C [†] | 3.787% | 7/5/2031 | 100 | 97,883 |
| HMH Trust 2017-NSS D [†] | 4.723% | 7/5/2031 | 100 | 98,323 |
| HONO 2021-LULU Mortgage Trust A ^(a) | 1.25% (1 Mo. LIBOR + 1.15%) [#] | 10/15/2036 | 100 | 100,100 |
| Hudsons Bay Simon JV Trust 2015-HB7 B7 [†] | 4.666% | 8/5/2034 | 179 | 158,109 |
| Hudsons Bay Simon JV Trust 2015-HB7 A7 [†] | 3.914% | 8/5/2034 | 100 | 92,866 |
| Hudsons Bay Simon JV Trust 2015-HB7 XA7 [†] | 1.417% ^(a) | 8/5/2034 | 1,000 | 8,610 |
| Hundred Acre Wood Trust 2021-INV2 A11 [†] | 0.90% (1 Mo. SOFR + .85%) [#] | 10/25/2051 | 300 | 302,291 ^(b) |
| Irvine Core Office Trust 2013-IRV A1 [†] | 2.068% | 5/15/2048 | 9 | 9,263 |
| Irvine Core Office Trust 2013-IRV A2 [†] | 3.279% ^(a) | 5/15/2048 | 27 | 28,039 |
| JPMBB Commercial Mortgage Securities Trust 2014-C19 A4 | 3.997% | 4/15/2047 | 76 | 81,030 |
| JPMBB Commercial Mortgage Securities Trust 2014-C26 XA | 1.101% ^(a) | 1/15/2048 | 701 | 17,781 |
| JPMBB Commercial Mortgage Securities Trust 2015-C30 XA | 0.644% ^(a) | 7/15/2048 | 817 | 13,586 |
| JPMorgan Chase Commercial Mortgage Securities Trust 2018-WPT AFL [†] | 1.283% (1 Mo. LIBOR + 1.20%) [#] | 7/5/2033 | 44 | 43,658 |
| JPMorgan Chase Commercial Mortgage Securities Trust 2012-C6 B | 4.819% ^(a) | 5/15/2045 | 11 | 11,184 |
| JPMorgan Chase Commercial Mortgage Securities Trust 2012-WLDN A [†] | 3.905% | 5/5/2030 | 172 | 148,405 |
| JPMorgan Chase Commercial Mortgage Securities Trust 2014-DSTY A [†] | 3.429% | 6/10/2027 | 200 | 116,500 |
| JPMorgan Chase Commercial Mortgage Securities Trust 2015-C28 A2 IO XA | 0.808% ^(a) | 12/15/2049 | 884 | 19,509 |
| JPMorgan Chase Commercial Mortgage Securities Trust 2016-WIKI A [†] | 2.798% | 10/5/2031 | 225 | 224,953 |
| JPMorgan Chase Commercial Mortgage Securities Trust 2016-WIKI C IO XB [†] | 0.791% ^(a) | 10/5/2031 | 1,000 | 690 |
| JPMorgan Chase Commercial Mortgage Securities Trust 2016-WIKI D IO XA | 1.187% ^(a) | 9/15/2050 | 969 | 43,225 |
| JPMorgan Chase Commercial Mortgage Securities Trust 2017-MARK A [†] | 3.392% | 6/5/2032 | 67 | 67,499 |
| JPMorgan Chase Commercial Mortgage Securities Trust 2017-MARK B [†] | 3.795% | 6/5/2032 | 27 | 27,013 |

Schedule of Investments (unaudited)(continued)

SHORT DURATION INCOME PORTFOLIO *September 30, 2021*

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|---|---|---------------|------------------------|------------|
| NON-AGENCY COMMERCIAL MORTGAGE-BACKED SECURITIES (continued) | | | | |
| JPMorgan Chase Commercial Mortgage Securities Trust 2017-MARK C ⁺ | 4.171% ^{#(6)} | 6/5/2032 | \$ 20 | \$ 19,869 |
| JPMorgan Chase Commercial Mortgage Securities Trust 2018-BCON A ⁺ | 3.735% | 1/5/2031 | 243 | 250,821 |
| JPMorgan Chase Commercial Mortgage Securities Trust 2018-LAQ B ⁺ | 1.384% (1 Mo. LIBOR + 1.30%) [#] | 6/15/2032 | 54 | 54,464 |
| JPMorgan Chase Commercial Mortgage Securities Trust 2018-LAQ C ⁺ | 1.684% (1 Mo. LIBOR + 1.60%) [#] | 6/15/2032 | 42 | 41,655 |
| JPMorgan Chase Commercial Mortgage Securities Trust 2018-LAQ XCP ⁺ | Zero Coupon ^{#(6)} | 6/15/2032 | 13,928 | 139 |
| JPMorgan Chase Commercial Mortgage Securities Trust 2018-PTC A ⁺ | 1.534% (1 Mo. LIBOR + 1.45%) [#] | 4/15/2031 | 90 | 88,934 |
| JPMorgan Chase Commercial Mortgage Securities Trust 2018-PTC B ⁺ | 2.234% (1 Mo. LIBOR + 2.15%) [#] | 4/15/2031 | 24 | 23,773 |
| JPMorgan Chase Commercial Mortgage Securities Trust 2018-PTC C ⁺ | 2.634% (1 Mo. LIBOR + 2.55%) [#] | 4/15/2031 | 18 | 17,857 |
| JPMorgan Chase Commercial Mortgage Securities Trust 2018-WPT CFL ⁺ | 1.983% (1 Mo. LIBOR + 1.90%) [#] | 7/5/2033 | 16 | 16,060 |
| JPMorgan Chase Commercial Mortgage Securities Trust 2019-ICON XA ⁺ | 1.51% ^{#(6)} | 1/5/2034 | 3,332 | 86,315 |
| JPMorgan Chase Commercial Mortgage Securities Trust 2020-ACE A ⁺ | 3.287% | 1/10/2037 | 240 | 249,931 |
| JPMorgan Chase Commercial Mortgage Securities Trust 2020-ACE B ⁺ | 3.64% | 1/10/2037 | 50 | 51,370 |
| JPMorgan Chase Commercial Mortgage Securities Trust 2020-ACE XA ⁺ | 0.467% ^{#(6)} | 1/10/2037 | 9,369 | 112,376 |
| KIND Trust 2021-KIND A ⁺ | 1.034% (1 Mo. LIBOR + .95%) [#] | 8/15/2038 | 160 | 160,306 |
| KKR Industrial Portfolio Trust 2021-KDIP A ⁺ | 0.634% (1 Mo. LIBOR + .55%) [#] | 12/15/2037 | 110 | 110,199 |
| LoanCore Issuer Ltd. 2019-CRE3 A ⁺ | 1.134% (1 Mo. LIBOR + 1.05%) [#] | 4/15/2034 | 89 | 88,725 |
| LoanCore Issuer Ltd. 2019-CRE3 AS ⁺ | 1.454% (1 Mo. LIBOR + 1.37%) [#] | 4/15/2034 | 40 | 39,612 |
| LSTAR Commercial Mortgage Trust 2016-4 XA IO XA ⁺ | 1.92% ^{#(6)} | 3/10/2049 | 737 | 29,129 |

See Notes to Schedule of Investments.

Schedule of Investments (unaudited)(continued)

SHORT DURATION INCOME PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|--|---|---------------|------------------------|------------------|
| NON-AGENCY COMMERCIAL MORTGAGE-BACKED SECURITIES (continued) | | | | |
| LSTAR Commercial Mortgage Trust 2017-5 A2 ⁺ | 2.776% | 3/10/2050 | \$ 58 | \$ 57,929 |
| LSTAR Commercial Mortgage Trust 2017-5 A3 ⁺ | 4.50% | 3/10/2050 | 100 | 103,930 |
| Morgan Stanley Bank of America Merrill Lynch Trust 2015-C23 XA | 0.699% ⁽⁰⁾ | 7/15/2050 | 372 | 6,757 |
| Morgan Stanley Bank of America Merrill Lynch Trust 2012-CKSV A2 ⁺ | 3.277% | 10/15/2030 | 100 | 99,607 |
| Morgan Stanley Bank of America Merrill Lynch Trust 2013-C11 A4 | 4.297% ⁽⁰⁾ | 8/15/2046 | 139 | 146,465 |
| Morgan Stanley Bank of America Merrill Lynch Trust 2013-C7 A4 | 2.918% | 2/15/2046 | 10 | 10,227 |
| Morgan Stanley Bank of America Merrill Lynch Trust 2013-C7 A4 IO XA | 1.465% ⁽⁰⁾ | 11/15/2049 | 905 | 44,869 |
| Morgan Stanley Capital Barclays Bank Trust 2016-MART XCP IO XCP ⁺ | Zero Coupon ⁽⁰⁾ | 9/13/2031 | 9,863 | — ⁽⁰⁾ |
| Morgan Stanley Capital I Trust 2015-UBS8 ASB | 3.626% | 12/15/2048 | 10 | 10,422 |
| Morgan Stanley Capital I Trust 2016-UB11 XB | 1.054% ⁽⁰⁾ | 8/15/2049 | 1,000 | 42,498 |
| Mortgage Repurchase Agreement Financing Trust Series 2021-1 A1 ⁺ | Zero Coupon ⁽⁰⁾ | 9/10/2022 | 350 | 350,350 |
| MRA Issuance Trust 2021-8 A1Y ⁺ | 1.236% (1 Mo. LIBOR + 1.15%) [#] | 10/15/2021 | 1,100 | 1,101,117 |
| MSBAM Commercial Mortgage Securities Trust 2012-CKSV A1 ⁺ | 2.117% | 10/15/2030 | 11 | 11,338 |
| MSCG Trust 2015-ALDR A1 ⁺ | 2.612% | 6/7/2035 | 10 | 10,579 |
| New Orleans Hotel Trust 2019-HNLA A ⁺ | 1.073% (1 Mo. LIBOR + .99%) [#] | 4/15/2032 | 150 | 149,766 |
| New Residential Mortgage Loan Trust 2020-NQM1 A1 ⁺ | 2.464% ⁽⁰⁾ | 1/26/2060 | 45 | 45,290 |
| One New York Plaza Trust 2020-1NYP A ⁺ | 1.034% (1 Mo. LIBOR + .95%) [#] | 1/15/2026 | 215 | 215,968 |
| One New York Plaza Trust 2020-1NYP AJ ⁺ | 1.334% (1 Mo. LIBOR + 1.25%) [#] | 1/15/2026 | 120 | 120,565 |
| One New York Plaza Trust 2020-1NYP B ⁺ | 1.584% (1 Mo. LIBOR + 1.50%) [#] | 1/15/2026 | 160 | 160,883 |
| Palisades Center Trust 2016-PLSD A ⁺ | 2.713% | 4/13/2033 | 10 | 9,376 |
| Palisades Center Trust 2016-PLSD D ⁺ | 4.737% | 4/13/2033 | 77 | 36,228 |
| PFP 2021-7 Ltd. A ⁺ | 0.934% (1 Mo. LIBOR + .85%) [#] | 4/14/2038 | 500 | 499,175 |

Schedule of Investments (unaudited)(continued)

SHORT DURATION INCOME PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|--|-------------------------------|---------------|------------------------|-------------------|
| NON-AGENCY COMMERCIAL MORTGAGE-BACKED SECURITIES (continued) | | | | |
| PFP Ltd. 2019-6 A ⁺ | 1.135% (1 Mo. LIBOR + 1.05%)# | 4/14/2037 | \$ 48 | \$ 48,205 |
| RBS Commercial Funding, Inc. Trust 2013-SMV A ⁺ | 3.26% | 3/11/2031 | 100 | 102,088 |
| Ready Capital Mortgage Financing 2021-FL6 LLC A ⁺ | 1.036% (1 Mo. LIBOR + .95%)# | 7/25/2036 | 150 | 150,253 |
| Ready Capital Mortgage Financing LLC 2019-FL3 A ⁺ | 1.086% (1 Mo. LIBOR + 1.00%)# | 3/25/2034 | 35 | 34,533 |
| ReadyCap Commercial Mortgage Trust 2019-6 A ⁺ | 2.833% | 10/25/2052 | 69 | 70,593 |
| ReadyCap Commercial Mortgage Trust 2018-4 A ⁺ | 3.39% | 2/27/2051 | 43 | 44,380 |
| Residential Mortgage Loan Trust 2020-1 A1 ⁺ | 2.376%#(i) | 2/25/2024 | 49 | 49,022 |
| SFO Commerical Mortgage Trust 2021 555 A ⁺ | 1.234% (1 Mo. LIBOR + 1.15%)# | 5/15/2038 | 210 | 210,902 |
| SG Commercial Mortgage Securities Trust 2019-787E X ⁺ | 0.456%#(i) | 2/15/2041 | 4,149 | 98,269 |
| Shelter Growth CRE Issuer Ltd. 2019-FL2 AS ⁺ | 1.534% (1 Mo. LIBOR + 1.45%)# | 5/15/2036 | 35 | 34,886 |
| Shops at Crystals Trust 2016-CSTL XB ⁺ | 0.328%#(i) | 7/5/2036 | 1,000 | 10,200 |
| SLIDE 2018-FUN A ⁺ | 1.234% (1 Mo. LIBOR + 1.15%)# | 6/15/2031 | 65 | 65,124 |
| SLIDE 2018-FUN B ⁺ | 1.584% (1 Mo. LIBOR + 1.50%)# | 6/15/2031 | 14 | 13,922 |
| SLIDE 2018-FUN C ⁺ | 1.884% (1 Mo. LIBOR + 1.80%)# | 6/15/2031 | 12 | 12,051 |
| SLIDE 2018-FUN XCP IO XCP ⁺ | Zero Coupon#(i) | 12/15/2020 | 1,549 | 15 ^(b) |
| Starwood Mortgage Residential Trust 2020-1 A1 ⁺ | 2.275%#(i) | 2/25/2050 | 36 | 36,344 |
| UBS-BAMLL Trust D ⁺ | 4.379%#(i) | 6/10/2030 | 100 | 63,746 |
| UBS-Barclays Commercial Mortgage Trust 2012-C3 A4 IO XA ⁺ | 1.04%#(i) | 3/10/2046 | 705 | 5,468 |
| Verus Securitization Trust 2020-1 A1 ⁺ | 2.417% | 1/25/2060 | 35 | 35,344 |
| Verus Securitization Trust 2020-4 A1 ⁺ | 1.502% | 5/25/2065 | 60 | 60,107 |
| Verus Securitization Trust 2020-5 A1 ⁺ | 1.218% | 5/25/2065 | 64 | 63,885 |
| Verus Securitization Trust 2021-1 A1 ⁺ | 0.815%#(i) | 1/25/2066 | 80 | 79,862 |
| Verus Securitization Trust 2021-3 A1 ⁺ | 1.046%#(i) | 6/25/2066 | 125 | 125,073 |

See Notes to Schedule of Investments.

Schedule of Investments (unaudited)(continued)

SHORT DURATION INCOME PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|---|---|---------------|------------------------|------------------------|
| NON-AGENCY COMMERCIAL MORTGAGE-BACKED SECURITIES (continued) | | | | |
| Verus Securitization Trust 2021-5 A1 [†] | 1.013% ^{#(i)} | 9/25/2066 | \$ 200 | \$ 199,911 |
| Verus Securitization Trust 2021-R2 A1 [†] | 0.918% ^{#(i)} | 2/25/2064 | 68 | 68,054 |
| Verus Securitization Trust 2021-R3 A1 [†] | 1.02% ^{#(i)} | 4/25/2064 | 110 | 110,510 |
| VNDO Mortgage Trust 2012-6AVE A [†] | 2.996% | 11/15/2030 | 300 | 306,472 |
| Waikiki Beach Hotel Trust 2019-WBM A [†] | 1.134% (1 Mo. LIBOR + 1.05%) [#] | 12/15/2033 | 48 | 48,074 |
| Wells Fargo Commercial Mortgage Trust 2010-C1 C IO XB | 0.095% ^{#(i)} | 6/15/2048 | 2,000 | 3,474 |
| Wells Fargo Commercial Mortgage Trust 2015-NXS4 A2A IO XA | 1.864% ^{#(i)} | 8/15/2049 | 934 | 65,250 |
| Wells Fargo Commercial Mortgage Trust 2015-SG1 XA | 0.813% ^{#(i)} | 9/15/2048 | 865 | 18,945 |
| Wells Fargo Commercial Mortgage Trust 2018-C44 A2 | 4.178% | 5/15/2051 | 35 | 36,691 |
| West Town Mall Trust 2017-KNOX A [†] | 3.823% | 7/5/2030 | 71 | 71,073 |
| West Town Mall Trust 2017-KNOX B [†] | 4.322% | 7/5/2030 | 31 | 31,121 |
| West Town Mall Trust 2017-KNOX C [†] | 4.491% ^{#(i)} | 7/5/2030 | 25 | 24,864 |
| West Town Mall Trust 2017-KNOX D [†] | 4.491% ^{#(i)} | 7/5/2030 | 25 | 24,732 |
| West Town Mall Trust 2017-KNOX B IO X [†] | 0.516% ^{#(i)} | 7/5/2030 | 1,553 | 1,810 |
| WF-RBS Commercial Mortgage Trust 2011-C2 A4 IO XA [†] | 1.449% ^{#(i)} | 6/15/2045 | 67 | 184 |
| WF-RBS Commercial Mortgage Trust 2012-C7 A2 | 3.431% | 6/15/2045 | 50 | 50,569 |
| WF-RBS Commercial Mortgage Trust 2012-C7 B | 4.892% ^{#(i)} | 6/15/2045 | 25 | 23,811 |
| WFRBS Commercial Mortgage Trust 2012-C8 XA [†] | 1.935% ^{#(i)} | 8/15/2045 | 303 | 1,861 |
| WF-RBS Commercial Mortgage Trust 2012-C9 A3 | 2.87% | 11/15/2045 | 267 | 271,254 |
| ZH Trust 2021-2 A [†] | 2.349% | 10/17/2027 | 350 | 352,527 ^(b) |
| <i>Total Non-Agency Commercial Mortgage-Backed Securities (cost \$21,161,391)</i> | | | | <u>20,976,672</u> |
| U.S. TREASURY OBLIGATIONS 5.59% | | | | |
| U.S. Treasury Bill | Zero Coupon | 1/27/2022 | 3,747 | 3,746,506 |
| U.S. Treasury Note | 0.125% | 6/30/2023 | 1,899 | 1,895,884 |
| U.S. Treasury Note | 0.125% | 8/31/2023 | 459 | 457,817 |
| U.S. Treasury Note | 0.625% | 7/31/2026 | 599 | 589,453 |
| <i>Total U.S. Treasury Obligations (cost \$6,697,570)</i> | | | | <u>6,689,660</u> |

Schedule of Investments (unaudited)(continued)

SHORT DURATION INCOME PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Shares (000) | Fair Value |
|---|---------------------|---------------|------------------|-----------------------|
| WARRANTS 0.00% | | | | |
| Miscellaneous Financials | | | | |
| Sable Permian Resources ^(k) | \$ - ^(l) | 2/1/2024 | - ^(d) | \$ 488 ^(b) |
| UTEX Industries, Inc. | 1.50 | 12/3/2025 | - ^(d) | 38 ^(b) |
| <i>Total Warrants (cost \$118)</i> | | | | 526 |
| <i>Total Long-Term Investments (cost \$118,061,653)</i> | | | | 119,018,325 |

| Interest Rate | Maturity Date | Principal Amount (000) |
|---------------|---------------|------------------------|
|---------------|---------------|------------------------|

SHORT-TERM INVESTMENTS 0.21%

COMMERCIAL PAPER 0.21%

Electronics

| | | | | |
|--|--------|-----------|-------|---------------|
| JABIL, Inc. (cost \$250,000) | 0.406% | 10/1/2021 | \$250 | 250,000 |
| <i>Total Investments in Securities 99.69% (cost \$118,311,653)</i> | | | | 119,268,325 |
| <i>Other Assets and Liabilities - Net^(m) 0.31%</i> | | | | 368,227 |
| <i>Net Assets 100.00%</i> | | | | \$119,636,552 |

CMT Constant Maturity Rate.

IO Interest Only.

LIBOR London Interbank Offered Rate.

PIK Payment-in-kind.

SOFR Secured Overnight Financing Rate.

[†] Security was purchased pursuant to Rule 144A under the Securities Act of 1933 and, unless registered under such Act or exempted from registration, may only be resold to qualified institutional buyers. At September 30, 2021, the total value of Rule 144A securities was \$64,075,325 which represents 53.56% of net assets.

[#] Variable rate security. The interest rate represents the rate in effect at September 30, 2021.

^(a) Securities purchased on a when-issued basis.

^(b) Level 3 Investment as described in Note 2(b) in the Notes to Financials. Security valued utilizing third party pricing information without adjustment. Such valuations are based on unobservable inputs. A significant change in third party information could result in a significantly lower or higher value of such Level 3 investments.

^(c) Variable Rate is Fixed to Float: Rate remains fixed or at Zero Coupon until designated future date.

^(d) Amount represents less than 1,000 shares.

^(e) Foreign security traded in U.S. dollars.

^(f) Floating Rate Loans in which the Fund invests generally pay interest at rates which are periodically re-determined at a margin above the London Interbank Offered Rate ("LIBOR") or the prime rate offered by major U.S. banks. The rate(s) shown is the rate(s) in effect at September 30, 2021.

^(g) Interest rate to be determined.

^(h) Level 3 Investment as described in Note 2(b) in the Notes to Financials. Floating Rate Loans categorized as Level 3 are valued based on a single quotation obtained from a dealer. Accounting principles generally accepted in the United States of America do not require the Fund to create quantitative unobservable inputs that were not developed by the Fund. Therefore, the Fund does not have access to unobservable inputs and cannot disclose such inputs in the valuation.

⁽ⁱ⁾ Amount is less than \$1,000.

^(j) Interest rate is based on the weighted average interest rates of the underlying mortgages within the mortgage pool.

^(k) Defaulted (non-income producing security).

^(l) Cashless strike price.

^(m) Other Assets and Liabilities - Net include net unrealized appreciation/depreciation on futures contracts as follows:

See Notes to Schedule of Investments.

Schedule of Investments (unaudited)(continued)

SHORT DURATION INCOME PORTFOLIO *September 30, 2021*

Open Futures Contracts at September 30, 2021:

| Type | Expiration | Contracts | Position | Notional Amount | Notional Value | Unrealized Appreciation |
|---------------------------|---------------|-----------|----------|-----------------|----------------|-------------------------|
| U.S. 5-Year Treasury Note | December 2021 | 67 | Short | \$(8,284,579) | \$(8,223,727) | \$60,852 |

| Type | Expiration | Contracts | Position | Notional Amount | Notional Value | Unrealized Depreciation |
|---------------------------|---------------|-----------|----------|-----------------|----------------|-------------------------|
| U.S. 2-Year Treasury Note | December 2021 | 151 | Long | \$33,245,484 | \$33,228,258 | \$(17,226) |

The following is a summary of the inputs used as of September 30, 2021 in valuing the Fund's investments carried at fair value⁽¹⁾:

| Investment Type ⁽²⁾ | Level 1 | Level 2 | Level 3 | Total |
|-------------------------------------|-------------|-----------------------|---------------------|-----------------------|
| Long-Term Investments | | | | |
| Asset-Backed Securities | | | | |
| Others | \$ - | \$ 14,031,488 | \$ 600,704 | \$ 14,632,192 |
| Student Loan | - | 691,317 | 199,963 | 891,280 |
| Remaining Industries | - | 14,427,468 | - | 14,427,468 |
| Common Stocks | - | 288 | - | 288 |
| Convertible Bonds | - | 107,525 | - | 107,525 |
| Corporate Bonds | - | 55,499,771 | - | 55,499,771 |
| Floating Rate Loans | | | | |
| Business Services | - | - | 209,180 | 209,180 |
| Media | - | 290,061 | 117,238 | 407,299 |
| Oil | - | - | 122,757 | 122,757 |
| Telecommunications | - | 142,419 | 165,103 | 307,522 |
| Remaining Industries | - | 3,973,214 | - | 3,973,214 |
| Foreign Government Obligations | - | 441,147 | - | 441,147 |
| Government Sponsored Enterprises | - | - | - | - |
| Collateralized Mortgage Obligations | - | 170,832 | - | 170,832 |
| Government Sponsored Enterprises | - | - | - | - |
| Pass-Throughs | - | 76,662 | - | 76,662 |
| Municipal Bonds | - | 84,330 | - | 84,330 |
| Non-Agency Commercial | - | - | - | - |
| Mortgage-Backed Securities | - | 19,271,922 | 1,704,750 | 20,976,672 |
| U.S. Treasury Obligations | - | 6,689,660 | - | 6,689,660 |
| Warrants | - | - | 526 | 526 |
| Short-Term Investments | | | | |
| Commercial Paper | - | 250,000 | - | 250,000 |
| Total | \$ - | \$ 116,148,104 | \$ 3,120,221 | \$ 119,268,325 |

Schedule of Investments (unaudited)(concluded)

SHORT DURATION INCOME PORTFOLIO *September 30, 2021*

| Investment Type ⁽²⁾ | Level 1 | Level 2 | Level 3 | Total |
|------------------------------------|------------------|-------------|-------------|------------------|
| Other Financial Instruments | | | | |
| Futures Contracts | | | | |
| Assets | \$ 60,852 | \$ - | \$ - | \$ 60,852 |
| Liabilities | (17,226) | - | - | (17,226) |
| Total | \$ 43,626 | \$ - | \$ - | \$ 43,626 |

⁽¹⁾ Refer to Note 2(b) for a description of fair value measurements and the three-tier hierarchy of inputs.

⁽²⁾ See Schedule of Investments for fair values in each industry and identification of foreign issuers and/or geography. The table above is presented by Investment Type. Industries are presented within an Investment Type should such Investment Type include securities classified as two or more levels within the three-tier fair value hierarchy. Each Level 3 security is identified on the Schedule of Investments along with the valuation technique utilized.

A reconciliation of Level 3 investments is presented when the Fund has a material amount of Level 3 investments at the beginning or end of the period in relation to the Fund's net assets.

The following is a reconciliation of investments with unobservable inputs (Level 3) that were used in determining fair value:

| Investment Type | Asset-Backed Securities | Floating Rate Loans | Non-Agency Commercial Mortgage-Backed Securities | Warrants |
|---|-------------------------|---------------------|--|--------------|
| Balance as of January 1, 2021 | \$ - | \$ 160,853 | \$ 96,261 | \$ 22 |
| Accrued Discounts (Premiums) | - | 103 | (1,691) | - |
| Realized Gain (Loss) | - | (11) | - | - |
| Change in Unrealized Appreciation (Depreciation) | 741 | 6 | 12,428 | 407 |
| Purchases | 799,926 | 737,181 | 1,679,990 | 96 |
| Sales | - | (148,843) | - | - |
| Transfers into Level 3 | - | - | 14,024 | - |
| Transfers out of Level 3 | - | (135,011) | (96,261) | - |
| Balance as of September 30, 2021 | \$800,667 | \$ 614,278 | \$1,704,751 | \$525 |
| Change in unrealized appreciation/ depreciation for the period ended September 30, 2021, related to Level 3 investments held at September 30, 2021 | \$741 | \$ 68 | \$ 12,428 | \$407 |

Schedule of Investments (unaudited)

TOTAL RETURN PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|--|---------------|---------------|------------------------|--------------|
| LONG-TERM INVESTMENTS 105.06% | | | | |
| ASSET-BACKED SECURITIES 18.60% | | | | |
| Auto Floor Plan 0.25% | | | | |
| Ford Credit Floorplan Master Owner Trust 2018-4 A | 4.06% | 11/15/2030 | \$ 1,480 | \$ 1,686,511 |
| Automobiles 7.70% | | | | |
| ACC Trust 2019-1 B ⁺ | 4.47% | 10/20/2022 | 275 | 276,352 |
| AmeriCredit Automobile Receivables Trust 2020-3 D | 1.49% | 9/18/2026 | 2,075 | 2,095,304 |
| Avid Automobile Receivables Trust 2019-1 A ⁺ | 2.62% | 2/15/2024 | 69 | 69,340 |
| Avid Automobile Receivables Trust 2019-1 B ⁺ | 2.82% | 7/15/2026 | 500 | 506,712 |
| Avid Automobile Receivables Trust 2019-1 C ⁺ | 3.14% | 7/15/2026 | 500 | 512,338 |
| Carmax Auto Owner Trust 2021-1 A2A | 0.22% | 2/15/2024 | 3,798 | 3,798,598 |
| Carvana Auto Receivables Trust NP1 2020-N1A E ⁺ | 5.20% | 7/15/2027 | 1,500 | 1,601,085 |
| CPS Auto Receivables Trust 2018-B D ⁺ | 4.26% | 3/15/2024 | 332 | 338,071 |
| CPS Auto Receivables Trust 2019-B E ⁺ | 5.00% | 3/17/2025 | 575 | 595,814 |
| CPS Auto Receivables Trust 2020-C C ⁺ | 1.71% | 8/17/2026 | 785 | 796,114 |
| Exeter Automobile Receivables Trust 2020-3A E ⁺ | 3.44% | 8/17/2026 | 1,750 | 1,809,929 |
| Exeter Automobile Receivables Trust 2018-3A E ⁺ | 5.43% | 8/15/2024 | 1,940 | 2,047,237 |
| Flagship Credit Auto Trust 2020-2 A ⁺ | 1.49% | 7/15/2024 | 125 | 125,067 |
| Flagship Credit Auto Trust 2018-3 B ⁺ | 3.59% | 12/16/2024 | 93 | 92,655 |
| Flagship Credit Auto Trust 2021-1 A ⁺ | 0.31% | 6/16/2025 | 1,307 | 1,307,426 |
| Flagship Credit Auto Trust 2018-3 E ⁺ | 5.28% | 12/15/2025 | 1,425 | 1,516,593 |
| Flagship Credit Auto Trust 2018-4 E ⁺ | 5.51% | 3/16/2026 | 1,675 | 1,790,333 |
| Ford Credit Auto Lease Trust 2021-A A2 | 0.19% | 7/15/2023 | 3,995 | 3,995,271 |
| Ford Credit Auto Owner Trust 2020-B A2 | 0.50% | 2/15/2023 | 422 | 421,695 |
| Foursight Capital Automobile Receivables Trust 2018-1 C ⁺ | 3.68% | 8/15/2023 | 113 | 113,236 |
| Hertz Vehicle Financing III LP 2021-2A A ⁺ | 1.68% | 12/27/2027 | 2,235 | 2,242,988 |
| Honda Auto Receivables Owner Trust 2020-2 A2 | 0.74% | 11/15/2022 | 146 | 146,406 |
| Mercedes-Benz Auto Lease Trust 2021-A A2 | 0.18% | 3/15/2023 | 3,613 | 3,612,898 |
| Santander Consumer Auto Receivables Trust 2020-BA C ⁺ | 1.29% | 4/15/2026 | 2,081 | 2,099,855 |
| Santander Drive Auto Receivables Trust 2020-3 D | 1.64% | 11/16/2026 | 2,350 | 2,384,424 |
| Santander Drive Auto Receivables Trust 021-1 A2 | 0.29% | 11/15/2023 | 1,797 | 1,796,454 |
| Toyota Auto Receivables Owner Trust 2021-A A2 | 0.16% | 7/17/2023 | 5,312 | 5,311,300 |
| Westlake Automobile Receivables Trust 2020-2A A2A ⁺ | 0.93% | 2/15/2024 | 1,354 | 1,357,155 |
| Westlake Automobile Receivables Trust 2019-2A D ⁺ | 3.20% | 11/15/2024 | 2,010 | 2,061,308 |
| Westlake Automobile Receivables Trust 2021-1A E ⁺ | 2.33% | 8/17/2026 | 1,850 | 1,849,721 |

Schedule of Investments (unaudited)(continued)

TOTAL RETURN PORTFOLIO *September 30, 2021*

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|--|---|---------------|------------------------|--------------------------|
| Automobiles (continued) | | | | |
| Westlake Automobile Receivables Trust 2020-3A E [†] | 3.34% | 6/15/2026 | \$ 1,450 | \$ 1,494,057 |
| World Omni Auto Receivables Trust 2021-A A2 | 0.17% | 2/15/2024 | 3,926 | <u>3,926,317</u> |
| <i>Total</i> | | | | <u>52,092,053</u> |
| Credit Card 1.20% | | | | |
| American Express Credit Account Master Trust 2019-3 B | 2.20% | 4/15/2025 | 3,068 | 3,125,379 |
| Capital One Multi-Asset Execution Trust 2005-B3 B3 | 0.676% (3 Mo. LIBOR + .55%) [#] | 5/15/2028 | 1,671 | 1,662,604 |
| World Financial Network Credit Card Master Trust 2019-B A | 2.49% | 4/15/2026 | 3,261 | <u>3,314,630</u> |
| <i>Total</i> | | | | <u>8,102,613</u> |
| Home Equity 0.00% | | | | |
| New Century Home Equity Loan Trust 2005-A A6 | 4.72% | 8/25/2035 | 5 | <u>5,171</u> |
| Others 9.13% | | | | |
| Apidos CLO XXXV 2021-35A A [†] | 1.249% (3 Mo. LIBOR + 1.05%) [#] | 4/20/2034 | 760 | 761,411 |
| Arbor Realty Collateralized Loan Obligation Ltd. 2021-FL2 D [†] | 2.584% (1 Mo. LIBOR + 2.50%) [#] | 5/15/2036 | 1,320 | 1,324,429 |
| Arbor Realty Collateralized Loan Obligation Ltd. 2021-FL2 E [†] | 3.034% (1 Mo. LIBOR + 2.95%) [#] | 5/15/2036 | 330 | 331,282 |
| Avery Point IV CLO Ltd. 2014-1A BR [†] | 1.725% (3 Mo. LIBOR + 1.60%) [#] | 4/25/2026 | 26 | 26,052 |
| Bain Capital Credit CLO 2019-2A AR ^{†(a)} | Zero Coupon ^{#(b)} | 10/17/2032 | 1,690 | 1,690,000 ^(c) |
| Barings CLO Ltd. 2018-3A D [†] | 3.034% (3 Mo. LIBOR + 2.90%) [#] | 7/20/2029 | 500 | 493,128 |
| Barings CLO Ltd. 2019-3A BR [†] | 1.734% (3 Mo. LIBOR + 1.60%) [#] | 4/20/2031 | 1,060 | 1,059,927 |
| Carlyle Global Market Strategies CLO Ltd. 2015-5A BRR [†] | Zero Coupon ^{#(b)} | 1/20/2032 | 790 | 790,016 |
| Carlyle US CLO Ltd. 2021-1A A1 [†] | 1.331% (3 Mo. LIBOR + 1.14%) [#] | 4/15/2034 | 2,860 | 2,861,426 |
| CBAM Ltd. 2017-1A D [†] | 3.884% (3 Mo. LIBOR + 3.75%) [#] | 7/20/2030 | 1,010 | 1,012,669 |
| Cedar Funding XII CLO Ltd. 2020-12A D [†] | 4.075% (3 Mo. LIBOR + 3.95%) [#] | 10/25/2032 | 740 | 741,945 |
| CIFC Funding I Ltd. 2021-1A A1 [†] | 1.235% (3 Mo. LIBOR + 1.11%) [#] | 4/25/2033 | 2,690 | 2,693,364 |

See Notes to Schedule of Investments.

Schedule of Investments (unaudited)(continued)

TOTAL RETURN PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|--|-------------------------------|---------------|------------------------|--------------------------|
| Others (continued) | | | | |
| Diamond Resorts Owner Trust 2017-1A B [†] | 4.11% | 10/22/2029 | \$ 152 | \$ 153,144 |
| Dryden 58 CLO Ltd. 2018-58A B [†] | 1.634% (3 Mo. LIBOR + 1.50%)* | 7/17/2031 | 2,650 | 2,654,632 |
| Dryden 61 CLO Ltd. 2018-61A A1R [†] | 1.124% (3 Mo. LIBOR + .99%)* | 1/17/2032 | 1,710 | 1,710,041 |
| Dryden Senior Loan Fund 2017-47A BR [†] | 1.596% (3 Mo. LIBOR + 1.47%)* | 4/15/2028 | 1,990 | 1,993,596 |
| Gracie Point International Funding 2020-B B [†] | 2.486% (1 Mo. LIBOR + 2.40%)* | 5/2/2023 | 1,124 | 1,133,012 |
| Hardee's Funding LLC 2018-1A A23 [†] | 5.71% | 6/20/2048 | 411 | 461,739 |
| Hardee's Funding LLC 2018-1A A2II [†] | 4.959% | 6/20/2048 | 802 | 856,214 |
| HGI CRE CLO Ltd. 2021-FL1 C [†] | 1.785% (1 Mo. LIBOR + 1.70%)* | 6/16/2036 | 1,150 | 1,144,424 |
| HGI CRE CLO Ltd. 2021-FL1 D [†] | 2.435% (1 Mo. LIBOR + 2.35%)* | 6/16/2036 | 1,000 | 1,012,388 |
| Kayne CLO 10 Ltd. 2021-10A A [†] | Zero Coupon ^{†(b)} | 4/23/2034 | 2,230 | 2,232,806 |
| Kayne CLO 5 Ltd. 2019-5A A [†] | 1.475% (3 Mo. LIBOR + 1.35%)* | 7/24/2032 | 1,300 | 1,301,673 |
| Kayne CLO Ltd. 2020-7A A1 [†] | 1.334% (3 Mo. LIBOR + 1.20%)* | 4/17/2033 | 1,822 | 1,828,213 |
| KKR CLO 18 Ltd. B [†] | 1.834% (3 Mo. LIBOR + 1.70%)* | 7/18/2030 | 920 | 921,165 |
| Lending Funding Trust 2020-2A A [†] | 2.32% | 4/21/2031 | 1,840 | 1,886,834 |
| Lendmark Funding Trust 2021-1A A [†] | 1.90% | 11/20/2031 | 1,400 | 1,410,291 |
| Logan CLO I Ltd. 2021-1A A [†] | 1.313% (3 Mo. LIBOR + 1.16%)* | 7/20/2034 | 1,040 | 1,040,642 |
| Marble Point CLO XVII Ltd. 2020-1A A [†] | 1.434% (3 Mo. LIBOR + 1.30%)* | 4/20/2033 | 1,135 | 1,135,581 |
| Marlette Funding Trust 2020-2A D [†] | 4.65% | 9/16/2030 | 2,070 | 2,185,754 |
| ME Funding LLC 2019-1 A2 [†] | 6.448% | 7/30/2049 | 1,977 | 2,094,971 |
| Meritage Mortgage Loan Trust 2004-2 M3 | 1.061% (1 Mo. LIBOR + .98%)* | 1/25/2035 | 2 | 2,164 |
| Mountain View CLO LLC 2017-1A AR [†] | 1.216% (3 Mo. LIBOR + 1.09%)* | 10/16/2029 | 1,047 | 1,047,230 |
| Neuberger Berman Loan Advisers CLO Ltd. 2019-35A A1 [†] | 1.474% (3 Mo. LIBOR + 1.34%)* | 1/19/2033 | 2,000 | 2,003,652 |
| Newark BSL CLO 1 Ltd. 2016-1A CR [†] | 3.129% (3 Mo. LIBOR + 3.00%)* | 12/21/2029 | 700 | 701,773 |
| Oaktree CLO Ltd. 2019-4A CR ^{†(a)} | Zero Coupon ^{†(b)} | 10/20/2032 | 1,100 | 1,100,000 ^(c) |
| OCP CLO Ltd. 2019-16A AR [†] | 1.119% (3 Mo. LIBOR + 1.00%)* | 4/10/2033 | 1,510 | 1,510,061 |

Schedule of Investments (unaudited)(continued)

TOTAL RETURN PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|--|---|---------------|------------------------|--------------------|
| Others (continued) | | | | |
| Octagon Investment Partners 48 Ltd. 2020-3A A [†] | 1.634% (3 Mo. LIBOR + 1.50%) [‡] | 10/20/2031 | \$ 1,200 | \$ 1,202,004 |
| OneMain Financial Issuance Trust 2019-2A A [†] | 3.14% | 10/14/2036 | 1,610 | 1,726,720 |
| OneMain Financial Issuance Trust 2020-2A C [†] | 2.76% | 9/14/2035 | 2,745 | 2,829,658 |
| Palmer Square CLO Ltd. 2021-2A A [†] | 1.256% (3 Mo. LIBOR + 1.15%) [‡] | 7/15/2034 | 1,840 | 1,841,440 |
| Planet Fitness Master Issuer LLC 2019-1A A2 [†] | 3.858% | 12/5/2049 | 491 | 500,469 |
| Progress Residential 2021-SFR4 D [†] | 2.309% | 5/17/2038 | 1,550 | 1,562,207 |
| Race Point IX CLO Ltd. 2015-9A CR [†] | 3.326% (3 Mo. LIBOR + 3.20%) [‡] | 10/15/2030 | 500 | 481,833 |
| SCF Equipment Leasing LLC 2019-2A B [†] | 2.76% | 8/20/2026 | 1,442 | 1,490,917 |
| SCF Equipment Leasing LLC 2021-1A D [†] | 1.93% | 9/20/2030 | 1,369 | 1,361,654 |
| Shackleton CLO Ltd. 2016-9A B [†] | 2.034% (3 Mo. LIBOR + 1.90%) [‡] | 10/20/2028 | 499 | 499,927 |
| Sunrun Demeter Issuer 2021-2A A [†] | 2.27% | 1/30/2057 | 800 | 801,448 |
| Westgate Resorts LLC 2018-1A A [†] | 3.38% | 12/20/2031 | 127 | 128,067 |
| <i>Total</i> | | | | <u>61,733,993</u> |
| Packaging & Containers 0.12% | | | | |
| SLC Student Loan Trust 2008-1 A4A | 1.716% (3 Mo. LIBOR + 1.60%) [‡] | 12/15/2032 | 843 | 852,607 |
| Student Loan 0.20% | | | | |
| Massachusetts Educational Financing Authority 2008-1 A1 | 1.075% (3 Mo. LIBOR + .95%) [‡] | 4/25/2038 | 328 | 329,660 |
| Navient Private Education Refi Loan Trust 2018-DA A2A [†] | 4.00% | 12/15/2059 | 427 | 448,584 |
| Pennsylvania Higher Education Assistance Agency 2006-1 B | 0.395% (3 Mo. LIBOR + .27%) [‡] | 4/25/2038 | 168 | 160,710 |
| Towd Point Asset Trust 2018-SL1 A [†] | 0.686% (1 Mo. LIBOR + .60%) [‡] | 1/25/2046 | 392 | 390,498 |
| <i>Total</i> | | | | <u>1,329,452</u> |
| <i>Total Asset-Backed Securities (cost \$125,382,384)</i> | | | | <u>125,802,400</u> |
| CORPORATE BONDS 35.03% | | | | |
| Advertising 0.10% | | | | |
| Clear Channel Outdoor Holdings, Inc. [†] | 7.75% | 4/15/2028 | 670 | 706,073 |

See Notes to Schedule of Investments.

121

Schedule of Investments (unaudited)(continued)

TOTAL RETURN PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|--|---|---------------|------------------------|------------------|
| Aerospace/Defense 0.54% | | | | |
| Boeing Co. (The) | 4.875% | 5/1/2025 | \$ 597 | \$ 664,691 |
| Boeing Co. (The) | 5.04% | 5/1/2027 | 1,942 | 2,235,117 |
| Bombardier, Inc. (Canada) ^{†(d)} | 6.00% | 2/15/2028 | 45 | 45,567 |
| TransDigm, Inc. | 6.375% | 6/15/2026 | 652 | 673,458 |
| <i>Total</i> | | | | <u>3,618,833</u> |
| Agriculture 0.19% | | | | |
| MHP Lux SA (Luxembourg) ^{†(d)} | 6.25% | 9/19/2029 | 1,240 | 1,272,116 |
| Airlines 0.84% | | | | |
| Air Canada (Canada) ^{†(d)} | 3.875% | 8/15/2026 | 247 | 249,544 |
| American Airlines Group, Inc. [†] | 3.75% | 3/1/2025 | 783 | 706,540 |
| American Airlines, Inc. [†] | 11.75% | 7/15/2025 | 602 | 745,728 |
| British Airways Pass Through Trust 20-1 A PTT (United Kingdom) ^{†(d)} | 4.25% | 5/15/2034 | 736 | 796,741 |
| Delta Air Lines, Inc. [†] | 7.00% | 5/1/2025 | 1,287 | 1,501,455 |
| Delta Air Lines, Inc./SkyMiles IP Ltd. [†] | 4.50% | 10/20/2025 | 568 | 607,927 |
| Delta Air Lines, Inc./SkyMiles IP Ltd. [†] | 4.75% | 10/20/2028 | 576 | 642,596 |
| Spirit Loyalty Cayman Ltd./Spirit IP Cayman Ltd. [†] | 8.00% | 9/20/2025 | 364 | 408,906 |
| <i>Total</i> | | | | <u>5,659,437</u> |
| Apparel 0.34% | | | | |
| Levi Strauss & Co. [†] | 3.50% | 3/1/2031 | 1,008 | 1,019,340 |
| PVH Corp. | 7.75% | 11/15/2023 | 561 | 633,376 |
| William Carter Co. (The) [†] | 5.50% | 5/15/2025 | 611 | 642,741 |
| <i>Total</i> | | | | <u>2,295,457</u> |
| Auto Manufacturers 1.08% | | | | |
| Ford Motor Co. | 7.45% | 7/16/2031 | 1,564 | 2,042,740 |
| General Motors Financial Co., Inc. | 3.60% | 6/21/2030 | 4,115 | 4,417,030 |
| Stellantis Finance US, Inc. [†] | 2.691% | 9/15/2031 | 856 | 848,227 |
| <i>Total</i> | | | | <u>7,307,997</u> |
| Banks 6.72% | | | | |
| Banco Nacional de Comercio Exterior SNC [†] | 2.72% (5 Yr. Treasury CMT + 2.00%) [#] | 8/11/2031 | 702 | 706,388 |
| Bank of America Corp. | 2.087% (SOFR + 1.06%) [#] | 6/14/2029 | 1,549 | 1,547,466 |
| Bank of America Corp. | 2.687% (SOFR + 1.32%) [#] | 4/22/2032 | 2,244 | 2,286,293 |
| BankUnited, Inc. | 5.125% | 6/11/2030 | 1,140 | 1,318,309 |

Schedule of Investments (unaudited)(continued)

TOTAL RETURN PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|--|--|---------------|------------------------|-------------------|
| Banks (continued) | | | | |
| Citigroup, Inc. | 2.666% (SOFR + 1.15%) [#] | 1/29/2031 | \$ 816 | \$ 836,119 |
| Citigroup, Inc. | 3.887% (3 Mo. LIBOR + 1.56%) [#] | 1/10/2028 | 1,186 | 1,311,490 |
| Citigroup, Inc. | 3.98% (3 Mo. LIBOR + 1.34%) [#] | 3/20/2030 | 4,411 | 4,956,336 |
| Danske Bank A/S (Denmark) ^{†(d)} | 4.375% | 6/12/2028 | 200 | 223,762 |
| Goldman Sachs Group, Inc. (The) | 2.383% (SOFR + 1.25%) [#] | 7/21/2032 | 2,718 | 2,692,815 |
| JPMorgan Chase & Co. | 3.54% (3 Mo. LIBOR + 1.38%) [#] | 5/1/2028 | 2,477 | 2,707,176 |
| Macquarie Bank Ltd. (Australia) ^{†(d)} | 3.624% | 6/3/2030 | 516 | 542,042 |
| Macquarie Group Ltd. (Australia) ^{†(d)} | 2.691% (SOFR + 1.44%) [#] | 6/23/2032 | 2,044 | 2,042,241 |
| Macquarie Group Ltd. (Australia) ^{†(d)} | 4.654% (3 Mo. LIBOR + 1.73%) [#] | 3/27/2029 | 1,431 | 1,638,757 |
| Morgan Stanley | 2.239% (SOFR + 1.18%) [#] | 7/21/2032 | 1,438 | 1,414,148 |
| Morgan Stanley | 2.484% (SOFR + 1.36%) [#] | 9/16/2036 | 1,088 | 1,065,432 |
| Morgan Stanley | 3.625% | 1/20/2027 | 1,036 | 1,142,679 |
| Morgan Stanley | 4.431% (3 Mo. LIBOR + 1.63%) [#] | 1/23/2030 | 2,838 | 3,278,930 |
| National Australia Bank Ltd. (Australia) ^{†(d)} | 2.99% | 5/21/2031 | 1,023 | 1,035,960 |
| Santander Holdings USA, Inc. | 4.40% | 7/13/2027 | 670 | 753,217 |
| UBS AG (Switzerland) ^(d) | 5.125% | 5/15/2024 | 1,399 | 1,532,003 |
| Wachovia Corp. | 7.574% | 8/1/2026 | 660 | 838,622 |
| Wells Fargo & Co. | 2.393% (SOFR + 2.10%) [#] | 6/2/2028 | 5,043 | 5,205,638 |
| Wells Fargo & Co. | 3.584% (3 Mo. LIBOR + 1.31%) [#] | 5/22/2028 | 1,873 | 2,051,985 |
| Westpac Banking Corp. (Australia) ^(d) | 2.894% (5 Yr Treasury CMT + 1.35%) [#] | 2/4/2030 | 1,047 | 1,084,475 |
| Westpac Banking Corp. (Australia) ^(d) | 4.322% (5 Yr. Swap rate + 2.24%) [#] | 11/23/2031 | 2,917 | <u>3,221,833</u> |
| <i>Total</i> | | | | <u>45,434,116</u> |
| Building Materials 0.34% | | | | |
| Cemex SAB de CV (Mexico) ^{†(d)} | 5.45% | 11/19/2029 | 970 | 1,052,450 |
| Forterra Finance LLC/FRTA Finance Corp. [†] | 6.50% | 7/15/2025 | 616 | 659,890 |
| Griffon Corp. | 5.75% | 3/1/2028 | 587 | <u>617,084</u> |
| <i>Total</i> | | | | <u>2,329,424</u> |

See Notes to Schedule of Investments.

Schedule of Investments (unaudited)(continued)

TOTAL RETURN PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|--|--|------------------|------------------------|------------|
| Chemicals 0.60% | | | | |
| Ashland LLC | 6.875% | 5/15/2043 | \$ 272 | \$ 356,089 |
| Braskem Netherlands Finance BV (Netherlands) ^{†(d)} | 4.50% | 1/31/2030 | 1,657 | 1,765,119 |
| CVR Partners LP/CVR Nitrogen Finance Corp. [†] | 6.125% | 6/15/2028 | 649 | 681,450 |
| Phosagro OAO Via Phosagro Bond Funding DAC (Ireland) ^{†(d)} | 2.60% | 9/16/2028 | 1,280 | 1,279,066 |
| <i>Total</i> | | | | 4,081,724 |
| Coal 0.19% | | | | |
| SunCoke Energy, Inc. [†] | 4.875% | 6/30/2029 | 711 | 709,222 |
| Warrior Met Coal, Inc. [†] | 8.00% | 11/1/2024 | 586 | 595,523 |
| <i>Total</i> | | | | 1,304,745 |
| Commercial Services 0.48% | | | | |
| CoStar Group, Inc. [†] | 2.80% | 7/15/2030 | 381 | 387,786 |
| Garda World Security Corp. (Canada) ^{†(d)} | 9.50% | 11/1/2027 | 612 | 663,163 |
| Global Payments, Inc. | 3.20% | 8/15/2029 | 501 | 529,924 |
| Rent-a-center, Inc. [†] | 6.375% | 2/15/2029 | 660 | 712,800 |
| United Rentals North America, Inc. | 4.00% | 7/15/2030 | 316 | 328,245 |
| United Rentals North America, Inc. | 4.875% | 1/15/2028 | 592 | 626,644 |
| <i>Total</i> | | | | 3,248,562 |
| Computers 0.35% | | | | |
| Dell International LLC/EMC Corp. | 5.45% | 6/15/2023 | 247 | 264,989 |
| Dell International LLC/EMC Corp. | 6.02% | 6/15/2026 | 158 | 188,074 |
| Dell International LLC/EMC Corp. | 8.35% | 7/15/2046 | 1,189 | 1,932,070 |
| <i>Total</i> | | | | 2,385,133 |
| Diversified Financial Services 2.81% | | | | |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust (Ireland) ^(d) | 3.50% | 1/15/2025 | 1,388 | 1,461,290 |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust (Ireland) ^(d) | 3.875% | 1/23/2028 | 916 | 984,711 |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust (Ireland) ^(d) | 4.875% | 1/16/2024 | 523 | 565,204 |
| Aircastle Ltd. [†] | 2.85% | 1/26/2028 | 254 | 257,416 |
| Ally Financial, Inc. | 4.70% (5 Yr Treasury CMT + 3.87%) ^a | – ^(c) | 679 | 708,859 |
| Ally Financial, Inc. | 8.00% | 11/1/2031 | 1,228 | 1,772,704 |
| Aviation Capital Group LLC [†] | 1.95% | 1/30/2026 | 812 | 809,454 |
| Aviation Capital Group LLC [†] | 5.50% | 12/15/2024 | 1,928 | 2,161,572 |
| Avolon Holdings Funding Ltd. (Ireland) ^{†(d)} | 2.125% | 2/21/2026 | 2,161 | 2,139,902 |
| Avolon Holdings Funding Ltd. (Ireland) ^{†(d)} | 4.25% | 4/15/2026 | 1,379 | 1,483,861 |

Schedule of Investments (unaudited)(continued)

TOTAL RETURN PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|--|---------------|---------------|------------------------|-------------------|
| Diversified Financial Services (continued) | | | | |
| Brightsphere Investment Group, Inc. | 4.80% | 7/27/2026 | \$ 662 | \$ 718,059 |
| Global Aircraft Leasing Co. Ltd. PIK 7.25% [†] | 6.50% | 9/15/2024 | 962 | 943,876 |
| International Lease Finance Corp. | 5.875% | 8/15/2022 | 156 | 163,188 |
| Nationstar Mortgage Holdings, Inc. [†] | 5.50% | 8/15/2028 | 624 | 643,566 |
| Navient Corp. | 5.00% | 3/15/2027 | 1,091 | 1,125,094 |
| Neuberger Berman Group LLC/Neuberger Berman Finance Corp. [†] | 4.50% | 3/15/2027 | 541 | 616,236 |
| Neuberger Berman Group LLC/Neuberger Berman Finance Corp. [†] | 4.875% | 4/15/2045 | 677 | 782,429 |
| OneMain Finance Corp. | 5.375% | 11/15/2029 | 940 | 1,019,994 |
| Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc. [†] | 3.625% | 3/1/2029 | 674 | <u>682,425</u> |
| <i>Total</i> | | | | <u>19,039,840</u> |
| Electric 2.71% | | | | |
| AES Corp. (The) [†] | 3.95% | 7/15/2030 | 1,138 | 1,253,478 |
| Alfa Desarrollo SpA (Chile) ^{†(d)} | 4.55% | 9/27/2051 | 992 | 968,936 |
| Ausgrid Finance Pty Ltd. (Australia) ^{†(d)} | 4.35% | 8/1/2028 | 1,118 | 1,258,879 |
| Calpine Corp. [†] | 4.50% | 2/15/2028 | 588 | 600,495 |
| Calpine Corp. [†] | 5.125% | 3/15/2028 | 609 | 617,516 |
| Cikarang Listrindo Tbk PT (Indonesia) ^{†(d)} | 4.95% | 9/14/2026 | 985 | 1,005,385 |
| Emera US Finance LP | 3.55% | 6/15/2026 | 4,556 | 4,927,250 |
| FirstEnergy Corp. | 4.40% | 7/15/2027 | 1,299 | 1,426,154 |
| Minejesa Capital BV (Netherlands) ^{†(d)} | 4.625% | 8/10/2030 | 1,335 | 1,386,211 |
| NRG Energy, Inc. [†] | 4.45% | 6/15/2029 | 537 | 594,721 |
| NRG Energy, Inc. | 5.75% | 1/15/2028 | 598 | 636,870 |
| Pennsylvania Electric Co. [†] | 3.60% | 6/1/2029 | 597 | 642,914 |
| PSEG Power LLC | 8.625% | 4/15/2031 | 770 | 1,212,240 |
| Vistra Operations Co. LLC [†] | 3.55% | 7/15/2024 | 1,683 | <u>1,770,701</u> |
| <i>Total</i> | | | | <u>18,301,750</u> |
| Energy – Alternate Sources 0.09% | | | | |
| TerraForm Power Operating LLC [†] | 4.75% | 1/15/2030 | 562 | <u>588,695</u> |
| Entertainment 0.39% | | | | |
| Caesars Entertainment, Inc. [†] | 4.625% | 10/15/2029 | 566 | 573,782 |
| Caesars Entertainment, Inc. [†] | 8.125% | 7/1/2027 | 616 | 693,293 |
| Live Nation Entertainment, Inc. [†] | 4.75% | 10/15/2027 | 660 | 671,550 |
| Scientific Games International, Inc. [†] | 7.25% | 11/15/2029 | 622 | <u>699,680</u> |
| <i>Total</i> | | | | <u>2,638,305</u> |

See Notes to Schedule of Investments.

Schedule of Investments (unaudited)(continued)

TOTAL RETURN PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|--|---------------|---------------|------------------------|-------------------|
| Environmental Control 0.10% | | | | |
| Madison IAQ LLC [†] | 5.875% | 6/30/2029 | \$ 688 | \$ 694,058 |
| Food 0.37% | | | | |
| Albertsons Cos, Inc./Safeway, Inc./New Albertsons LP/Albertsons LLC [†] | 4.875% | 2/15/2030 | 590 | 636,462 |
| JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc. [†] | 6.50% | 4/15/2029 | 588 | 657,825 |
| Kraft Heinz Foods Co. | 4.375% | 6/1/2046 | 571 | 650,859 |
| Minerva Luxembourg SA (Luxembourg) ^{†(d)} | 5.875% | 1/19/2028 | 503 | 538,814 |
| <i>Total</i> | | | | <u>2,483,960</u> |
| Forest Products & Paper 0.12% | | | | |
| Suzano Austria GmbH (Brazil) ^(d) | 3.75% | 1/15/2031 | 821 | 844,399 |
| Gas 0.19% | | | | |
| National Fuel Gas Co. | 5.50% | 1/15/2026 | 1,122 | 1,293,110 |
| Health Care – Services 1.52% | | | | |
| Centene Corp. | 2.45% | 7/15/2028 | 550 | 553,438 |
| Centene Corp. | 2.625% | 8/1/2031 | 750 | 745,867 |
| Centene Corp. | 3.375% | 2/15/2030 | 605 | 627,113 |
| CHS/Community Health Systems, Inc. [†] | 4.75% | 2/15/2031 | 699 | 704,243 |
| CHS/Community Health Systems, Inc. [†] | 6.125% | 4/1/2030 | 709 | 689,885 |
| DaVita, Inc. [†] | 3.75% | 2/15/2031 | 673 | 656,175 |
| HCA, Inc. | 4.125% | 6/15/2029 | 2,089 | 2,335,098 |
| HCA, Inc. | 4.50% | 2/15/2027 | 820 | 923,617 |
| HCA, Inc. | 5.25% | 6/15/2026 | 886 | 1,017,194 |
| Radiology Partners, Inc. [†] | 9.25% | 2/1/2028 | 657 | 707,625 |
| Surgery Center Holdings, Inc. [†] | 10.00% | 4/15/2027 | 588 | 635,775 |
| Tenet Healthcare Corp. [†] | 6.25% | 2/1/2027 | 658 | 683,498 |
| <i>Total</i> | | | | <u>10,279,528</u> |
| Home Builders 0.60% | | | | |
| Century Communities, Inc. | 6.75% | 6/1/2027 | 576 | 615,594 |
| NVR, Inc. | 3.00% | 5/15/2030 | 1,703 | 1,783,383 |
| Toll Brothers Finance Corp. | 3.80% | 11/1/2029 | 660 | 709,665 |
| Toll Brothers Finance Corp. | 4.35% | 2/15/2028 | 588 | 644,595 |
| Tri Pointe Homes, Inc. | 5.25% | 6/1/2027 | 310 | 335,395 |
| <i>Total</i> | | | | <u>4,088,632</u> |
| Household Products/Wares 0.02% | | | | |
| Kimberly-Clark de Mexico SAB de CV (Mexico) ^{†(d)} | 3.80% | 4/8/2024 | 100 | 106,507 |

Schedule of Investments (unaudited)(continued)

TOTAL RETURN PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|--|---------------|---------------|------------------------|------------------|
| Housewares 0.11% | | | | |
| Newell Brands, Inc. | 5.875% | 4/1/2036 | \$ 580 | \$ 721,114 |
| Insurance 0.24% | | | | |
| Assurant, Inc. | 2.65% | 1/15/2032 | 720 | 714,634 |
| First American Financial Corp. | 2.40% | 8/15/2031 | 939 | 915,635 |
| <i>Total</i> | | | | <u>1,630,269</u> |
| Internet 0.99% | | | | |
| Baidu, Inc. (China) ^(d) | 3.075% | 4/7/2025 | 1,137 | 1,193,825 |
| Match Group Holdings II LLC [†] | 5.00% | 12/15/2027 | 302 | 316,488 |
| Match Group Holdings II LLC [†] | 5.625% | 2/15/2029 | 287 | 309,418 |
| Meituan (China) ^{†(d)} | 3.05% | 10/28/2030 | 1,440 | 1,336,628 |
| Netflix, Inc. | 6.375% | 5/15/2029 | 1,326 | 1,679,047 |
| Uber Technologies, Inc. [†] | 4.50% | 8/15/2029 | 686 | 692,002 |
| Uber Technologies, Inc. [†] | 8.00% | 11/1/2026 | 622 | 658,154 |
| VeriSign, Inc. | 2.70% | 6/15/2031 | 509 | 517,953 |
| <i>Total</i> | | | | <u>6,703,515</u> |
| Investment Companies 0.17% | | | | |
| Owl Rock Capital Corp. | 2.875% | 6/11/2028 | 831 | 830,066 |
| Temasek Financial I Ltd. (Singapore) ^{†(d)} | 2.50% | 10/6/2070 | 380 | 348,058 |
| <i>Total</i> | | | | <u>1,178,124</u> |
| Iron – Steel 0.10% | | | | |
| GUSAP III LP [†] | 4.25% | 1/21/2030 | 635 | 679,450 |
| Leisure Time 0.26% | | | | |
| Carnival Corp. [†] | 7.625% | 3/1/2026 | 397 | 424,294 |
| Carnival Corp. [†] | 11.50% | 4/1/2023 | 855 | 955,462 |
| Royal Caribbean Cruises Ltd. [†] | 11.50% | 6/1/2025 | 333 | 380,369 |
| <i>Total</i> | | | | <u>1,760,125</u> |
| Lodging 0.15% | | | | |
| Boyd Gaming Corp. | 4.75% | 12/1/2027 | 406 | 418,970 |
| Boyd Gaming Corp. [†] | 4.75% | 6/15/2031 | 557 | 575,102 |
| <i>Total</i> | | | | <u>994,072</u> |
| Machinery – Diversified 0.44% | | | | |
| nVent Finance Sarl (Luxembourg) ^(d) | 4.55% | 4/15/2028 | 2,050 | 2,251,611 |
| TK Elevator US Newco, Inc. [†] | 5.25% | 7/15/2027 | 702 | 736,556 |
| <i>Total</i> | | | | <u>2,988,167</u> |

See Notes to Schedule of Investments.

127

Schedule of Investments (unaudited)(continued)

TOTAL RETURN PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|--|-------------------------------|---------------|------------------------|------------------|
| Media 0.82% | | | | |
| CCO Holdings LLC/CCO Holdings Capital Corp.† | 4.75% | 3/1/2030 | \$ 645 | \$ 675,138 |
| Charter Communications Operating LLC/Charter Communications Operating Capital ^(a) | 2.25% | 1/15/2029 | 2,182 | 2,181,193 |
| DISH DBS Corp. | 7.75% | 7/1/2026 | 618 | 698,633 |
| Globo Comunicacao e Participacoes SA (Brazil) ^{†(d)} | 4.875% | 1/22/2030 | 950 | 942,728 |
| Time Warner Cable LLC | 7.30% | 7/1/2038 | 211 | 303,142 |
| Time Warner Entertainment Co. LP | 8.375% | 7/15/2033 | 502 | 746,457 |
| <i>Total</i> | | | | <u>5,547,291</u> |
| Mining 1.33% | | | | |
| Anglo American Capital PLC (United Kingdom) ^{†(d)} | 4.00% | 9/11/2027 | 1,457 | 1,606,933 |
| Antofagasta plc (Chile) ^{†(d)} | 2.375% | 10/14/2030 | 656 | 633,867 |
| FMG Resources August 2006 Pty Ltd. (Australia) ^{†(d)} | 4.375% | 4/1/2031 | 1,017 | 1,052,188 |
| Freeport-McMoRan, Inc. | 4.125% | 3/1/2028 | 657 | 681,637 |
| Freeport-McMoRan, Inc. | 5.45% | 3/15/2043 | 544 | 670,480 |
| Glencore Funding LLC† | 2.85% | 4/27/2031 | 1,091 | 1,098,829 |
| Glencore Funding LLC† | 4.875% | 3/12/2029 | 2,494 | 2,866,659 |
| Yamana Gold, Inc. (Canada) ^{†(d)} | 2.63% | 8/15/2031 | 391 | 382,451 |
| <i>Total</i> | | | | <u>8,993,044</u> |
| Miscellaneous Manufacturing 0.36% | | | | |
| General Electric Co. | 3.446% (3 Mo. LIBOR + 3.33%)* | –(c) | 2,512 | 2,464,418 |
| Oil & Gas 3.82% | | | | |
| Apache Corp. | 4.375% | 10/15/2028 | 638 | 690,635 |
| California Resources Corp.† | 7.125% | 2/1/2026 | 342 | 361,350 |
| Cenovus Energy, Inc. (Canada) ^(d) | 3.75% | 2/15/2052 | 390 | 379,529 |
| Comstock Resources, Inc.† | 6.75% | 3/1/2029 | 666 | 720,113 |
| Continental Resources, Inc. | 3.80% | 6/1/2024 | 660 | 694,353 |
| Continental Resources, Inc.† | 5.75% | 1/15/2031 | 980 | 1,185,800 |
| Diamondback Energy, Inc. | 3.50% | 12/1/2029 | 2,397 | 2,565,029 |
| Diamondback Energy, Inc. | 4.75% | 5/31/2025 | 599 | 669,444 |
| Equinor ASA (Norway) ^(d) | 7.15% | 11/15/2025 | 605 | 743,245 |
| Helmerich & Payne, Inc.† | 2.90% | 9/29/2031 | 1,250 | 1,253,991 |
| Hilcorp Energy I LP/Hilcorp Finance Co.† | 5.75% | 2/1/2029 | 1,302 | 1,339,433 |
| Laredo Petroleum, Inc. | 9.50% | 1/15/2025 | 984 | 1,020,900 |
| MEG Energy Corp. (Canada) ^{†(d)} | 5.875% | 2/1/2029 | 365 | 373,833 |
| MEG Energy Corp. (Canada) ^{†(d)} | 7.125% | 2/1/2027 | 1,192 | 1,253,030 |
| Murphy Oil Corp. | 5.875% | 12/1/2027 | 677 | 705,434 |
| Occidental Petroleum Corp. | 6.125% | 1/1/2031 | 1,146 | 1,377,177 |

Schedule of Investments (unaudited)(continued)

TOTAL RETURN PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|---|---|---------------|------------------------|-------------------|
| Oil & Gas (continued) | | | | |
| Ovintiv, Inc. | 6.50% | 2/1/2038 | \$ 549 | \$ 756,710 |
| Petroleos Mexicanos (Mexico) ^(d) | 4.50% | 1/23/2026 | 956 | 962,644 |
| Petroleos Mexicanos (Mexico) ^(d) | 5.35% | 2/12/2028 | 2,326 | 2,296,181 |
| Qatar Petroleum (Qatar) ^(d) | 3.125% | 7/12/2041 | 1,000 | 1,001,430 |
| Range Resources Corp. [†] | 8.25% | 1/15/2029 | 660 | 743,358 |
| SA Global Sukuk Ltd. [†] | 2.694% | 6/17/2031 | 1,400 | 1,414,584 |
| SM Energy Co. | 5.625% | 6/1/2025 | 304 | 306,250 |
| SM Energy Co. | 6.75% | 9/15/2026 | 726 | 742,400 |
| Southwestern Energy Co. | 7.75% | 10/1/2027 | 620 | 670,561 |
| Tengizchevroil Finance Co. International Ltd. (Kazakhstan) ^(d) | 3.25% | 8/15/2030 | 470 | 477,454 |
| Transocean Guardian Ltd. [†] | 5.875% | 1/15/2024 | 771 | 767,611 |
| Viper Energy Partners LP [†] | 5.375% | 11/1/2027 | 318 | 332,191 |
| <i>Total</i> | | | | <u>25,804,670</u> |
| Packaging & Containers 0.13% | | | | |
| Ball Corp. | 2.875% | 8/15/2030 | 894 | <u>868,856</u> |
| Pharmaceuticals 0.36% | | | | |
| Bausch Health Cos, Inc. [†] | 5.25% | 1/30/2030 | 753 | 703,317 |
| Bayer Corp. [†] | 6.65% | 2/15/2028 | 670 | 825,569 |
| Bayer US Finance II LLC [†] | 3.875% | 12/15/2023 | 881 | <u>937,659</u> |
| <i>Total</i> | | | | <u>2,466,545</u> |
| Pipelines 1.41% | | | | |
| Buckeye Partners LP | 6.375% (3 Mo. LIBOR + 4.02%) ^a | 1/22/2078 | 825 | 759,441 |
| Cheniere Corpus Christi Holdings LLC | 3.70% | 11/15/2029 | 940 | 1,020,650 |
| Eastern Gas Transmission & Storage, Inc. [†] | 3.00% | 11/15/2029 | 846 | 888,905 |
| Galaxy Pipeline Assets Bidco Ltd. (United Arab Emirates) ^(d) | 3.25% | 9/30/2040 | 1,413 | 1,427,511 |
| NGPL PipeCo LLC [†] | 3.25% | 7/15/2031 | 1,372 | 1,406,791 |
| Sabine Pass Liquefaction LLC | 5.875% | 6/30/2026 | 1,990 | 2,343,088 |
| Western Midstream Operating LP | 5.30% | 2/1/2030 | 1,530 | <u>1,692,562</u> |
| <i>Total</i> | | | | <u>9,538,948</u> |
| REITS 0.70% | | | | |
| American Homes 4 Rent LP | 2.375% | 7/15/2031 | 873 | 865,784 |
| Blackstone Mortgage Trust, Inc. ^(a) | 3.75% | 1/15/2027 | 956 | 948,830 |
| EPR Properties | 4.95% | 4/15/2028 | 1,069 | 1,175,672 |
| Invitation Homes Operating Partnership LP | 2.00% | 8/15/2031 | 1,808 | <u>1,737,587</u> |
| <i>Total</i> | | | | <u>4,727,873</u> |

See Notes to Schedule of Investments.

129

Schedule of Investments (unaudited)(continued)

TOTAL RETURN PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|--|---------------|---------------|------------------------|--------------------|
| Retail 0.82% | | | | |
| Bath & Body Works, Inc. | 6.875% | 11/1/2035 | \$ 520 | \$ 653,250 |
| Carvana Co. [†] | 5.875% | 10/1/2028 | 633 | 654,494 |
| CEC Entertainment LLC [†] | 6.75% | 5/1/2026 | 672 | 674,520 |
| Kohl's Corp. | 5.55% | 7/17/2045 | 1,170 | 1,403,733 |
| Murphy Oil USA, Inc. [†] | 3.75% | 2/15/2031 | 342 | 344,565 |
| Party City Holdings, Inc. [†] | 8.75% | 2/15/2026 | 988 | 1,034,999 |
| PetSmart, Inc./PetSmart Finance Corp. [†] | 4.75% | 2/15/2028 | 739 | <u>760,246</u> |
| <i>Total</i> | | | | <u>5,525,807</u> |
| Semiconductors 0.42% | | | | |
| SK Hynix, Inc. (South Korea) ^{†(d)} | 2.375% | 1/19/2031 | 1,450 | 1,408,610 |
| Skyworks Solutions, Inc. | 3.00% | 6/1/2031 | 1,395 | <u>1,427,839</u> |
| <i>Total</i> | | | | <u>2,836,449</u> |
| Software 0.93% | | | | |
| Oracle Corp. | 2.875% | 3/25/2031 | 1,151 | 1,185,243 |
| Oracle Corp. | 2.95% | 4/1/2030 | 2,725 | 2,856,508 |
| VMware, Inc. | 4.70% | 5/15/2030 | 1,899 | <u>2,240,066</u> |
| <i>Total</i> | | | | <u>6,281,817</u> |
| Telecommunications 0.49% | | | | |
| CommScope, Inc. [†] | 7.125% | 7/1/2028 | 632 | 645,828 |
| Frontier Communications Holdings LLC [†] | 5.00% | 5/1/2028 | 759 | 797,899 |
| LogMeIn, Inc. [†] | 5.50% | 9/1/2027 | 627 | 638,756 |
| Sprint Capital Corp. | 6.875% | 11/15/2028 | 492 | 630,375 |
| Zayo Group Holdings, Inc. [†] | 4.00% | 3/1/2027 | 602 | <u>599,881</u> |
| <i>Total</i> | | | | <u>3,312,739</u> |
| Transportation 0.20% | | | | |
| Watco Cos LLC/Watco Finance Corp. [†] | 6.50% | 6/15/2027 | 629 | 674,080 |
| XPO Logistics, Inc. [†] | 6.25% | 5/1/2025 | 620 | <u>655,170</u> |
| <i>Total</i> | | | | <u>1,329,250</u> |
| Water 0.09% | | | | |
| Aegea Finance Sarl (Luxembourg) ^{†(d)} | 5.75% | 10/10/2024 | 574 | <u>589,068</u> |
| <i>Total Corporate Bonds (cost \$229,283,102)</i> | | | | <u>236,944,012</u> |

Schedule of Investments (unaudited)(continued)

TOTAL RETURN PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|---|--|---------------|------------------------|-------------------|
| FLOATING RATE LOANS^(f) 1.98% | | | | |
| Aerospace/Defense 0.10% | | | | |
| WP CPP Holdings, LLC 2018 Term Loan | 3.834% - 4.75% (1 Mo. LIBOR + 3.75%) (3 Mo. LIBOR + 3.75%) | 4/30/2025 | \$ 695 | <u>\$ 678,145</u> |
| Air Transportation 0.29% | | | | |
| AAAdvantage Loyalty IP Ltd. 2021 Term Loan | 5.50% (3 Mo. LIBOR + 4.75%) | 4/20/2028 | 1,907 | <u>1,974,581</u> |
| Business Services 0.20% | | | | |
| KUEHG Corp. 2018 Incremental Term Loan | 4.75% (3 Mo. LIBOR + 3.75%) | 2/21/2025 | 691 | 686,058 |
| Learning Care Group, Inc. 2018 1st Lien Term Loan | 4.25% (3 Mo. LIBOR + 3.25%) | 3/13/2025 | 697 | <u>688,354</u> |
| <i>Total</i> | | | | <u>1,374,412</u> |
| Computer Software 0.26% | | | | |
| Liftoff Mobile Inc Term Loan B | — ^(g) | 9/23/2028 | 670 | 668,536 |
| Polaris Newco LLC USD Term Loan B | 4.50% (6 Mo. LIBOR + 4.00%) | 6/2/2028 | 1,065 | <u>1,068,661</u> |
| <i>Total</i> | | | | <u>1,737,197</u> |
| Entertainment 0.21% | | | | |
| Playtika Holding Corp 2021 Term Loan | 2.834% (1 Mo. LIBOR + 2.75%) | 3/13/2028 | 1,429 | <u>1,430,353</u> |
| Financial Services 0.10% | | | | |
| SSH Group Holdings, Inc. 2018 1st Lien Term Loan | 4.382% (3 Mo. LIBOR + 4.25%) | 7/30/2025 | 698 | <u>680,683</u> |
| Health Care Services 0.20% | | | | |
| Heartland Dental, LLC 2018 1st Lien Term Loan | 3.585% (1 Mo. LIBOR + 3.50%) | 4/30/2025 | 690 | 685,184 |
| MED ParentCo LP 1st Lien Term Loan | 4.334% (1 Mo. LIBOR + 4.25%) | 8/31/2026 | 688 | <u>687,310</u> |
| <i>Total</i> | | | | <u>1,372,494</u> |
| Leisure 0.10% | | | | |
| Amer Sports Oyj EUR Term Loan B ^(h) | 4.50% (6 Mo. EURIBOR + 4.50%) | 3/30/2026 | EUR 572 | <u>664,301</u> |

See Notes to Schedule of Investments.

131

Schedule of Investments (unaudited)(continued)

TOTAL RETURN PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|---|------------------------------|---------------|------------------------|------------|
| Media 0.10% | | | | |
| A-L Parent LLC 2016 1st Lien Term Loan | 4.25% (1 Mo. LIBOR + 3.25%) | 12/1/2023 | \$ 695 | \$ 668,927 |
| Miscellaneous 0.21% | | | | |
| Cvent, Inc. 1st Lien Term Loan | 3.834% (1 Mo. LIBOR + 3.75%) | 11/29/2024 | 695 | 692,779 |
| MND Holdings III Corp 2018 1st Lien Term Loan | 4.50% (3 Mo. LIBOR + 3.50%) | 6/19/2024 | 779 | 754,506 |
| <i>Total</i> | | | | 1,447,285 |
| Oil 0.11% | | | | |
| Brazos Delaware II, LLC Term Loan B | 4.084% (1 Mo. LIBOR + 4.00%) | 5/21/2025 | 733 | 723,495 |
| Transportation 0.10% | | | | |
| American Trailer World Corp. Term Loan B | 4.50% (1 Mo. LIBOR + 3.75%) | 3/3/2028 | 673 | 671,040 |
| <i>Total Floating Rate Loans (cost \$13,192,605)</i> | | | | 13,422,913 |
| FOREIGN GOVERNMENT OBLIGATIONS 1.83% | | | | |
| Egypt 0.35% | | | | |
| Republic of Egypt ^{†(d)} | 5.80% | 9/30/2027 | 1,820 | 1,791,481 |
| Republic of Egypt ^{†(d)} | 7.60% | 3/1/2029 | 543 | 564,209 |
| <i>Total</i> | | | | 2,355,690 |
| Ghana 0.20% | | | | |
| Republic of Ghana ^{†(d)} | 6.375% | 2/11/2027 | 1,455 | 1,373,338 |
| Nigeria 0.19% | | | | |
| Republic of Nigeria ^{†(d)} | 7.143% | 2/23/2030 | 1,265 | 1,293,130 |
| Qatar 0.70% | | | | |
| State of Qatar ^{†(d)} | 3.75% | 4/16/2030 | 2,419 | 2,728,368 |
| State of Qatar ^{†(d)} | 4.00% | 3/14/2029 | 1,725 | 1,964,258 |
| <i>Total</i> | | | | 4,692,626 |
| Senegal 0.07% | | | | |
| Senegal Government International Bond ^{†(h)} | 5.375% | 6/8/2037 | EUR 400 | 457,724 |
| Sri Lanka 0.07% | | | | |
| Republic of Sri Lanka ^{†(d)} | 5.875% | 7/25/2022 | \$ 670 | 492,450 |

Schedule of Investments (unaudited)(continued)

TOTAL RETURN PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|---|---------------|---------------|------------------------|-------------------|
| Turkey 0.25% | | | | |
| Republic of Turkey ^(d) | 5.25% | 3/13/2030 | \$ 445 | \$ 411,627 |
| Turkiye Ithracat Kredi Bankasi AS ^(d) | 5.75% | 7/6/2026 | 1,300 | 1,275,899 |
| <i>Total</i> | | | | <u>1,687,526</u> |
| <i>Total Foreign Government Obligations (cost \$12,448,464)</i> | | | | <u>12,352,484</u> |

GOVERNMENT SPONSORED ENTERPRISES COLLATERALIZED MORTGAGE OBLIGATIONS 0.06%

| | | | | |
|--|------------------------|-----------|-------|----------------|
| Federal Home Loan Mortgage Corp. Q001 XA IO | 2.143% ^(#i) | 2/25/2032 | 2,603 | 282,608 |
| Government National Mortgage Assoc. 2015-73 AC | 2.90% ^(#i) | 2/16/2053 | 86 | 89,033 |
| <i>Total Government Sponsored Enterprises Collateralized Mortgage Obligations (cost \$370,468)</i> | | | | <u>371,641</u> |

GOVERNMENT SPONSORED ENTERPRISES PASS-THROUGHS 7.82%

| | | | | |
|---|--|----------|--------|-------------------|
| Federal National Mortgage Assoc. | 2.166% (12 Mo. LIBOR + 1.79%) ^(#) | 3/1/2042 | 139 | 146,996 |
| Federal National Mortgage Assoc. ⁽ⁱ⁾ | 2.50% | TBA | 16,306 | 16,813,652 |
| Federal National Mortgage Assoc. ⁽ⁱ⁾ | 3.00% | TBA | 27,282 | 28,549,121 |
| Federal National Mortgage Assoc. | 3.50% | 9/1/2047 | 4,238 | 4,565,264 |
| Federal National Mortgage Assoc. | 3.50% | 3/1/2050 | 2,617 | 2,828,151 |
| <i>Total Government Sponsored Enterprises Pass-Throughs (cost \$52,547,154)</i> | | | | <u>52,903,184</u> |

MUNICIPAL BONDS 0.51%

Miscellaneous

| | | | | |
|--|--------|-----------|-------|------------------|
| County of Miami-Dade FL | 2.786% | 10/1/2037 | 210 | 209,039 |
| Foothill-Eastern Transportation Corridor Agency | 4.094% | 1/15/2049 | 646 | 682,567 |
| New Jersey Transportation Trust Fund Authority | 4.081% | 6/15/2039 | 170 | 193,664 |
| New Jersey Transportation Trust Fund Authority | 4.131% | 6/15/2042 | 1,140 | 1,301,991 |
| New York City Transitional Finance Authority Futur | 1.95% | 8/1/2034 | 675 | 644,856 |
| Regents of the University of California Medical Ce | 3.006% | 5/15/2050 | 375 | 384,214 |
| <i>Total Municipal Bonds (cost \$3,357,908)</i> | | | | <u>3,416,331</u> |

NON-AGENCY COMMERCIAL MORTGAGE-BACKED SECURITIES 9.07%

| | | | | |
|---|---|------------|-------|-----------|
| Angel Oak Mortgage Trust 2020-1 A1 [†] | 2.466% ^(#i) | 12/25/2059 | 166 | 167,220 |
| Atrium Hotel Portfolio Trust 2018-ATRM A [†] | 1.034% (1 Mo. LIBOR + .95%) ^(#) | 6/15/2035 | 1,050 | 1,052,012 |
| BBCMS Mortgage Trust 2019-BWAY A [†] | 1.04% (1 Mo. LIBOR + .96%) ^(#) | 11/15/2034 | 655 | 653,999 |
| BBCMS Mortgage Trust 2019-BWAY B [†] | 1.394% (1 Mo. LIBOR + 1.31%) ^(#) | 11/15/2034 | 288 | 286,585 |
| Benchmark Mortgage Trust 2018-B5 C | 4.763% ^(#i) | 7/15/2051 | 850 | 953,101 |
| BFLD 2019-DPLO E [†] | 2.324% (1 Mo. LIBOR + 2.24%) ^(#) | 10/15/2034 | 1,910 | 1,899,080 |

See Notes to Schedule of Investments.

Schedule of Investments (unaudited)(continued)

TOTAL RETURN PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|---|---|---------------|------------------------|--------------------------|
| NON-AGENCY COMMERCIAL MORTGAGE-BACKED SECURITIES (continued) | | | | |
| BFLD 2019-DPLO F [†] | 2.624% (1 Mo. LIBOR + 2.54%) [#] | 10/15/2034 | \$ 790 | \$ 777,949 |
| BHMS 2018-ATLS C [†] | 1.984% (1 Mo. LIBOR + 1.90%) [#] | 7/15/2035 | 630 | 631,150 |
| BHMS 2018-ATLS A [†] | 1.334% (1 Mo. LIBOR + 1.25%) [#] | 7/15/2035 | 1,080 | 1,084,455 |
| BX Commercial Mortgage Trust 2021-VOLT A [†] | 0.80% (1 Mo. LIBOR + .70%) [#] | 9/15/2036 | 1,360 | 1,362,663 |
| BX Trust 2018-GW A [†] | 0.884% (1 Mo. LIBOR + .80%) [#] | 5/15/2035 | 1,710 | 1,712,092 |
| CIM Retail Portfolio Trust 2021-RETL E [†] | 3.834% (1 Mo. LIBOR + 3.75%) [#] | 8/15/2036 | 1,840 | 1,847,456 |
| Citigroup Commercial Mortgage Trust 2016-GC36 D [†] | 2.85% | 2/10/2049 | 1,250 | 895,571 |
| Commercial Mortgage Pass-Through Certificates 2014-CR17 A5 | 3.977% | 5/10/2047 | 1,000 | 1,074,337 |
| Commercial Mortgage Pass-Through Certificates 2014-CR19 XA IO | 1.112% ^(e) | 8/10/2047 | 474 | 10,695 |
| Commercial Mortgage Pass-Through Certificates 2015-PC1 AM | 4.29% ^(e) | 7/10/2050 | 510 | 558,595 |
| Commercial Mortgage Pass-Through Certificates 2015-PC1 B | 4.463% ^(e) | 7/10/2050 | 178 | 192,890 |
| Commercial Mortgage Pass-Through Certificates 2015-PC1 C | 4.463% ^(e) | 7/10/2050 | 730 | 773,698 |
| Commercial Mortgage Pass-Through Certificates 2015-PC1 D | 4.463% ^(e) | 7/10/2050 | 574 | 527,428 |
| Credit Suisse Mortgage Capital Certificates 2020-SPT1 A1 [†] | 1.616% | 4/25/2065 | 676 | 678,398 |
| Csail Commercial Mortgage Trust 2015-C2 C | 4.327% ^(e) | 6/15/2057 | 700 | 678,687 |
| CSAIL Commercial Mortgage Trust 2019-C18 AS | 3.321% | 12/15/2052 | 709 | 763,662 |
| CSMC 2020-AFC1 Trust A1 [†] | 2.24% ^(e) | 2/25/2050 | 438 | 442,565 |
| DBWF Mortgage Trust 2018-GLKS A [†] | 1.117% (1 Mo. LIBOR + 1.03%) [#] | 12/19/2030 | 1,100 | 1,103,049 |
| Deephaven Residential Mortgage Trust 2019-4A A1 [†] | 2.791% ^(e) | 10/25/2059 | 235 | 236,221 |
| Deephaven Residential Mortgage Trust 2021-3 A1 [†] | 1.194% ^(e) | 8/25/2066 | 1,720 | 1,732,759 ^(c) |
| Deephaven Residential Mortgage Trust 2020-1 A1 [†] | 2.339% ^(e) | 1/25/2060 | 234 | 235,150 |
| Extended Stay America Trust 2021-ESH C [†] | 1.784% (1 Mo. LIBOR + 1.70%) [#] | 7/15/2038 | 1,234 | 1,244,571 |
| Freddie Mac STACR REMIC Trust 2021-DNA3 M2 [†] | 2.15% (1 Mo. SOFR + 2.10%) [#] | 10/25/2033 | 1,290 | 1,317,788 |

Schedule of Investments (unaudited)(continued)

TOTAL RETURN PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|---|---|---------------|------------------------|--------------|
| NON-AGENCY COMMERCIAL MORTGAGE-BACKED SECURITIES (continued) | | | | |
| Freddie Mac STACR REMIC Trust 2021-HQA3 M2 [†] | 2.15% (1 Mo. SOFR + 2.10%) [#] | 9/25/2041 | \$ 1,420 | \$ 1,422,662 |
| GCAT Trust 2020-NQM1 A1 [†] | 2.247% | 1/25/2060 | 152 | 153,150 |
| Great Wolf Trust 2019-WOLF A [†] | 1.118% (1 Mo. LIBOR + 1.03%) [#] | 12/15/2036 | 3,216 | 3,218,722 |
| GS Mortgage Securities Corp. Trust 2018-RIVR A [†] | 1.034% (1 Mo. LIBOR + .95%) [#] | 7/15/2035 | 682 | 681,920 |
| GS Mortgage Securities Corp. Trust 2021-ROSS G [†] | 4.734% (1 Mo. LIBOR + 4.65%) [#] | 5/15/2026 | 1,230 | 1,237,015 |
| GS Mortgage Securities Trust 2015-GC32 C | 4.569% ^{#(i)} | 7/10/2048 | 195 | 206,724 |
| HONO LULU Mortgage Trust 2021-B ^{†(a)} | 1.55% (1 Mo. LIBOR + 1.45%) [#] | 10/15/2036 | 490 | 490,490 |
| HONO LULU Mortgage Trust 2021-C ^{†(a)} | 1.95% (1 Mo. LIBOR + 1.85%) [#] | 10/15/2036 | 300 | 300,300 |
| Hudsons Bay Simon JV Trust 2015-HB7 B7 [†] | 4.666% | 8/5/2034 | 668 | 590,038 |
| Hudsons Bay Simon JV Trust 2015-HB7 D7 [†] | 5.331% ^{#(i)} | 8/5/2034 | 629 | 451,228 |
| JPMorgan Chase Commercial Mortgage Securities Trust 2015-C30 C | 4.408% ^{#(i)} | 7/15/2048 | 374 | 391,555 |
| JPMorgan Chase Commercial Mortgage Securities Trust 2016-WIKI D [†] | 4.143% ^{#(i)} | 10/5/2031 | 450 | 449,439 |
| JPMorgan Chase Commercial Mortgage Securities Trust 2018-MINN A [†] | 2.02% (1 Mo. LIBOR + 1.02%) [#] | 11/15/2035 | 542 | 544,729 |
| JPMorgan Chase Commercial Mortgage Securities Trust 2018-WPT AFL [†] | 1.283% (1 Mo. LIBOR + 1.20%) [#] | 7/5/2033 | 365 | 365,755 |
| JPMorgan Chase Commercial Mortgage Securities Trust 2018-WPT BFL [†] | 1.583% (1 Mo. LIBOR + 1.50%) [#] | 7/5/2033 | 1,130 | 1,133,725 |
| JPMorgan Chase Commercial Mortgage Securities Trust 2018-WPT BFX [†] | 4.549% | 7/5/2033 | 340 | 357,088 |
| JPMorgan Chase Commercial Mortgage Securities Trust 2018-WPT CFX [†] | 4.95% | 7/5/2033 | 453 | 475,743 |
| JPMorgan Chase Commercial Mortgage Securities Trust 2018-LAQ B [†] | 1.384% (1 Mo. LIBOR + 1.30%) [#] | 6/15/2032 | 995 | 996,367 |
| KIND Trust 2021-KIND D [†] | 2.384% (1 Mo. LIBOR + 2.30%) [#] | 8/15/2038 | 1,170 | 1,173,394 |
| Life Mortgage Trust 2021-BMR E [†] | 1.834% (1 Mo. LIBOR + 1.75%) [#] | 3/15/2038 | 800 | 803,073 |

See Notes to Schedule of Investments.

135

Schedule of Investments (unaudited)(continued)

TOTAL RETURN PORTFOLIO September 30, 2021

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|---|-------------------------------|---------------|------------------------|--------------------------|
| NON-AGENCY COMMERCIAL MORTGAGE-BACKED SECURITIES (continued) | | | | |
| Merrill Lynch Mortgage Investors Trust 2006-AF2 AF1 | 6.25% | 10/25/2036 | \$ 9 | \$ 5,361 |
| Morgan Stanley Bank of America Merrill Lynch Trust 2015-C23 XA | 0.699%#(i) | 7/15/2050 | 14,888 | 270,283 |
| New Residential Mortgage Loan Trust 2020-NQM1 A1 ⁺ | 2.464%#(i) | 1/26/2060 | 153 | 153,953 |
| One New York Plaza Trust 2020-1NYP B ⁺ | 1.584% (1 Mo. LIBOR + 1.50%)# | 1/15/2026 | 1,660 | 1,669,161 |
| PFP Ltd. 2019-6 A ⁺ | 1.135% (1 Mo. LIBOR + 1.05%)# | 4/14/2037 | 317 | 316,504 |
| Ready Capital Mortgage Financing LLC 2021-FL6 C ⁺ | 1.986% (1 Mo. LIBOR + 1.90%)# | 7/25/2036 | 1,100 | 1,102,387 |
| ReadyCap Commercial Mortgage Trust 2019-6 A ⁺ | 2.833% | 10/25/2052 | 456 | 463,753 |
| Residential Mortgage Loan Trust 2020-1 A1 ⁺ | 2.376%#(i) | 2/25/2024 | 115 | 115,730 |
| SLIDE 2018-FUN E ⁺ | 2.634% (1 Mo. LIBOR + 2.55%)# | 6/15/2031 | 1,432 | 1,399,762 |
| Starwood Mortgage Residential Trust 2020-3 A1 ⁺ | 1.486%#(i) | 4/25/2065 | 1,011 | 1,016,268 |
| Starwood Mortgage Residential Trust 2020-1 A1 ⁺ | 2.275%#(i) | 2/25/2050 | 200 | 201,479 |
| Structured Asset Securities Corp. 2006-3H 1A2 | 5.75% | 12/25/2035 | 4 | 4,588 |
| UBS Commercial Mortgage Trust 2017-C3 C | 4.452%#(i) | 8/15/2050 | 1,350 | 1,382,068 |
| UBS-BAMLL Trust 2012-WRM E ⁺ | 4.379%#(i) | 6/10/2030 | 595 | 264,982 |
| UBS-Barclays Commercial Mortgage Trust 2012-C3 B ⁺ | 4.365%#(i) | 8/10/2049 | 200 | 206,023 |
| Verus Securitization Trust 2020-2 A1 ⁺ | 1.031%#(i) | 2/25/2066 | 1,797 | 1,801,212 |
| Verus Securitization Trust 2020-1 A1 ⁺ | 2.417% | 1/25/2060 | 434 | 439,333 |
| Verus Securitization Trust 2020-5 A1 ⁺ | 1.218% | 5/25/2065 | 1,047 | 1,051,364 |
| Vista Point Securitization Trust 2020-2 A1 ⁺ | 1.475%#(i) | 4/25/2065 | 675 | 680,112 |
| Wells Fargo Commercial Mortgage Trust 2013-LC12 D ⁺ | 4.443%#(i) | 7/15/2046 | 364 | 188,958 |
| Wells Fargo Commercial Mortgage Trust 2015-C28 D | 4.23%#(i) | 5/15/2048 | 1,489 | 1,451,402 |
| Wells Fargo Commercial Mortgage Trust 2015-SG1 B | 4.603%#(i) | 9/15/2048 | 2,350 | 2,423,697 |
| Wells Fargo Commercial Mortgage Trust 2016-C35 C | 4.176%#(i) | 7/15/2048 | 213 | 219,697 |
| Wells Fargo Commercial Mortgage Trust 2016-NXS5 E ⁺ | 5.151%#(i) | 1/15/2059 | 434 | 439,597 |
| Wells Fargo Commercial Mortgage Trust 2017-C41 AS | 3.785%#(i) | 11/15/2050 | 1,630 | 1,770,772 |
| ZH Trust 2021-2 A ^{+(a)} | 2.349% | 10/17/2027 | 1,990 | 2,004,366 ^(c) |
| <i>Total Non-Agency Commercial Mortgage-Backed Securities (cost \$60,967,900)</i> | | | | <u>61,379,755</u> |

Schedule of Investments (unaudited)(continued)

TOTAL RETURN PORTFOLIO *September 30, 2021*

| Investments | Interest Rate | Maturity Date | Principal Amount (000) | Fair Value |
|---|------------------|------------------|------------------------------|--------------------|
| U.S. TREASURY OBLIGATIONS 30.16% | | | | |
| U.S. Treasury Bill | Zero Coupon | 10/21/2021 | \$20,800 | \$ 20,799,151 |
| U.S. Treasury Bill | Zero Coupon | 11/18/2021 | 27,000 | 26,999,145 |
| U.S. Treasury Bond | 1.125% | 5/15/2040 | 26,356 | 22,788,674 |
| U.S. Treasury Bond | 2.00% | 8/15/2051 | 16,812 | 16,517,790 |
| U.S. Treasury Bond | 2.25% | 8/15/2049 | 2,956 | 3,065,003 |
| U.S. Treasury Note | 0.125% | 6/30/2023 | 5,558 | 5,548,881 |
| U.S. Treasury Note | 0.125% | 8/31/2023 | 81,838 | 81,627,012 |
| U.S. Treasury Note | 0.625% | 7/31/2026 | 20,414 | 20,088,652 |
| U.S. Treasury Note | 1.25% | 8/15/2031 | 6,690 | 6,528,499 |
| <i>Total U.S. Treasury Obligations (cost \$204,966,288)</i> | | | | <u>203,962,807</u> |
| <i>Total Long-Term Investments (cost \$702,516,273)</i> | | | | <u>710,555,527</u> |

Schedule of Investments (unaudited)(continued)

TOTAL RETURN PORTFOLIO *September 30, 2021*

| Investments | Principal Amount (000) | Fair Value |
|---|------------------------------|----------------------|
| SHORT-TERM INVESTMENT 1.85% | | |
| Repurchase Agreements | | |
| Repurchase Agreement dated 9/30/2021, 0.00% due 10/1/2021 with Fixed Income Clearing Corp. collateralized by \$12,844,000 of U.S. Treasury Note at 1.25% due 9/30/2028; value: \$12,777,776; proceeds: \$12,527,196 (cost \$12,527,196) | \$12,527 | <u>\$ 12,527,196</u> |
| <i>Total Investments in Securities 106.91%</i> (cost \$715,043,469) | | <u>723,082,723</u> |
| <i>Other Assets and Liabilities – Net^(k)</i> (6.91%) | | <u>(46,712,089)</u> |
| <i>Net Assets 100.00%</i> | | <u>\$676,370,634</u> |
| EUR Euro. | | |
| CMT Constant Maturity Rate. | | |
| EURIBOR Euro Interbank Offered Rate. | | |
| IO Interest Only. | | |
| LIBOR London Interbank Offered Rate. | | |
| PIK Payment-in-kind. | | |
| SOFR Secured Over Night Financing Rate. | | |
| ⁺ Security was purchased pursuant to Rule 144A under the Securities Act of 1933 and, unless registered under such Act or exempted from registration, may only be resold to qualified institutional buyers. At September 30, 2021, the total value of Rule 144A securities was \$246,794,279 which represents 36.55% of net assets. | | |
| [#] Variable rate security. The interest rate represents the rate in effect at September 30, 2021. | | |
| ^(a) Securities purchased on a when-issued basis. | | |
| ^(b) Variable Rate is Fixed to Float: Rate remains fixed or at Zero Coupon until designated future date. | | |
| ^(c) Level 3 Investment as described in Note in the Notes to Financials. Security valued utilizing third party pricing information without adjustment. Such valuations are based on unobservable inputs. A significant change in third party information could result in a significantly lower or higher value of such Level 3 investments. | | |
| ^(d) Foreign security traded in U.S. dollars. | | |
| ^(e) Security is perpetual in nature and has no stated maturity. | | |
| ^(f) Floating Rate Loans in which the Fund invests generally pay interest at rates which are periodically re-determined at a margin above the London Interbank Offered Rate ("LIBOR") or the prime rate offered by major U.S. banks. The rate(s) shown is the rate(s) in effect at September 30, 2021. | | |
| ^(g) Interest Rate to be determined. | | |
| ^(h) Investment in non-U.S. dollar denominated securities. | | |
| ⁽ⁱ⁾ Interest rate is based on the weighted average interest rates of the underlying mortgages within the mortgage pool. | | |
| ^(j) To-be-announced ("TBA"). Security purchased on a forward commitment basis with an approximate principal and maturity date. Actual principal and maturity will be determined upon settlement when the specific mortgage pools are assigned. | | |
| ^(k) Other Assets and Liabilities – Net include net unrealized appreciation/depreciation on forward foreign currency exchange contracts, futures contracts and swaps as follows: | | |

Schedule of Investments (unaudited)(continued)

TOTAL RETURN PORTFOLIO September 30, 2021

Centrally Cleared Credit Default Swaps on Indexes – Buy Protection at September 30, 2021⁽¹⁾:

| Referenced Indexes | Central Clearing Party | Fund Pays (Quarterly) | Termination Date | Notional Amount | Notional Value | Payments Upfront ⁽²⁾ | Unrealized Appreciation ⁽³⁾ |
|---------------------------------------|------------------------|-----------------------|------------------|-----------------|----------------|---|--|
| Markit CDX.NA.EM.36 ⁽⁴⁾⁽⁵⁾ | Bank of America | 1.00% | 12/20/2026 | \$ 6,020,000 | \$ 5,779,503 | \$ 207,026 | \$33,471 |
| Markit CDX.NA.HY.37 ⁽⁴⁾⁽⁶⁾ | Bank of America | 5.00% | 12/20/2026 | 12,901,000 | 14,098,278 | <u>(1,206,268)</u> <u>\$ (999,242)</u> | <u>8,990</u> <u>\$42,461</u> |

| Referenced Indexes | Central Clearing Party | Fund Pays (Quarterly) | Termination Date | Notional Amount | Notional Value | Payments Upfront ⁽²⁾ | Unrealized Depreciation ⁽³⁾ |
|---------------------------------------|------------------------|-----------------------|------------------|-----------------|----------------|---------------------------------|--|
| Markit CDX.NA.IG.37 ⁽⁴⁾⁽⁷⁾ | Bank of America | 1.00% | 12/20/2026 | 16,500,000 | 16,894,019 | (391,102) | (2,917) |

(1) If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and make delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash or securities equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities.

(2) Upfront payments received by Central Clearing Party are presented net of amortization (See Note 2⁽ⁱ⁾).

(3) Total unrealized appreciation on Credit Default Swaps on Indexes amounted to \$42,461. Total unrealized depreciation on Credit Default Swaps on Indexes amounted to \$2,917.

(4) Central Clearinghouse: Intercontinental Exchange (ICE).

(5) The Referenced Index is for the Centrally Cleared Credit Default Swaps on Indexes, which is comprised of a basket of emerging markets sovereign issuers.

(6) The Referenced Index is for the Centrally Cleared Credit Default Swaps on Indexes, which is comprised of a basket of high yield securities.

(7) The Referenced Index is for the Centrally Cleared Credit Default Swaps on Indexes, which is comprised of a basket of investment grade securities.

Open Consumer Price Index (“CPI”) Centrally Cleared Swaps at September 30, 2021:

| Swap Counterparty | Payments to be Made By The Fund at Termination Date | Payments to be Received By The Fund at Termination Date | Termination Date | Notional Amount | Fair Value | Unrealized Depreciation |
|---|---|---|------------------|-----------------|--------------|-------------------------|
| Bank of America CPI Urban Consumer NSA | | 2.545% | 6/16/2026 | \$10,800,000 | \$10,476,828 | \$(323,172) |
| Bank of America CPI Urban Consumer NSA | | 2.547% | 6/16/2026 | 10,700,000 | 10,381,243 | (318,757) |
| Bank of America CPI Urban Consumer NSA | | 2.697% | 8/11/2026 | 13,470,000 | 13,326,779 | (143,221) |
| <i>Unrealized Depreciation on CPI Centrally Cleared Swaps</i> | | | | | | <u>\$(785,150)</u> |

Schedule of Investments (unaudited)(continued)

TOTAL RETURN PORTFOLIO *September 30, 2021*

Credit Default Swaps on Indexes – Sell Protection at September 30, 2021⁽¹⁾:

| Referenced Index* | Swap Counterparty | Fund Receives (Quarterly) | Termination Date | Notional Amount | Notional Value | Payments Upfront ⁽²⁾ | Unrealized Appreciation/Depreciation ⁽³⁾ | Credit Default Swap Agreements Payable at Fair Value ⁽⁴⁾ |
|-------------------|-------------------|---------------------------|------------------|-----------------|----------------|---------------------------------|---|---|
| Markit CMBX. | | | | | | | | |
| NA.BBB-9 | Morgan Stanley | 3.000% | 8/17/2061 | 1,400,000 | 1,335,307 | (78,124) | 13,431 | (64,693) |
| OPEN | CitiGroup | 3.000% | 9/17/2058 | 5,700,000 | 5,259,493 | <u>(454,912)</u> | <u>14,405</u> | <u>(440,507)</u> |
| | | | | | | <u>\$ (533,036)</u> | <u>\$ 27,836</u> | <u>\$ (505,200)</u> |

* The Referenced Index is for the Credit Default Swaps on Indexes, which is comprised of a basket of commercial mortgage-backed securities.

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash or securities equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities.
- (2) Upfront payments received are presented net of amortization.
- (3) Total unrealized appreciation on Credit Default Swaps in Indexes amounted to \$27,836. Total unrealized depreciation on Credit Default Swaps on Indexes amounted to \$0.
- (4) Includes upfront payments received.

Open Forward Foreign Currency Exchange Contracts at September 30, 2021:

| Forward Foreign Currency Exchange Contracts | Transaction Type | Counterparty | Expiration Date | Foreign Currency | U.S. \$ Cost on Origination Date | U.S. \$ Current Value | Unrealized Appreciation |
|---|------------------|-----------------------------|-----------------|------------------|----------------------------------|-----------------------|-------------------------|
| Euro | Sell | State Street Bank and Trust | 12/10/2021 | 396,000 | \$469,001 | \$459,312 | \$9,689 |

Open Futures Contracts at September 30, 2021:

| Type | Expiration | Contracts | Position | Notional Amount | Notional Value | Unrealized Appreciation |
|--|---------------|-----------|----------|-----------------|----------------|-------------------------|
| U.S. 10-Year Treasury Note | December 2021 | 27 | Short | \$(3,606,771) | \$(3,553,453) | \$ 53,318 |
| U.S. 10-Year Ultra Treasury Note | December 2021 | 57 | Short | (8,437,655) | (8,279,250) | 158,405 |
| <i>Total Unrealized Appreciation on Open Futures Contracts</i> | | | | | | <u>\$211,723</u> |

| Type | Expiration | Contracts | Position | Notional Amount | Notional Value | Unrealized Depreciation |
|--|---------------|-----------|----------|-----------------|----------------|-------------------------|
| U.S. Long Bond | December 2021 | 208 | Long | 33,930,368 | 33,117,500 | \$ (812,868) |
| U.S. Ultra Treasury Bond | December 2021 | 153 | Long | 30,039,373 | 29,232,563 | (806,810) |
| <i>Total Unrealized Depreciation on Open Futures Contracts</i> | | | | | | <u>\$ (1,619,678)</u> |

Schedule of Investments (unaudited)(continued)

TOTAL RETURN PORTFOLIO *September 30, 2021*

The following is a summary of the inputs used as of September 30, 2021 in valuing the Fund's investments carried at fair value⁽¹⁾:

| Investment Type⁽²⁾ | | Level 1 | Level 2 | Level 3 | Total |
|---|-----------|----------------|----------------------|--------------------|----------------------|
| Long-Term Investments | | | | | |
| Asset-Backed Securities | | | | | |
| Others | \$ | - | \$ 58,943,993 | \$2,790,000 | \$ 61,733,993 |
| Remaining Industries | | - | 64,068,407 | - | 64,068,407 |
| Corporate Bonds | | - | 236,944,012 | - | 236,944,012 |
| Floating Rate Loans | | - | 13,422,913 | - | 13,422,913 |
| Foreign Government Obligations | | - | 12,352,484 | - | 12,352,484 |
| Government Sponsored Enterprises Collateralized Mortgage Obligations | | - | 371,641 | - | 371,641 |
| Government Sponsored Enterprises Pass-Throughs | | - | 52,903,184 | - | 52,903,184 |
| Municipal Bonds | | - | 3,416,331 | - | 3,416,331 |
| Non-Agency Commercial Mortgage-Backed Securities | | - | 57,642,630 | 3,737,125 | 61,379,755 |
| U.S. Treasury Obligations | | - | 203,962,807 | - | 203,962,807 |
| Short-Term Investments | | | | | |
| Repurchase Agreements | | - | 12,527,196 | - | 12,527,196 |
| Total | \$ | - | \$716,555,598 | \$6,527,125 | \$723,082,723 |

Schedule of Investments (unaudited)(concluded)

TOTAL RETURN PORTFOLIO *September 30, 2021*

| Investment Type⁽²⁾ | Level 1 | Level 2 | Level 3 | Total |
|---|----------------------|-----------------------|----------------|-----------------------|
| Other Financial Instruments | | | | |
| Centrally Cleared Credit Default Swap Contracts | | | | |
| Assets | \$ - | \$ 42,461 | \$ - | \$ 42,461 |
| Liabilities | - | (2,917) | - | (2,917) |
| Centrally Cleared CPI Swap Contracts | | | | |
| Assets | - | - | - | - |
| Liabilities | - | (785,150) | - | (785,150) |
| Credit Default Swap Contracts | | | | |
| Assets | - | - | - | - |
| Liabilities | - | (505,200) | - | (505,200) |
| Forward Foreign Currency Exchange Contracts | | | | |
| Assets | - | 9,689 | - | 9,689 |
| Liabilities | - | - | - | - |
| Futures Contracts | | | | |
| Assets | 211,723 | - | - | 211,723 |
| Liabilities | (1,619,678) | - | - | (1,619,678) |
| Total | \$(1,407,955) | \$ (1,241,117) | \$ - | \$ (2,649,072) |

⁽¹⁾ Refer to Note 2(b) for a description of fair value measurements and the three-tier hierarchy of inputs.

⁽²⁾ See Schedule of Investments for fair values in each industry and identification of foreign issuers and/or geography. The table above is presented by Investment Type. Industries are presented within an Investment Type should such Investment Type include securities classified as two or more levels within the three-tier fair value hierarchy. Each Level 3 security is identified on the Schedule of Investments along with the valuation technique utilized.

A reconciliation of Level 3 investments is presented when the Fund has a material amount of Level 3 investments at the beginning or end of the period in relation to the Fund's net assets. Management has determined not to provide a reconciliation as the balance of Level 3 investments was not considered to be material to the Fund's net assets at the beginning or end of the period.

Notes to Schedule of Investments (unaudited)

1. ORGANIZATION

Lord Abbett Series Fund, Inc. (the "Company") is registered under the Investment Company Act of 1940, as amended (the "Act"), as an open-end management investment company and was incorporated under Maryland law in 1989. The Company consists of the following nine portfolios (separately, a "Fund" and collectively, the "Funds"): Bond Debenture Portfolio ("Bond Debenture"), Developing Growth Portfolio ("Developing Growth"), Dividend Growth Portfolio ("Dividend Growth"), Fundamental Equity Portfolio ("Fundamental Equity"), Growth and Income Portfolio ("Growth and Income"), Growth Opportunities Portfolio ("Growth Opportunities"), Mid Cap Stock Portfolio ("Mid Cap Stock"), Short Duration Income Portfolio ("Short Duration Income") and Total Return Portfolio ("Total Return"). Each Fund is diversified as defined in the Act.

2. SIGNIFICANT ACCOUNTING POLICIES

(a) **Investment Valuation**—Under procedures approved by the Funds' Board of Directors (the "Board"), Lord, Abbett & Co. LLC ("Lord Abbett"), the Funds' investment manager, has formed a Pricing Committee to administer the pricing and valuation of portfolio investments and to ensure that prices utilized reasonably reflect fair value. Among other things, these procedures allow the Funds to utilize independent pricing services, quotations from securities and financial instrument dealers and other market sources to determine fair value.

Securities actively traded on any recognized U.S. or non-U.S. exchange or on The NASDAQ Stock Market LLC are valued at the last sale price or official closing price on the exchange or system on which they are principally traded. Events occurring after the close of trading on non-U.S. exchanges may result in adjustments to the valuation of foreign securities to more accurately reflect their fair value as of the close of regular trading on the New York Stock Exchange. When valuing foreign equity securities that meet certain criteria, the Board has approved the use of an independent fair valuation service that values such securities to reflect market trading that occurs after the close of the applicable foreign markets of comparable securities or other instruments that correlate to the fair-valued securities. Unlisted equity securities are valued at the last quoted sale price or, if no sale price is available, at the mean between the most recently quoted bid and asked prices. Fixed income securities are valued based on evaluated prices supplied by independent pricing services, which reflect broker/dealer supplied valuations and the independent pricing services' own electronic data processing techniques. Exchange traded options and futures contracts are valued at the last quoted sale price in the market where they are principally traded. If no sale has occurred, the mean between the most recently quoted bid and asked prices is used. Floating rate loans are valued at the average of bid and ask quotations obtained from dealers in loans on the basis of prices supplied by independent pricing services. Forward foreign currency exchange contracts are valued using daily forward exchange rates. Swaps are valued daily using independent pricing services or quotations from broker/dealers to the extent available.

Securities for which prices are not readily available are valued at fair value as determined by the Pricing Committee. The Pricing Committee considers a number of factors, including observable and unobservable inputs, when arriving at fair value. The Pricing Committee may use related or comparable assets or liabilities, recent transactions, market multiples, book values, yield curves, broker quotes, observable trading activity, option adjusted spread models and other relevant information to determine the fair value of portfolio investments. The Board

Notes to Schedule of Investments (unaudited)(continued)

or a designated committee thereof regularly reviews fair value determinations made by the Pricing Committee and may employ techniques such as reviewing related market activity, reviewing inputs and assumptions, and retrospectively comparing prices of subsequent purchases and sales transactions to fair value determinations made by the Pricing Committee.

Investments in open-end money market mutual funds are valued at their NAV as of the close of each business day. Short-term securities with 60 days or less remaining to maturity are valued using the amortized cost method, which approximates fair value.

(b) **Fair Value Measurements**—Fair value is defined as the price that the Fund would receive upon selling an investment or transferring a liability in an orderly transaction to an independent buyer in the principal or most advantageous market of the investment. A three-tier hierarchy is used to maximize the use of observable market data and minimize the use of unobservable inputs and to establish classification of fair value measurements for disclosure purposes. Inputs refer broadly to the assumptions that market participants would use in pricing the asset or liability, including assumptions about risk - for example, the risk inherent in a particular valuation technique used to measure fair value (such as a pricing model) and/or the risk inherent in the inputs to the valuation technique. Inputs may be observable or unobservable. Observable inputs reflect the assumptions market participants would use in pricing the asset or liability. Observable inputs are based on market data obtained from sources independent of the reporting entity. Unobservable inputs reflect the reporting entity's own assumptions about the assumptions market participants would use in pricing the asset or liability. Unobservable inputs are based on the best information available in the circumstances. The three-tier hierarchy classification is determined based on the lowest level of inputs that is significant to the fair value measurement, and is summarized in the three broad Levels listed below:

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

A summary of inputs used in valuing the Fund's investments as of September 30, 2021 and, if applicable, Level 3 rollforwards for the period is included in the Fund's Schedule of Investments.

Changes in valuation techniques may result in transfers into or out of an assigned level within the three-tier hierarchy. The inputs or methodology used for valuing securities are not necessarily an indication of the risk associated with investing in those securities.

3. FEDERAL TAX INFORMATION

It is the policy of the Fund to meet the requirements of Subchapter M of the Internal Revenue Code applicable to regulated investment companies and to distribute substantially all taxable income and capital gains to its shareholders. Therefore, no income tax provision is required.

Each Fund files U.S. federal and various state and local tax returns. No income tax returns are currently under examination. The statute of limitations on each Fund's filed U.S. federal tax returns remains open generally three years after the filing of the tax return. The statutes of limitations on

Notes to Schedule of Investments (unaudited)(concluded)

each Fund's, state and local tax returns may remain open for an additional year depending upon the jurisdiction.

4. SECURITIES LENDING AGREEMENT

The Funds have established a securities lending agreement with Citibank, N.A. for the lending of securities to qualified brokers in exchange for securities or cash collateral equal to at least the market value of securities loaned, plus interest, if applicable. Cash collateral is invested in an approved money market fund. In accordance with the Funds' securities lending agreement, the market value of securities on loan is determined each day at the close of business and any additional collateral required to cover the value of securities on loan is delivered to the Funds on the next business day. As with other extensions of credit, the Funds may experience a delay in the recovery of their securities or incur a loss should the borrower of the securities breach its agreement with the Funds become insolvent at a time when the collateral is insufficient to cover the cost of repurchasing securities on loan.

The initial collateral received by the Funds is required to have a value equal to at least 100% of the market value of the securities loaned. The collateral must be marked-to-market daily to cover increases in the market value of the securities loaned (or potentially a decline in the value of the collateral). In general, the risk of borrower default will be borne by Citibank, N.A.; the Funds will bear the risk of loss with respect to the investment of the cash collateral. The advantage of such loans is that the Fund continues to receive income on loaned securities while receiving a portion of any securities lending fees and earning returns on the cash amounts which may be reinvested for the purchase of investments in securities.

As of September 30, 2021, the market value of securities loaned and collateral received for the Funds were as follows:

| Funds | Market Value of Securities Loaned | Collateral Received |
|--------------------------------|--|----------------------------|
| Developing Growth Portfolio | \$3,912,417 | \$4,079,950 |
| Growth Opportunities Portfolio | 11,570 | 12,192 |
| Mid-Cap Stock Portfolio | 2,571,654 | 2,634,476 |

