

Schedule of Investments Mid Cap Growth Portfolio^

(Unaudited) September 30, 2020

NUMBER OF SHARES	VALUE	NUMBER OF SHARES	VALUE
Common Stocks 99.3%		Food & Staples Retailing 1.2%	
Aerospace & Defense 2.2%		155,000 BJ's Wholesale Club Holdings, Inc. \$	6,440,250*
35,000 Axon Enterprise, Inc.	\$ 3,174,500*	Health Care Equipment & Supplies 7.2%	
45,000 HEICO Corp.	4,709,700	19,000 IDEXX Laboratories, Inc.	7,469,090*
12,500 Teledyne Technologies, Inc.	3,877,625*	35,000 Insulet Corp.	8,280,650*
	11,761,825	15,000 Masimo Corp.	3,540,900*
		26,500 Penumbra, Inc.	5,151,070*
Auto Components 0.7%		15,000 Quidel Corp.	3,290,700*
40,000 Aptiv PLC	3,667,200	17,500 Teleflex, Inc.	5,957,350
		15,000 West Pharmaceutical Services, Inc.	4,123,500
Banks 1.1%			37,813,260
25,000 SVB Financial Group	6,015,500*	Health Care Providers & Services 1.3%	
Beverages 1.1%		50,000 Encompass Health Corp.	3,249,000
6,500 Boston Beer Co., Inc. Class A	5,741,840*	32,500 Quest Diagnostics, Inc.	3,720,925
			6,969,925
Biotechnology 4.8%		Health Care Technology 3.2%	
75,000 ACADIA Pharmaceuticals, Inc.	3,093,750*	27,500 Teladoc Health, Inc.	6,029,100*(a)
27,500 Ascendis Pharma A/S ADR	4,243,800*	37,500 Veeva Systems, Inc. Class A	10,544,625*
65,000 Exact Sciences Corp.	6,626,750*		16,573,725
45,000 Global Blood Therapeutics, Inc.	2,481,300*	Hotels, Restaurants & Leisure 1.9%	
37,500 Moderna, Inc.	2,653,125*	5,000 Chipotle Mexican Grill, Inc.	6,218,550*
32,500 Seattle Genetics, Inc.	6,359,925*	40,000 Darden Restaurants, Inc.	4,029,600
	25,458,650		10,248,150
Capital Markets 2.1%		Household Products 1.2%	
40,000 Cboe Global Markets, Inc.	3,509,600	65,000 Church & Dwight Co., Inc.	6,091,150
50,000 Houlihan Lokey, Inc.	2,952,500	Industrial Conglomerates 0.9%	
9,000 MarketAxess Holdings, Inc.	4,334,310	12,500 Roper Technologies, Inc.	4,938,875
	10,796,410	Interactive Media & Services 2.5%	
Commercial Services & Supplies 3.2%		32,500 IAC/InterActiveCorp.	3,892,850*
30,000 Cintas Corp.	9,984,900	30,000 Match Group, Inc.	3,319,500*
65,000 Waste Connections, Inc.	6,747,000	140,000 Pinterest, Inc. Class A	5,811,400*
	16,731,900		13,023,750
Containers & Packaging 1.0%		Internet & Direct Marketing Retail 0.5%	
65,000 Ball Corp.	5,402,800	22,500 Etsy, Inc.	2,736,675*
Diversified Consumer Services 2.1%		IT Services 8.7%	
40,000 Bright Horizons Family Solutions, Inc.	6,081,600*	27,500 EPAM Systems, Inc.	8,890,200*
67,500 Chegg, Inc.	4,822,200*	20,000 Jack Henry & Associates, Inc.	3,251,800
	10,903,800	32,500 MongoDB, Inc.	7,524,075*
Electrical Equipment 2.5%		45,000 Okta, Inc.	9,623,250*
67,500 AMETEK, Inc.	6,709,500	42,500 Twilio, Inc. Class A	10,501,325*
34,000 Generac Holdings, Inc.	6,583,760*	22,500 Wix.com Ltd.	5,734,125*
	13,293,260		45,524,775
Electronic Equipment, Instruments & Components 2.8%		Life Sciences Tools & Services 3.6%	
35,000 Amphenol Corp. Class A	3,789,450	225,000 Avantor, Inc.	5,060,250*
50,000 CDW Corp.	5,976,500	16,000 Bio-Rad Laboratories, Inc. Class A	8,247,360*
20,000 Zebra Technologies Corp. Class A	5,049,200*	155,000 PPD, Inc.	5,733,450*
	14,815,150		19,041,060
Entertainment 1.9%		Machinery 2.0%	
17,500 Roku, Inc.	3,304,000*	40,000 IDEX Corp.	7,296,400
27,500 Spotify Technology SA	6,670,675*	20,000 Stanley Black & Decker, Inc.	3,244,000
	9,974,675		10,540,400
Equity Real Estate Investment Trusts 0.6%			
10,000 SBA Communications Corp.	3,184,800		

See Notes to Schedule of Investments

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(Unaudited) (cont'd)

NUMBER OF SHARES		VALUE	NUMBER OF SHARES		VALUE
Media 0.7%			6,097,460	State Street Navigator Securities	\$ 6,097,460 ^(c)
40,000	Nexstar Media Group, Inc. Class A	\$ 3,597,200		Lending Government Money	
Multiline Retail 0.6%				Market Portfolio, 0.09% ^(b)	
35,000	Ollie's Bargain Outlet Holdings, Inc.	3,057,250*	Total Short-Term Investments		7,703,500
Pharmaceuticals 2.0%			(Cost \$7,703,500)		
55,000	Catalent, Inc.	4,711,300*	Total Investments 100.8%		529,807,250
72,500	Horizon Therapeutics PLC	5,631,800*	(Cost \$353,213,336)		
		10,343,100	Liabilities Less Other Assets (0.8)%		(4,066,196)
Professional Services 2.7%			Net Assets 100.0%		\$ 525,741,054
150,000	Clarivate PLC	4,648,500*			
11,000	CoStar Group, Inc.	9,333,610*			
		13,982,110			
Road & Rail 1.1%					
32,500	Old Dominion Freight Line, Inc.	5,879,900			
Semiconductors & Semiconductor Equipment 7.8%					
60,000	Entegris, Inc.	4,460,400			
55,000	Inphi Corp.	6,173,750*			
35,000	KLA Corp.	6,780,900			
225,000	Marvell Technology Group Ltd.	8,932,500			
32,500	Monolithic Power Systems, Inc.	9,087,325			
70,000	Teradyne, Inc.	5,562,200			
		40,997,075			
Software 16.8%					
45,000	Avalara, Inc.	5,730,300*			
140,000	Cloudflare, Inc. Class A	5,748,400*			
25,000	Coupa Software, Inc.	6,856,000*			
50,000	CrowdStrike Holdings, Inc. Class A	6,866,000*			
45,000	DocuSign, Inc.	9,685,800*			
55,000	Everbridge, Inc.	6,915,150*			
42,500	Five9, Inc.	5,511,400*			
15,000	HubSpot, Inc.	4,383,450*			
42,500	Paylocity Holding Corp.	6,860,350*			
55,000	Q2 Holdings, Inc.	5,019,300*			
32,500	RingCentral, Inc. Class A	8,924,825*			
45,000	Splunk, Inc.	8,465,850*			
14,500	Trade Desk, Inc. Class A	7,522,310*			
		88,489,135			
Specialty Retail 5.9%					
25,000	Best Buy Co., Inc.	2,782,250			
37,500	Burlington Stores, Inc.	7,728,375*			
55,000	CarMax, Inc.	5,055,050*			
50,000	Dick's Sporting Goods, Inc.	2,894,000			
45,000	Five Below, Inc.	5,715,000*			
15,000	O'Reilly Automotive, Inc.	6,916,200*			
		31,090,875			
Textiles, Apparel & Luxury Goods 0.2%					
10,000	Columbia Sportswear Co.	869,800			
Trading Companies & Distributors 1.2%					
35,000	United Rentals, Inc.	6,107,500*			
Total Common Stocks					
(Cost \$345,509,836)		522,103,750			
Short-Term Investments 1.5%					
Investment Companies 1.5%					
1,606,040	State Street Institutional U.S. Government Money Market Fund Premier Class, 0.03% ^(b)	1,606,040			

- * Non-income producing security.
- (a) The security or a portion of this security is on loan at September 30, 2020. Total value of all such securities at September 30, 2020 amounted to \$6,028,442 for the Fund.
- (b) Represents 7-day effective yield as of September 30, 2020.
- (c) Represents investment of cash collateral received from securities lending.

Schedule of Investments Mid Cap Growth Portfolio[^]

(Unaudited) (cont'd)

The following is a summary, categorized by Level (see Notes to Schedule of Investments), of inputs used to value the Fund's investments as of September 30, 2020:

Asset Valuation Inputs	Level 1	Level 2	Level 3	Total
Investments:				
Common Stocks ^(a)	\$ 522,103,750	\$ —	\$ —	\$ 522,103,750
Short-Term Investments	—	7,703,500	—	7,703,500
Total Investments	\$ 522,103,750	\$ 7,703,500	\$ —	\$ 529,807,250

^(a) The Schedule of Investments provides information on the industry categorization for the portfolio.

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