

Schedule of Investments Sustainable Equity Portfolio[^]

(Unaudited) March 31, 2021

NUMBER OF SHARES	VALUE	NUMBER OF SHARES	VALUE
Common Stocks 97.9%		Media 6.0%	
Auto Components 2.7%		516,753 Comcast Corp. Class A	\$ 27,961,505
138,802 Aptiv PLC	\$ 19,140,796*	344,486 Discovery, Inc. Class A	14,971,361*
Banks 3.7%			42,932,866
172,555 JPMorgan Chase & Co.	26,268,048	Multi-Utilities 1.5%	
Biotechnology 1.8%		896,057 National Grid PLC	10,673,022
27,602 Regeneron Pharmaceuticals, Inc.	13,059,610*	Personal Products 2.6%	
Capital Markets 2.7%		329,668 Unilever PLC ADR	18,405,364
169,396 Intercontinental Exchange, Inc.	18,918,145	Pharmaceuticals 2.6%	
Communications Equipment 2.0%		57,988 Roche Holding AG	18,740,342
47,584 Arista Networks, Inc.	14,365,134*	Road & Rail 2.1%	
Electric Utilities 0.8%		152,454 CSX Corp.	14,699,615
63,856 Eversource Energy	5,529,291	Semiconductors & Semiconductor Equipment 4.8%	
Electrical Equipment 1.8%		182,048 Texas Instruments, Inc.	34,405,252
63,397 Vestas Wind Systems A/S	13,012,713	Software 7.9%	
Electronic Equipment, Instruments & Components 3.0%		18,284 ANSYS, Inc.	6,208,515*
43,400 Zebra Technologies Corp. Class A	21,056,812*	35,519 Intuit, Inc.	13,605,908
Health Care Equipment & Supplies 7.0%		153,713 Microsoft Corp.	36,240,914
81,973 Becton, Dickinson & Co.	19,931,735		56,055,337
66,662 Danaher Corp.	15,004,283	Specialty Retail 3.0%	
126,166 Medtronic PLC	14,903,990	116,579 Advance Auto Parts, Inc.	21,391,081
	49,840,008	Trading Companies & Distributors 6.4%	
Health Care Providers & Services 5.5%		78,977 United Rentals, Inc.	26,007,916*
135,659 AmerisourceBergen Corp.	16,017,258	49,497 W.W. Grainger, Inc.	19,844,832
97,395 Cigna Corp.	23,544,267		45,852,748
	39,561,525	Total Common Stocks	
Hotels, Restaurants & Leisure 4.8%		(Cost \$408,421,411)	698,254,331
3,401 Booking Holdings, Inc.	7,923,786*	Short-Term Investments 2.1%	
767,798 Compass Group PLC	15,469,768*	PRINCIPAL	
101,004 Starbucks Corp.	11,036,707	AMOUNT	
	34,430,261	Certificates of Deposit 0.0%^(a)	
Household Products 2.4%		\$ 100,000 Self Help Credit Union, 0.25%, due	100,000
213,704 Colgate-Palmolive Co.	16,846,286	4/29/2021	
Insurance 2.2%		100,000 Self Help Federal Credit Union,	100,000
162,615 Progressive Corp.	15,547,620	0.10%, due 6/11/2021	
Interactive Media & Services 4.2%			200,000
14,595 Alphabet, Inc. Class A	30,102,479*	NUMBER OF	
IT Services 10.9%		SHARES	
39,720 Accenture PLC Class A	10,972,650	Investment Companies 2.1%	
262,338 Cognizant Technology Solutions	20,493,845	14,578,039 State Street Institutional Treasury	14,578,039
Corp. Class A		Money Market Fund Premier	
104,050 Fiserv, Inc.	12,386,112*	Class, 0.01% ^(b)	
166,186 GoDaddy, Inc. Class A	12,899,357*	Total Short-Term Investments	14,778,039
58,683 MasterCard, Inc. Class A	20,894,082	(Cost \$14,778,039)	
	77,646,046	Total Investments 100.0%	713,032,370
Machinery 3.8%		(Cost \$423,199,450)	
102,185 Otis Worldwide Corp.	6,994,564	Liabilities Less Other Assets (0.0)% ^(a)	(314,188)
102,272 Stanley Black & Decker, Inc.	20,420,650		
	27,415,214	Net Assets 100.0%	\$ 712,718,182
Materials 1.7%			
16,746 Sherwin-Williams Co.	12,358,716		

* Non-income producing security.

See Notes to Schedule of Investments

Schedule of Investments Sustainable Equity Portfolio[^]

(Unaudited) (cont'd)

- (a) Represents less than 0.05% of net assets of the Fund.
- (b) Represents 7-day effective yield as of March 31, 2021.

Schedule of Investments Sustainable Equity Portfolio[^]

(Unaudited) (cont'd)

POSITIONS BY COUNTRY

Country	Investments at Value	Percentage of Net Assets
United States	\$ 621,953,122	87.3%
United Kingdom	44,548,154	6.2%
Switzerland	18,740,342	2.6%
Denmark	13,012,713	1.8%
Short-Term Investments and Other Liabilities-Net	14,463,851	2.1%
	\$ 712,718,182	100.0%

Schedule of Investments Sustainable Equity 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 March 31, 2021:

Asset Valuation Inputs	Level 1	Level 2	Level 3	Total
Investments:				
Common Stocks ^(a)	\$ 698,254,331	\$ —	—	\$ 698,254,331
Short-Term Investments	—	14,778,039	—	14,778,039
Total Investments	\$ 698,254,331	\$ 14,778,039	\$ —	\$ 713,032,370

^(a) The Schedule of Investments provides information on the industry categorization as well as a Positions by Country summary.

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