

SCHEDULE OF INVESTMENTS**COMMON STOCK — 96.6%**

	Shares	Value
AUSTRALIA — 0.1%		
Rio Tinto	16,660	\$1,323,697
BRAZIL — 0.5%		
Banco do Brasil	179,800	1,109,274
Marfrig Global Foods	114,000	484,554
MercadoLibre *	847	958,855
Petroleo Brasileiro ADR, CI A	225,970	2,743,276
SLC Agricola	51,260	443,481
Vibra Energia	134,400	579,363
		<u>6,318,803</u>
CANADA — 4.3%		
Air Canada *	450,400	8,095,726
Alimentation Couche-Tard	86,690	3,494,729
Canadian National Railway	43,161	5,257,850
Canadian Pacific Railway	282,373	20,166,060
Gildan Activewear	56,000	2,228,023
Northland Power	46,700	1,351,649
Shopify, CI A *	13,538	13,056,010
TFI International	13,000	1,250,629
		<u>54,900,676</u>
CHINA — 6.4%		
360 DigiTech ADR	37,779	747,646
Alibaba Group Holding ADR *	22,938	2,885,371
Anhui Conch Cement, CI H	397,141	2,107,903
Bank of China, CI H	3,962,000	1,545,884
Beijing New Building Materials, CI A	174,400	898,401
Bosideng International Holdings ..	2,436,000	1,194,829
China Construction Bank, CI H	6,077,921	4,658,575
China Everbright Environment Group	718,000	534,245
China Life Insurance, CI H	291,000	511,409
China Lumena New Materials *(A). ..	15,350	—
China Petroleum & Chemical ADR .	33,287	1,734,253
China Railway Group, CI H	1,240,000	766,278
CITIC	868,000	978,108
Contemporary Amperex Technology, CI A	9,600	916,846
COSCO SHIPPING Holdings, CI H *	1,257,200	2,316,354
Dongfeng Motor Group, CI H	974,000	861,715
East Money Information, CI A	165,600	831,040
Ganfeng Lithium, CI H	47,400	758,151

COMMON STOCK — continued

	Shares	Value
CHINA — continued		
Guangzhou Tinci Materials Technology, CI A	26,296	\$398,609
Haier Smart Home, CI H	650,400	2,615,950
Industrial & Commercial Bank of China, CI H	2,734,000	1,659,140
JD.com, CI A *	11,828	434,508
JD.com ADR *	25,397	1,901,727
Jiangxi Copper, CI H	452,000	739,487
Lenovo Group	934,000	1,012,789
Li Ning	1,408,872	13,776,229
NARI Technology, CI A	136,500	760,226
NetEase ADR	5,418	560,004
PetroChina, CI H	3,146,000	1,574,673
PICC Property & Casualty, CI H ...	1,330,000	1,242,148
Pinduoduo ADR *	7,488	448,082
Pop Mart International Group	148,600	741,928
Power Construction Corp of China, CI A	415,300	568,431
Shanghai Friendess Electronic Technology, CI A	16,877	841,282
Shenzhou International Group Holdings	468,100	8,684,943
Silergy	2,000	265,203
Sinopharm Group, CI H	320,400	718,100
Tencent Holdings	235,694	14,642,269
Tongwei, CI A	134,500	805,308
Want Want China Holdings	1,029,000	1,009,880
Wuxi Lead Intelligent Equipment, CI A	42,097	482,129
Zhejiang Expressway, CI H	634,000	545,935
		<u>80,675,988</u>
DENMARK — 1.8%		
Coloplast, CI B	14,168	2,051,301
DSV	77,358	15,656,193
GN Store Nord	24,425	1,474,230
Pandora	15,848	1,714,410
Royal Unibrew	9,357	1,071,692
Vestas Wind Systems	53,807	1,447,087
		<u>23,414,913</u>
FINLAND — 0.2%		
Neste	44,179	1,977,865
FRANCE — 9.8%		
Alstom	265,120	8,605,898
AXA	329,075	10,373,123
Capgemini	19,823	4,434,699
Cie de Saint-Gobain	56,356	3,803,778

COMMON STOCK — continued			COMMON STOCK — continued		
	Shares	Value		Shares	Value
FRANCE — continued			INDONESIA — continued		
Danone	149,031	\$9,259,401	Bank Rakyat Indonesia Persero ..	12,320,800	\$3,511,043
Dassault Systemes	55,627	2,666,454			5,310,679
Hermes International	2,813	4,206,753	IRELAND — 2.7%		
Ipsen	8,513	827,532	CRH	83,817	4,215,674
Kering	4,769	3,547,066	ICON *	71,152	18,906,509
L'Oreal	13,290	5,644,796	Kingspan Group	27,483	2,650,154
LVMH Moet Hennessy Louis			Ryanair Holdings ADR *	75,771	8,457,559
Vuitton	34,608	28,355,721			34,229,896
Pernod Ricard	58,896	12,533,574	ISRAEL — 0.1%		
Teleperformance	7,268	2,728,200	Nice ADR *	5,291	1,354,813
TotalEnergies	291,539	16,526,839	ITALY — 4.3%		
Valeo	154,197	4,301,174	Amplifon	47,150	2,001,046
Vinci	59,008	6,456,348	DiaSorin	13,790	2,127,531
		124,271,356	Enel	1,777,059	13,581,500
GERMANY — 4.5%			Ferrari	73,095	16,870,563
BASF	171,257	13,060,862	Intesa Sanpaolo	662,595	1,959,838
Bayerische Motoren Werke	17,716	1,866,803	UniCredit	1,078,627	17,266,373
Carl Zeiss Meditec	18,408	2,948,734			53,806,851
CompuGroup Medical & KgaA	19,138	1,267,571	JAPAN — 8.9%		
Deutsche Post	34,948	2,095,170	Advantest	19,400	1,664,261
Deutsche Telekom	100,029	1,879,979	Daifuku	22,500	1,567,190
GEA Group	47,891	2,253,100	Ebara	48,600	2,386,470
Puma	17,903	1,906,580	FANUC	84,800	16,842,272
RWE	244,710	10,263,070	GMO Payment Gateway	10,800	941,534
SAP	114,129	14,241,341	Harmonic Drive Systems	22,900	905,044
Siemens	31,163	4,931,875	Hoya	42,100	5,479,398
		56,715,085	ITOCHU	82,300	2,643,989
GREECE — 0.0%			Keyence	30,310	15,568,594
FF Group *,(B).....	8,921	4,800	Lasertec	50,300	11,339,138
HONG KONG — 1.8%			M3	39,500	1,515,832
AIA Group	1,820,935	19,033,368	Miura	22,000	651,583
Techtronic Industries	191,500	3,174,424	Murata Manufacturing	157,200	11,850,629
WH Group	998,034	667,524	Nintendo	11,300	5,534,443
		22,875,316	Nomura Research Institute	48,200	1,687,563
INDIA — 2.5%			Obic	9,600	1,589,798
HDFC Bank ADR	63,469	4,355,878	Omron	23,200	1,702,966
ICICI Bank ADR	477,687	10,380,139	Seven & i Holdings	52,100	2,539,022
Infosys ADR	395,009	9,310,362	Shimano	12,300	2,754,305
Tata Motors ADR *.....	110,550	3,732,168	Shin-Etsu Chemical	20,900	3,507,974
Wipro ADR	381,531	2,933,973	SoftBank Group	37,500	1,662,611
WNS Holdings ADR *	9,263	779,574	Sony Group	71,600	8,088,861
		31,492,094	Sumitomo Mitsui Financial Group	174,200	6,251,806
INDONESIA — 0.4%			Sundrug	36,000	907,940
Bank Central Asia	3,382,900	1,799,636	Toyota Industries	47,600	3,730,973
					113,314,196

COMMON STOCK — continued

	Shares	Value
LUXEMBOURG — 0.2%		
ArcelorMittal	84,368	\$2,501,188
MEXICO — 0.7%		
America Movil ADR, CI L	62,679	1,182,126
Arca Continental	89,300	526,484
Cemex ADR *	109,108	667,741
Grupo Financiero Banorte, CI O ...	350,618	2,215,538
Grupo Mexico	254,400	1,092,926
Wal-Mart de Mexico	1,091,466	3,698,478
		<u>9,383,293</u>
NETHERLANDS — 5.3%		
Adyen *	4,567	9,249,071
Akzo Nobel	74,689	7,705,480
ASM International	9,015	3,093,596
ASML Holding, CI G	19,877	13,460,704
ASML Holding	18,699	12,626,741
BE Semiconductor Industries	18,372	1,541,728
Heineken	18,139	1,942,454
ING Groep	247,587	3,659,983
Koninklijke DSM	12,617	2,365,109
Shell	458,715	11,605,943
		<u>67,250,809</u>
NEW ZEALAND — 0.1%		
Fisher & Paykel Healthcare	78,823	1,440,787
NORWAY — 0.1%		
Nordic Semiconductor *	50,551	1,495,735
POLAND — 0.2%		
Dino Polska *	23,974	1,842,913
KGHM Polska Miedz	15,867	545,713
		<u>2,388,626</u>
RUSSIA — 0.7%		
Gazprom PJSC ADR	298,613	2,583,655
LUKOIL PJSC ADR	27,805	2,469,461
Sberbank of Russia PJSC ADR	127,770	1,795,468
TCS Group Holding GDR	28,842	2,070,352
		<u>8,918,936</u>
SINGAPORE — 0.3%		
DBS Group Holdings	128,800	3,381,736
SOUTH AFRICA — 0.4%		
Absa Group	101,312	1,117,627
Anglo American	27,688	1,205,815
Sasol *	27,123	607,930

COMMON STOCK — continued

	Shares	Value
SOUTH AFRICA — continued		
Sibanye Stillwater	511,878	\$1,903,200
		<u>4,834,572</u>
SOUTH KOREA — 2.5%		
AfreecaTV	4,335	559,246
DB Insurance	5,217	260,584
DL E&C	4,087	399,535
Hana Financial Group	44,977	1,691,005
Hyosung TNC	1,666	591,598
Hyundai Marine & Fire Insurance	12,717	270,722
KB Financial Group ADR	41,725	2,077,905
Kia	70,730	4,949,458
LG	12,829	791,166
LG Electronics	9,969	1,091,386
POSCO ADR	24,482	1,384,212
Samsung Electro-Mechanics	5,134	786,042
Samsung Electronics GDR	5,778	8,978,185
Samsung Electronics	122,077	7,593,040
Youngone	7,085	274,702
		<u>31,698,786</u>
SPAIN — 3.8%		
Aena SME *	52,778	8,522,134
Amadeus IT Group	346,755	23,753,376
Banco Bilbao Vizcaya Argentaria .	615,590	3,924,416
CaixaBank	3,034,706	9,752,149
Iberdrola	160,897	1,841,647
		<u>47,793,722</u>
SWEDEN — 3.6%		
AAK	63,539	1,186,343
Atlas Copco, CI A	252,402	14,788,516
Evolution	111,950	13,792,435
Getinge, CI B	97,632	3,801,612
Kinnevik, CI B *	34,276	1,017,317
Nibe Industrier, CI B	229,839	2,169,590
Swedbank	257,126	5,024,028
Thule Group	27,518	1,322,082
Volvo, CI B	99,842	2,243,787
		<u>45,345,710</u>
SWITZERLAND — 6.6%		
Alcon	212,075	16,258,521
Credit Suisse Group	829,996	7,825,422
Geberit	3,255	2,203,882
Logitech International	36,877	3,062,067
Nestle	163,066	20,945,720
Partners Group Holding	1,725	2,386,738
Sika	44,245	15,392,495

COMMON STOCK — continued

	Shares	Value
SWITZERLAND — continued		
Straumann Holding	1,255	\$2,068,672
Tecan Group	5,417	2,623,936
Zurich Insurance Group	21,663	10,306,062
		<u>83,073,515</u>

TAIWAN — 5.3%

Asustek Computer	40,000	521,380
ChipMOS Technologies	161,000	272,340
Formosa Plastics	210,000	799,288
Fubon Financial Holding	811,000	2,227,855
Hon Hai Precision Industry	608,000	2,235,218
King Yuan Electronics	163,000	267,283
Lite-On Technology	280,000	645,488
MediaTek	158,000	6,207,195
Powertech Technology	312,000	1,105,959
Realtek Semiconductor	44,000	845,780
Sino-American Silicon Products	136,000	1,056,489
Taiwan Semiconductor Manufacturing ADR	383,051	46,973,544
Unimicron Technology	53,000	392,088
United Microelectronics ADR	172,099	1,691,733
Yang Ming Marine Transport *	147,000	536,550
Yuanta Financial Holding	1,494,000	1,367,061
		<u>67,145,251</u>

THAILAND — 0.4%

Home Product Center	1,902,500	811,001
Kasikornbank	399,700	1,806,653
Krung Thai Bank	697,600	295,054
PTT	1,620,600	1,907,606
Tisco Financial Group	180,700	538,118
		<u>5,358,432</u>

UNITED ARAB EMIRATES — 0.1%

Abu Dhabi Commercial Bank PJSC (B)	643,747	1,575,157
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UNITED KINGDOM — 9.8%

3i Group	213,418	3,958,238
Ashtead Group	38,241	2,716,939
Balfour Beatty	407,519	1,397,013
Barclays	2,494,702	6,634,270
BP	3,198,961	16,505,509
Compass Group	391,477	8,866,836
Dechra Pharmaceuticals	29,442	1,641,304
Experian	361,939	14,971,776
Halma	47,506	1,605,617
Howden Joinery Group	197,700	2,177,016
Intermediate Capital Group	64,729	1,664,778

COMMON STOCK — continued

	Shares	Value
UNITED KINGDOM — continued		
JD Sports Fashion	1,205,247	\$3,082,474
Lloyds Banking Group	2,450,108	1,689,804
Next	19,790	2,005,573
Persimmon	39,633	1,279,037
Prudential	610,190	10,248,531
RELX	191,765	5,868,061
SSP Group	2,635,352	9,702,778
St. James's Place	40,845	839,012
Tate & Lyle	976,348	9,296,452
Taylor Wimpey	873,595	1,790,322
Unilever	210,796	10,751,136
WH Smith	249,753	5,612,491
		<u>124,304,967</u>

UNITED STATES — 8.2%

Accenture, CI A	37,061	13,104,028
Aon, CI A	32,385	8,952,509
Atlassian, CI A *	22,735	7,373,870
BRP	14,200	1,179,611
EPAM Systems *	17,250	8,213,415
Ferguson	20,815	3,261,205
Globant *	4,648	1,186,077
JBS	334,800	2,221,912
Lululemon Athletica *	38,485	12,844,754
Mettler-Toledo International *	9,152	13,477,967
ResMed	68,871	15,743,910
Schneider Electric	25,417	4,290,997
STERIS	50,749	11,388,076
		<u>103,238,331</u>
Total Common Stock (Cost \$959,190,512)		1,223,116,581

PREFERRED STOCK — 0.7%

	Shares	Value
GERMANY — 0.7%		
Volkswagen	43,784	\$9,114,700
SOUTH KOREA — 0.0%		
LG Chemical	3,331	842,474
Total Preferred Stock (Cost \$10,272,781)		9,957,174

MUTUAL FUND — 0.1%

	Shares	Value
iShares MSCI Saudi Arabia ETF....	25,994	\$1,183,507
Total Mutual Funds (Cost \$1,130,287)		<u>1,183,507</u>

RIGHTS — 0.0%

	Number of Rights	Value
China Lumena, Expires 11/23/21 ..	15,350	\$ —
Total Rights		
(Cost \$61,194)		—

SHORT-TERM INVESTMENT — 4.2%

	Face Amount	Value
Brown Brothers Harriman, 0.000% (a)	52,763,997	\$52,763,997
Total Short-Term Investments		
(Cost \$52,763,997)		52,763,997
Total Investments in Securities— 101.6%		
(Cost \$1,023,418,771).....		<u>\$1,287,021,259</u>

Percentages are based on Nest Assets of \$1,266,218,935

* Non-income producing security.

(a) The rate reported is the 7-day effective yield as of January, 31, 2022.

ADR — American Depositary Receipt

CI — Class

ETF — Exchange-Traded Fund

GDR — Global Depositary Receipt

L.P. — Limited Partnership

MSCI — Morgan Stanley Capital International

PJSC — Public Joint-Stock Company

The following is a list of the inputs used as of January 31, 2022, in valuing the Fund's investments carried at market value:

Investments in Securities	Level 1	Level 2	Level 3 ⁽¹⁾	Total
Common Stock				
Australia	\$ —	\$ 1,323,697	\$ —	\$ 1,323,697
Brazil	6,318,803	—	—	6,318,803
Canada	54,900,676	—	—	54,900,676
China	8,277,083	72,398,905	—	80,675,988
Denmark	—	23,414,913	—	23,414,913
Finland	—	1,977,865	—	1,977,865
France	—	124,271,356	—	124,271,356
Germany	—	56,715,085	—	56,715,085
Greece	4,800	—	—	4,800
Hong Kong	—	22,875,316	—	22,875,316
India	31,492,094	—	—	31,492,094
Indonesia	—	5,310,679	—	5,310,679
Ireland	27,364,068	6,865,828	—	34,229,896
Israel	1,354,813	—	—	1,354,813
Italy	—	53,806,851	—	53,806,851
Japan	—	113,314,196	—	113,314,196
Luxembourg	—	2,501,188	—	2,501,188
Mexico	9,383,293	—	—	9,383,293
Netherlands	25,066,647	42,184,162	—	67,250,809
New Zealand	—	1,440,787	—	1,440,787
Norway	—	1,495,735	—	1,495,735
Poland	—	2,388,626	—	2,388,626
Russia	4,276,175	4,642,761	—	8,918,936
Singapore	—	3,381,736	—	3,381,736
South Africa	—	4,834,572	—	4,834,572
South Korea	3,462,117	28,236,669	—	31,698,786
Spain	—	47,793,722	—	47,793,722
Sweden	—	45,345,710	—	45,345,710
Switzerland	—	83,073,515	—	83,073,515
Taiwan	48,665,277	18,479,974	—	67,145,251
Thailand	—	5,358,432	—	5,358,432
United Arab Emirates	—	1,575,157	—	1,575,157
United Kingdom	—	124,304,967	—	124,304,967
United States	95,686,129	7,552,202	—	103,238,331
Total Common Stock	316,251,975	906,864,606	—	1,223,116,581
Short-Term Investment	52,763,997	—	—	52,763,997
Preferred Stock				
Germany	—	9,114,700	—	9,114,700
South Korea	—	842,474	—	842,474
Total Preferred Stock				
Stock	—	9,957,174	—	9,957,174
Mutual Fund	1,183,507	—	—	1,183,507
Rights	—	—	—	—
Total Investments in Securities	<u>\$ 370,199,479</u>	<u>\$ 916,821,780</u>	<u>\$ —</u>	<u>\$ 1,287,021,259</u>

(1) A reconciliation of Level 3 investments and disclosures of significant unobservable inputs are presented when the Fund has a significant amount of Level 3 investments at the beginning and/or end of the year in relation to Net Assets. Management has concluded that Level 3 investments are not material in relation to Net Assets.

For the period ended January 31, 2022, there were no transfers in or out of Level 3.

Amounts designated as "—" are \$0 or have been rounded to \$0.

For information on the Fund's policy regarding valuation of investments, fair value hierarchy levels and other significant accounting policies, please refer to the Fund's most recent financial statements.