

SCHEDULE OF INVESTMENTS**COMMON STOCK — 99.7%**

	Shares	Value
COMMUNICATIONS SERVICES — 9.0%		
Activision Blizzard	62,515	\$ 5,798,892
Alphabet, CIA *	520,018	69,016,789
Alphabet, C I C *	447,949	59,626,491
AT&T	660,121	9,584,957
Charter Communications, CIA * ..	9,079	3,678,720
Comcast, CIA	363,505	16,452,236
Electronic Arts	22,765	3,104,008
Fox	23,486	785,607
Fox	11,942	375,098
Interpublic Group of	33,779	1,156,255
Match Group *	24,304	1,130,379
Meta Platforms, CIA *	193,303	61,586,336
Netflix *	38,845	17,051,790
News	10,237	205,866
News	33,332	660,640
Omnicom Group	17,390	1,471,542
Paramount Global, C I B (A)	44,280	709,808
Take-Two Interactive Software * ..	13,855	2,118,984
T-Mobile US *	67,426	9,289,280
Verizon Communications	575,995	19,629,909
Walt Disney *	159,695	14,195,289
Warner Bros Discovery *	193,727	2,532,012
		<u>300,160,888</u>
CONSUMER DISCRETIONARY — 10.4%		
Advance Auto Parts	5,189	386,010
Amazon.com *	780,656	104,358,094
Aptiv *	23,637	2,588,015
AutoZone *	1,608	3,990,606
Bath & Body Works	20,027	742,201
Best Buy	16,995	1,411,435
Booking Holdings *	3,227	9,586,772
BorgWarner	20,442	950,553
CarMax *	13,861	1,145,057
Carnival *	87,722	1,652,682
Chipotle Mexican Grill, CIA *	2,411	4,731,057
Darden Restaurants	10,567	1,784,978
Domino's Pizza	3,088	1,225,133
DR Horton	27,121	3,444,909
eBay	46,775	2,081,955
Etsy *	10,807	1,098,532
Expedia Group *	12,461	1,526,846
Ford Motor	343,417	4,536,539
Garmin	13,372	1,415,961
General Motors	121,516	4,662,569

COMMON STOCK — continued

	Shares	Value
CONSUMER DISCRETIONARY — continued		
Genuine Parts	12,279	\$ 1,912,086
Hasbro	11,385	735,016
Hilton Worldwide Holdings	23,124	3,595,551
Home Depot	88,523	29,552,518
Lennar, CIA	22,175	2,812,455
LKQ	22,220	1,217,434
Lowe's	52,111	12,208,044
Marriott International, CIA	22,532	4,547,183
McDonald's	66,077	19,373,776
Mohawk Industries *	4,619	491,184
NIKE, C I B	107,663	11,884,919
Norwegian Cruise Line Holdings *	37,071	818,157
NVR *	267	1,683,819
O'Reilly Automotive *	5,320	4,925,203
Pool	3,412	1,312,733
PulteGroup	19,461	1,642,314
Ralph Lauren, CIA	3,591	471,606
Ross Stores	29,889	3,426,475
Starbucks	100,225	10,179,853
Tapestry	20,210	872,061
Tesla *	235,415	62,957,033
TJX	100,598	8,704,745
Tractor Supply	9,574	2,144,480
Ulta Beauty *	4,377	1,946,890
VF	28,870	571,915
Whirlpool	4,785	690,284
Yum! Brands	24,475	3,369,473
		<u>347,367,111</u>
CONSUMER STAPLES — 7.2%		
Archer-Daniels-Midland	50,549	4,294,643
Brown-Forman, C I B	15,973	1,127,694
Bunge	13,200	1,434,444
Campbell Soup	17,487	801,254
Clorox	10,803	1,636,438
Coca-Cola	476,528	29,511,379
Colgate-Palmolive	72,460	5,525,800
Conagra Brands	41,710	1,368,505
Constellation Brands, CIA	14,090	3,843,752
Costco Wholesale	45,474	25,495,908
Dollar General	19,146	3,232,993
Dollar Tree *	18,169	2,804,022
Estee Lauder, CIA	20,261	3,646,980
General Mills	51,360	3,838,646
Hershey	12,870	2,976,960

COMMON STOCK — continued

	Shares	Value
CONSUMER STAPLES— continued		
Hormel Foods	25,317	\$ 1,034,959
J M Smucker	9,318	1,403,757
Kellogg	22,494	1,504,624
Keurig Dr Pepper	94,700	3,220,747
Kimberly-Clark	29,481	3,805,997
Kraft Heinz	110,856	4,010,770
Kroger	57,042	2,774,523
Lamb Weston Holdings	12,732	1,319,417
McCormick	21,961	1,965,070
Molson Coors Beverage, CI B	16,428	1,146,182
Mondelez International, CI A	129,828	9,624,150
Monster Beverage *	66,808	3,840,792
PepsiCo	160,267	30,043,652
Procter & Gamble	244,295	38,183,308
Sysco	44,318	3,381,907
Target	40,332	5,504,108
Tyson Foods, CIA	42,177	2,350,102
Walgreens Boots Alliance	62,537	1,874,234
Walmart	208,889	33,392,995
		<u>241,920,712</u>
ENERGY — 4.5%		
APA	26,952	1,091,287
Baker Hughes, CI A	88,431	3,164,946
Chevron	169,874	27,801,579
ConocoPhillips	105,738	12,447,477
Coterra Energy	66,139	1,821,468
Devon Energy	56,080	3,028,320
Diamondback Energy	15,824	2,331,192
EOG Resources	51,106	6,773,078
Equities	31,600	1,332,888
Exxon Mobil	409,430	43,907,273
Halliburton	78,813	3,080,012
Hess	24,148	3,663,976
Kinder Morgan	172,314	3,051,681
Marathon Oil	53,941	1,417,030
Marathon Petroleum	37,075	4,931,717
Occidental Petroleum	62,787	3,963,743
ONEOK	39,096	2,620,996
Phillips 66	40,146	4,478,286
Pioneer Natural Resources	20,424	4,609,084
Schlumberger	124,542	7,265,780
Targa Resources	19,800	1,623,402
Valero Energy	31,590	4,072,267
Williams	106,447	3,667,099
		<u>152,144,581</u>

COMMON STOCK — continued

	Shares	Value
FINANCIALS — 12.7%		
Aflac	48,044	\$ 3,475,503
Allstate	22,969	2,588,147
American Express	51,957	8,774,498
American International Group ..	63,226	3,811,263
Ameriprise Financial	9,103	3,171,940
Aon, CIA	17,848	5,684,588
Arch Capital Group *	32,500	2,524,925
Arthur J Gallagher	18,717	4,020,411
Assurant	4,645	624,799
Bank of America	605,869	19,387,808
Bank of New York Mellon	62,795	2,848,381
Berkshire Hathaway, CIB *	157,083	55,286,933
BlackRock, CIA	13,087	9,669,330
Brown & Brown	20,600	1,451,270
Capital One Financial	33,363	3,904,138
Cboe Global Markets	9,225	1,288,548
Charles Schwab	129,849	8,583,019
Chubb	36,192	7,398,007
Cincinnati Financial	13,765	1,480,839
Citigroup	170,081	8,106,060
Citizens Financial Group	42,249	1,362,953
CME Group, CIA	31,433	6,253,910
Comerica	11,457	618,220
Discover Financial Services	22,190	2,342,155
Everest Group	3,747	1,350,831
Eversource Energy	44,069	3,187,511
FactSet Research Systems	3,348	1,456,514
Fidelity National Information Services	51,727	3,123,276
Fifth Third Bancorp	59,526	1,732,207
Fiserv *	53,942	6,808,020
FleetCor Technologies *	6,452	1,605,967
Franklin Resources	24,960	729,830
Global Payments	22,861	2,520,425
Globe Life	7,765	871,000
Goldman Sachs Group	29,050	10,338,024
Hartford Financial Services Group	27,149	1,951,470
Huntington Bancshares	126,151	1,544,088
Intercontinental Exchange	48,923	5,616,360
Invesco	39,986	671,765
Jack Henry & Associates	6,368	1,067,086
JPMorgan Chase	255,356	40,336,034
KeyCorp	81,767	1,006,552
Lincoln National	13,453	377,222
Loews	16,543	1,036,419

COMMON STOCK—continued

	Shares	Value
FINANCIALS—continued		
M&T Bank	14,494	\$ 2,027,131
MarketAxess Holdings	3,292	886,272
Marsh & McLennan	43,230	8,145,397
Mastercard, CIA	73,118	28,828,965
MetLife	56,229	3,540,740
Moody's	13,790	4,864,422
Morgan Stanley	113,815	10,420,901
MSCI, CIA	6,996	3,834,368
Nasdaq	29,617	1,495,362
Northern Trust	18,236	1,461,068
PayPal Holdings*	97,499	7,392,374
PNC Financial Services Group ...	34,875	4,774,039
Principal Financial Group	19,739	1,576,554
Progressive	51,151	6,444,003
Prudential Financial	31,882	3,076,294
Raymond James Financial	16,666	1,834,427
Regions Financial	81,980	1,669,933
S&P Global	28,661	11,307,051
State Street	29,176	2,113,509
Synchrony Financial	37,461	1,293,903
T Rowe Price Group	19,624	2,418,854
Travelers	20,183	3,483,788
Truist Financial	116,434	3,867,937
US Bancorp	121,938	4,838,500
Visa, CIA	141,404	33,615,973
W R Berkley	17,545	1,082,351
Wells Fargo	327,835	15,132,864
Willis Towers Watson	9,299	1,965,158
Zions Bancorp (A)	12,909	493,769
		<u>425,874,153</u>

HEALTH CARE—11.0%

Align Technology*	6,982	2,638,428
AmerisourceBergen, CIA	45,696	8,540,582
Baxter International	79,200	3,582,216
Boston Scientific*	293,645	15,225,493
Cardinal Health	52,979	4,845,989
Cigna Group	59,788	17,643,439
CVS Health	262,499	19,606,050
DaVita*	18,274	1,863,765
DENTSPLY SIRONA	22,840	948,317
Dexcom*	33,873	4,219,221
Edwards Lifesciences*	116,334	9,547,531
Elevance Health	47,456	22,381,673
GE HealthCare Technologies ...	34,200	2,667,600
Gilead Sciences	355,900	27,098,226

COMMON STOCK—continued

	Shares	Value
HEALTH CARE—continued		
Henry Schein*	41,750	\$ 3,289,483
Hologic*	78,951	6,270,289
Humana	26,379	12,050,719
IDEXX Laboratories*	10,817	6,000,514
Incyte*	175,258	11,167,440
Insulet*	12,067	3,339,542
Intuitive Surgical*	38,718	12,560,119
IQVIA Holdings*	87,179	19,507,173
Laboratory Corp of America Holdings	28,202	6,033,254
McKesson	34,260	13,786,224
Medtronic	246,190	21,605,634
Mettler-Toledo International* ...	11,425	14,366,595
Molina Healthcare*	16,179	4,926,344
Quest Diagnostics	32,757	4,429,074
ResMed	29,209	6,494,621
STERIS	21,567	4,864,437
Stryker	61,342	17,384,936
Teleflex	13,355	3,354,375
Waters*	40,287	11,127,672
West Pharmaceutical Services ..	31,788	11,699,256
Zimmer Biomet Holdings	50,054	6,914,960
Zoetis, CIA	145,319	27,333,051
		<u>369,314,242</u>

INDUSTRIALS—7.8%

3M	121,964	13,598,986
A O Smith	10,856	788,471
Alaska Air Group*	11,223	545,775
Allegion	7,685	898,069
American Airlines Group*	57,076	956,023
AMETEK	29,149	4,623,031
Automatic Data Processing	38,435	9,503,438
Axon Enterprise*	6,133	1,140,309
Broadridge Financial Solutions ..	10,309	1,731,087
Carrier Global	88,986	5,299,116
Caterpillar	51,572	13,675,347
Ceridian HCM Holding*	13,570	960,892
CH Robinson Worldwide	10,172	1,019,031
Cintas	7,554	3,792,410
Copart*	37,496	3,314,272
CSX	177,682	5,920,364
Cummins	18,766	4,894,173
Deere	35,223	15,131,801
Delta Air Lines	56,194	2,599,534
Dover	12,221	1,783,899

COMMON STOCK — continued

	Shares	Value
INDUSTRIALS— continued		
Eaton	49,807	\$ 10,226,373
Emerson Electric	82,383	7,525,687
Equifax	10,717	2,187,125
Expeditors International of Washington	13,351	1,699,582
Fastenal	67,629	3,963,736
FedEx	20,207	5,454,880
Fortive	35,450	2,777,508
Generac Holdings*	5,435	835,360
General Electric	95,156	10,870,621
Howmet Aerospace	32,109	1,642,054
IDEX	6,604	1,491,249
Illinois Tool Works	34,568	9,102,446
Ingersoll Rand	35,343	2,306,838
JB Hunt Transport Services	7,246	1,477,749
Johnson Controls International .	69,524	4,835,394
Masco	19,691	1,194,850
Nordson	4,703	1,183,322
Norfolk Southern	19,892	4,646,572
Old Dominion Freight Line	7,857	3,295,933
Otis Worldwide	55,600	5,057,376
PACCAR	59,000	5,081,670
Parker-Hannifin	12,132	4,974,241
Paychex	28,036	3,517,677
Paycom Software	4,248	1,566,493
Pentair	14,388	999,966
Quanta Services	12,686	2,557,751
Republic Services, CIA	17,964	2,714,540
Robert Half	9,419	698,419
Rockwell Automation	10,038	3,375,679
Rollins	20,270	827,624
Snap-on	4,625	1,260,035
Southwest Airlines	51,971	1,775,329
Stanley Black & Decker	13,347	1,324,957
Trane Technologies	22,548	4,496,973
TransDigm Group	6,638	5,972,341
Union Pacific	57,476	13,335,582
United Airlines Holdings*	28,638	1,555,330
United Parcel Service, CIB	67,879	12,702,197
United Rentals	6,006	2,790,868
Verisk Analytics, CIA	12,652	2,896,549
Waste Management	38,767	6,349,647
Westinghouse Air Brake Technologies	17,440	2,065,594
WW Grainger	3,902	2,881,588

COMMON STOCK — continued

	Shares	Value
INDUSTRIALS— continued		
Xylem	20,908	\$ 2,357,377
		262,029,110
INFORMATION TECHNOLOGY — 29.0%		
Accenture, CIA	55,185	17,457,775
Adobe *	40,082	21,891,586
Advanced Micro Devices*	140,717	16,098,025
Akamai Technologies*	13,292	1,256,094
Amphenol, CIA	52,064	4,597,772
Analog Devices	52,638	10,502,860
ANSYS *	7,573	2,590,723
Apple	1,316,366	258,600,101
Applied Materials	73,848	11,194,618
Arista Networks*	21,820	3,384,064
Autodesk *	18,713	3,966,969
Broadcom	36,765	33,038,867
Cadence Design Systems *	23,828	5,575,990
CDW	11,778	2,203,311
Cisco Systems	357,950	18,627,718
Cognizant Technology Solutions, CIA	44,301	2,925,195
DXC Technology *	19,928	551,009
Enphase Energy *	11,975	1,818,164
EPAM Systems *	5,060	1,198,259
F5 *	5,284	836,140
Fair Isaac *	2,184	1,830,127
First Solar *	8,681	1,800,439
Fortinet *	56,915	4,423,434
Gartner *	6,907	2,442,246
Gen Digital	49,748	967,599
Hewlett Packard Enterprise	113,219	1,967,746
HP	75,723	2,485,986
Intel	410,266	14,675,215
International Business Machines	79,347	11,440,250
Intuit	24,515	12,544,326
Juniper Networks	28,099	781,152
Keysight Technologies*	15,566	2,507,371
KLA	11,989	6,161,747
Lam Research	11,739	8,434,354
Microchip Technology	47,828	4,492,962
Micron Technology	95,646	6,828,168
Microsoft	697,757	234,390,531
Monolithic Power Systems	3,937	2,202,712
Motorola Solutions	14,656	4,200,849
NetApp	18,715	1,459,957
NVIDIA	216,108	100,985,107

COMMON STOCK—continued

	Shares	Value
INFORMATION TECHNOLOGY—continued		
NXP Semiconductors	22,697	\$ 5,060,977
ON Semiconductor *	37,700	4,062,175
Oracle	134,472	15,764,153
Palo Alto Networks*	26,443	6,609,692
PTC *	9,308	1,357,200
Qorvo *	8,729	960,365
QUALCOMM	108,286	14,312,161
Roper Technologies	9,314	4,592,268
Salesforce *	85,549	19,249,380
Seagate Technology Holdings ..	16,813	1,067,626
ServiceNow *	17,803	10,379,149
Skyworks Solutions	13,907	1,590,544
SolarEdge Technologies *	4,924	1,188,949
Synopsys*	13,309	6,013,006
TE Connectivity	27,536	3,951,141
Teledyne Technologies*	4,111	1,580,803
Teradyne	13,548	1,530,111
Texas Instruments	104,699	18,845,820
Trimble *	21,600	1,162,080
Tyler Technologies *	3,664	1,453,252
VeriSign *	7,914	1,669,458
Western Digital *	27,947	1,189,424
Zebra Technologies, CIA *	4,494	1,383,972
		<u>970,311,224</u>
MATERIALS— 2.8%		
Air Products and Chemicals	19,738	6,026,604
Albemarle	10,253	2,176,507
Amcor	128,535	1,318,769
Avery Dennison	7,054	1,298,007
Ball	27,468	1,612,097
Celanese, CIA	8,746	1,096,661
CF Industries Holdings	17,004	1,395,688
Corteva	78,439	4,426,313
Dow	86,128	4,863,648
DuPont de Nemours	40,065	3,110,246
Eastman Chemical	10,437	893,198
Ecolab	24,337	4,457,078
FMC	10,926	1,051,409
Freeport-McMoRan	125,251	5,592,457
International Flavors & Fragrances	22,244	1,882,065
International Paper	46,330	1,670,660
Linde	53,184	20,777,393
LyondellBasell Industries, CIA ..	36,762	3,634,291
Martin Marietta Materials	5,415	2,417,581

COMMON STOCK—continued

	Shares	Value
MATERIALS—continued		
Mosaic	29,066	\$ 1,184,730
Newmont	69,415	2,979,292
Nucor	21,952	3,777,720
Packaging Corp of America	7,859	1,205,178
PPG Industries	20,571	2,960,167
Sealed Air	12,578	573,808
Sherwin-Williams	21,571	5,964,381
Steel Dynamics	14,032	1,495,531
Vulcan Materials	11,627	2,563,753
Westrock	22,341	743,732
		<u>93,148,964</u>
REAL ESTATE— 2.7%		
Alexandria Real Estate Equities ‡	13,758	1,729,105
American Tower ‡	53,709	10,221,360
AvalonBay Communities ‡	12,408	2,340,769
Boston Properties ‡	12,472	831,009
Camden Property Trust ‡	9,329	1,017,701
CBRE Group, CIA *	27,168	2,263,366
CoStar Group *	35,700	2,997,729
Crown Castle International ‡	37,895	4,103,650
Digital Realty Trust ‡	25,459	3,172,701
Equinix ‡	8,172	6,618,666
Equity Residential ‡	29,782	1,963,825
Essex Property Trust ‡	5,608	1,365,828
Extra Space Storage ‡	18,601	2,596,142
Federal Realty Investment Trust ‡	6,378	647,495
Host Hotels & Resorts ‡	62,191	1,144,314
Invitation Homes ‡	50,800	1,803,400
Iron Mountain ‡	25,460	1,563,244
Kimco Realty ‡	54,155	1,097,180
Mid-America Apartment Communities ‡	10,194	1,525,634
Prologis ‡	80,695	10,066,701
Public Storage ‡	13,827	3,895,757
Realty Income ‡	263,430	16,061,327
Regency Centers ‡	13,487	883,803
SBA Communications, CIA ‡	9,467	2,072,800
Simon Property Group ‡	28,573	3,560,196
UDR ‡	27,083	1,107,153
Welltower ‡	43,412	3,566,296
Weyerhaeuser ‡	63,969	2,178,784
		<u>92,395,935</u>
UTILITIES— 2.6%		
Alliant Energy	22,000	1,182,280

COMMON STOCK — continued

	Shares	Value
UTILITIES— continued		
American Water Works	17,008	\$ 2,507,489
Atmos Energy	12,626	1,536,710
CenterPoint Energy	55,186	1,660,547
CMS Energy	25,437	1,553,438
Consolidated Edison	60,985	5,785,037
Constellation Energy	28,304	2,735,614
Dominion Energy	128,527	6,882,621
Edison International	33,487	2,409,725
Entergy	20,415	2,096,621
Exelon	163,213	6,832,096
FirstEnergy	47,557	1,873,270
NextEra Energy	279,228	20,467,412
NRG Energy	20,078	762,763
PG&E *	141,300	2,488,293
Pinnacle West Capital	9,904	820,249
Public Service Enterprise Group .	82,146	5,185,056
Sempra	46,807	6,975,179
Southern	170,743	12,351,549
		<u>86,105,949</u>
Total Common Stock		
(Cost \$1,929,957,530)		3,340,772,869

RIGHTS — 0.0%

	Number Of Rights	Value
Abiomed * (B)(C)	5,594	—
Total Rights		
(Cost \$—)		—

SHORT-TERM INVESTMENT — 0.0%

	Shares	Value
State Street Institutional US Government Money Market Fund, Premier Class, 5.190% (D)	682,693	682,693
Total Short-Term Investments (Cost \$682,693)		<u>682,693</u>
Total Investments in Securities— 99.7% (Cost \$1,930,640,223).....		<u>\$ 3,341,455,562</u>

Percentages are based on Nest Assets of \$3,350,631,115.

A list of the open futures contracts held by the Fund at July 31, 2023 is as follows:

Type of Contract	Number of Contracts	Expiration Date	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)
Long Contracts					
S&P 500 Index					
E-MINI	50	Sept-2023	\$ 8,013,556	\$ 8,075,375	\$ 61,819

* Non-income producing security.

Real Estate Investment Trust.

(A) This security or a partial position of this security is on loan at July 31, 2023. The total market value of securities on loan at July 31, 2023 was \$669,191.

(B) Level 3 security in accordance with fair value hierarchy.

(C) Expiration date not available.

(D) This security was purchased with cash collateral received from securities lending. The total was of such securities as of July 31, 2023, was \$682,693.

CI— Class

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.

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