

MainStay MacKay International Opportunities Fund

Portfolio of Investments January 31, 2021[†] (Unaudited)

	Shares	Value
Common Stocks 95.0%		
Australia 4.5%		
Accent Group Ltd. (Specialty Retail)	538,105	\$ 954,487
BHP Group Ltd. (Metals & Mining)	4,915	163,402
BHP Group plc (Metals & Mining)	28,953	797,961
Castile Resources Ltd. (Metals & Mining) (a)	81,468	11,115
Codan Ltd. (Electronic Equipment, Instruments & Components)	6,498	59,232
Collins Foods Ltd. (Hotels, Restaurants & Leisure)	42,810	314,396
Commonwealth Bank of Australia (Banks)	16,096	1,021,374
Domino's Pizza Enterprises Ltd. (Hotels, Restaurants & Leisure) (b)	6,907	484,095
Evolution Mining Ltd. (Metals & Mining)	322,135	1,138,133
Genworth Mortgage Insurance Australia Ltd. (Thriffs & Mortgage Finance) (b)	410,659	710,437
Humm Group Ltd. (Consumer Finance) (b)	201,963	175,064
Magellan Financial Group Ltd. (Capital Markets)	6,885	253,130
McMillan Shakespeare Ltd. (Professional Services)	2,252	21,836
Nick Scali Ltd. (Specialty Retail)	66,789	526,910
Scentre Group (Equity Real Estate Investment Trusts)	363,166	752,506
Sigma Healthcare Ltd. (Health Care Providers & Services)	636,684	320,736
Stockland (Equity Real Estate Investment Trusts)	434,134	1,469,304
Super Retail Group Ltd. (Specialty Retail)	32,882	282,086
Sydney Airport (Transportation Infrastructure)	72,244	314,595
Temple & Webster Group Ltd. (Internet & Direct Marketing Retail) (a)(b)	89,790	778,828
		<u>10,549,627</u>
Austria 1.3%		
ANDRITZ AG (Machinery)	20,399	970,404
BAWAG Group AG (Banks) (c)	8,051	352,317
OMV AG (Oil, Gas & Consumable Fuels)	37,129	1,565,311
Raiffeisen Bank International AG (Banks)	12,075	236,949
		<u>3,124,981</u>
Belgium 2.4%		
Ageas SA/NV (Insurance)	30,891	1,585,358
bpost SA (Air Freight & Logistics)	65,846	781,894
D'ieteren SA/NV (Distributors)	3,238	255,809
Etablissements Franz Colruyt NV (Food & Staples Retailing)	22,979	1,418,290
Proximus SADP (Diversified Telecommunication Services)	57,266	1,207,826
UCB SA (Pharmaceuticals)	3,136	325,463
		<u>5,574,640</u>
China 1.5%		
Duiba Group Ltd. (Interactive Media & Services) (a)	294,800	84,497
Prosus NV (Internet & Direct Marketing Retail)	14,261	1,658,303
VSTECs Holdings Ltd. (Electronic Equipment, Instruments & Components)	390,000	338,255
Yangzijiang Shipbuilding Holdings Ltd. (Machinery)	843,500	625,192
Yanlord Land Group Ltd. (Real Estate Management & Development)	1,034,200	854,566
		<u>3,560,813</u>
Denmark 3.2%		
A.P. Moller - Maersk A/S		
Class A (Marine)	421	800,289

	Shares	Value
Common Stocks		
Denmark		
A.P. Moller - Maersk A/S		
Class B (Marine) (b)	317	\$ 657,938
D/S Norden A/S (Marine)	49,541	889,193
Genmab A/S (Biotechnology) (a)	4,374	1,748,572
Novo Nordisk A/S, Class B (Pharmaceuticals)	15,098	1,047,986
Pandora A/S (Textiles, Apparel & Luxury Goods)	14,533	1,406,680
Scandinavian Tobacco Group A/S, Class A (Tobacco) (c)	52,814	959,142
Vestas Wind Systems A/S (Electrical Equipment)	540	117,541
		<u>7,627,341</u>
Finland 0.4%		
Finnair Oyj (Airlines) (b)	860,235	650,373
Uponor Oyj (Building Products)	12,765	300,215
		<u>950,588</u>
France 8.6%		
BioMerieux (Health Care Equipment & Supplies)	11,286	1,746,256
Bollore SA (Entertainment)	94,003	381,703
Cie de Saint-Gobain (Building Products)	41,520	2,069,881
CNP Assurances (Insurance)	99,425	1,510,628
Credit Agricole SA (Banks)	139,126	1,583,685
Elior Group SA (Hotels, Restaurants & Leisure) (c)	3,426	21,640
Eutelsat Communications SA (Media)	83,761	1,000,625
Fnac Darty SA (Specialty Retail) (a)	2,233	125,792
Iliad SA (Diversified Telecommunication Services)	7,593	1,406,591
Mersen SA (Electrical Equipment)	525	16,055
Natixis SA (Capital Markets)	387,220	1,467,532
Orange SA (Diversified Telecommunication Services)	176,629	2,080,034
Publicis Groupe SA (Media)	32,265	1,674,276
Quadient SA (Technology Hardware, Storage & Peripherals)	35,205	769,442
Sanofi (Pharmaceuticals)	23,400	2,190,834
Sartorius Stedim Biotech (Life Sciences Tools & Services)	5,210	2,181,296
SMCP SA (Specialty Retail) (a)(c)	46,162	232,146
		<u>20,458,416</u>
Germany 6.1%		
Aroundtown SA (Real Estate Management & Development)	18,005	125,331
Aurubis AG (Metals & Mining)	5,130	395,943
BASF SE (Chemicals)	4,060	314,491
Covestro AG (Chemicals) (c)	26,655	1,816,617
Daimler AG (Registered) (Automobiles)	35,793	2,524,535
Deutsche Post AG (Registered) (Air Freight & Logistics)	7,055	349,399
DWS Group GmbH & Co. KGaA (Capital Markets) (c)	7,661	300,386
Hapag-Lloyd AG (Marine) (c)	7,720	872,217
HeidelbergCement AG (Construction Materials)	21,454	1,588,686
HelloFresh SE (Internet & Direct Marketing Retail) (a)	4,854	411,162
Hornbach Baumarkt AG (Specialty Retail)	9,957	419,895
Hornbach Holding AG & Co. KGaA (Specialty Retail)	9,495	898,767
Siemens AG (Registered) (Industrial Conglomerates)	10,581	1,642,823

	Shares	Value
Common Stocks		
Germany		
Siemens Energy AG (Electrical Equipment) (a)	6,615	\$ 245,485
Takkt AG (Internet & Direct Marketing Retail)	23,454	294,303
TUI AG (Hotels, Restaurants & Leisure)	138,688	670,783
Uniper SE (Independent Power and Renewable Electricity Producers)	12,680	444,708
Volkswagen AG (Automobiles)	1,127	238,659
Vonovia SE (Real Estate Management & Development)	14,972	1,001,854
		<u>14,556,044</u>
Hong Kong 2.9%		
AIA Group Ltd. (Insurance)	71,800	879,723
Bright Smart Securities & Commodities Group Ltd. (Capital Markets)	1,238,000	330,373
CK Asset Holdings Ltd. (Real Estate Management & Development)	326,000	1,652,996
Haitong International Securities Group Ltd. (Capital Markets)	2,335,000	652,981
Hutchison Port Holdings Trust (Transportation Infrastructure)	2,025,700	415,149
Pacific Textiles Holdings Ltd. (Textiles, Apparel & Luxury Goods)	444,000	275,843
Shun Tak Holdings Ltd. (Industrial Conglomerates)	2,092,000	616,707
United Laboratories International Holdings Ltd. (The) (Pharmaceuticals)	1,154,000	804,453
WH Group Ltd. (Food Products) (c)	1,542,000	1,260,260
		<u>6,888,485</u>
Indonesia 0.3%		
First Pacific Co. Ltd. (Diversified Financial Services)	2,456,000	758,789
		<u>758,789</u>
Israel 0.4%		
Check Point Software Technologies Ltd. (Software) (a)(d)	3,687	470,977
Electra Consumer Products 1970 Ltd. (Household Durables)	13,118	506,561
		<u>977,538</u>
Italy 3.1%		
Anima Holding SpA (Capital Markets) (c)	188,484	877,427
ASTM SpA (Transportation Infrastructure)	5,770	128,560
Azimut Holding SpA (Capital Markets)	2,700	56,882
Banca IFIS SpA (Diversified Financial Services)	65,240	663,066
DiaSorin SpA (Health Care Equipment & Supplies)	6,585	1,443,216
Enav SpA (Transportation Infrastructure) (c)	31,010	131,637
Enel SpA (Electric Utilities)	74,796	743,486
Esprinet SpA (Electronic Equipment, Instruments & Components)	55,060	632,767
Intesa Sanpaolo SpA (Banks)	115,701	253,466
Prismian SpA (Electrical Equipment)	3,152	101,901
Sesa SpA (Electronic Equipment, Instruments & Components)	532	62,559
Telecom Italia SpA (Diversified Telecommunication Services)	2,702,406	1,282,286
Terna Rete Elettrica Nazionale SpA (Electric Utilities)	118,834	864,401
		<u>7,241,654</u>
Japan 24.8%		
Aeon Mall Co. Ltd. (Real Estate Management & Development)	19,800	322,619
AGC, Inc. (Building Products)	7,800	271,479
Aisin Seiki Co. Ltd. (Auto Components)	34,000	1,046,087

	Shares	Value
Common Stocks		
Japan		
Ajinomoto Co., Inc. (Food Products) (b)	45,800	\$ 1,079,758
Alfresa Holdings Corp. (Health Care Providers & Services)	32,500	649,880
Amada Co. Ltd. (Machinery)	16,100	183,148
Astellas Pharma, Inc. (Pharmaceuticals)	32,400	525,582
Dai Nippon Printing Co. Ltd. (Commercial Services & Supplies)	37,800	652,607
ENEOS Holdings, Inc. (Oil, Gas & Consumable Fuels)	92,600	376,353
Fujitsu Ltd. (IT Services)	9,700	1,477,110
Hikari Tsushin, Inc. (Specialty Retail)	400	83,845
Hitachi Ltd. (Electronic Equipment, Instruments & Components)	36,800	1,519,986
Honda Motor Co. Ltd. (Automobiles)	15,500	409,844
Iida Group Holdings Co. Ltd. (Household Durables)	50,500	1,115,768
INPEX Corp. (Oil, Gas & Consumable Fuels)	165,000	971,122
ITOCHU Corp. (Trading Companies & Distributors)	18,900	542,581
Japan Post Insurance Co. Ltd. (Insurance)	28,600	563,085
Japan Tobacco, Inc. (Tobacco)	65,500	1,301,571
Kajima Corp. (Construction & Engineering)	79,600	1,070,342
Kansai Electric Power Co., Inc. (The) (Electric Utilities)	34,700	342,512
KDDI Corp. (Wireless Telecommunication Services)	58,100	1,710,836
Keio Corp. (Road & Rail)	2,000	146,670
Keyence Corp. (Electronic Equipment, Instruments & Components)	2,800	1,506,235
Kirin Holdings Co. Ltd. (Beverages)	16,400	352,761
LIXIL Corp. (Building Products)	47,000	1,101,080
M3, Inc. (Health Care Technology)	18,700	1,567,892
Marubeni Corp. (Trading Companies & Distributors)	182,600	1,217,392
Mazda Motor Corp. (Automobiles)	139,100	995,566
Mercari, Inc. (Internet & Direct Marketing Retail) (a)	4,100	196,354
Mitsubishi Corp. (Trading Companies & Distributors)	38,100	966,639
Mitsubishi Gas Chemical Co., Inc. (Chemicals)	46,100	1,055,662
Mitsubishi UFJ Lease & Finance Co. Ltd. (Diversified Financial Services)	2,900	14,363
Mitsui & Co. Ltd. (Trading Companies & Distributors)	78,500	1,458,336
Mitsui Chemicals, Inc. (Chemicals)	37,000	1,064,535
NEC Corp. (IT Services)	22,300	1,209,963
Nidec Corp. (Electrical Equipment)	2,500	332,023
Nintendo Co. Ltd. (Entertainment)	3,500	2,022,804
Nippon Express Co. Ltd. (Road & Rail)	1,400	95,541
Nippon Telegraph & Telephone Corp. (Diversified Telecommunication Services)	20,100	501,050
Nippon Yusen KK (Marine)	40,800	942,679
Nomura Holdings, Inc. (Capital Markets)	230,300	1,220,455
Nomura Research Institute Ltd. (IT Services)	6,200	207,008
Obayashi Corp. (Construction & Engineering)	74,400	629,055
Odakyu Electric Railway Co. Ltd. (Road & Rail)	5,700	165,721
Oriental Land Co. Ltd. (Hotels, Restaurants & Leisure)	1,600	250,490
ORIX Corp. (Diversified Financial Services)	75,600	1,225,698
Otsuka Holdings Co. Ltd. (Pharmaceuticals)	9,200	393,522
Resona Holdings, Inc. (Banks)	297,900	1,040,949
Seiko Epson Corp. (Technology Hardware, Storage & Peripherals)	65,600	1,116,167
Sekisui House Ltd. (Household Durables) (b)	12,100	234,086
Seven & i Holdings Co. Ltd. (Food & Staples Retailing)	40,300	1,530,766

	Shares	Value
Common Stocks		
Japan		
Shimamura Co. Ltd. (Specialty Retail)	5,500	\$ 610,088
SoftBank Corp. (Wireless Telecommunication Services)	124,000	1,627,183
Sony Corp. (Household Durables)	16,400	1,569,391
Sumitomo Mitsui Financial Group, Inc. (Banks)	51,400	1,599,906
T&D Holdings, Inc. (Insurance)	90,400	1,071,258
Taiheiyo Cement Corp. (Construction Materials)	37,200	937,137
Taisei Corp. (Construction & Engineering)	25,400	824,642
Takeda Pharmaceutical Co. Ltd. (Pharmaceuticals)	50,400	1,767,144
TDK Corp. (Electronic Equipment, Instruments & Components)	8,900	1,440,761
Tokyo Electron Ltd. (Semiconductors & Semiconductor Equipment)	5,000	1,907,146
Tosoh Corp. (Chemicals)	59,300	1,023,293
Toyota Motor Corp. (Automobiles)	33,000	2,307,585
Trend Micro, Inc. (Software)	2,600	142,762
Yamada Holdings Co. Ltd. (Specialty Retail)	193,300	985,750
		<u>58,791,623</u>
Jordan 0.6%		
Hikma Pharmaceuticals plc (Pharmaceuticals)	41,598	<u>1,367,322</u>
Luxembourg 0.5%		
Eurofins Scientific SE (Life Sciences Tools & Services)	11,240	<u>1,080,039</u>
Netherlands 4.6%		
Akzo Nobel NV (Chemicals)	6,724	684,127
ASML Holding NV (Semiconductors & Semiconductor Equipment)	8,471	4,517,538
Flow Traders (Capital Markets) (c)	27,822	1,066,248
ING Groep NV (Banks)	241,122	2,158,025
NN Group NV (Insurance)	39,428	1,641,181
Signify NV (Electrical Equipment) (c)	19,436	926,952
		<u>10,994,071</u>
New Zealand 1.0%		
Fisher & Paykel Healthcare Corp. Ltd. (Health Care Equipment & Supplies)	78,373	1,946,589
SKYCITY Entertainment Group Ltd. (Hotels, Restaurants & Leisure)	188,576	412,544
		<u>2,359,133</u>
Norway 0.5%		
Europris ASA (Multiline Retail) (c)	168,507	934,057
Golden Ocean Group Ltd. (Marine)	16,346	77,517
Orkla ASA (Food Products)	28,048	273,160
		<u>1,284,734</u>
Russia 0.6%		
Evraz plc (Metals & Mining)	201,680	<u>1,385,528</u>
Singapore 1.6%		
Best World International Ltd. (Personal Products) (e)(f)(g)	618,500	356,182
BW LPG Ltd. (Oil, Gas & Consumable Fuels) (c)	144,901	952,411

	Shares	Value
Common Stocks		
Singapore		
Hi-P International Ltd. (Electronic Equipment, Instruments & Components)	468,100	\$ 701,070
IGG, Inc. (Entertainment)	759,000	983,855
Riverstone Holdings Ltd. (Health Care Equipment & Supplies)	745,200	<u>832,182</u>
		<u>3,825,700</u>
South Africa 0.3%		
Anglo American plc (Metals & Mining)	18,904	<u>625,258</u>
Spain 2.6%		
Atresmedia Corp. de Medios de Comunicacion SA (Media)	73,431	291,932
CaixaBank SA (Banks)	433,293	1,097,392
Iberdrola SA (Electric Utilities)	216,547	2,939,313
Mapfre SA (Insurance)	367,056	674,398
Mediaset Espana Comunicacion SA (Media) (a)	133,972	690,972
Prosegur Cia de Seguridad SA (Commercial Services & Supplies)	75,234	208,895
Telefonica SA (Diversified Telecommunication Services)	58,188	<u>250,962</u>
		<u>6,153,864</u>
Sweden 3.7%		
Arjo AB, Class B (Health Care Equipment & Supplies)	20,263	150,585
Atlas Copco AB, Class B (Machinery)	37,674	1,770,921
Betsson AB (Hotels, Restaurants & Leisure)	72,739	685,494
BHG Group AB (Internet & Direct Marketing Retail) (a)	4,370	82,000
Bilia AB, Class A (Specialty Retail)	36,017	447,826
Evolution Gaming Group AB (Hotels, Restaurants & Leisure) (c)	18,489	1,804,582
Fortnox AB (Software)	1,185	58,142
Husqvarna AB, Class B (Household Durables)	108,014	1,339,786
Inwido AB (Building Products)	51,431	702,873
Paradox Interactive AB (Entertainment)	4,465	124,284
SkiStar AB (Hotels, Restaurants & Leisure)	22,542	330,187
Swedish Match AB (Tobacco)	1,104	85,347
Volvo AB, Class B (Machinery)	47,671	<u>1,179,752</u>
		<u>8,761,779</u>
Switzerland 7.2%		
Adecco Group AG (Registered) (Professional Services)	870	54,539
ALSO Holding AG (Registered) (Electronic Equipment, Instruments & Components)	1,822	488,867
Credit Suisse Group AG (Registered) (Capital Markets)	164,515	2,171,062
Geberit AG (Registered) (Building Products)	3,241	1,985,169
LafargeHolcim Ltd. (Registered) (Construction Materials)	20,011	1,083,953
Logitech International SA (Registered) (Technology Hardware, Storage & Peripherals)	17,734	1,848,756
Novartis AG (Registered) (Pharmaceuticals)	31,652	2,861,561
Roche Holding AG (Pharmaceuticals)	11,870	4,093,035
Swissquote Group Holding SA (Registered) (Capital Markets)	1,014	110,308
UBS Group AG (Registered) (Capital Markets)	171,128	<u>2,473,503</u>
		<u>17,170,753</u>

	Shares	Value
Common Stocks		
Ukraine 0.4%		
Ferrexpo plc (Metals & Mining)	214,153	\$ 828,036
United Kingdom 10.5%		
Airtel Africa plc (Wireless Telecommunication Services) (c)	103,382	112,611
Ashtead Group plc (Trading Companies & Distributors)	37,934	1,919,447
AstraZeneca plc (Pharmaceuticals)	12,839	1,317,768
Aviva plc (Insurance)	371,482	1,706,121
Berkeley Group Holdings plc (Household Durables)	12,046	691,387
BT Group plc (Diversified Telecommunication Services)	495,946	853,478
Bunzl plc (Trading Companies & Distributors)	47,818	1,539,669
CK Hutchison Holdings Ltd. (Industrial Conglomerates)	291,500	2,021,680
CMC Markets plc (Capital Markets) (c)	112,667	621,342
Coca-Cola European Partners plc (Beverages) (d)	12,113	562,891
Computacenter plc (IT Services)	31,915	1,028,491
Diageo plc (Beverages)	4,426	178,836
Dialog Semiconductor plc (Semiconductors & Semiconductor Equipment) (a)	6,372	401,948
Drax Group plc (Independent Power and Renewable Electricity Producers)	155,457	795,766
Gamesys Group plc (Hotels, Restaurants & Leisure)	11,064	192,827
Halfords Group plc (Specialty Retail)	177,590	663,060
HSBC Holdings plc (Banks)	72,395	379,657
Imperial Brands plc (Tobacco)	14,736	296,801
Indivior plc (Pharmaceuticals) (a)	137,735	258,543
Kingfisher plc (Specialty Retail)	401,684	1,528,370
Legal & General Group plc (Insurance)	509,882	1,704,620
Marston's plc (Hotels, Restaurants & Leisure)	337,546	380,628
Micro Focus International plc (Software)	145,547	887,624
Pearson plc (Media)	64,876	722,319
Prudential plc (Insurance)	40,621	652,577
Reach plc (Media)	143,353	377,117
Royal Mail plc (Air Freight & Logistics)	142,570	790,355
Schroders plc (Capital Markets)	6,962	325,947
Trainline plc (Internet & Direct Marketing Retail) (a)(c)	30,247	169,170
Unilever plc (Personal Products)	18,304	1,063,359
United Utilities Group plc (Water Utilities)	29,654	374,694
WPP plc (Media)	29,709	311,725
		<u>24,830,828</u>
United States 1.4%		
Ferguson plc (Trading Companies & Distributors)	5,710	665,159
QIAGEN NV (Life Sciences Tools & Services) (a)	15,390	834,281
Stellantis NV (Automobiles)	125,192	1,901,211
		<u>3,400,651</u>
Total Common Stocks		
(Cost \$191,583,135)		<u>225,128,235</u>

	Shares	Value
Preferred Stocks 1.8%		
Germany 1.8%		
Draegerwerk AG & Co. KGaA 0.27% (Health Care Equipment & Supplies)	12,429	\$ 1,061,858
Porsche Automobil Holding SE 3.84% (Automobiles)	1,478	103,133
Sartorius AG 0.09% (Health Care Equipment & Supplies)	1,444	719,522
Volkswagen AG 3.11% (Automobiles)	12,660	2,403,473
Total Preferred Stocks		4,287,986
(Cost \$3,374,379)		

	Shares	Value
Exchange-Traded Funds 0.2%		
United States 0.2%		
iShares Core MSCI EAFE ETF	3,689	252,992
iShares MSCI EAFE ETF	3,486	252,351
Total Exchange-Traded Funds		505,343
(Cost \$502,669)		

Short-Term Investments 4.0%

Affiliated Investment Company 3.0% (h)

United States 3.0%

MainStay U.S. Government Liquidity Fund, 0.01 %	7,265,904	7,265,904
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Unaffiliated Investment Company 1.0% (h)(i)

United States 1.0%

BlackRock Liquidity FedFund, 0.105%	2,343,139	2,343,140
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Total Short-Term Investments

(Cost \$9,609,043)		9,609,044
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Total Investments, Before Investments Sold Short

(Cost \$205,069,226)	101.0%	239,530,608
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Investments Sold Short (0.2%)

Common Stock Sold Short (0.0)%‡(a)(e)(f)(g)

Australia (0.0)%‡

Virgin Australia Airlines Holdings Pty Ltd (Airlines)	(444,108)	(34)
Total Common Stock Sold Short		(34)
(Cost \$0)		

Exchange-Traded Funds Sold Short (0.2)%

United States (0.2)%

iShares Core MSCI EAFE ETF	(3,689)	(252,992)
iShares MSCI EAFE ETF	(3,486)	(252,351)
Total Exchange-Traded Funds Sold Short		(505,343)
(Cost \$(499,976))		

	Number of Rights	Value
Right Sold Short (0.0)%†(e)(f)		
United States (0.0)%‡		
Intercell	(19,159)	(2)
Total Right Sold Short (Proceeds \$0)		(2)

	Number of Warrants	
Warrant Sold Short 0.0%‡(e)(f)(g)		
Singapore 0.0%‡		
Ezion Holdings Ltd. (Energy Equipment & Services) Expires 4/16/23	(2,005,620)	\$ —
Total Warrant Sold Short (Proceeds \$0)		—
Total Investments Sold Short (Proceeds \$499,976)		(505,379)
Total Investments, Net of Investments Sold Short (Cost \$204,569,250)	100.8%	239,025,229
Other Assets, Less Liabilities	(0.8)	(2,006,164)
Net Assets	100.0%	\$ 237,019,065

† Percentages indicated are based on Fund net assets.

‡ Less than one-tenth of a percent.

(a) Non-income producing security.

(b) All or a portion of this security was held on loan. As of January 31, 2021, the aggregate market value of securities on loan was \$2,772,516; the total market value of collateral held by the Fund was \$2,987,874. The market value of the collateral held included non-cash collateral in the form of U.S. Treasury securities with a value of \$644,734. The Fund received cash collateral with a value of \$2,343,140.

(c) May be sold to institutional investors only under Rule 144A or securities offered pursuant to Section 4(a)(2) of the Securities Act of 1933, as amended.

(d) Security, or a portion thereof, was maintained in a segregated account at the Fund's custodian as collateral for securities sold short.

(e) Fair valued security—Represents fair value as measured in good faith under procedures approved by the Board of Trustees. As of January 31, 2021, the total market value was \$77,502, which represented less than one-tenth of a percent of the Fund's net assets.

(f) Illiquid security—As of January 31, 2021, the total market value deemed illiquid under procedures approved by the Board of Trustees was \$77,502, which represented less than one-tenth of a percent of the Fund's net assets.

(g) Security in which significant unobservable inputs (Level 3) were used in determining fair value.

(h) Current yield as of January 31, 2021.

(i) Represents a security purchased with cash collateral received for securities on loan.

Swap Contracts

Open OTC total return equity swap contracts as of January 31, 2021 were as follows:

Swap Counterparty	Reference Obligation	Floating Rate ¹	Termination Date(s)	Payment Frequency Paid/Received	Notional Amount Long/ (Short) ² (000)	Unrealized Appreciation
Australia						
Citibank NA	AGL Energy Ltd.	1 month LIBOR BBA minus 0.50%	1/19/22	Monthly	(454)	\$ 13,053
Citibank NA	Bellevue Gold Ltd.	1 month LIBOR BBA minus 0.50%	1/19/22	Monthly	(271)	15,117
Citibank NA	Capricorn Metals Ltd.	1 month LIBOR BBA minus 0.50%	1/19/22	Monthly	(157)	2,124
Citibank NA	Chalice Mining Ltd.	1 month LIBOR BBA minus 0.50%	1/19/22	Monthly	(360)	83,332
Citibank NA	Credit Corp. Group Ltd.	1 month LIBOR BBA minus 0.50%	1/19/22	Monthly	(435)	20,405
Citibank NA	Electro Optic Systems Holdings Ltd.	1 month LIBOR BBA minus 0.50%	1/19/22	Monthly	(297)	8,085
Citibank NA	Flight Centre Travel Group Ltd.	1 month LIBOR BBA minus 0.50%	1/19/22	Monthly	(268)	21,388
Citibank NA	Freedom Foods Group Ltd.	1 month LIBOR BBA minus 0.50%	1/19/22	Monthly	(279)	2,297
Citibank NA	InvoCare Ltd.	1 month LIBOR BBA minus 0.50%	1/19/22	Monthly	(186)	8,648
Citibank NA	Nearmap Ltd.	1 month LIBOR BBA minus 0.50%	1/19/22	Monthly	(336)	24,372
Citibank NA	Netwealth Group Ltd.	1 month LIBOR BBA minus 0.50%	1/19/22	Monthly	(359)	27,181
Citibank NA	Omni Bridgeway Ltd.	1 month LIBOR BBA minus 0.50%	1/19/22	Monthly	(354)	20,228
Citibank NA	Opthea Ltd.	1 month LIBOR BBA minus 0.50%	1/19/22	Monthly	(332)	17,145
Citibank NA	Pact Group Holdings Ltd.	1 month LIBOR BBA minus 0.50%	1/19/22	Monthly	(259)	16,469
Citibank NA	Paradigm Biopharmaceuticals Ltd.	1 month LIBOR BBA minus 0.50%	1/19/22	Monthly	(40)	1,049
Citibank NA	PointsBet Holdings Ltd.	1 month LIBOR BBA minus 0.50%	1/19/22	Monthly	(465)	18,507
Citibank NA	PolyNovo Ltd.	1 month LIBOR BBA minus 0.50%	1/19/22	Monthly	(266)	6,516
Citibank NA	Southern Cross Media Group Ltd.	1 month LIBOR BBA minus 0.50%	1/19/22	Monthly	(195)	13,327
Citibank NA	Uniti Group Ltd.	1 month LIBOR BBA minus 0.50%	1/19/22	Monthly	(462)	19,080
Austria						
Citibank NA	DO & CO AG	1 month LIBOR BBA minus 1.37%	1/19/22	Monthly	(351)	1,710
Citibank NA	FACC AG	1 month LIBOR BBA minus 5.00%	1/19/22	Monthly	(81)	10,765
Belgium						
Citibank NA	KBC Ancora	1 month LIBOR BBA minus 0.40%	1/19/22	Monthly	(288)	6,284
Citibank NA	Xior Student Housing NV	1 month LIBOR BBA minus 1.65%	1/19/22	Monthly	(384)	5,916
Denmark						
Citibank NA	Bang & Olufsen A/S	1 month LIBOR BBA minus 0.40%	1/19/22	Monthly	(179)	11,800
France						
Citibank NA	Altearea SCA	1 month LIBOR BBA minus 0.75%	1/19/22	Monthly	(130)	130
Citibank NA	Eramet SA	1 month LIBOR BBA minus 4.50%	1/19/22	Monthly	(60)	1,004
Citibank NA	McPhy Energy SA	1 month LIBOR BBA minus 17.25%	1/19/22	Monthly	(278)	35,531
Citibank NA	SOITEC	1 month LIBOR BBA minus 0.40%	1/19/22	Monthly	(392)	12,812
Germany						
Citibank NA	Aareal Bank AG	1 month LIBOR BBA minus 0.40%	1/19/22	Monthly	(315)	8,561
Citibank NA	Amadeus Fire AG	1 month LIBOR BBA minus 1.00%	1/19/22	Monthly	(126)	2,170
Citibank NA	Fresenius SE & Co. KGaA	1 month LIBOR BBA minus 0.40%	1/19/22	Monthly	(462)	9,840
Citibank NA	Hypoport SE	1 month LIBOR BBA minus 0.40%	1/19/22	Monthly	(444)	10,854
Citibank NA	Instone Real Estate Group AG	1 month LIBOR BBA minus 1.50%	1/19/22	Monthly	(371)	6,027
Citibank NA	New Work SE	1 month LIBOR BBA minus 1.25%	1/19/22	Monthly	(162)	9,861
Citibank NA	SGL Carbon SE	1 month LIBOR BBA minus 4.50%	1/19/22	Monthly	(241)	1,430
Citibank NA	Sixt SE	1 month LIBOR BBA minus 2.25%	1/19/22	Monthly	(344)	13,080
Citibank NA	va-Q-tec AG	1 month LIBOR BBA minus 1.50%	1/19/22	Monthly	(266)	6,534
Hong Kong						
Citibank NA	Hong Kong Television Network Ltd.	1 month LIBOR BBA minus 0.50%	1/19/22	Monthly	(449)	33,895

Swap Counterparty	Reference Obligation	Floating Rate ¹	Termination Date(s)	Payment Frequency Paid/Received	Notional Amount Long/(Short) (000) ²	Unrealized Appreciation
Ireland						
Citibank NA	Greencore Group plc	1 month LIBOR BBA minus 0.35%	1/19/22	Monthly	(247)	\$ 369
Israel						
Citibank NA	BATM Advanced Communications Ltd.	1 month LIBOR BBA minus 3.12%	1/19/22	Monthly	(279)	17,198
Italy						
Citibank NA	BPER Banca	1 month LIBOR BBA minus 0.40%	1/19/22	Monthly	(374)	1,921
Citibank NA	Brunello Cucinelli SpA	1 month LIBOR BBA minus 0.40%	1/19/22	Monthly	(339)	4,971
Citibank NA	PRADA SpA	1 month LIBOR BBA minus 0.50%	1/19/22	Monthly	(424)	9,519
Citibank NA	Tamburi Investment Partners SpA	1 month LIBOR BBA minus 0.40%	1/19/22	Monthly	(369)	5,947
Japan						
Citibank NA	Japan Post Holdings Co. Ltd.	1 month LIBOR BBA minus 0.50%	1/19/22	Monthly	(456)	4,438
Netherlands						
Citibank NA	Alfen Beheer BV	1 month LIBOR BBA minus 0.40%	1/19/22	Monthly	(428)	20,995
Citibank NA	AMG Advanced Metallurgical Group NV	1 month LIBOR BBA minus 5.50%	1/19/22	Monthly	(399)	21,062
Citibank NA	Boskalis Westminster	1 month LIBOR BBA minus 0.50%	1/19/22	Monthly	(413)	3,387
Citibank NA	GrandVision NV	1 month LIBOR BBA minus 1.50%	1/19/22	Monthly	(56)	2,486
Citibank NA	OCI NV	1 month LIBOR BBA minus 0.43%	1/19/22	Monthly	(392)	281
Norway						
Citibank NA	Hexagon Composites ASA	1 month LIBOR BBA minus 3.64%	1/19/22	Monthly	(427)	38,125
Citibank NA	Kahoot! A/S	1 month LIBOR BBA minus 0.40%	1/19/22	Monthly	(447)	37,399
Citibank NA	NEL ASA	1 month LIBOR BBA minus 0.40%	1/19/22	Monthly	(482)	46,579
Citibank NA	Quantafuel ASA	1 month LIBOR BBA minus 4.35%	1/19/22	Monthly	(447)	46,466
Citibank NA	Sbanken ASA	1 month LIBOR BBA minus 0.40%	1/19/22	Monthly	(42)	1,341
Citibank NA	Scatec ASA	1 month LIBOR BBA minus 0.40%	1/19/22	Monthly	(432)	55,573
Spain						
Citibank NA	Ence Energia y Celulosa SA	1 month LIBOR BBA minus 2.83%	1/19/22	Monthly	(361)	12,169
Citibank NA	Solaria Energia y Medio Ambiente SA	1 month LIBOR BBA minus 0.76%	1/19/22	Monthly	(414)	76,875
Citibank NA	Tubacex SA	1 month LIBOR BBA minus 2.60%	1/19/22	Monthly	(100)	3,131
Sweden						
Citibank NA	Beijer Ref AB	1 month LIBOR BBA minus 0.40%	1/19/22	Monthly	(414)	23,082
Citibank NA	Cellavision AB	1 month LIBOR BBA minus 0.40%	1/19/22	Monthly	(130)	2,615
Citibank NA	Collector AB	1 month LIBOR BBA minus 8.00%	1/19/22	Monthly	(141)	593
Citibank NA	Eolus Vind AB	1 month LIBOR BBA minus 0.53%	1/19/22	Monthly	(398)	49,038
Citibank NA	Immunovia AB	1 month LIBOR BBA minus 15.00%	1/19/22	Monthly	(78)	1,670
Citibank NA	Nordic Entertainment Group AB	1 month LIBOR BBA minus 0.40%	1/19/22	Monthly	(355)	30,280
Citibank NA	Pandox AB	1 month LIBOR BBA minus 0.40%	1/19/22	Monthly	(107)	3,437
Citibank NA	PowerCell Sweden AB	1 month LIBOR BBA minus 6.50%	1/19/22	Monthly	(486)	79,783
Citibank NA	Stillfront Group AB	1 month LIBOR BBA minus 0.40%	1/19/22	Monthly	(365)	24,896
Citibank NA	Tobii AB	1 month LIBOR BBA minus 9.18%	1/19/22	Monthly	(337)	21,500
Switzerland						
Citibank NA	GAM Holding AG	1 month LIBOR BBA minus 0.42%	1/19/22	Monthly	(413)	7,982
Citibank NA	Idorsia Ltd.	1 month LIBOR BBA minus 0.40%	1/19/22	Monthly	(358)	20,397
Citibank NA	Inficon Holding AG	1 month LIBOR BBA minus 0.40%	1/19/22	Monthly	(300)	7,835
Citibank NA	Zur Rose Group AG	1 month LIBOR BBA minus 0.75%	1/19/22	Monthly	(563)	43,305

Swap Counterparty	Reference Obligation	Floating Rate ¹	Termination Date(s)	Payment Frequency Paid/Received	Notional Amount Long/(Short) (000) ²	Unrealized Appreciation
United Kingdom						
Citibank NA	4imprint Group plc	1 month LIBOR BBA minus 0.35%	1/19/22	Monthly	(186)	\$ 362
Citibank NA	AJ Bell plc	1 month LIBOR BBA minus 0.35%	1/19/22	Monthly	(330)	8,429
Citibank NA	AO World plc	1 month LIBOR BBA minus 0.35%	1/19/22	Monthly	(190)	7,793
Citibank NA	Ascential plc	1 month LIBOR BBA minus 0.35%	1/19/22	Monthly	(322)	14,801
Citibank NA	Euromoney Institutional Investor plc	1 month LIBOR BBA minus 0.35%	1/19/22	Monthly	(240)	4,734
Citibank NA	Hill & Smith Holdings plc	1 month LIBOR BBA minus 0.35%	1/19/22	Monthly	(393)	9,576
Citibank NA	Hiscox Ltd.	1 month LIBOR BBA minus 0.35%	1/19/22	Monthly	(333)	7,358
Citibank NA	Hyve Group plc	1 month LIBOR BBA minus 0.35%	1/19/22	Monthly	(312)	21,488
Citibank NA	J D Wetherspoon plc	1 month LIBOR BBA minus 0.35%	1/19/22	Monthly	(364)	8,350
Citibank NA	John Laing Group plc	1 month LIBOR BBA minus 0.35%	1/19/22	Monthly	(339)	11,614
Citibank NA	Lancashire Holdings Ltd.	1 month LIBOR BBA minus 0.35%	1/19/22	Monthly	(206)	11,470
Citibank NA	On the Beach Group plc	1 month LIBOR BBA minus 0.37%	1/19/22	Monthly	(302)	21,278
Citibank NA	Saga plc	1 month LIBOR BBA minus 1.25%	1/19/22	Monthly	(325)	39,976
Citibank NA	Superdry plc	1 month LIBOR BBA minus 0.35%	1/19/22	Monthly	(278)	9,263
Citibank NA	WH Smith plc	1 month LIBOR BBA minus 0.35%	1/19/22	Monthly	(353)	13,719
United States						
Citibank NA	Ollie's Bargain Outlet Holdings, Inc.	1 month LIBOR BBA		Monthly	11	11,023
						<u>\$ 1,454,406</u>
Australia						
Citibank NA	Aurizon Holdings Ltd.	1 month LIBOR BBA plus 0.50%	1/19/22	Monthly	1,300	\$ (73,603)
Citibank NA	Australia & New Zealand Banking Group Ltd.	1 month LIBOR BBA plus 0.50%	1/19/22	Monthly	2,419	(137,986)
Citibank NA	Coles Group Ltd.	1 month LIBOR BBA plus 0.50%	1/19/22	Monthly	1,887	(45,216)
Citibank NA	CSL Ltd.	1 month LIBOR BBA plus 0.50%	1/19/22	Monthly	2,985	(77,215)
Citibank NA	Fortescue Metals Group Ltd.	1 month LIBOR BBA plus 0.50%	1/19/22	Monthly	1,935	(341,910)
Citibank NA	IDP Education Ltd.	1 month LIBOR BBA minus 0.50%	1/19/22	Monthly	(397)	(19,555)
Citibank NA	Megaport Ltd.	1 month LIBOR BBA minus 0.50%	1/19/22	Monthly	(363)	(5,815)
Citibank NA	Rio Tinto plc	1 month LIBOR BBA plus 0.35%	1/19/22	Monthly	2,911	(143,209)
Citibank NA	Select Harvests Ltd.	1 month LIBOR BBA minus 0.50%	1/19/22	Monthly	(92)	(2,388)
Citibank NA	Wesfarmers Ltd.	1 month LIBOR BBA plus 0.50%	1/19/22	Monthly	158	(1,084)
Austria						
Citibank NA	IMMOFINANZ AG	1 month LIBOR BBA minus 0.40%	1/19/22	Monthly	(382)	(14,196)
Citibank NA	Lenzing AG	1 month LIBOR BBA minus 0.40%	1/19/22	Monthly	(518)	(24,671)
Belgium						
Citibank NA	Kinepolis Group NV	1 month LIBOR BBA minus 1.43%	1/19/22	Monthly	(346)	(14,483)
Citibank NA	Xior Student Housing NV	1 month LIBOR BBA minus 0.40%	1/19/22	Monthly	(7)	(7,355)
Faroe Islands						
Citibank NA	Bakkafrost P/F	1 month LIBOR BBA minus 0.40%	1/19/22	Monthly	(422)	(3,101)

Swap Counterparty	Reference Obligation	Floating Rate ¹	Termination Date(s)	Payment Frequency Paid/Received	Notional Amount Long/(Short) (000) ²	Unrealized Depreciation
France						
Citibank NA	Air France-KLM	1 month LIBOR BBA minus 14.50%	1/19/22	Monthly	(310)	\$ (21,254)
Citibank NA	BNP Paribas SA	1 month LIBOR BBA plus 0.40%	1/19/22	Monthly	2,456	(88,370)
Citibank NA	JCDecaux SA	1 month LIBOR BBA minus 0.40%	1/19/22	Monthly	(289)	(18,625)
Citibank NA	Lagardere SCA	1 month LIBOR BBA minus 3.25%	1/19/22	Monthly	(333)	(5,871)
Citibank NA	L'Oreal SA	1 month LIBOR BBA plus 0.40%	1/19/22	Monthly	1,671	(50,479)
Citibank NA	LVMH Moet Hennessy Louis Vuitton SE	1 month LIBOR BBA plus 0.40%	1/19/22	Monthly	3,092	(20,930)
Citibank NA	Robertet SA	1 month LIBOR BBA minus 0.40%	1/19/22	Monthly	(67)	(241)
Citibank NA	Solocal Group	1 month LIBOR BBA minus 3.75%	1/19/22	Monthly	(150)	(1,429)
Citibank NA	TOTAL SE	1 month LIBOR BBA plus 0.40%	1/19/22	Monthly	421	(5,297)
Citibank NA	Trigano SA	1 month LIBOR BBA minus 0.40%	1/19/22	Monthly	(213)	(2,153)
Germany						
Citibank NA	Allianz SE (Registered)	1 month LIBOR BBA plus 0.40%	1/19/22	Monthly	3,178	(66,010)
Citibank NA	AURELIUS Equity Opportunities SE & Co. KGaA	1 month LIBOR BBA minus 5.94%	1/19/22	Monthly	(331)	(16,087)
Citibank NA	Borussia Dortmund GmbH & Co. KGaA	1 month LIBOR BBA minus 4.00%	1/19/22	Monthly	(159)	(1,463)
Citibank NA	CECONOMY AG	1 month LIBOR BBA minus 0.40%	1/19/22	Monthly	(428)	(194)
Citibank NA	CTS Eventim AG & Co. KGaA	1 month LIBOR BBA minus 0.96%	1/19/22	Monthly	(333)	(5,350)
Citibank NA	Deutsche Telekom AG (Registered)	1 month LIBOR BBA plus 0.40%	1/19/22	Monthly	648	(9,399)
Citibank NA	Evotec SE	1 month LIBOR BBA minus 1.00%	1/19/22	Monthly	(172)	(13,230)
Citibank NA	Salzgitter AG	1 month LIBOR BBA minus 0.46%	1/19/22	Monthly	(138)	(773)
Citibank NA	SAP SE	1 month LIBOR BBA plus 0.40%	1/19/22	Monthly	706	(4,531)
Hong Kong						
Citibank NA	Vitasoy International Holdings Ltd.	1 month LIBOR BBA minus 0.50%	1/19/22	Monthly	(401)	(28,451)
Italy						
Citibank NA	Cerved Group SpA	1 month LIBOR BBA minus 0.40%	1/19/22	Monthly	(338)	(17,695)
Citibank NA	doValue SpA	1 month LIBOR BBA minus 1.50%	1/19/22	Monthly	(273)	(3,965)
Citibank NA	Illimity Bank SpA	1 month LIBOR BBA minus 0.40%	1/19/22	Monthly	(354)	(5,764)
Citibank NA	MARR SpA	1 month LIBOR BBA minus 0.40%	1/19/22	Monthly	(405)	(13,385)
Citibank NA	Salvatore Ferragamo SpA	1 month LIBOR BBA minus 0.40%	1/19/22	Monthly	(386)	(14,833)
Citibank NA	Technogym SpA	1 month LIBOR BBA minus 0.40%	1/19/22	Monthly	(328)	(5,383)
Japan						
Citibank NA	Ricoh Co. Ltd.	1 month LIBOR BBA minus 0.50%	1/19/22	Monthly	(499)	(38,180)
Citibank NA	SoftBank Group Corp.	1 month LIBOR BBA plus 0.50%	1/19/22	Monthly	794	(66,379)
Jersey, C.I.						
Citibank NA	Sanne Group plc	1 month LIBOR BBA minus 0.35%	1/19/22	Monthly	(318)	(135)
Netherlands						
Citibank NA	Accell Group NV	1 month LIBOR BBA minus 0.40%	1/19/22	Monthly	(28)	(108)
Citibank NA	Koninklijke Ahold Delhaize NV	1 month LIBOR BBA plus 0.40%	1/19/22	Monthly	2,169	(45,886)
Citibank NA	Royal Dutch Shell plc	1 month LIBOR BBA plus 0.35%	1/19/22	Monthly	847	(30,130)
Citibank NA	Royal Dutch Shell plc	1 month LIBOR BBA plus 0.35%	1/19/22	Monthly	2,641	(78,819)
Citibank NA	TomTom NV	1 month LIBOR BBA minus 0.45%	1/19/22	Monthly	(466)	(6,526)
Norway						
Citibank NA	Aker ASA	1 month LIBOR BBA minus 0.40%	1/19/22	Monthly	(494)	(7)
Citibank NA	Hexagon Purus Holding A/S	1 month LIBOR BBA minus 0.40%	1/19/22	Monthly	(84)	(84,401)
Singapore						
Citibank NA	Mapletree Industrial Trust	1 month LIBOR BBA minus 0.50%	1/19/22	Monthly	(363)	(373)

Swap Counterparty	Reference Obligation	Floating Rate ¹	Termination Date(s)	Payment Frequency Paid/Received	Notional Amount Long/(Short) (000) ²	Unrealized Depreciation
Spain						
Citibank NA	ACS Actividades de Construccion y Servicios SA	1 month LIBOR BBA plus 0.40%	1/19/22	Monthly	1,459	\$ (41,864)
Citibank NA	ACS Actividades de Construccion y Servicios SA	1 month LIBOR BBA plus 0.40%	1/19/22	Monthly	23	(506)
Citibank NA	CIE Automotive SA	1 month LIBOR BBA minus 0.40%	1/19/22	Monthly	(83)	(3,779)
Sweden						
Citibank NA	Attendo AB	1 month LIBOR BBA minus 0.40%	1/19/22	Monthly	(229)	(3,827)
Citibank NA	Saab AB	1 month LIBOR BBA minus 0.40%	1/19/22	Monthly	(362)	(4,326)
Citibank NA	Vitrolife AB	1 month LIBOR BBA minus 0.40%	1/19/22	Monthly	(108)	(3,924)
Switzerland						
Citibank NA	IWG plc	1 month LIBOR BBA minus 0.35%	1/19/22	Monthly	(43)	(1,209)
Citibank NA	Komax Holding AG	1 month LIBOR BBA minus 6.00%	1/19/22	Monthly	(544)	(85,898)
Citibank NA	Molecular Partners AG	1 month LIBOR BBA minus 2.00%	1/19/22	Monthly	(368)	(13,508)
Citibank NA	Nestle SA (Registered)	1 month LIBOR BBA plus 0.40%	1/19/22	Monthly	6,858	(136,743)
Citibank NA	Orior AG	1 month LIBOR BBA minus 0.40%	1/19/22	Monthly	(20)	(397)
Citibank NA	Valora Holding AG	1 month LIBOR BBA minus 0.40%	1/19/22	Monthly	(283)	(3,008)
United Kingdom						
Citibank NA	British American Tobacco plc	1 month LIBOR BBA plus 0.35%	1/19/22	Monthly	3,011	(86,557)
Citibank NA	Capital & Counties Properties plc	1 month LIBOR BBA minus 0.35%	1/19/22	Monthly	(347)	(26,993)
Citibank NA	GlaxoSmithKline plc	1 month LIBOR BBA plus 0.35%	1/19/22	Monthly	2,165	(71,606)
Citibank NA	Marshalls plc	1 month LIBOR BBA minus 0.35%	1/19/22	Monthly	(324)	(2,716)
Citibank NA	National Express Group plc	1 month LIBOR BBA minus 0.35%	1/19/22	Monthly	(81)	(2,369)
Citibank NA	Provident Financial plc	1 month LIBOR BBA minus 0.35%	1/19/22	Monthly	(44)	(347)
Citibank NA	Shaftesbury plc	1 month LIBOR BBA minus 0.65%	1/19/22	Monthly	(359)	(31,554)
Citibank NA	UNITE Group plc (The)	1 month LIBOR BBA minus 0.35%	1/19/22	Monthly	(315)	(3,324)
Citibank NA	Virgin Money UK plc	1 month LIBOR BBA minus 0.35%	1/19/22	Monthly	(366)	(2,081)
United States						
Citibank NA	REC Silicon ASA	1 month LIBOR BBA minus 24.75%	1/19/22	Monthly	(555)	(44,115)
						<u>\$ (2,254,544)</u>

1. Fund pays the floating rate and receives the total return of the reference entity.

2. Notional amounts reflected as a positive value indicate a long position held by the Fund or Index and a negative value indicates a short position.

Abbreviation(s):

AGC—Assured Guaranty Corp.

BBA—British Bankers' Association

EAFE—Europe, Australasia and Far East

ETF—Exchange-Traded Fund

LIBOR—London Interbank Offered Rate

MSCI—Morgan Stanley Capital International

The following is a summary of the fair valuations according to the inputs used as of January 31, 2021, for valuing the Fund's assets and liabilities:

Description	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Total
Asset Valuation Inputs				
Investments in Securities (a)				
Common Stocks				
Australia	\$ 797,961	\$ 9,751,666	\$ —	\$ 10,549,627
China	1,658,303	1,902,510	—	3,560,813
Hong Kong	—	6,888,485	—	6,888,485
Indonesia	—	758,789	—	758,789
Israel	470,977	506,561	—	977,538
Japan	—	58,791,623	—	58,791,623
New Zealand	—	2,359,133	—	2,359,133
Singapore	952,411	2,517,107	356,182	3,825,700
United Kingdom	22,809,148	2,021,680	—	24,830,828
All Other Countries	112,585,699	—	—	112,585,699
Total Common Stocks	<u>139,274,499</u>	<u>85,497,554</u>	<u>356,182</u>	<u>225,128,235</u>
Preferred Stocks	4,287,986	—	—	4,287,986
Exchange-Traded Funds	505,343	—	—	505,343
Short-Term Investments				
Affiliated Investment Company	7,265,904	—	—	7,265,904
Unaffiliated Investment Company	2,343,140	—	—	2,343,140
Total Short-Term Investments	<u>9,609,044</u>	<u>—</u>	<u>—</u>	<u>9,609,044</u>
Total Investments in Securities	<u>153,676,872</u>	<u>85,497,554</u>	<u>356,182</u>	<u>239,530,608</u>
Other Financial Instruments				
Total Return Equity Swap Contracts (b)	—	1,454,406	—	1,454,406
Total Investments in Securities and Other Financial Instruments	<u>\$ 153,676,872</u>	<u>\$ 86,951,960</u>	<u>\$ 356,182</u>	<u>\$ 240,985,014</u>
Liability Valuation Inputs				
Common Stock Sold Short	\$ —	\$ —	\$ (34)	\$ (34)
Exchange-Traded Funds Sold Short	(505,343)	—	—	(505,343)
Right Sold Short	(2)	—	—	(2)
Warrant Sold Short	—	—	—	—
Other Financial Instruments				
Total Return Equity Swap Contracts (b)	—	(2,254,544)	—	(2,254,544)
Total Investments in Securities Sold Short and Other Financial Instruments	<u>\$ (505,345)</u>	<u>\$ (2,254,544)</u>	<u>\$ (34)</u>	<u>\$ (2,759,923)</u>

(a) For a complete listing of investments and their industries, see the Portfolio of Investments.

(b) The value listed for these securities reflects unrealized appreciation (depreciation) as shown on the Portfolio of Investments.