

# MainStay S&P 500 Index Fund

## Portfolio of Investments July 31, 2023<sup>†</sup> (Unaudited)

	Shares	Value
<b>Common Stocks 99.2%</b>		
<b>Aerospace &amp; Defense 1.6%</b>		
Axon Enterprise, Inc. (a)	2,293	\$ 426,337
Boeing Co. (The) (a)	18,473	4,412,276
General Dynamics Corp.	7,349	1,643,089
Howmet Aerospace, Inc.	12,016	614,498
Huntington Ingalls Industries, Inc.	1,303	299,260
L3Harris Technologies, Inc.	6,189	1,172,754
Lockheed Martin Corp.	7,363	3,286,622
Northrop Grumman Corp.	4,663	2,075,035
RTX Corp.	47,731	4,196,987
Textron, Inc.	6,588	512,349
TransDigm Group, Inc.	1,705	1,534,023
		<u>20,173,230</u>
<b>Air Freight &amp; Logistics 0.6%</b>		
CH Robinson Worldwide, Inc.	3,804	381,085
Expeditors International of Washington, Inc.	4,991	635,354
FedEx Corp.	7,554	2,039,202
United Parcel Service, Inc., Class B	23,676	4,430,490
		<u>7,486,131</u>
<b>Automobile Components 0.1%</b>		
Aptiv plc (a)	8,837	967,563
BorgWarner, Inc.	7,656	356,004
		<u>1,323,567</u>
<b>Automobiles 2.1%</b>		
Ford Motor Co.	128,379	1,695,887
General Motors Co.	45,411	1,742,420
Tesla, Inc. (a)	88,008	23,535,979
		<u>26,974,286</u>
<b>Banks 3.2%</b>		
Bank of America Corp.	226,487	7,247,584
Citigroup, Inc.	63,595	3,030,938
Citizens Financial Group, Inc.	15,811	510,063
Comerica, Inc.	4,288	231,380
Fifth Third Bancorp	22,237	647,097
Huntington Bancshares, Inc.	47,159	577,226
JPMorgan Chase & Co.	95,463	15,079,335
KeyCorp	30,552	376,095
M&T Bank Corp.	5,419	757,901
PNC Financial Services Group, Inc. (The)	13,038	1,784,772
Regions Financial Corp.	30,659	624,524
Truist Financial Corp.	43,510	1,445,402
U.S. Bancorp	45,569	1,808,178
Wells Fargo & Co.	122,574	5,658,016
Zions Bancorp NA (b)	4,838	185,054
		<u>39,963,565</u>

	Shares	Value
<b>Common Stocks</b>		
<b>Beverages 1.7%</b>		
Brown-Forman Corp., Class B	5,975	\$ 421,835
Coca-Cola Co. (The)	127,144	7,874,028
Constellation Brands, Inc., Class A	5,267	1,436,838
Keurig Dr Pepper, Inc.	27,514	935,751
Molson Coors Beverage Co., Class B	6,133	427,899
Monster Beverage Corp. (a)	24,961	1,435,008
PepsiCo, Inc.	45,005	8,436,637
		<u>20,967,996</u>
<b>Biotechnology 1.9%</b>		
AbbVie, Inc.	57,634	8,620,894
Amgen, Inc.	17,455	4,087,088
Biogen, Inc. (a)	4,727	1,277,188
Gilead Sciences, Inc.	40,747	3,102,477
Incyte Corp. (a)	6,049	385,442
Moderna, Inc. (a)	10,710	1,260,139
Regeneron Pharmaceuticals, Inc. (a)	3,525	2,615,233
Vertex Pharmaceuticals, Inc. (a)	8,413	2,964,236
		<u>24,312,697</u>
<b>Broadline Retail 3.2%</b>		
Amazon.com, Inc. (a)	291,604	38,981,623
eBay, Inc.	17,468	777,501
Etsy, Inc. (a)	4,030	409,649
		<u>40,168,773</u>
<b>Building Products 0.5%</b>		
A O Smith Corp.	4,068	295,459
Allegion plc	2,873	335,739
Carrier Global Corp.	27,272	1,624,047
Johnson Controls International plc	22,413	1,558,824
Masco Corp.	7,353	446,180
Trane Technologies plc	7,450	1,485,828
		<u>5,746,077</u>
<b>Capital Markets 2.7%</b>		
Ameriprise Financial, Inc.	3,403	1,185,775
Bank of New York Mellon Corp. (The)	23,459	1,064,100
BlackRock, Inc.	4,892	3,614,454
Choe Global Markets, Inc.	3,449	481,756
Charles Schwab Corp. (The)	48,546	3,208,891
CME Group, Inc.	11,751	2,337,979
FactSet Research Systems, Inc.	1,252	544,670
Franklin Resources, Inc.	9,326	272,692
Goldman Sachs Group, Inc. (The)	10,860	3,864,748
Intercontinental Exchange, Inc.	18,289	2,099,577
Invesco Ltd.	14,967	251,446
MarketAxess Holdings, Inc.	1,231	331,410
Moody's Corp.	5,155	1,818,426

	Shares	Value
<b>Common Stocks</b>		
<b>Capital Markets</b>		
Morgan Stanley	42,555	\$ 3,896,336
MSCI, Inc.	2,615	1,433,229
Nasdaq, Inc. (b)	11,062	558,521
Northern Trust Corp.	6,806	545,297
Raymond James Financial, Inc.	6,230	685,736
S&P Global, Inc.	10,715	4,227,175
State Street Corp.	10,919	790,972
T. Rowe Price Group, Inc.	7,336	904,236
		<u>34,117,426</u>
<b>Chemicals 1.7%</b>		
Air Products and Chemicals, Inc.	7,256	2,215,475
Albemarle Corp.	3,833	813,669
Celanese Corp.	3,274	410,527
CF Industries Holdings, Inc.	6,367	522,603
Corteva, Inc.	23,222	1,310,417
Dow, Inc.	23,106	1,304,796
DuPont de Nemours, Inc.	14,995	1,164,062
Eastman Chemical Co.	3,892	333,077
Ecolab, Inc.	8,092	1,481,969
FMC Corp.	4,085	393,100
International Flavors & Fragrances, Inc.	8,333	705,055
Linde plc	15,994	6,248,376
LyondellBasell Industries NV, Class A	8,288	819,352
Mosaic Co. (The)	10,849	442,205
PPG Industries, Inc.	7,690	1,106,591
Sherwin-Williams Co. (The)	7,666	2,119,649
		<u>21,390,923</u>
<b>Commercial Services &amp; Supplies 0.5%</b>		
Cintas Corp.	2,824	1,417,761
Copart, Inc. (a)	14,012	1,238,521
Republic Services, Inc.	6,716	1,014,855
Rollins, Inc.	7,566	308,920
Waste Management, Inc.	12,093	1,980,712
		<u>5,960,769</u>
<b>Communications Equipment 0.8%</b>		
Arista Networks, Inc. (a)	8,157	1,265,069
Cisco Systems, Inc.	133,799	6,962,900
F5, Inc. (a)	1,973	312,207
Juniper Networks, Inc.	10,505	292,039
Motorola Solutions, Inc.	5,479	1,570,446
		<u>10,402,661</u>
<b>Construction &amp; Engineering 0.1%</b>		
Quanta Services, Inc.	4,742	956,082

	Shares	Value
<b>Common Stocks</b>		
<b>Construction Materials 0.1%</b>		
Martin Marietta Materials, Inc.	2,024	\$ 903,635
Vulcan Materials Co.	4,347	958,514
		<u>1,862,149</u>
<b>Consumer Finance 0.5%</b>		
American Express Co.	19,424	3,280,325
Capital One Financial Corp.	12,473	1,459,590
Discover Financial Services	8,296	875,643
Synchrony Financial	14,000	483,560
		<u>6,099,118</u>
<b>Consumer Staples Distribution &amp; Retail 1.8%</b>		
Costco Wholesale Corp.	14,487	8,122,426
Dollar General Corp.	7,158	1,208,700
Dollar Tree, Inc. (a)	6,792	1,048,209
Kroger Co. (The)	21,334	1,037,686
Sysco Corp.	16,552	1,263,083
Target Corp.	15,078	2,057,695
Walgreens Boots Alliance, Inc.	23,394	701,118
Walmart, Inc.	45,820	7,324,785
		<u>22,763,702</u>
<b>Containers &amp; Packaging 0.2%</b>		
Amcor plc	48,068	493,178
Avery Dennison Corp.	2,637	485,234
Ball Corp.	10,275	603,040
International Paper Co.	11,337	408,812
Packaging Corp. of America	2,938	450,542
Sealed Air Corp.	4,717	215,190
Westrock Co.	8,359	278,271
		<u>2,934,267</u>
<b>Distributors 0.1%</b>		
Genuine Parts Co.	4,590	714,755
LKQ Corp.	8,295	454,483
Pool Corp.	1,275	490,543
		<u>1,659,781</u>
<b>Diversified Telecommunication Services 0.6%</b>		
AT&T, Inc.	233,537	3,390,957
Verizon Communications, Inc.	137,332	4,680,275
		<u>8,071,232</u>
<b>Electric Utilities 1.7%</b>		
Alliant Energy Corp.	8,212	441,313
American Electric Power Co., Inc.	16,817	1,425,073
Constellation Energy Corp.	10,598	1,024,297
Duke Energy Corp.	25,175	2,356,883
Edison International	12,511	900,291

	Shares	Value
<b>Common Stocks</b>		
<b>Electric Utilities</b>		
Entergy Corp.	6,907	\$ 709,349
Evergy, Inc.	7,503	449,955
Eversource Energy	11,396	824,273
Exelon Corp.	32,490	1,360,031
FirstEnergy Corp.	17,777	700,236
NextEra Energy, Inc.	66,099	4,845,057
NRG Energy, Inc.	7,521	285,723
PG&E Corp. (a)	52,809	929,966
Pinnacle West Capital Corp.	3,700	306,434
PPL Corp.	24,078	662,867
Southern Co. (The)	35,620	2,576,751
Xcel Energy, Inc.	17,979	1,127,823
		<u>20,926,322</u>
<b>Electrical Equipment 0.6%</b>		
AMETEK, Inc.	7,529	1,194,100
Eaton Corp. plc	13,021	2,673,472
Emerson Electric Co.	18,669	1,705,413
Generac Holdings, Inc. (a)	2,032	312,318
Rockwell Automation, Inc.	3,753	1,262,096
		<u>7,147,399</u>
<b>Electronic Equipment, Instruments &amp; Components 0.6%</b>		
Amphenol Corp., Class A	19,447	1,717,365
CDW Corp.	4,403	823,669
Corning, Inc.	24,987	848,059
Keysight Technologies, Inc. (a)	5,819	937,324
TE Connectivity Ltd.	10,294	1,477,086
Teledyne Technologies, Inc. (a)	1,537	591,023
Trimble, Inc. (a)	8,095	435,511
Zebra Technologies Corp., Class A (a)	1,680	517,373
		<u>7,347,410</u>
<b>Energy Equipment &amp; Services 0.4%</b>		
Baker Hughes Co.	33,071	1,183,611
Halliburton Co.	29,472	1,151,766
Schlumberger Ltd.	46,562	2,716,427
		<u>5,051,804</u>
<b>Entertainment 1.4%</b>		
Activision Blizzard, Inc. (a)	23,370	2,167,801
Electronic Arts, Inc.	8,510	1,160,339
Live Nation Entertainment, Inc. (a)	4,702	412,601
Netflix, Inc. (a)	14,522	6,374,722
Take-Two Interactive Software, Inc. (a)	5,180	792,229
Walt Disney Co. (The) (a)	59,693	5,306,111
Warner Bros Discovery, Inc. (a)	72,418	946,503
		<u>17,160,306</u>

	Shares	Value
<b>Common Stocks</b>		
<b>Financial Services 4.1%</b>		
Berkshire Hathaway, Inc., Class B (a)	58,255	\$ 20,503,430
Fidelity National Information Services, Inc.	19,353	1,168,534
Fiserv, Inc. (a)	20,166	2,545,151
FleetCor Technologies, Inc. (a)	2,412	600,371
Global Payments, Inc.	8,557	943,409
Jack Henry & Associates, Inc.	2,381	398,984
Mastercard, Inc., Class A	27,335	10,777,644
PayPal Holdings, Inc. (a)	36,447	2,763,412
Visa, Inc., Class A	52,863	12,567,121
		<u>52,268,056</u>
<b>Food Products 1.0%</b>		
Archer-Daniels-Midland Co.	17,792	1,511,608
Bunge Ltd.	4,917	534,330
Campbell Soup Co.	6,555	300,350
Conagra Brands, Inc.	15,579	511,147
General Mills, Inc.	19,187	1,434,036
Hershey Co. (The)	4,811	1,112,832
Hormel Foods Corp.	9,462	386,807
J M Smucker Co. (The)	3,483	524,714
Kellogg Co.	8,402	562,010
Kraft Heinz Co. (The)	26,059	942,815
Lamb Weston Holdings, Inc.	4,760	493,279
McCormick & Co., Inc. (Non-Voting)	8,194	733,199
Mondelez International, Inc., Class A	44,488	3,297,895
Tyson Foods, Inc., Class A	9,330	519,868
		<u>12,864,890</u>
<b>Gas Utilities 0.0% ‡</b>		
Atmos Energy Corp.	4,720	574,471
<b>Ground Transportation 0.8%</b>		
CSX Corp.	66,414	2,212,915
JB Hunt Transport Services, Inc.	2,709	552,474
Norfolk Southern Corp.	7,436	1,736,975
Old Dominion Freight Line, Inc.	2,937	1,232,042
Union Pacific Corp.	19,917	4,621,142
		<u>10,355,548</u>
<b>Health Care Equipment &amp; Supplies 2.7%</b>		
Abbott Laboratories	56,806	6,324,212
ABIOMED, Inc., CVR (a)(c)(d)	1,477	1,507
Align Technology, Inc. (a)	2,325	878,594
Baxter International, Inc.	16,525	747,426
Becton Dickinson & Co.	9,278	2,585,036
Boston Scientific Corp. (a)	46,965	2,435,135
Cooper Cos., Inc. (The)	1,616	632,276
Dentsply Sirona, Inc.	6,941	288,190

	Shares	Value
<b>Common Stocks</b>		
<b>Health Care Equipment &amp; Supplies</b>		
DexCom, Inc. (a)	12,663	\$ 1,577,303
Edwards Lifesciences Corp. (a)	19,803	1,625,232
GE HealthCare Technologies, Inc.	12,762	995,436
Hologic, Inc. (a)	8,040	638,537
IDEXX Laboratories, Inc. (a)	2,712	1,504,428
Insulet Corp. (a)	2,277	630,160
Intuitive Surgical, Inc. (a)	11,447	3,713,407
Medtronic plc	43,461	3,814,137
ResMed, Inc.	4,800	1,067,280
STERIS plc	3,243	731,459
Stryker Corp.	11,036	3,127,713
Teleflex, Inc.	1,534	385,295
Zimmer Biomet Holdings, Inc.	6,813	941,216
		<u>34,643,979</u>
<b>Health Care Providers &amp; Services 2.9%</b>		
AmerisourceBergen Corp.	5,291	988,888
Cardinal Health, Inc.	8,317	760,756
Centene Corp. (a)	17,927	1,220,650
Cigna Group (The)	9,665	2,852,142
CVS Health Corp.	41,880	3,128,017
DaVita, Inc. (a)	1,807	184,296
Elevance Health, Inc.	7,744	3,652,303
HCA Healthcare, Inc.	6,740	1,838,739
Henry Schein, Inc. (a)	4,279	337,142
Humana, Inc.	4,082	1,864,780
Laboratory Corp. of America Holdings	2,894	619,113
McKesson Corp.	4,430	1,782,632
Molina Healthcare, Inc. (a)	1,904	579,749
Quest Diagnostics, Inc.	3,659	494,733
UnitedHealth Group, Inc.	30,414	15,400,737
Universal Health Services, Inc., Class B	2,056	285,702
		<u>35,990,379</u>
<b>Health Care REITs 0.2%</b>		
Healthpeak Properties, Inc.	17,869	390,080
Ventas, Inc.	13,069	634,108
Welltower, Inc.	16,237	1,333,870
		<u>2,358,058</u>
<b>Hotel &amp; Resort REITs 0.0% ‡</b>		
Host Hotels & Resorts, Inc.	23,234	427,506
<b>Hotels, Restaurants &amp; Leisure 2.0%</b>		
Booking Holdings, Inc. (a)	1,207	3,585,756
Caesars Entertainment, Inc. (a)	7,030	414,911
Carnival Corp. (a)(b)	32,811	618,159
Chipotle Mexican Grill, Inc. (a)	901	1,768,014

	Shares	Value
<b>Common Stocks</b>		
<b>Hotels, Restaurants &amp; Leisure</b>		
Darden Restaurants, Inc.	3,950	\$ 667,234
Domino's Pizza, Inc.	1,154	457,838
Expedia Group, Inc. (a)	4,658	570,745
Hilton Worldwide Holdings, Inc.	8,645	1,344,211
Las Vegas Sands Corp. (a)	10,736	642,120
Marriott International, Inc., Class A	8,423	1,699,846
McDonald's Corp.	23,850	6,992,820
MGM Resorts International	9,864	500,795
Norwegian Cruise Line Holdings Ltd. (a)	13,856	305,802
Royal Caribbean Cruises Ltd. (a)	7,185	783,955
Starbucks Corp.	37,450	3,803,796
Wynn Resorts Ltd.	3,385	368,897
Yum! Brands, Inc.	9,150	1,259,681
		<u>25,784,580</u>
<b>Household Durables 0.4%</b>		
DR Horton, Inc.	10,139	1,287,856
Garmin Ltd.	4,999	529,344
Lennar Corp., Class A	8,290	1,051,421
Mohawk Industries, Inc. (a)	1,727	183,649
Newell Brands, Inc.	12,325	137,547
NVR, Inc. (a)	100	630,644
PulteGroup, Inc.	7,292	615,372
Whirlpool Corp.	1,789	258,081
		<u>4,693,914</u>
<b>Household Products 1.3%</b>		
Church & Dwight Co., Inc.	7,979	763,351
Clorox Co. (The)	4,038	611,676
Colgate-Palmolive Co.	27,100	2,066,646
Kimberly-Clark Corp.	11,021	1,422,811
Procter & Gamble Co. (The)	76,995	12,034,319
		<u>16,898,803</u>
<b>Independent Power and Renewable Electricity Producers 0.0% ‡</b>		
AES Corp. (The)	21,865	472,940
<b>Industrial Conglomerates 0.8%</b>		
3M Co.	18,022	2,009,453
General Electric Co.	35,573	4,063,859
Honeywell International, Inc.	21,738	4,219,998
		<u>10,293,310</u>
<b>Industrial REITs 0.3%</b>		
Prologis, Inc.	30,167	3,763,333
<b>Insurance 2.0%</b>		
Aflac, Inc.	17,962	1,299,371

	Shares	Value
<b>Common Stocks</b>		
<b>Insurance</b>		
Allstate Corp. (The)	8,587	\$ 967,583
American International Group, Inc.	23,643	1,425,200
Aon plc, Class A	6,672	2,125,032
Arch Capital Group Ltd. (a)	12,166	945,177
Arthur J. Gallagher & Co.	6,997	1,502,956
Assurant, Inc.	1,736	233,509
Brown & Brown, Inc.	7,691	541,831
Chubb Ltd.	13,530	2,765,667
Cincinnati Financial Corp.	5,136	552,531
Everest Group Ltd.	1,399	504,353
Globe Life, Inc.	2,903	325,629
Hartford Financial Services Group, Inc. (The)	10,134	728,432
Lincoln National Corp.	5,053	141,686
Loews Corp.	6,179	387,114
Marsh & McLennan Cos., Inc.	16,161	3,045,056
MetLife, Inc.	21,014	1,323,252
Principal Financial Group, Inc.	7,376	589,121
Progressive Corp. (The)	19,122	2,408,990
Prudential Financial, Inc.	11,924	1,150,547
Travelers Cos., Inc. (The)	7,545	1,302,342
W R Berkley Corp.	6,559	404,625
Willis Towers Watson plc	3,476	734,583
		<u>25,404,587</u>
<b>Interactive Media &amp; Services 5.7%</b>		
Alphabet, Inc. (a)		
Class A	194,076	25,757,767
Class C	166,942	22,221,650
Match Group, Inc. (a)	9,097	423,101
Meta Platforms, Inc., Class A (a)	72,265	23,023,629
		<u>71,426,147</u>
<b>IT Services 1.2%</b>		
Accenture plc, Class A	20,630	6,526,301
Akamai Technologies, Inc. (a)	4,972	469,854
Cognizant Technology Solutions Corp., Class A	16,578	1,094,645
DXC Technology Co. (a)	7,438	205,661
EPAM Systems, Inc. (a)	1,892	448,045
Gartner, Inc. (a)	2,582	912,969
International Business Machines Corp.	29,663	4,276,811
VeriSign, Inc. (a)	2,958	623,990
		<u>14,558,276</u>
<b>Leisure Products 0.0% ‡</b>		
Hasbro, Inc.	4,251	274,445
<b>Life Sciences Tools &amp; Services 1.6%</b>		
Agilent Technologies, Inc.	9,660	1,176,298

	Shares	Value
<b>Common Stocks</b>		
<b>Life Sciences Tools &amp; Services</b>		
Bio-Rad Laboratories, Inc., Class A (a)	697	\$ 282,536
Bio-Techne Corp.	5,143	428,926
Charles River Laboratories International, Inc. (a)	1,670	349,932
Danaher Corp.	21,695	5,533,527
Illumina, Inc. (a)	5,163	992,071
IQVIA Holdings, Inc. (a)	6,061	1,356,209
Mettler-Toledo International, Inc. (a)	719	904,121
Rewity, Inc.	4,098	503,849
Thermo Fisher Scientific, Inc.	12,600	6,913,116
Waters Corp. (a)	1,928	532,533
West Pharmaceutical Services, Inc.	2,425	892,497
		<u>19,865,615</u>
<b>Machinery 1.8%</b>		
Caterpillar, Inc.	16,835	4,464,137
Cummins, Inc.	4,624	1,205,939
Deere & Co.	8,809	3,784,346
Dover Corp.	4,569	666,937
Fortive Corp.	11,549	904,864
IDEX Corp.	2,469	557,525
Illinois Tool Works, Inc.	9,034	2,378,833
Ingersoll Rand, Inc.	13,215	862,543
Nordson Corp.	1,758	442,330
Otis Worldwide Corp.	13,501	1,228,051
PACCAR, Inc.	17,071	1,470,325
Parker-Hannifin Corp.	4,191	1,718,352
Pentair plc	5,388	374,466
Snap-on, Inc.	1,729	471,049
Stanley Black & Decker, Inc.	5,003	496,648
Westinghouse Air Brake Technologies Corp.	5,876	695,954
Xylem, Inc.	7,816	881,254
		<u>22,603,553</u>
<b>Media 0.8%</b>		
Charter Communications, Inc., Class A (a)	3,394	1,375,215
Comcast Corp., Class A	135,875	6,149,702
Fox Corp.		
Class A	8,789	293,992
Class B	4,464	140,214
Interpublic Group of Cos., Inc. (The)	12,611	431,675
News Corp.		
Class A	12,444	246,640
Class B	3,861	77,645
Omnicom Group, Inc.	6,518	551,553
Paramount Global, Class B (b)	16,578	265,745
		<u>9,532,381</u>
<b>Metals &amp; Mining 0.4%</b>		
Freeport-McMoRan, Inc.	46,821	2,090,558

	Shares	Value
<b>Common Stocks</b>		
<b>Metals &amp; Mining</b>		
Newmont Corp.	25,961	\$ 1,114,246
Nucor Corp.	8,207	1,412,342
Steel Dynamics, Inc.	5,246	559,119
		<u>5,176,265</u>
<b>Multi-Utilities 0.7%</b>		
Ameren Corp.	8,579	734,963
CenterPoint Energy, Inc.	20,614	620,275
CMS Energy Corp.	9,528	581,875
Consolidated Edison, Inc.	11,320	1,073,815
Dominion Energy, Inc.	27,308	1,462,343
DTE Energy Co.	6,733	769,582
NiSource, Inc.	13,494	375,673
Public Service Enterprise Group, Inc.	16,300	1,028,856
Sempra	10,279	1,531,777
WEC Energy Group, Inc.	10,304	925,918
		<u>9,105,077</u>
<b>Office REITs 0.1%</b>		
Alexandria Real Estate Equities, Inc.	5,143	646,372
Boston Properties, Inc.	4,662	310,629
		<u>957,001</u>
<b>Oil, Gas &amp; Consumable Fuels 3.8%</b>		
APA Corp.	10,081	408,180
Chevron Corp.	56,928	9,316,836
ConocoPhillips	39,529	4,653,354
Coterra Energy, Inc.	24,744	681,450
Devon Energy Corp.	20,963	1,132,002
Diamondback Energy, Inc.	5,916	871,545
EOG Resources, Inc.	19,106	2,532,118
EQT Corp.	11,814	498,315
Exxon Mobil Corp.	132,073	14,163,509
Hess Corp.	9,027	1,369,667
Kinder Morgan, Inc.	64,428	1,141,020
Marathon Oil Corp.	20,175	529,997
Marathon Petroleum Corp.	13,860	1,843,657
Occidental Petroleum Corp.	23,471	1,481,724
ONEOK, Inc.	14,617	979,924
Phillips 66	14,990	1,672,134
Pioneer Natural Resources Co.	7,635	1,722,990
Targa Resources Corp.	7,383	605,332
Valero Energy Corp.	11,810	1,522,427
Williams Cos., Inc. (The)	39,795	1,370,938
		<u>48,497,119</u>
<b>Passenger Airlines 0.2%</b>		
Alaska Air Group, Inc. (a)	4,186	203,565
American Airlines Group, Inc. (a)	21,357	357,730

	Shares	Value
<b>Common Stocks</b>		
<b>Passenger Airlines</b>		
Delta Air Lines, Inc.	20,996	\$ 971,275
Southwest Airlines Co.	19,439	664,036
United Airlines Holdings, Inc. (a)	10,714	<u>581,877</u>
		<u>2,778,483</u>
<b>Personal Care Products 0.1%</b>		
Estee Lauder Cos., Inc. (The), Class A	7,575	<u>1,363,500</u>
<b>Pharmaceuticals 3.9%</b>		
Bristol-Myers Squibb Co.	68,629	4,268,038
Catalent, Inc. (a)	5,883	285,443
Eli Lilly & Co.	25,738	11,699,208
Johnson & Johnson	84,893	14,222,124
Merck & Co., Inc.	82,891	8,840,325
Organon & Co.	8,329	183,071
Pfizer, Inc.	184,416	6,650,041
Viartis, Inc.	39,169	412,450
Zoetis, Inc.	15,096	<u>2,839,407</u>
		<u>49,400,107</u>
<b>Professional Services 0.7%</b>		
Automatic Data Processing, Inc.	13,496	3,337,021
Broadridge Financial Solutions, Inc.	3,854	647,164
Ceridian HCM Holding, Inc. (a)	5,064	358,582
Equifax, Inc.	4,006	817,544
Jacobs Solutions, Inc.	4,144	519,699
Leidos Holdings, Inc.	4,487	419,669
Paychex, Inc.	10,481	1,315,051
Paycom Software, Inc.	1,588	585,591
Robert Half, Inc.	3,520	261,008
Verisk Analytics, Inc.	4,730	<u>1,082,886</u>
		<u>9,344,215</u>
<b>Real Estate Management &amp; Development 0.2%</b>		
CBRE Group, Inc., Class A (a)	10,154	845,930
CoStar Group, Inc. (a)	13,350	<u>1,120,999</u>
		<u>1,966,929</u>
<b>Residential REITs 0.3%</b>		
AvalonBay Communities, Inc.	4,639	875,148
Camden Property Trust	3,488	380,506
Equity Residential	11,140	734,572
Essex Property Trust, Inc.	2,097	510,724
Invitation Homes, Inc.	18,990	674,145
Mid-America Apartment Communities, Inc.	3,811	570,354
UDR, Inc.	10,108	<u>413,215</u>
		<u>4,158,664</u>

	Shares	Value
<b>Common Stocks</b>		
<b>Retail REITs 0.3%</b>		
Federal Realty Investment Trust	2,397	\$ 243,344
Kimco Realty Corp.	20,250	410,265
Realty Income Corp.	21,992	1,340,852
Regency Centers Corp.	5,027	329,419
Simon Property Group, Inc.	10,682	1,330,977
		<u>3,654,857</u>
<b>Semiconductors &amp; Semiconductor Equipment 7.6%</b>		
Advanced Micro Devices, Inc. (a)	52,606	6,018,126
Analog Devices, Inc.	16,525	3,297,233
Applied Materials, Inc.	27,608	4,185,097
Broadcom, Inc.	13,620	12,239,613
Enphase Energy, Inc. (a)	4,477	679,743
First Solar, Inc. (a)	3,245	673,013
Intel Corp.	136,255	4,873,841
KLA Corp.	4,482	2,303,524
Lam Research Corp.	4,389	3,153,453
Microchip Technology, Inc.	17,895	1,681,056
Micron Technology, Inc.	35,751	2,552,264
Monolithic Power Systems, Inc.	1,472	823,569
NVIDIA Corp.	80,790	37,752,359
NXP Semiconductors NV	8,485	1,891,985
ON Semiconductor Corp. (a)	14,108	1,520,137
Qorvo, Inc. (a)	3,263	358,995
QUALCOMM, Inc.	36,391	4,809,799
Skyworks Solutions, Inc.	5,199	594,610
SolarEdge Technologies, Inc. (a)	1,841	444,528
Teradyne, Inc.	5,065	572,041
Texas Instruments, Inc.	29,650	5,337,000
		<u>95,761,986</u>
<b>Software 10.0%</b>		
Adobe, Inc. (a)	14,984	8,183,811
ANSYS, Inc. (a)	2,831	968,485
Autodesk, Inc. (a)	6,996	1,483,082
Cadence Design Systems, Inc. (a)	8,908	2,084,561
Fair Isaac Corp. (a)	816	683,784
Fortinet, Inc. (a)	21,285	1,654,270
Gen Digital, Inc.	18,582	361,420
Intuit, Inc.	9,165	4,689,731
Microsoft Corp.	242,896	81,593,624
Oracle Corp.	50,271	5,893,269
Palo Alto Networks, Inc. (a)	9,870	2,467,105
PTC, Inc. (a)	3,480	507,419
Roper Technologies, Inc.	3,481	1,716,307
Salesforce, Inc. (a)	31,982	7,196,270
ServiceNow, Inc. (a)	6,656	3,880,448
Synopsys, Inc. (a)	4,975	2,247,705

	Shares	Value
<b>Common Stocks</b>		
<b>Software</b>		
Tyler Technologies, Inc. (a)	1,370	\$ 543,383
		<u>126,154,674</u>
<b>Specialized REITs 1.1%</b>		
American Tower Corp.	15,224	2,897,279
Crown Castle, Inc.	14,167	1,534,144
Digital Realty Trust, Inc.	9,517	1,186,009
Equinix, Inc.	3,055	2,474,306
Extra Space Storage, Inc.	5,478	764,565
Iron Mountain, Inc.	9,526	584,896
Public Storage	5,169	1,456,366
SBA Communications Corp.	3,539	774,864
VICI Properties, Inc.	32,806	1,032,733
Weyerhaeuser Co.	23,922	814,783
		<u>13,519,945</u>
<b>Specialty Retail 2.1%</b>		
Advance Auto Parts, Inc.	1,945	144,689
AutoZone, Inc. (a)	601	1,491,514
Bath & Body Works, Inc.	7,479	277,172
Best Buy Co., Inc.	6,357	527,949
CarMax, Inc. (a)	5,168	426,928
Home Depot, Inc. (The)	33,081	11,043,761
Lowe's Cos., Inc.	19,481	4,563,814
O'Reilly Automotive, Inc. (a)	1,989	1,841,396
Ross Stores, Inc.	11,174	1,280,987
TJX Cos., Inc. (The)	37,616	3,254,912
Tractor Supply Co.	3,579	801,660
Ulta Beauty, Inc. (a)	1,636	727,693
		<u>26,382,475</u>
<b>Technology Hardware, Storage &amp; Peripherals 7.8%</b>		
Apple, Inc. (e)	482,983	94,882,010
Hewlett Packard Enterprise Co.	42,332	735,730
HP, Inc.	28,319	929,713
NetApp, Inc.	6,988	545,134
Seagate Technology Holdings plc	6,291	399,478
Western Digital Corp. (a)	10,451	444,795
		<u>97,936,860</u>
<b>Textiles, Apparel &amp; Luxury Goods 0.4%</b>		
NIKE, Inc., Class B	40,249	4,443,087
Ralph Lauren Corp.	1,346	176,770
Tapestry, Inc.	7,572	326,732
VF Corp.	10,792	213,790
		<u>5,160,379</u>
<b>Tobacco 0.6%</b>		
Altria Group, Inc.	58,312	2,648,531



- (c) Illiquid security—As of July 31, 2023, the total market value deemed illiquid under procedures approved by the Board of Trustees was \$1,507, which represented less than one-tenth of a percent of the Fund's net assets.
- (d) Security in which significant unobservable inputs (Level 3) were used in determining fair value.
- (e) Represents a security, or portion thereof, which was maintained at the broker as collateral for futures contracts.
- (f) The combined market value of common stocks and notional value of Standard & Poor's 500 Index futures contracts represents 100.0% of the Fund's net assets.
- (g) Current yield as of July 31, 2023.
- (h) Represents a security purchased with cash collateral received for securities on loan.
- (i) Interest rate shown represents yield to maturity.

### Investments in Affiliates (in 000's)

Investments in issuers considered to be affiliate(s) of the Fund during the period ended July 31, 2023 for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, were as follows:

Affiliated Investment Companies	Value, Beginning of Period	Purchases at Cost	Proceeds from Sales	Net Realized Gain/(Loss) on Sales	Change in Unrealized Appreciation/ (Depreciation)	Value, End of Period	Dividend Income	Other Distributions	Shares End of Period
MainStay U.S. Government Liquidity Fund	\$ 21	\$ 9,538	\$ (9,452)	\$ —	\$ —	\$ 107	\$ 3	\$ —	107

### Futures Contracts

As of July 31, 2023, the Fund held the following futures contracts:

Type	Number of Contracts	Expiration Date	Value at Trade Date	Current Notional Amount	Unrealized Appreciation (Depreciation) <sup>1</sup>
<b>Long Contracts</b>					
S&P 500 E-Mini Index	41	September 2023	\$ 9,185,490	\$ 9,459,725	<u>\$ 274,235</u>

1. Represents the difference between the value of the contracts at the time they were opened and the value as of July 31, 2023.

Abbreviation(s):

REIT—Real Estate Investment Trust

The following is a summary of the fair valuations according to the inputs used as of July 31, 2023, for valuing the Fund's assets:

Description	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Total
<b>Asset Valuation Inputs</b>				
Investments in Securities (a)				
Common Stocks	\$ 1,251,787,883	\$ —	\$ 1,507	\$ 1,251,789,390
Short-Term Investments				
Affiliated Investment Company	106,750	—	—	106,750
Unaffiliated Investment Company	784,309	—	—	784,309
U.S. Treasury Debt	—	9,508,856	—	9,508,856
Total Short-Term Investments	<u>891,059</u>	<u>9,508,856</u>	<u>—</u>	<u>10,399,915</u>
Total Investments in Securities	<u>1,252,678,942</u>	<u>9,508,856</u>	<u>1,507</u>	<u>1,262,189,305</u>
Other Financial Instruments				
Futures Contracts (b)	274,235	—	—	274,235
Total Investments in Securities and Other Financial Instruments	<u>\$ 1,252,953,177</u>	<u>\$ 9,508,856</u>	<u>\$ 1,507</u>	<u>\$ 1,262,463,540</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.