

MainStay MacKay S&P 500 Index Fund

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

	Shares	Value
Common Stocks 99.8%		
Aerospace & Defense 1.5%		
Boeing Co. (The)	21,232	\$ 4,123,042
General Dynamics Corp.	9,300	1,364,124
Howmet Aerospace, Inc.	15,614	383,792
Huntington Ingalls Industries, Inc.	1,619	254,717
L3Harris Technologies, Inc.	8,406	1,441,713
Lockheed Martin Corp.	9,851	3,170,249
Northrop Grumman Corp.	6,203	1,777,842
Raytheon Technologies Corp.	60,764	4,054,781
Teledyne Technologies, Inc. (a)	1,476	526,947
Textron, Inc.	9,157	414,446
TransDigm Group, Inc. (a)	2,178	1,205,044
		<u>18,716,697</u>
Air Freight & Logistics 0.6%		
CH Robinson Worldwide, Inc.	5,439	465,361
Expeditors International of Washington, Inc.	6,772	606,229
FedEx Corp.	9,666	2,274,797
United Parcel Service, Inc., Class B	28,616	4,435,480
		<u>7,781,867</u>
Airlines 0.2%		
Alaska Air Group, Inc.	4,948	241,611
American Airlines Group, Inc. (b)	24,437	419,583
Delta Air Lines, Inc.	25,516	968,587
Southwest Airlines Co.	23,617	1,037,731
United Airlines Holdings, Inc. (a)	11,710	468,283
		<u>3,135,795</u>
Auto Components 0.1%		
Aptiv plc	10,803	1,443,281
BorgWarner, Inc.	9,783	410,788
		<u>1,854,069</u>
Automobiles 2.2%		
Ford Motor Co.	156,343	1,646,292
General Motors Co.	50,394	2,553,968
Tesla, Inc. (a)	30,341	24,076,493
		<u>28,276,753</u>
Banks 3.9%		
Bank of America Corp.	304,585	9,030,945
Citigroup, Inc.	83,299	4,830,509
Citizens Financial Group, Inc.	17,088	622,687
Comerica, Inc.	5,565	318,318
Fifth Third Bancorp	28,504	824,621
First Republic Bank	6,959	1,008,985
Huntington Bancshares, Inc.	40,703	538,297
JPMorgan Chase & Co.	121,959	15,692,465
KeyCorp	39,069	658,703

	Shares	Value
Common Stocks		
Banks		
M&T Bank Corp.	5,133	\$ 679,969
People's United Financial, Inc.	16,999	232,206
PNC Financial Services Group, Inc. (The)	16,953	2,433,095
Regions Financial Corp.	38,427	653,643
SVB Financial Group (a)	2,072	907,080
Truist Financial Corp.	53,939	2,587,993
US Bancorp	54,849	2,350,280
Wells Fargo & Co.	165,422	4,942,809
Zions Bancorp NA	6,562	289,647
		<u>48,602,252</u>
Beverages 1.5%		
Brown-Forman Corp., Class B	7,303	523,406
Coca-Cola Co. (The)	154,746	7,451,020
Constellation Brands, Inc., Class A	6,782	1,430,527
Molson Coors Beverage Co., Class B	7,528	377,605
Monster Beverage Corp. (a)	14,786	1,283,868
PepsiCo, Inc.	55,293	7,551,365
		<u>18,617,791</u>
Biotechnology 1.9%		
AbbVie, Inc.	70,637	7,238,880
Alexion Pharmaceuticals, Inc. (a)	8,756	1,342,557
Amgen, Inc.	23,293	5,623,629
Biogen, Inc. (a)	6,157	1,740,030
Gilead Sciences, Inc.	50,153	3,290,037
Incyte Corp. (a)	7,448	668,458
Regeneron Pharmaceuticals, Inc. (a)	4,195	2,113,609
Vertex Pharmaceuticals, Inc. (a)	10,404	2,383,348
		<u>24,400,548</u>
Building Products 0.5%		
Allegion plc	3,682	394,011
AO Smith Corp.	5,418	294,197
Carrier Global Corp.	32,596	1,254,946
Fortune Brands Home & Security, Inc.	5,558	479,378
Johnson Controls International plc	28,964	1,442,987
Masco Corp.	10,469	568,571
Trane Technologies plc	9,607	1,377,163
		<u>5,811,253</u>
Capital Markets 2.7%		
Ameriprise Financial, Inc.	4,720	933,946
Bank of New York Mellon Corp. (The)	32,618	1,299,175
BlackRock, Inc.	5,675	3,979,651
Choe Global Markets, Inc.	4,323	396,549
Charles Schwab Corp. (The)	59,683	3,076,062
CME Group, Inc.	14,364	2,610,513
Franklin Resources, Inc.	10,902	286,614

	Shares	Value
Common Stocks		
Capital Markets		
Goldman Sachs Group, Inc. (The)	13,767	\$ 3,733,197
Intercontinental Exchange, Inc.	22,457	2,478,130
Invesco Ltd.	15,071	310,312
MarketAxess Holdings, Inc.	1,519	821,415
Moody's Corp.	6,462	1,720,572
Morgan Stanley	57,185	3,834,254
MSCI, Inc.	3,317	1,311,210
Nasdaq, Inc.	4,594	621,430
Northern Trust Corp.	8,327	742,685
Raymond James Financial, Inc.	4,876	487,259
S&P Global, Inc.	9,626	3,051,442
State Street Corp.	14,116	988,120
T. Rowe Price Group, Inc.	9,059	1,417,552
		<u>34,100,088</u>
Chemicals 1.8%		
Air Products and Chemicals, Inc.	8,843	2,358,959
Albemarle Corp.	4,259	692,769
Celanese Corp.	4,677	571,296
CF Industries Holdings, Inc.	8,559	354,171
Corteva, Inc.	29,808	1,188,147
Dow, Inc.	29,678	1,540,288
DuPont de Nemours, Inc.	29,362	2,332,811
Eastman Chemical Co.	5,420	533,057
Ecolab, Inc.	9,936	2,032,011
FMC Corp.	5,191	562,133
International Flavors & Fragrances, Inc. (b)	4,278	480,762
Linde plc	21,000	5,153,400
LyondellBasell Industries NV, Class A	10,287	882,213
Mosaic Co. (The)	13,803	358,326
PPG Industries, Inc.	9,450	1,273,009
Sherwin-Williams Co. (The)	3,270	2,262,186
		<u>22,575,538</u>
Commercial Services & Supplies 0.4%		
Cintas Corp.	3,516	1,118,510
Copart, Inc. (a)	8,314	912,462
Republic Services, Inc.	8,416	761,816
Rollins, Inc.	8,851	318,813
Waste Management, Inc.	15,556	1,731,694
		<u>4,843,295</u>
Communications Equipment 0.8%		
Arista Networks, Inc. (a)	2,180	670,481
Cisco Systems, Inc.	169,063	7,536,828
F5 Networks, Inc. (a)	2,465	483,017
Juniper Networks, Inc.	13,193	322,173

	Shares	Value
Common Stocks		
Communications Equipment		
Motorola Solutions, Inc.	6,782	\$ 1,136,324
		<u>10,148,823</u>
Construction & Engineering 0.1%		
Jacobs Engineering Group, Inc.	5,186	523,579
Quanta Services, Inc.	5,556	391,531
		<u>915,110</u>
Construction Materials 0.1%		
Martin Marietta Materials, Inc.	2,492	716,226
Vulcan Materials Co.	5,302	790,740
		<u>1,506,966</u>
Consumer Finance 0.5%		
American Express Co.	26,095	3,033,805
Capital One Financial Corp.	18,301	1,908,062
Discover Financial Services	12,264	1,024,534
Synchrony Financial	21,723	730,979
		<u>6,697,380</u>
Containers & Packaging 0.3%		
Arcor plc	62,755	686,540
Avery Dennison Corp.	3,337	503,453
Ball Corp.	13,088	1,152,006
International Paper Co.	15,728	791,276
Packaging Corp. of America	3,794	510,141
Sealed Air Corp.	6,208	262,412
Westrock Co.	10,509	435,388
		<u>4,341,216</u>
Distributors 0.1%		
Genuine Parts Co.	5,772	541,876
LKQ Corp. (a)	11,202	393,078
Pool Corp.	1,607	569,167
		<u>1,504,121</u>
Diversified Financial Services 1.4% (a)		
Berkshire Hathaway, Inc., Class B	77,864	17,742,870
Diversified Telecommunication Services 1.4%		
AT&T, Inc.	285,112	8,162,757
Lumen Technologies, Inc.	39,507	489,097
Verizon Communications, Inc.	165,566	9,064,738
		<u>17,716,592</u>
Electric Utilities 1.8%		
Alliant Energy Corp.	9,993	486,159
American Electric Power Co., Inc.	19,861	1,606,954
Duke Energy Corp.	29,446	2,767,924

	Shares	Value
Common Stocks		
Electric Utilities		
Edison International	15,145	\$ 880,833
Entergy Corp.	8,011	763,689
Evergy, Inc.	9,075	487,600
Eversource Energy	13,717	1,200,238
Exelon Corp.	39,033	1,622,211
FirstEnergy Corp.	21,709	667,769
NextEra Energy, Inc.	78,383	6,338,833
NRG Energy, Inc.	9,771	404,617
Pinnacle West Capital Corp.	4,505	339,001
PPL Corp.	30,761	851,157
Southern Co. (The)	42,260	2,489,959
Xcel Energy, Inc.	21,024	1,345,326
		<u>22,252,270</u>
Electrical Equipment 0.5%		
AMETEK, Inc.	9,205	1,042,558
Eaton Corp. plc	15,949	1,877,197
Emerson Electric Co.	23,928	1,898,687
Rockwell Automation, Inc.	4,648	1,155,168
		<u>5,973,610</u>
Electronic Equipment, Instruments & Components 0.7%		
Amphenol Corp., Class A	11,970	1,494,814
CDW Corp.	5,721	753,227
Corning, Inc.	30,568	1,096,474
FLIR Systems, Inc.	5,249	273,210
IPG Photonics Corp. (a)	1,429	319,281
Keysight Technologies, Inc. (a)	7,414	1,049,748
TE Connectivity Ltd.	13,234	1,593,374
Trimble, Inc. (a)	10,004	659,364
Vontier Corp. (a)	6,025	195,391
Zebra Technologies Corp., Class A (a)	2,133	827,241
		<u>8,262,124</u>
Energy Equipment & Services 0.2%		
Baker Hughes Co.	27,440	551,270
Halliburton Co.	35,369	623,556
NOV, Inc.	15,535	192,323
Schlumberger NV	55,696	1,237,008
TechnipFMC plc	16,903	180,693
		<u>2,784,850</u>
Entertainment 2.2%		
Activision Blizzard, Inc.	30,922	2,813,902
Electronic Arts, Inc.	11,607	1,662,122
Live Nation Entertainment, Inc. (a)	5,721	380,160
Netflix, Inc. (a)	17,677	9,411,058
Take-Two Interactive Software, Inc. (a)	4,602	922,471

	Shares	Value
Common Stocks		
Entertainment		
Walt Disney Co. (The) (a)	72,438	\$ 12,181,899
		<u>27,371,612</u>
Equity Real Estate Investment Trusts 2.4%		
Alexandria Real Estate Equities, Inc.	4,954	827,863
American Tower Corp.	17,774	4,041,097
AvalonBay Communities, Inc.	5,586	914,261
Boston Properties, Inc.	5,667	517,227
Crown Castle International Corp.	17,257	2,748,350
Digital Realty Trust, Inc.	11,209	1,613,536
Duke Realty Corp.	14,882	588,732
Equinix, Inc.	3,565	2,637,957
Equity Residential	13,703	844,653
Essex Property Trust, Inc.	2,609	625,142
Extra Space Storage, Inc.	5,171	588,408
Federal Realty Investment Trust	2,754	241,140
Healthpeak Properties, Inc.	21,540	638,661
Host Hotels & Resorts, Inc.	28,221	382,395
Iron Mountain, Inc.	11,530	388,215
Kimco Realty Corp.	17,305	285,706
Mid-America Apartment Communities, Inc.	4,576	607,464
Prologis, Inc.	29,577	3,052,346
Public Storage	6,085	1,385,068
Realty Income Corp.	14,044	829,439
Regency Centers Corp.	6,314	297,894
SBA Communications Corp.	4,446	1,194,507
Simon Property Group, Inc.	13,120	1,219,242
SL Green Realty Corp. (b)	2,978	200,955
UDR, Inc.	11,783	453,056
Ventas, Inc.	14,987	690,451
Vornado Realty Trust	6,275	249,494
Welltower, Inc.	16,697	1,011,838
Weyerhaeuser Co.	29,865	931,489
		<u>30,006,586</u>
Food & Staples Retailing 1.4%		
Costco Wholesale Corp.	17,654	6,221,799
Kroger Co. (The)	30,981	1,068,845
Sysco Corp.	20,380	1,457,374
Walgreens Boots Alliance, Inc.	28,756	1,444,989
Walmart, Inc.	55,468	7,792,699
		<u>17,985,706</u>
Food Products 1.0%		
Archer-Daniels-Midland Co.	22,262	1,113,323
Campbell Soup Co.	8,103	389,835
Conagra Brands, Inc.	19,546	676,292
General Mills, Inc.	24,458	1,421,010
Hershey Co. (The)	5,903	858,532

	Shares	Value
Common Stocks		
Food Products		
Hormel Foods Corp.	11,233	\$ 526,378
J M Smucker Co. (The)	4,565	531,412
Kellogg Co.	10,176	599,774
Kraft Heinz Co. (The)	25,926	868,780
Lamb Weston Holdings, Inc.	5,855	437,369
McCormick & Co., Inc. (Non-Voting)	9,950	890,923
Mondelez International, Inc., Class A	57,221	3,172,332
Tyson Foods, Inc., Class A	11,769	756,864
		<u>12,242,824</u>
Gas Utilities 0.0%‡		
Atmos Energy Corp.	5,037	448,293
Health Care Equipment & Supplies 3.9%		
Abbott Laboratories	70,912	8,764,014
ABIOMED, Inc. (a)	1,808	629,636
Align Technology, Inc. (a)	2,871	1,508,366
Baxter International, Inc.	20,438	1,570,251
Becton Dickinson and Co.	11,605	3,038,073
Boston Scientific Corp. (a)	57,292	2,030,428
Cooper Cos., Inc. (The)	1,962	714,246
Danaher Corp.	25,296	6,016,401
DENTSPLY SIRONA, Inc.	8,744	467,717
DexCom, Inc. (a)	3,842	1,440,174
Edwards Lifesciences Corp. (a)	24,937	2,059,297
Hologic, Inc. (a)	10,283	819,864
IDEXX Laboratories, Inc. (a)	3,413	1,633,735
Intuitive Surgical, Inc. (a)	4,703	3,516,151
Medtronic plc	53,855	5,995,677
ResMed, Inc.	5,798	1,168,703
STERIS plc	3,414	638,794
Stryker Corp.	13,081	2,891,032
Teleflex, Inc.	1,863	703,525
Varian Medical Systems, Inc. (a)	3,655	641,708
West Pharmaceutical Services, Inc.	2,958	885,891
Zimmer Biomet Holdings, Inc.	8,293	1,274,385
		<u>48,408,068</u>
Health Care Providers & Services 2.6%		
AmerisourceBergen Corp.	5,884	613,113
Anthem, Inc.	9,950	2,954,951
Cardinal Health, Inc.	11,740	630,790
Centene Corp. (a)	23,198	1,398,839
Cigna Corp.	14,455	3,137,458
CVS Health Corp.	52,370	3,752,311
DaVita, Inc. (a)	2,957	347,063
HCA Healthcare, Inc.	10,560	1,715,789
Henry Schein, Inc. (a)	5,712	376,135

	Shares	Value
Common Stocks		
Health Care Providers & Services		
Humana, Inc.	5,295	\$ 2,028,567
Laboratory Corp. of America Holdings (a)	3,897	892,062
McKesson Corp.	6,424	1,120,795
Quest Diagnostics, Inc.	5,392	696,377
UnitedHealth Group, Inc.	37,962	12,663,364
Universal Health Services, Inc., Class B	3,110	387,755
		<u>32,715,369</u>
Health Care Technology 0.1%		
Cerner Corp.	12,267	982,709
Hotels, Restaurants & Leisure 1.6%		
Carnival Corp.	29,756	555,544
Chipotle Mexican Grill, Inc. (a)	1,119	1,656,120
Darden Restaurants, Inc.	5,209	608,880
Domino's Pizza, Inc.	1,576	584,318
Hilton Worldwide Holdings, Inc.	11,100	1,125,429
Las Vegas Sands Corp.	13,142	631,999
Marriott International, Inc., Class A	10,640	1,237,538
McDonald's Corp.	29,812	6,196,126
MGM Resorts International	16,403	468,470
Norwegian Cruise Line Holdings Ltd. (a)(b)	12,629	286,047
Royal Caribbean Cruises Ltd.	7,450	484,250
Starbucks Corp.	46,960	4,546,198
Wynn Resorts Ltd.	3,884	386,575
Yum! Brands, Inc.	12,070	1,224,984
		<u>19,992,478</u>
Household Durables 0.4%		
DR Horton, Inc.	13,268	1,018,982
Garmin Ltd.	5,968	685,485
Leggett & Platt, Inc.	5,301	217,341
Lennar Corp., Class A	11,007	915,232
Mohawk Industries, Inc. (a)	2,393	343,635
Newell Brands, Inc.	15,109	362,918
NVR, Inc. (a)	140	622,507
PulteGroup, Inc.	10,726	466,581
Whirlpool Corp.	2,502	463,095
		<u>5,095,776</u>
Household Products 1.5%		
Church & Dwight Co., Inc.	9,940	839,234
Clorox Co. (The)	5,043	1,056,307
Colgate-Palmolive Co.	34,295	2,675,010
Kimberly-Clark Corp.	13,610	1,797,881
Procter & Gamble Co. (The)	99,209	12,719,586
		<u>19,088,018</u>

	Shares	Value
Common Stocks		
Independent Power and Renewable Electricity Producers 0.1%		
AES Corp. (The)	26,612	\$ 649,067
Industrial Conglomerates 1.2%		
3M Co.	23,079	4,054,057
General Electric Co.	350,484	3,743,169
Honeywell International, Inc.	28,075	5,485,013
Roper Technologies, Inc.	4,196	1,648,650
		<u>14,930,889</u>
Insurance 1.8%		
Aflac, Inc.	26,138	1,180,915
Allstate Corp. (The)	12,166	1,303,952
American International Group, Inc.	34,470	1,290,557
Aon plc, Class A	9,147	1,857,756
Arthur J Gallagher & Co.	7,694	887,964
Assurant, Inc.	2,373	321,470
Chubb Ltd.	18,060	2,630,800
Cincinnati Financial Corp.	5,987	503,447
Everest Re Group Ltd.	1,599	337,517
Globe Life, Inc.	3,852	348,182
Hartford Financial Services Group, Inc. (The)	14,337	688,463
Lincoln National Corp.	7,268	330,621
Loews Corp.	9,348	423,371
Marsh & McLennan Cos., Inc.	20,293	2,230,404
MetLife, Inc.	30,606	1,473,679
Principal Financial Group, Inc.	10,222	503,638
Progressive Corp. (The)	23,430	2,042,862
Prudential Financial, Inc.	15,845	1,240,347
Travelers Cos., Inc. (The)	10,135	1,381,400
Unum Group	8,148	189,278
W R Berkley Corp.	5,633	350,035
Willis Towers Watson plc	5,157	1,046,561
		<u>22,563,219</u>
Interactive Media & Services 5.6% (a)		
Alphabet, Inc.		
Class A	12,028	21,979,486
Class C	11,614	21,320,284
Facebook, Inc., Class A	96,182	24,846,696
Twitter, Inc.	31,822	1,607,966
		<u>69,754,432</u>
Internet & Direct Marketing Retail 4.9%		
Amazon.com, Inc. (a)	17,064	54,710,597
Booking Holdings, Inc. (a)	1,639	3,186,757
eBay, Inc.	26,202	1,480,675
Etsy, Inc. (a)	5,045	1,004,409

	Shares	Value
Common Stocks		
Internet & Direct Marketing Retail		
Expedia Group, Inc.	5,439	\$ 674,980
		<u>61,057,418</u>
IT Services 5.1%		
Accenture plc, Class A	25,349	6,132,430
Akamai Technologies, Inc. (a)	6,513	723,138
Automatic Data Processing, Inc.	17,157	2,832,964
Broadridge Financial Solutions, Inc.	4,626	653,700
Cognizant Technology Solutions Corp., Class A	21,391	1,667,428
DXC Technology Co.	10,180	287,076
Fidelity National Information Services, Inc.	24,827	3,065,141
Fiserv, Inc. (a)	23,006	2,362,486
FleetCor Technologies, Inc. (a)	3,337	810,057
Gartner, Inc. (a)	3,572	542,623
Global Payments, Inc.	11,977	2,114,180
International Business Machines Corp.	35,651	4,246,391
Jack Henry & Associates, Inc.	3,053	442,044
Leidos Holdings, Inc.	5,352	567,633
Mastercard, Inc., Class A	35,198	11,132,775
Paychex, Inc.	12,802	1,117,871
PayPal Holdings, Inc. (a)	46,879	10,984,219
VeriSign, Inc. (a)	4,018	779,773
Visa, Inc., Class A	67,844	13,110,853
Western Union Co. (The)	16,450	366,342
		<u>63,939,124</u>
Leisure Products 0.0%‡		
Hasbro, Inc.	5,099	478,388
Life Sciences Tools & Services 1.3%		
Agilent Technologies, Inc.	12,244	1,471,361
Bio-Rad Laboratories, Inc., Class A (a)	861	494,016
Illumina, Inc. (a)	5,841	2,490,836
IQVIA Holdings, Inc. (a)	7,671	1,363,904
Mettler-Toledo International, Inc. (a)	952	1,112,031
PerkinElmer, Inc.	4,480	658,874
Thermo Fisher Scientific, Inc.	15,858	8,082,823
Waters Corp. (a)	2,482	656,911
		<u>16,330,756</u>
Machinery 1.7%		
Caterpillar, Inc.	21,736	3,974,210
Cummins, Inc.	5,922	1,388,235
Deere & Co.	12,539	3,621,263
Dover Corp.	5,765	671,565
Flowserve Corp.	5,211	185,303
Fortive Corp.	13,492	891,552
IDEX Corp.	3,029	563,970

	Shares	Value
Common Stocks		
Machinery		
Illinois Tool Works, Inc.	11,524	\$ 2,238,076
Ingersoll Rand, Inc. (a)	14,873	622,286
Otis Worldwide Corp.	16,293	1,053,343
PACCAR, Inc.	13,862	1,264,492
Parker-Hannifin Corp.	5,153	1,363,535
Pentair plc	6,655	362,431
Snap-on, Inc.	2,169	390,398
Stanley Black & Decker, Inc.	6,410	1,112,071
Westinghouse Air Brake Technologies Corp.	7,158	531,195
Xylem, Inc.	7,211	696,511
		<u>20,930,436</u>
Media 1.3%		
Charter Communications, Inc., Class A (a)	5,838	3,546,935
Comcast Corp., Class A	182,681	9,055,497
Discovery, Inc. (a)		
Class A (b)	6,414	265,668
Class C	11,804	413,494
DISH Network Corp., Class A (a)	9,893	287,095
Fox Corp.		
Class A	13,506	421,117
Class B	6,189	184,989
Interpublic Group of Cos., Inc. (The)	15,606	375,637
News Corp.		
Class A	15,643	303,474
Class B	4,872	91,983
Omnicom Group, Inc.	8,601	536,530
ViacomCBS, Inc.	22,605	1,096,343
		<u>16,578,762</u>
Metals & Mining 0.3%		
Freeport-McMoRan, Inc.	58,130	1,564,278
Newmont Corp.	32,143	1,915,723
Nucor Corp.	12,081	588,707
		<u>4,068,708</u>
Multiline Retail 0.5%		
Dollar General Corp.	9,802	1,907,567
Dollar Tree, Inc. (a)	9,410	956,621
Target Corp.	20,036	3,629,922
		<u>6,494,110</u>
Multi-Utilities 0.8%		
Ameren Corp.	9,890	719,201
CenterPoint Energy, Inc.	21,799	459,741
CMS Energy Corp.	11,457	651,674
Consolidated Edison, Inc.	13,689	968,907
Dominion Energy, Inc.	32,641	2,379,202
DTE Energy Co.	7,744	919,368

	Shares	Value
Common Stocks		
Multi-Utilities		
NiSource, Inc.	15,333	\$ 339,626
Public Service Enterprise Group, Inc.	20,239	1,142,087
Sempra Energy	11,541	1,428,314
WEC Energy Group, Inc.	12,621	1,122,007
		<u>10,130,127</u>
Oil, Gas & Consumable Fuels 2.2%		
Apache Corp.	15,104	215,685
Cabot Oil & Gas Corp.	15,948	292,327
Chevron Corp.	77,021	6,562,189
ConocoPhillips	54,195	2,169,426
Devon Energy Corp.	23,666	389,542
Diamondback Energy, Inc.	6,320	358,281
EOG Resources, Inc.	23,341	1,189,457
Exxon Mobil Corp.	169,172	7,585,673
Hess Corp.	10,934	590,217
HollyFrontier Corp.	5,964	169,735
Kinder Morgan, Inc.	77,894	1,096,748
Marathon Oil Corp.	31,582	228,654
Marathon Petroleum Corp.	26,033	1,123,584
Occidental Petroleum Corp.	33,532	672,652
ONEOK, Inc.	17,781	708,217
Phillips 66	17,477	1,184,941
Pioneer Natural Resources Co.	8,089	977,960
Valero Energy Corp.	16,316	920,712
Williams Cos., Inc. (The)	48,555	1,030,823
		<u>27,466,823</u>
Personal Products 0.2%		
Estee Lauder Cos., Inc. (The), Class A	9,064	2,144,996
Pharmaceuticals 4.0%		
Bristol-Myers Squibb Co.	90,413	5,554,070
Catalent, Inc. (a)	6,589	758,064
Eli Lilly and Co.	31,767	6,606,583
Johnson & Johnson	105,328	17,182,157
Merck & Co., Inc.	101,227	7,801,565
Perrigo Co. plc	5,461	233,185
Pfizer, Inc.	222,392	7,983,873
Viatis, Inc. (a)	48,269	820,090
Zoetis, Inc.	19,016	2,933,218
		<u>49,872,805</u>
Professional Services 0.3%		
Equifax, Inc.	4,867	861,994
IHS Markit Ltd.	14,912	1,298,537
Nielsen Holdings plc	14,284	318,962
Robert Half International, Inc.	4,560	307,800

	Shares	Value
Common Stocks		
Professional Services		
Verisk Analytics, Inc.	6,505	\$ 1,193,668
		<u>3,980,961</u>
Real Estate Management & Development 0.1% (a)		
CBRE Group, Inc., Class A	13,422	<u>818,474</u>
Road & Rail 1.0%		
CSX Corp.	30,599	2,624,017
JB Hunt Transport Services, Inc.	3,340	449,764
Kansas City Southern	3,745	758,999
Norfolk Southern Corp.	10,162	2,404,533
Old Dominion Freight Line, Inc.	3,849	746,706
Union Pacific Corp.	26,962	<u>5,324,186</u>
		<u>12,308,205</u>
Semiconductors & Semiconductor Equipment 5.4%		
Advanced Micro Devices, Inc. (a)	48,120	4,120,997
Analog Devices, Inc.	14,784	2,178,127
Applied Materials, Inc.	36,541	3,532,784
Broadcom, Inc.	16,185	7,291,342
Enphase Energy, Inc. (a)	5,056	921,962
Intel Corp.	163,962	9,101,531
KLA Corp.	6,180	1,730,832
Lam Research Corp.	5,762	2,788,520
Maxim Integrated Products, Inc.	10,694	937,971
Microchip Technology, Inc.	10,417	1,417,858
Micron Technology, Inc. (a)	44,540	3,486,146
NVIDIA Corp.	24,767	12,868,685
Qorvo, Inc. (a)	4,563	779,725
QUALCOMM, Inc.	45,251	7,071,826
Skyworks Solutions, Inc.	6,645	1,124,666
Teradyne, Inc.	6,644	753,961
Texas Instruments, Inc.	36,727	6,085,297
Xilinx, Inc.	9,807	<u>1,280,500</u>
		<u>67,472,730</u>
Software 8.7%		
Adobe, Inc. (a)	19,194	8,805,631
ANSYS, Inc. (a)	3,436	1,217,615
Autodesk, Inc. (a)	8,798	2,440,829
Cadence Design Systems, Inc. (a)	11,160	1,455,153
Citrix Systems, Inc.	4,926	656,685
Fortinet, Inc. (a)	5,391	780,347
Intuit, Inc.	10,512	3,797,250
Microsoft Corp.	302,496	70,166,972
NortonLifeLock, Inc.	23,681	498,959
Oracle Corp.	75,893	4,586,214
Paycom Software, Inc. (a)	1,961	744,670

	Shares	Value
Common Stocks		
Software		
salesforce.com, Inc. (a)	36,609	\$ 8,257,526
ServiceNow, Inc. (a)	7,806	4,239,907
Synopsys, Inc. (a)	6,106	1,559,778
Tyler Technologies, Inc. (a)	1,613	681,960
		<u>109,889,496</u>
Specialty Retail 2.2%		
Advance Auto Parts, Inc.	2,715	404,915
AutoZone, Inc. (a)	927	1,036,729
Best Buy Co., Inc.	9,221	1,003,429
CarMax, Inc. (a)	6,565	773,226
Gap, Inc. (The)	8,230	166,657
Home Depot, Inc. (The)	43,075	11,665,571
L Brands, Inc.	9,347	380,984
Lowe's Cos., Inc.	29,316	4,891,375
O'Reilly Automotive, Inc. (a)	2,899	1,233,438
Ross Stores, Inc.	14,244	1,585,215
TJX Cos., Inc. (The)	48,037	3,076,289
Tractor Supply Co.	4,661	660,650
Ulta Beauty, Inc. (a)	2,254	630,579
		<u>27,509,057</u>
Technology Hardware, Storage & Peripherals 7.0%		
Apple, Inc. (c)	639,428	84,378,919
Hewlett Packard Enterprise Co.	51,493	635,424
HP, Inc.	54,954	1,337,580
NetApp, Inc.	8,937	593,774
Seagate Technology plc	8,943	591,311
Western Digital Corp.	12,174	686,979
Xerox Holdings Corp.	6,667	140,207
		<u>88,364,194</u>
Textiles, Apparel & Luxury Goods 0.7%		
Hanesbrands, Inc.	13,937	213,097
NIKE, Inc., Class B	50,205	6,706,886
PVH Corp.	2,843	242,394
Ralph Lauren Corp.	1,929	194,925
Tapestry, Inc.	11,099	350,950
Under Armour, Inc. (a)		
Class A	7,543	132,003
Class C	7,786	116,556
VF Corp.	12,796	983,629
		<u>8,940,440</u>
Tobacco 0.6%		
Altria Group, Inc.	74,355	3,054,503
Philip Morris International, Inc.	62,309	4,962,912
		<u>8,017,415</u>

	Shares	Value
Common Stocks		
Trading Companies & Distributors 0.2%		
Fastenal Co.	22,970	\$ 1,047,202
United Rentals, Inc. (a)	2,886	701,327
WW Grainger, Inc.	1,804	657,360
		<u>2,405,889</u>
Water Utilities 0.1%		
American Water Works Co., Inc.	7,253	1,153,372
Wireless Telecommunication Services 0.2% (a)		
T-Mobile US, Inc.	23,341	2,942,833
Total Common Stocks (d) (Cost \$382,651,226)		<u>1,254,092,443</u>
Short-Term Investments 0.3%		
Affiliated Investment Company 0.0%‡(e)		
MainStay U.S. Government Liquidity Fund, 0.01%	650,490	650,490
Total Affiliated Investment Company (Cost \$650,490)		<u>650,490</u>
Unaffiliated Investment Company 0.1% (e)(f)		
BlackRock Liquidity FedFund, 0.105%	1,059,444	1,059,444
Total Unaffiliated Investment Company (Cost \$1,059,444)		<u>1,059,444</u>
Principal Amount		
U.S. Treasury Debt 0.2% (g)		
U.S. Treasury Bills		
0.061%, due 4/29/21 (c)	\$ 1,000,000	999,849
0.111%, due 4/8/21	1,100,000	1,099,864
Total U.S. Treasury Debt (Cost \$2,099,742)		<u>2,099,713</u>
Total Short-Term Investments (Cost \$3,809,676)		<u>3,809,647</u>
Total Investments (Cost \$386,460,902)	100.1%	1,257,902,090
Other Assets, Less Liabilities	(0.1)	(1,151,798)
Net Assets	<u>100.0%</u>	<u>\$ 1,256,750,292</u>

† 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 \$1,636,220. The market value of the collateral held included non-cash collateral in the form of U.S. Treasury securities with a value of \$672,528.

- (c) Represents a security, or portion thereof, which was maintained at the broker as collateral for futures contracts.
- (d) The combined market value of common stocks and notional value of Standard & Poor's 500 Index futures contracts represents 99.95% of the Fund's net assets.
- (e) Current yield as of January 31, 2021.
- (f) Represents a security purchased with cash collateral received for securities on loan.
- (g) Interest rate shown represents yield to maturity.

Futures Contracts

As of January 31, 2021, the Fund held the following futures contracts:

Type	Number of Contracts	Expiration Date	Value at Trade Date	Current Notional Amount	Unrealized Appreciation (Depreciation) ¹
Long Contracts					
S&P 500 E-Mini Index	11	March 2021	\$ 2,054,280	\$ 2,037,860	\$ (16,420)

1. Represents the difference between the value of the contracts at the time they were opened and the value as of January 31, 2021.

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	\$ 1,254,092,443	\$ —	\$ —	\$ 1,254,092,443
Short-Term Investments				
Affiliated Investment Company	650,490	—	—	650,490
U.S. Treasury Debt	—	2,099,713	—	2,099,713
Unaffiliated Investment Company	1,059,444	—	—	1,059,444
Total Short-Term Investments	1,709,934	2,099,713	—	3,809,647
Total Investments in Securities	\$ 1,255,802,377	\$ 2,099,713	\$ —	\$ 1,257,902,090
Liability Valuation Inputs				
Other Financial Instruments				
Futures Contracts (b)	\$ (16,420)	\$ —	\$ —	\$ (16,420)

(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.