

MainStay MacKay S&P 500 Index Fund
Portfolio of Investments July 31, 2020 (Unaudited)

	Shares	Value
Common Stocks 97.3% †		
Aerospace & Defense 1.6%		
Boeing Co.	20,708	\$ 3,271,864
General Dynamics Corp.	8,980	1,317,725
Howmet Aerospace, Inc.	14,884	219,986
Huntington Ingalls Industries, Inc.	1,587	275,678
L3Harris Technologies, Inc.	8,339	1,403,704
Lockheed Martin Corp.	9,547	3,618,027
Northrop Grumman Corp.	5,988	1,946,160
Raytheon Technologies Corp.	56,811	3,220,047
Teledyne Technologies, Inc. (a)	1,416	434,287
Textron, Inc.	8,911	311,350
TransDigm Group, Inc.	1,942	838,128
		<u>16,856,956</u>
Air Freight & Logistics 0.6%		
C.H. Robinson Worldwide, Inc.	5,225	489,687
Expeditors International of Washington, Inc.	6,429	543,315
FedEx Corp.	9,283	1,563,257
United Parcel Service, Inc., Class B	27,197	3,882,644
		<u>6,478,903</u>
Airlines 0.2%		
Alaska Air Group, Inc.	4,728	162,832
American Airlines Group, Inc. (b)	19,188	213,371
Delta Air Lines, Inc.	22,229	555,058
Southwest Airlines Co.	20,717	639,948
United Airlines Holdings, Inc. (a)	9,760	306,269
		<u>1,877,478</u>
Auto Components 0.1%		
Aptiv PLC	10,353	804,946
BorgWarner, Inc.	7,937	290,494
		<u>1,095,440</u>
Automobiles 0.2%		
Ford Motor Co.	150,031	991,705
General Motors Co.	48,284	1,201,789
		<u>2,193,494</u>
Banks 3.4%		
Bank of America Corp.	301,257	7,495,274
Citigroup, Inc.	80,412	4,021,404
Citizens Financial Group, Inc.	16,763	415,890
Comerica, Inc.	5,556	214,017
Fifth Third Bancorp	27,374	543,648
First Republic Bank	6,623	744,955
Huntington Bancshares, Inc.	40,048	371,245
JPMorgan Chase & Co.	117,694	11,373,948
KeyCorp	37,983	456,176
M&T Bank Corp.	4,955	524,982
People's United Financial, Inc.	16,761	180,851
PNC Financial Services Group, Inc.	16,387	1,748,001
Regions Financial Corp.	37,199	403,981
SVB Financial Group (a)	2,002	448,988
Truist Financial Corp.	52,047	1,949,681
U.S. Bancorp	52,946	1,950,531
Wells Fargo & Co.	144,114	3,496,206
Zions Bancorp., N.A.	6,376	207,029
		<u>36,546,807</u>
Beverages 1.6%		
Brown-Forman Corp., Class B	6,994	484,964
Coca-Cola Co.	149,319	7,053,829
Constellation Brands, Inc., Class A	6,488	1,156,162
Molson Coors Beverage Co., Class B	7,191	269,806
Monster Beverage Corp. (a)	14,441	1,133,330
PepsiCo., Inc.	53,594	7,377,750
		<u>17,475,841</u>
Biotechnology 2.2%		
AbbVie, Inc.	68,073	6,460,808
Alexion Pharmaceuticals, Inc. (a)	8,583	879,672
Amgen, Inc.	22,722	5,559,392
Biogen, Inc. (a)	6,304	1,731,646
Gilead Sciences, Inc.	48,437	3,367,824
Incyte Corp. (a)	6,969	688,258
Regeneron Pharmaceuticals, Inc. (a)	3,896	2,462,545
Vertex Pharmaceuticals, Inc. (a)	10,015	2,724,080
		<u>23,874,225</u>
Building Products 0.4%		
A.O. Smith Corp.	5,313	255,768
Allegion PLC	3,597	357,758
Carrier Global Corp.	31,301	852,639
Fortune Brands Home & Security, Inc.	5,356	409,734

Johnson Controls International PLC	28,543	1,098,335
Masco Corp.	10,188	582,346
Trane Technologies PLC	9,236	1,033,231
		<u>4,589,811</u>
Capital Markets 2.6%		
Ameriprise Financial, Inc.	4,726	726,055
Bank of New York Mellon Corp.	31,141	1,116,405
BlackRock, Inc.	5,958	3,425,910
Cboe Global Markets, Inc.	4,275	374,917
Charles Schwab Corp.	44,257	1,467,120
CME Group, Inc.	13,822	2,296,940
E*TRADE Financial Corp.	8,700	441,699
Franklin Resources, Inc.	10,837	228,119
Goldman Sachs Group, Inc.	11,955	2,366,612
Intercontinental Exchange, Inc.	21,137	2,045,639
Invesco, Ltd.	14,360	144,174
MarketAxess Holdings, Inc.	1,464	756,449
Moody's Corp.	6,251	1,758,406
Morgan Stanley	46,297	2,262,997
MSCI, Inc.	3,284	1,234,718
Nasdaq, Inc.	4,439	582,885
Northern Trust Corp.	8,036	629,621
Raymond James Financial, Inc.	4,745	329,683
S&P Global, Inc.	9,305	3,259,076
State Street Corp.	13,695	873,604
T. Rowe Price Group, Inc.	8,744	1,207,546
		<u>27,528,575</u>
Chemicals 1.8%		
Air Products & Chemicals, Inc.	8,531	2,445,241
Albemarle Corp.	4,055	334,375
Celanese Corp.	4,661	453,049
CF Industries Holdings, Inc.	8,459	265,021
Corteva, Inc. (a)	28,672	818,872
Dow, Inc. (a)	28,667	1,177,067
DuPont de Nemours, Inc.	28,344	1,515,837
Eastman Chemical Co.	5,306	395,987
Ecolab, Inc.	9,552	1,786,988
FMC Corp.	5,039	534,386
International Flavors & Fragrances, Inc.	4,102	516,647
Linde PLC	20,286	4,972,301
LyondellBasell Industries N.V., Class A	9,919	620,136
Mosaic Co.	13,585	182,990
PPG Industries, Inc.	9,041	973,264
Sherwin-Williams Co.	3,121	2,022,158
		<u>19,014,319</u>
Commercial Services & Supplies 0.4%		
Cintas Corp.	3,233	975,946
Copart, Inc. (a)	7,980	744,135
Republic Services, Inc.	8,135	709,779
Rollins, Inc.	5,413	283,641
Waste Management, Inc.	14,962	1,639,835
		<u>4,353,336</u>
Communications Equipment 0.9%		
Arista Networks, Inc. (a)	2,090	542,919
Cisco Systems, Inc.	163,809	7,715,404
F5 Networks, Inc. (a)	2,286	310,667
Juniper Networks, Inc.	12,907	327,580
Motorola Solutions, Inc.	6,607	923,659
		<u>9,820,229</u>
Construction & Engineering 0.1%		
Jacobs Engineering Group, Inc.	5,140	438,699
Quanta Services, Inc.	5,437	217,317
		<u>656,016</u>
Construction Materials 0.1%		
Martin Marietta Materials, Inc.	2,391	495,367
Vulcan Materials Co.	5,059	594,028
		<u>1,089,395</u>
Consumer Finance 0.4%		
American Express Co.	25,496	2,379,287
Capital One Financial Corp.	17,678	1,127,856
Discover Financial Services	11,831	584,806
Synchrony Financial	20,743	459,043
		<u>4,550,992</u>
Containers & Packaging 0.3%		
Amcor PLC (a)	60,815	626,394
Avery Dennison Corp.	3,231	366,202
Ball Corp.	12,616	928,916
International Paper Co.	15,214	529,295
Packaging Corp. of America	3,618	347,762
Sealed Air Corp.	5,964	212,796
WestRock Co.	9,845	264,437
		<u>3,275,802</u>
Distributors 0.1%		
Genuine Parts Co.	5,591	504,029
LKQ Corp. (a)	11,840	333,769
		<u>837,798</u>

Diversified Consumer Services 0.0% ‡		
H&R Block, Inc.	7,775	112,737
Diversified Financial Services 1.4%		
Berkshire Hathaway, Inc., Class B (a)	75,090	14,701,120
Diversified Telecommunication Services 1.6%		
AT&T, Inc.	275,204	8,140,534
CenturyLink, Inc.	38,153	368,177
Verizon Communications, Inc.	159,835	9,187,316
		17,696,027
Electric Utilities 1.9%		
Alliant Energy Corp.	9,470	509,959
American Electric Power Co., Inc.	19,143	1,663,144
Duke Energy Corp.	28,384	2,405,260
Edison International	14,598	812,671
Entergy Corp.	7,640	803,193
Eversource Energy	8,789	569,791
Exelon Corp.	12,983	1,169,379
FirstEnergy Corp.	37,637	1,453,164
NextEra Energy, Inc.	20,752	601,808
NRG Energy, Inc.	18,906	5,306,914
Pinnacle West Capital Corp.	9,675	327,112
PPL Corp.	4,297	356,995
Southern Co.	29,700	790,614
Xcel Energy, Inc.	40,788	2,227,433
	20,150	1,391,156
		20,388,593
Electrical Equipment 0.4%		
AMETEK, Inc.	8,862	826,381
Eaton Corp. PLC	15,451	1,438,952
Emerson Electric Co.	23,079	1,431,129
Rockwell Automation, Inc.	4,474	975,958
		4,672,420
Electronic Equipment, Instruments & Components 0.5%		
Amphenol Corp., Class A	11,517	1,218,038
CDW Corp.	5,563	646,699
Corning, Inc.	29,657	919,367
FLIR Systems, Inc.	5,181	215,840
IPG Photonics Corp. (a)	1,363	243,991
Keysight Technologies, Inc. (a)	7,204	719,607
TE Connectivity, Ltd.	12,741	1,134,841
Zebra Technologies Corp., Class A (a)	2,073	581,995
		5,680,378
Energy Equipment & Services 0.2%		
Baker Hughes Co.	24,908	385,825
Halliburton Co.	33,468	479,596
National Oilwell Varco, Inc.	14,778	170,095
Schlumberger, Ltd.	53,606	972,413
TechnipFMC PLC	16,129	129,516
		2,137,445
Entertainment 2.0%		
Activision Blizzard, Inc.	29,761	2,459,151
Electronic Arts, Inc. (a)	11,151	1,579,205
Live Nation Entertainment, Inc. (a)	5,422	253,804
Netflix, Inc. (a)	16,988	8,305,093
Take-Two Interactive Software, Inc. (a)	4,401	721,852
Walt Disney Co.	69,769	8,158,787
		21,477,892
Equity Real Estate Investment Trusts 2.7%		
Alexandria Real Estate Equities, Inc.	4,893	868,752
American Tower Corp.	17,123	4,475,781
Apartment Investment & Management Co., Class A	5,699	221,235
AvalonBay Communities, Inc.	5,434	832,054
Boston Properties, Inc.	5,548	494,271
Crown Castle International Corp.	16,098	2,683,537
Digital Realty Trust, Inc.	10,363	1,663,676
Duke Realty Corp.	14,177	569,774
Equinix, Inc.	3,419	2,685,556
Equity Residential	13,398	718,535
Essex Property Trust, Inc.	2,548	562,446
Extra Space Storage, Inc.	4,996	516,287
Federal Realty Investment Trust	2,706	206,468
Healthpeak Properties, Inc.	20,729	565,694
Host Hotels & Resorts, Inc.	27,230	293,539
Iron Mountain, Inc.	10,987	309,724
Kimco Realty Corp.	16,683	186,016
Mid-America Apartment Communities, Inc.	4,365	520,264
Prologis, Inc.	28,529	3,007,527
Public Storage	5,807	1,160,703
Realty Income Corp.	13,265	796,563
Regency Centers Corp.	6,402	262,674
SBA Communications Corp.	4,333	1,349,903
Simon Property Group, Inc.	11,828	737,476
SL Green Realty Corp.	3,012	140,058
UDR, Inc.	11,256	407,467

Ventas, Inc.	14,320	549,315
Vornado Realty Trust	6,084	210,020
Welltower, Inc.	16,125	863,655
Weyerhaeuser Co.	28,519	793,113
		<u>28,652,083</u>
Food & Staples Retailing 1.5%		
Costco Wholesale Corp.	17,044	5,548,333
Kroger Co.	30,368	1,056,503
Sysco Corp.	19,716	1,041,991
Walgreens Boots Alliance, Inc.	28,462	1,158,688
Walmart, Inc.	54,694	7,077,403
		<u>15,882,918</u>
Food Products 1.1%		
Archer-Daniels-Midland Co.	21,445	918,489
Campbell Soup Co.	6,479	321,164
Conagra Brands, Inc.	18,606	696,795
General Mills, Inc.	23,311	1,474,887
Hershey Co.	5,723	832,182
Hormel Foods Corp.	10,673	542,829
J.M. Smucker Co.	4,354	476,110
Kellogg Co.	9,662	666,581
Kraft Heinz Co.	23,822	819,000
Lamb Weston Holdings, Inc.	5,599	336,388
McCormick & Co., Inc.	4,766	928,893
Mondelez International, Inc., Class A	55,146	3,060,052
Tyson Foods, Inc., Class A	11,285	693,463
		<u>11,766,833</u>
Gas Utilities 0.0% ‡		
Atmos Energy Corp.	4,724	500,697
Health Care Equipment & Supplies 3.9%		
Abbott Laboratories	68,323	6,876,027
ABIOMED, Inc. (a)	1,726	517,696
Align Technology, Inc. (a)	2,759	810,649
Baxter International, Inc.	19,617	1,694,517
Becton Dickinson & Co.	11,390	3,204,463
Boston Scientific Corp. (a)	55,185	2,128,485
Cooper Cos., Inc.	1,896	536,435
Danaher Corp.	24,305	4,953,359
DENTSPLY SIRONA, Inc.	8,611	384,051
DexCom, Inc. (a)	3,565	1,552,700
Edwards Lifesciences Corp. (a)	23,949	1,877,841
Hologic, Inc. (a)	9,974	695,986
IDEXX Laboratories, Inc. (a)	3,291	1,308,995
Intuitive Surgical, Inc. (a)	4,505	3,087,907
Medtronic PLC	51,801	4,997,761
ResMed, Inc.	5,589	1,131,828
STERIS PLC	3,262	520,713
Stryker Corp.	12,419	2,400,593
Teleflex, Inc.	1,793	668,968
Varian Medical Systems, Inc. (a)	3,481	496,808
West Pharmaceutical Services, Inc.	2,842	764,129
Zimmer Biomet Holdings, Inc.	7,988	1,077,262
		<u>41,687,173</u>
Health Care Providers & Services 2.7%		
AmerisourceBergen Corp.	5,736	574,690
Anthem, Inc.	9,753	2,670,371
Cardinal Health, Inc.	11,280	616,114
Centene Corp. (a)	22,333	1,457,228
Cigna Corp. (a)	14,252	2,461,178
CVS Health Corp.	50,488	3,177,715
DaVita, Inc. (a)	3,293	287,775
HCA Healthcare, Inc.	10,221	1,294,387
Henry Schein, Inc. (a)	5,544	381,039
Humana, Inc.	5,107	2,004,242
Laboratory Corp. of America Holdings (a)	3,769	727,116
McKesson Corp.	6,205	931,743
Quest Diagnostics, Inc.	5,144	653,648
UnitedHealth Group, Inc.	36,632	11,091,437
Universal Health Services, Inc., Class B	3,000	329,700
		<u>28,658,383</u>
Health Care Technology 0.1%		
Cerner Corp.	11,784	818,399
Hotels, Restaurants & Leisure 1.5%		
Carnival Corp. (b)	18,299	253,990
Chipotle Mexican Grill, Inc. (a)	992	1,145,919
Darden Restaurants, Inc.	5,017	380,790
Domino's Pizza, Inc.	1,511	584,168
Hilton Worldwide Holdings, Inc.	10,710	803,785
Las Vegas Sands Corp.	12,992	566,971
Marriott International, Inc., Class A	10,438	874,965
McDonald's Corp.	28,720	5,579,722
MGM Resorts International	19,041	306,370
Norwegian Cruise Line Holdings, Ltd. (a)	10,522	143,520
Royal Caribbean Cruises, Ltd.	6,579	320,463

Starbucks Corp.	45,120	3,453,034
Wynn Resorts, Ltd.	3,708	268,570
Yum! Brands, Inc.	11,712	1,066,378
		15,748,645
Household Durables 0.4%		
D.R. Horton, Inc.	12,778	845,393
Garmin, Ltd.	5,551	547,273
Leggett & Platt, Inc.	5,025	201,452
Lennar Corp., Class A	10,608	767,489
Mohawk Industries, Inc. (a)	2,355	188,047
Newell Brands, Inc.	14,643	240,145
NVR, Inc. (a)	133	522,710
PulteGroup, Inc.	9,759	425,492
Whirlpool Corp.	2,427	395,892
		4,133,893
Household Products 1.8%		
Church & Dwight Co., Inc.	9,427	908,103
Clorox Co.	4,875	1,152,986
Colgate-Palmolive Co.	33,085	2,554,162
Kimberly-Clark Corp.	13,160	2,000,847
Procter & Gamble Co.	95,625	12,538,350
		19,154,448
Independent Power & Renewable Electricity Producers 0.0% ‡		
AES Corp.	25,416	387,086
Industrial Conglomerates 1.0%		
3M Co.	22,217	3,342,992
General Electric Co.	337,867	2,050,853
Honeywell International, Inc.	27,110	4,049,421
Roper Technologies, Inc.	4,032	1,743,638
		11,186,904
Insurance 1.9%		
Aflac, Inc.	27,715	985,822
Allstate Corp.	12,133	1,145,234
American International Group, Inc.	33,297	1,070,166
Aon PLC, Class A	8,926	1,831,794
Arthur J. Gallagher & Co.	7,275	781,990
Assurant, Inc.	2,351	252,662
Chubb, Ltd.	17,435	2,218,429
Cincinnati Financial Corp.	5,809	452,695
Everest Re Group, Ltd.	1,558	340,875
Globe Life, Inc.	3,867	307,813
Hartford Financial Services Group, Inc.	13,839	585,666
Lincoln National Corp.	7,463	278,146
Loews Corp.	9,565	348,262
Marsh & McLennan Cos., Inc.	19,708	2,297,953
MetLife, Inc.	29,798	1,127,854
Principal Financial Group, Inc.	9,918	420,821
Progressive Corp.	22,608	2,042,407
Prudential Financial, Inc.	15,257	966,836
Travelers Cos., Inc.	9,766	1,117,426
Unum Group	8,107	139,684
WR Berkley Corp.	5,552	342,836
Willis Towers Watson PLC	4,946	1,038,709
		20,094,080
Interactive Media & Services 5.4%		
Alphabet, Inc. (a)		
Class A	11,590	17,245,341
Class C	11,297	16,752,999
Facebook, Inc., Class A (a)	92,879	23,560,616
Twitter, Inc. (a)	30,308	1,103,211
		58,662,167
Internet & Direct Marketing Retail 5.2%		
Amazon.com, Inc. (a)	16,183	51,214,016
Booking Holdings, Inc. (a)	1,581	2,627,828
eBay, Inc.	25,514	1,410,414
Expedia Group, Inc.	5,298	429,191
		55,681,449
IT Services 5.5%		
Accenture PLC, Class A	24,614	5,532,735
Akamai Technologies, Inc. (a)	6,233	700,839
Automatic Data Processing, Inc.	16,662	2,214,546
Broadridge Financial Solutions, Inc.	4,422	594,051
Cognizant Technology Solutions Corp., Class A	20,881	1,426,590
DXC Technology Co.	10,265	183,846
Fidelity National Information Services, Inc.	23,864	3,491,542
Fiserv, Inc. (a)	21,723	2,167,738
FleetCor Technologies, Inc. (a)	3,237	836,991
Gartner, Inc. (a)	3,449	429,883
Global Payments, Inc.	11,508	2,048,654
International Business Machines Corp.	34,296	4,216,350
Jack Henry & Associates, Inc.	2,955	526,877
Leidos Holdings, Inc.	5,132	488,361
Mastercard, Inc., Class A	34,150	10,536,300
Paychex, Inc.	12,247	880,804
PayPal Holdings, Inc. (a)	45,354	8,892,559

VeriSign, Inc. (a)	3,928	831,479
Visa, Inc., Class A	65,167	12,407,797
Western Union Co.	15,872	385,372
		<u>58,793,314</u>
Leisure Products 0.0% ‡		
Hasbro, Inc.	4,909	357,179
Life Sciences Tools & Services 1.2%		
Agilent Technologies, Inc.	11,927	1,148,928
Bio-Rad Laboratories, Inc., Class A (a)	826	433,559
Illumina, Inc. (a)	5,679	2,170,287
IQVIA Holdings, Inc. (a)	6,859	1,086,397
Mettler-Toledo International, Inc. (a)	923	863,005
PerkinElmer, Inc.	4,247	505,011
Thermo Fisher Scientific, Inc.	15,255	6,314,807
Waters Corp. (a)	2,404	512,412
		<u>13,034,406</u>
Machinery 1.5%		
Caterpillar, Inc.	20,906	2,777,989
Cummins, Inc.	5,658	1,093,465
Deere & Co.	12,134	2,139,345
Dover Corp.	5,561	572,394
Flowserve Corp.	5,018	139,852
Fortive Corp.	11,450	803,675
IDEX Corp.	2,896	477,319
Illinois Tool Works, Inc.	11,105	2,054,314
Ingersoll Rand, Inc. (a)	13,303	420,242
Otis Worldwide Corp. (a)	15,650	981,881
PACCAR, Inc.	13,266	1,128,671
Parker-Hannifin Corp.	4,911	878,676
Pentair PLC	6,455	276,597
Snap-On, Inc.	2,120	309,244
Stanley Black & Decker, Inc.	5,952	912,561
Westinghouse Air Brake Technologies Corp.	6,967	433,278
Xylem, Inc.	6,890	502,832
		<u>15,902,335</u>
Media 1.3%		
Charter Communications, Inc., Class A (a)	5,821	3,376,180
Comcast Corp., Class A	175,931	7,529,847
Discovery, Inc. (a)		
Class A	6,046	127,571
Class C	11,840	224,368
DISH Network Corp., Class A (a)	9,864	316,733
Fox Corp.		
Class A	13,328	343,463
Class B (a)	6,216	160,186
Interpublic Group of Cos., Inc.	14,821	267,519
News Corp.		
Class A	14,986	190,622
Class B	4,678	59,691
Omnicom Group, Inc.	8,429	452,890
ViacomCBS, Inc., Class B	20,650	538,345
		<u>13,587,415</u>
Metals & Mining 0.3%		
Freeport-McMoRan, Inc.	55,543	717,615
Newmont Corp.	31,001	2,145,269
Nucor Corp.	11,667	489,431
		<u>3,352,315</u>
Multi-Utilities 1.0%		
Ameren Corp.	9,405	754,657
CenterPoint Energy, Inc.	21,039	399,951
CMS Energy Corp.	11,056	709,574
Consolidated Edison, Inc.	12,905	991,491
Dominion Energy, Inc.	32,417	2,626,750
DTE Energy Co.	7,410	856,818
NiSource, Inc.	14,768	361,078
Public Service Enterprise Group, Inc.	19,354	1,082,663
Sempra Energy	11,358	1,413,617
WEC Energy Group, Inc.	12,081	1,150,836
		<u>10,347,435</u>
Multiline Retail 0.5%		
Dollar General Corp.	9,723	1,851,259
Dollar Tree, Inc. (a)	9,095	849,018
Kohl's Corp.	6,202	118,086
Target Corp.	19,314	2,431,247
		<u>5,249,610</u>
Oil, Gas & Consumable Fuels 2.3%		
Apache Corp.	14,393	220,932
Cabot Oil & Gas Corp.	15,396	287,905
Chevron Corp.	72,115	6,053,333
Concho Resources, Inc.	7,679	403,455
ConocoPhillips	41,423	1,548,806
Devon Energy Corp.	14,922	156,532
Diamondback Energy, Inc.	6,259	249,484
EOG Resources, Inc.	22,482	1,053,282
Exxon Mobil Corp.	163,320	6,872,506

Hess Corp.	9,947	489,492
HollyFrontier Corp.	5,815	159,912
Kinder Morgan, Inc.	74,545	1,051,084
Marathon Oil Corp.	31,303	171,853
Marathon Petroleum Corp.	24,985	954,427
Noble Energy, Inc.	18,316	182,977
Occidental Petroleum Corp.	34,286	539,662
ONEOK, Inc.	16,991	474,219
Phillips 66	16,868	1,046,153
Pioneer Natural Resources Co.	6,446	624,746
Valero Energy Corp.	15,748	885,510
Williams Cos., Inc.	46,399	887,613
		<u>24,313,883</u>
Personal Products 0.2%		
Coty, Inc., Class A	11,507	42,691
Estee Lauder Cos., Inc., Class A	8,682	1,715,042
		<u>1,757,733</u>
Pharmaceuticals 4.1%		
Bristol-Myers Squibb Co.	87,399	5,126,825
Eli Lilly & Co.	32,531	4,889,084
Johnson & Johnson	101,764	14,833,121
Merck & Co., Inc.	97,497	7,823,159
Mylan N.V. (a)	19,738	317,979
Perrigo Co. PLC	5,237	277,666
Pfizer, Inc.	214,562	8,256,346
Zoetis, Inc.	18,327	2,779,839
		<u>44,304,019</u>
Professional Services 0.3%		
Equifax, Inc.	4,689	762,244
IHS Markit, Ltd.	15,412	1,244,211
Nielsen Holdings PLC	13,613	196,435
Robert Half International, Inc.	4,449	226,321
Verisk Analytics, Inc.	6,264	1,182,079
		<u>3,611,290</u>
Real Estate Management & Development 0.1%		
CBRE Group, Inc., Class A (a)	12,924	566,200
Road & Rail 0.9%		
CSX Corp.	29,567	2,109,310
J.B. Hunt Transport Services, Inc.	3,329	430,773
Kansas City Southern	3,716	638,594
Norfolk Southern Corp.	9,895	1,901,918
Old Dominion Freight Line, Inc.	3,682	673,143
Union Pacific Corp.	26,211	4,543,677
		<u>10,297,415</u>
Semiconductors & Semiconductor Equipment 4.5%		
Advanced Micro Devices, Inc. (a)	45,239	3,502,856
Analog Devices, Inc.	14,158	1,626,046
Applied Materials, Inc.	35,400	2,277,282
Broadcom, Inc.	15,442	4,891,253
Intel Corp.	163,543	7,805,907
KLA Corp.	5,989	1,196,782
Lam Research Corp.	5,607	2,114,736
Maxim Integrated Products, Inc.	10,427	709,974
Microchip Technology, Inc.	9,476	963,993
Micron Technology, Inc. (a)	42,959	2,150,313
NVIDIA Corp.	23,761	10,088,683
Qorvo, Inc. (a)	4,431	567,833
QUALCOMM, Inc.	43,452	4,588,966
Skyworks Solutions, Inc.	6,444	938,118
Texas Instruments, Inc.	35,451	4,521,775
Xilinx, Inc.	9,488	1,018,537
		<u>48,963,054</u>
Software 8.8%		
Adobe, Inc. (a)	18,610	8,268,795
ANSYS, Inc. (a)	3,293	1,022,806
Autodesk, Inc. (a)	8,467	2,001,853
Cadence Design Systems, Inc. (a)	10,757	1,175,202
Citrix Systems, Inc.	4,427	631,999
Fortinet, Inc. (a)	5,183	716,809
Intuit, Inc.	10,072	3,085,759
Microsoft Corp.	292,919	60,051,324
NortonLifeLock, Inc.	20,932	448,991
Oracle Corp.	80,395	4,457,903
Paycom Software, Inc. (a)	1,887	536,606
salesforce.com, Inc. (a)	34,802	6,781,170
ServiceNow, Inc. (a)	7,366	3,235,147
Synopsys, Inc. (a)	5,824	1,160,257
Tyler Technologies, Inc. (a)	1,536	548,736
		<u>94,123,357</u>
Specialty Retail 2.3%		
Advance Auto Parts, Inc.	2,669	400,724
AutoZone, Inc. (a)	902	1,089,093
Best Buy Co., Inc.	8,891	885,455
CarMax, Inc. (a)	6,361	616,826
Gap, Inc.	8,106	108,377

Home Depot, Inc.	41,543	11,029,251
L Brands, Inc.	8,784	214,417
Lowe's Cos., Inc.	29,163	4,342,662
O'Reilly Automotive, Inc. (a)	2,867	1,368,649
Ross Stores, Inc.	13,727	1,230,900
Tiffany & Co.	4,219	528,894
TJX Cos., Inc.	46,423	2,413,532
Tractor Supply Co.	4,466	637,477
Ulta Beauty, Inc. (a)	2,176	419,946
		<u>25,286,203</u>
Technology Hardware, Storage & Peripherals 6.5%		
Apple, Inc. (c)	157,374	66,890,245
Hewlett Packard Enterprise Co.	50,322	496,678
HP, Inc.	55,234	971,014
NetApp, Inc.	8,551	378,809
Seagate Technology PLC	8,913	403,046
Western Digital Corp.	11,576	498,926
Xerox Holdings Corp. (a)	7,308	121,678
		<u>69,760,396</u>
Textiles, Apparel & Luxury Goods 0.6%		
Hanesbrands, Inc.	13,833	195,460
NIKE, Inc., Class B	47,897	4,675,226
PVH Corp.	2,866	139,460
Ralph Lauren Corp.	1,915	136,540
Tapestry, Inc.	10,642	142,177
Under Armour, Inc. (a)		
Class A	7,199	75,734
Class C	7,439	70,596
VF Corp.	12,465	752,387
		<u>6,187,580</u>
Tobacco 0.7%		
Altria Group, Inc.	71,631	2,947,616
Philip Morris International, Inc.	60,146	4,619,814
		<u>7,567,430</u>
Trading Companies & Distributors 0.2%		
Fastenal Co.	21,916	1,030,928
United Rentals, Inc. (a)	2,783	432,395
W.W. Grainger, Inc.	1,698	579,918
		<u>2,043,241</u>
Water Utilities 0.1%		
American Water Works Co., Inc.	6,992	1,029,712
Wireless Telecommunication Services 0.2%		
T-Mobile U.S., Inc. (a)	22,483	2,414,224
Total Common Stocks (d) (Cost \$307,578,618)		<u>1,044,846,933</u>
		Number of Warrants
Warrants 0.0%‡		
Oil, Gas & Consumable Fuels 0.0% ‡		
Occidental Petroleum Corp. (a)	4,209	<u>23,570</u>
Total Warrants (Cost \$0)		<u>23,570</u>
Short-Term Investments 2.7%		
Unaffiliated Investment Company 0.0% ‡		
State Street Navigator Securities Lending Government Money Market Portfolio, 0.12% (e)(f)	429,881	429,881
Total Unaffiliated Investment Company (Cost \$429,881)		<u>429,881</u>
		Principal Amount
U.S. Governments 2.7%		
United States Treasury Bills (g)		
0.085%, due 10/8/20	\$ 900,000	899,835
0.092%, due 10/29/20 (c)	3,800,000	3,799,082
0.098%, due 10/8/20	200,000	199,963
0.10%, due 10/8/20	100,000	99,982
0.117%, due 10/8/20	17,500,000	17,496,792
0.127%, due 10/8/20	6,600,000	6,598,790
0.145%, due 10/8/20	200,000	199,963
Total U.S. Governments (Cost \$29,293,540)		<u>29,294,407</u>
Total Short-Term Investments (Cost \$29,723,421)		<u>29,724,288</u>
Total Investments (Cost \$337,302,039)	100.0%	1,074,594,791
Other Assets, Less Liabilities	(0.0)‡	(351,363)
Net Assets	<u>100.0%</u>	<u>\$ 1,074,243,428</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 July 31, 2020, the aggregate market value of securities on loan was \$410,191. The fund received cash collateral with a value of \$429,881.
(c) Represents a security 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 100.0% of the Portfolio's net assets.
(e) Represents a security purchased with cash collateral received for securities on loan.
(f) Current yield as of July 31, 2020.
(g) Interest rate shown represents yield to maturity.

Futures Contracts

As of July 31, 2020, the Portfolio 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 Index Mini	180	September 2020	\$ 27,773,447	\$ 29,371,500	\$ 1,598,053

1. Represents the difference between the value of the contracts at the time they were opened and the value as of July 31, 2020.

The following is a summary of the fair valuations according to the inputs used as of July 31, 2020, 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
Asset Valuation Inputs				
Investments in Securities (a)				
Common Stocks	\$ 1,044,846,933	\$ —	\$ —	\$ 1,044,846,933
Warrants	23,570	—	—	23,570
Short-Term Investments				
Unaffiliated Investment Company	429,881	—	—	429,881
U.S. Governments	—	29,294,407	—	29,294,407
Total Short-Term Investments	429,881	29,294,407	—	29,724,288
Total Investments in Securities	1,045,300,384	29,294,407	—	1,074,594,791
Other Financial Instruments				
Futures Contracts (b)	1,598,053	—	—	1,598,053
Total Investments in Securities and Other Financial Instruments	\$ 1,046,898,437	\$ 29,294,407	\$ —	\$ 1,076,192,844

(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.