

MainStay MacKay S&P 500 Index Fund

Portfolio of Investments January 31, 2022[†] (Unaudited)

	Shares	Value
Common Stocks 98.8%		
Aerospace & Defense 1.4%		
Boeing Co. (The) (a)	18,710	\$ 3,746,490
General Dynamics Corp.	7,849	1,664,773
Howmet Aerospace, Inc.	13,022	404,854
Huntington Ingalls Industries, Inc.	1,357	254,030
L3Harris Technologies, Inc.	6,646	1,390,941
Lockheed Martin Corp.	8,313	3,234,838
Northrop Grumman Corp.	5,047	1,866,885
Raytheon Technologies Corp.	50,692	4,571,912
Textron, Inc.	7,465	508,068
TransDigm Group, Inc. (a)	1,773	1,092,505
		<u>18,735,296</u>
Air Freight & Logistics 0.6%		
CH Robinson Worldwide, Inc.	4,402	460,669
Expeditors International of Washington, Inc.	5,737	656,772
FedEx Corp.	8,277	2,034,983
United Parcel Service, Inc., Class B	24,695	4,993,576
		<u>8,146,000</u>
Airlines 0.2%		
Alaska Air Group, Inc. (a)	4,244	232,317
American Airlines Group, Inc. (a)(b)	21,930	361,187
Delta Air Lines, Inc. (a)	21,676	860,320
Southwest Airlines Co. (a)	20,047	897,304
United Airlines Holdings, Inc. (a)	10,967	470,265
		<u>2,821,393</u>
Auto Components 0.1%		
Aptiv plc (a)	9,162	1,251,346
BorgWarner, Inc.	8,120	356,062
		<u>1,607,408</u>
Automobiles 2.4%		
Ford Motor Co.	132,944	2,698,763
General Motors Co. (a)	49,171	2,592,787
Tesla, Inc. (a)	27,550	25,806,636
		<u>31,098,186</u>
Banks 4.2%		
Bank of America Corp.	243,915	11,254,238
Citigroup, Inc.	67,202	4,376,194
Citizens Financial Group, Inc.	14,434	742,918
Comerica, Inc.	4,442	412,129
Fifth Third Bancorp	23,157	1,033,497
First Republic Bank	6,071	1,053,865
Huntington Bancshares, Inc.	48,988	737,759
JPMorgan Chase & Co.	100,088	14,873,077
KeyCorp	31,533	790,217
M&T Bank Corp.	4,358	738,158

	Shares	Value
Common Stocks		
Banks		
People's United Financial, Inc.	14,496	\$ 280,933
PNC Financial Services Group, Inc. (The)	14,314	2,948,541
Regions Financial Corp.	32,285	740,618
Signature Bank	2,053	625,405
SVB Financial Group (a)	1,988	1,160,793
Truist Financial Corp.	45,210	2,840,092
U.S. Bancorp	45,699	2,659,225
Wells Fargo & Co.	135,038	7,265,044
Zions Bancorp NA	5,299	359,378
		<u>54,892,081</u>
Beverages 1.5%		
Brown-Forman Corp., Class B	6,189	417,324
Coca-Cola Co. (The)	131,660	8,032,577
Constellation Brands, Inc., Class A	5,563	1,322,603
Molson Coors Beverage Co., Class B	6,381	304,119
Monster Beverage Corp. (a)	12,724	1,103,425
PepsiCo, Inc.	46,827	8,125,421
		<u>19,305,469</u>
Biotechnology 1.8%		
AbbVie, Inc.	59,874	8,196,152
Amgen, Inc.	19,077	4,333,150
Biogen, Inc. (a)	4,975	1,124,350
Gilead Sciences, Inc.	42,483	2,917,732
Incyte Corp. (a)	6,359	472,664
Moderna, Inc. (a)	11,947	2,022,986
Regeneron Pharmaceuticals, Inc. (a)	3,580	2,178,752
Vertex Pharmaceuticals, Inc. (a)	8,611	2,092,904
		<u>23,338,690</u>
Building Products 0.5%		
Allegion plc	3,038	372,854
AO Smith Corp.	4,511	344,731
Carrier Global Corp.	29,349	1,399,360
Fortune Brands Home & Security, Inc.	4,597	432,899
Johnson Controls International plc	24,002	1,744,225
Masco Corp.	8,267	523,549
Trane Technologies plc	8,045	1,392,590
		<u>6,210,208</u>
Capital Markets 3.0%		
Ameriprise Financial, Inc.	3,789	1,153,031
Bank of New York Mellon Corp. (The)	25,731	1,524,819
BlackRock, Inc.	4,836	3,979,738
Choe Global Markets, Inc.	3,612	428,130
Charles Schwab Corp. (The)	50,916	4,465,333
CME Group, Inc.	12,172	2,793,474
FactSet Research Systems, Inc.	1,275	537,910

	Shares	Value
Common Stocks		
Capital Markets		
Franklin Resources, Inc.	9,517	\$ 304,258
Goldman Sachs Group, Inc. (The)	11,497	4,077,756
Intercontinental Exchange, Inc.	19,081	2,416,799
Invesco Ltd.	11,559	261,927
MarketAxess Holdings, Inc.	1,288	443,690
Moody's Corp.	5,478	1,878,954
Morgan Stanley	48,618	4,985,290
MSCI, Inc.	2,792	1,496,847
Nasdaq, Inc.	3,964	710,388
Northern Trust Corp.	7,033	820,329
Raymond James Financial, Inc.	6,273	664,123
S&P Global, Inc.	8,162	3,389,026
State Street Corp.	12,383	1,170,194
T. Rowe Price Group, Inc.	7,612	1,175,521
		<u>38,677,537</u>
Chemicals 1.7%		
Air Products and Chemicals, Inc.	7,497	2,115,053
Albemarle Corp.	3,962	874,572
Celanese Corp.	3,687	574,103
CF Industries Holdings, Inc.	7,264	500,272
Corteva, Inc.	24,686	1,186,903
Dow, Inc.	25,049	1,496,177
DuPont de Nemours, Inc.	17,547	1,344,100
Eastman Chemical Co.	4,553	541,488
Ecolab, Inc.	8,444	1,599,716
FMC Corp.	4,293	473,818
International Flavors & Fragrances, Inc.	8,620	1,137,150
Linde plc	17,359	5,531,966
LyondellBasell Industries NV, Class A	8,904	861,284
Mosaic Co. (The)	12,545	501,173
PPG Industries, Inc.	8,040	1,255,848
Sherwin-Williams Co. (The)	8,170	2,340,787
		<u>22,334,410</u>
Commercial Services & Supplies 0.4%		
Cintas Corp.	2,977	1,165,585
Copart, Inc. (a)	7,227	934,090
Republic Services, Inc.	7,088	904,854
Rollins, Inc.	7,666	236,496
Waste Management, Inc.	13,034	1,960,835
		<u>5,201,860</u>
Communications Equipment 0.8%		
Arista Networks, Inc. (a)	7,597	944,383
Cisco Systems, Inc.	142,841	7,951,958
F5, Inc. (a)	2,043	424,168
Juniper Networks, Inc.	11,013	383,473

	Shares	Value
Common Stocks		
Communications Equipment		
Motorola Solutions, Inc.	5,720	\$ 1,326,697
		<u>11,030,679</u>
Construction & Engineering 0.0% ‡		
Quanta Services, Inc.	4,826	<u>495,727</u>
Construction Materials 0.1%		
Martin Marietta Materials, Inc.	2,113	822,211
Vulcan Materials Co.	4,494	<u>855,253</u>
		<u>1,677,464</u>
Consumer Finance 0.6%		
American Express Co.	21,248	3,820,815
Capital One Financial Corp.	14,415	2,115,113
Discover Financial Services	9,926	1,148,935
Synchrony Financial	18,534	<u>789,363</u>
		<u>7,874,226</u>
Containers & Packaging 0.3%		
Amcor plc	51,925	623,619
Avery Dennison Corp.	2,804	575,998
Ball Corp.	10,970	1,065,187
International Paper Co.	13,116	632,847
Packaging Corp. of America	3,217	484,577
Sealed Air Corp.	5,018	340,822
Westrock Co.	9,043	<u>417,425</u>
		<u>4,140,475</u>
Distributors 0.1%		
Genuine Parts Co.	4,824	642,702
LKQ Corp.	9,082	498,511
Pool Corp.	1,358	<u>646,747</u>
		<u>1,787,960</u>
Diversified Financial Services 1.5%		
Berkshire Hathaway, Inc., Class B (a)	62,024	<u>19,414,753</u>
Diversified Telecommunication Services 1.1%		
AT&T, Inc.	241,849	6,167,150
Lumen Technologies, Inc.	31,209	385,743
Verizon Communications, Inc.	140,218	<u>7,463,804</u>
		<u>14,016,697</u>
Electric Utilities 1.6%		
Alliant Energy Corp.	8,479	507,553
American Electric Power Co., Inc.	17,058	1,542,043
Duke Energy Corp.	26,052	2,737,023
Edison International	12,867	807,919
Entergy Corp.	6,807	760,818

	Shares	Value
Common Stocks		
Electric Utilities		
Evergy, Inc.	7,766	\$ 504,479
Eversource Energy	11,644	1,042,022
Exelon Corp.	33,133	1,920,057
FirstEnergy Corp.	18,438	773,659
NextEra Energy, Inc.	66,453	5,191,308
NRG Energy, Inc.	8,292	331,100
Pinnacle West Capital Corp.	3,821	265,980
PPL Corp.	25,425	754,614
Southern Co. (The)	35,893	2,494,205
Xcel Energy, Inc.	18,244	1,270,877
		<u>20,903,657</u>
Electrical Equipment 0.5%		
AMETEK, Inc.	7,834	1,071,456
Eaton Corp. plc	13,500	2,138,805
Emerson Electric Co.	20,246	1,861,620
Generac Holdings, Inc. (a)	2,137	603,446
Rockwell Automation, Inc.	3,928	1,136,056
		<u>6,811,383</u>
Electronic Equipment, Instruments & Components 0.7%		
Amphenol Corp., Class A	20,254	1,612,016
CDW Corp.	4,597	869,063
Corning, Inc.	26,013	1,093,587
IPG Photonics Corp. (a)	1,210	186,909
Keysight Technologies, Inc. (a)	6,238	1,053,099
TE Connectivity Ltd.	11,051	1,580,403
Teledyne Technologies, Inc. (a)	1,580	665,859
Trimble, Inc. (a)	8,501	613,432
Zebra Technologies Corp., Class A (a)	1,810	921,507
		<u>8,595,875</u>
Energy Equipment & Services 0.3%		
Baker Hughes Co.	29,602	812,279
Halliburton Co.	30,315	931,883
Schlumberger NV	47,504	1,855,981
		<u>3,600,143</u>
Entertainment 1.5%		
Activision Blizzard, Inc.	26,379	2,084,205
Electronic Arts, Inc.	9,578	1,270,617
Live Nation Entertainment, Inc. (a)	4,575	501,008
Netflix, Inc. (a)	15,002	6,407,954
Take-Two Interactive Software, Inc. (a)	3,905	637,843
Walt Disney Co. (The) (a)	61,542	8,798,660
		<u>19,700,287</u>
Equity Real Estate Investment Trusts 2.6%		
Alexandria Real Estate Equities, Inc.	4,776	930,556

	Shares	Value
Common Stocks		
Equity Real Estate Investment Trusts		
American Tower Corp.	15,424	\$ 3,879,136
AvalonBay Communities, Inc.	4,733	1,155,941
Boston Properties, Inc.	4,814	539,553
Crown Castle International Corp.	14,638	2,671,581
Digital Realty Trust, Inc.	9,611	1,434,250
Duke Realty Corp.	12,899	745,304
Equinix, Inc.	3,049	2,210,220
Equity Residential	11,558	1,025,541
Essex Property Trust, Inc.	2,204	732,830
Extra Space Storage, Inc.	4,535	898,792
Federal Realty Investment Trust	2,371	302,279
Healthpeak Properties, Inc.	18,257	645,750
Host Hotels & Resorts, Inc. (a)	24,183	419,333
Iron Mountain, Inc.	9,806	450,292
Kimco Realty Corp.	20,877	506,476
Mid-America Apartment Communities, Inc.	3,899	805,845
Prologis, Inc.	25,039	3,926,616
Public Storage	5,167	1,852,525
Realty Income Corp.	19,161	1,329,965
Regency Centers Corp.	5,219	374,463
SBA Communications Corp.	3,684	1,198,921
Simon Property Group, Inc.	11,129	1,638,189
UDR, Inc.	9,843	559,476
Ventas, Inc.	13,519	716,777
Vornado Realty Trust	5,385	220,839
Welltower, Inc.	14,742	1,277,099
Weyerhaeuser Co.	25,368	1,025,628
		<u>33,474,177</u>
Food & Staples Retailing 1.4%		
Costco Wholesale Corp.	14,964	7,558,766
Kroger Co. (The)	22,919	999,039
Sysco Corp.	17,362	1,356,840
Walgreens Boots Alliance, Inc.	24,332	1,210,760
Walmart, Inc.	48,164	6,733,809
		<u>17,859,214</u>
Food Products 0.9%		
Archer-Daniels-Midland Co.	18,947	1,421,025
Campbell Soup Co.	6,855	302,443
Conagra Brands, Inc.	16,246	564,711
General Mills, Inc.	20,513	1,408,833
Hershey Co. (The)	4,924	970,373
Hormel Foods Corp.	9,555	453,576
J M Smucker Co. (The)	3,670	515,928
Kellogg Co.	8,665	545,895
Kraft Heinz Co. (The)	24,044	860,775
Lamb Weston Holdings, Inc.	4,947	317,647

	Shares	Value
Common Stocks		
Food Products		
McCormick & Co., Inc. (Non-Voting)	8,445	\$ 847,118
Mondelez International, Inc., Class A	47,244	3,166,765
Tyson Foods, Inc., Class A	9,985	<u>907,537</u>
		<u>12,282,626</u>
Gas Utilities 0.0% ‡		
Atmos Energy Corp.	4,485	<u>480,882</u>
Health Care Equipment & Supplies 2.8%		
Abbott Laboratories	59,888	7,633,324
ABIOMED, Inc. (a)	1,541	455,936
Align Technology, Inc. (a)	2,484	1,229,481
Baxter International, Inc.	16,957	1,448,806
Becton Dickinson and Co.	9,726	2,471,766
Boston Scientific Corp. (a)	48,261	2,070,397
Cooper Cos., Inc. (The)	1,670	665,161
Dentsply Sirona, Inc.	7,404	395,522
DexCom, Inc. (a)	3,283	1,413,266
Edwards Lifesciences Corp. (a)	21,145	2,309,034
Hologic, Inc. (a)	8,585	603,010
IDEXX Laboratories, Inc. (a)	2,872	1,456,966
Intuitive Surgical, Inc. (a)	12,090	3,435,736
Medtronic plc	45,579	4,716,971
ResMed, Inc.	4,935	1,128,141
STERIS plc	3,388	760,267
Stryker Corp.	11,371	2,820,577
Teleflex, Inc.	1,587	492,271
Zimmer Biomet Holdings, Inc.	7,075	<u>870,366</u>
		<u>36,376,998</u>
Health Care Providers & Services 2.8%		
AmerisourceBergen Corp.	5,067	690,125
Anthem, Inc.	8,220	3,624,938
Cardinal Health, Inc.	9,544	492,184
Centene Corp. (a)	19,762	1,536,693
Cigna Corp.	11,225	2,586,913
CVS Health Corp.	44,707	4,761,743
DaVita, Inc. (a)	2,209	239,389
HCA Healthcare, Inc.	8,111	1,947,046
Henry Schein, Inc. (a)	4,697	353,684
Humana, Inc.	4,353	1,708,552
Laboratory Corp. of America Holdings (a)	3,241	879,478
McKesson Corp.	5,171	1,327,499
Quest Diagnostics, Inc.	4,155	561,008
UnitedHealth Group, Inc.	31,898	15,074,038
Universal Health Services, Inc., Class B	2,476	<u>322,029</u>
		<u>36,105,319</u>

	Shares	Value
Common Stocks		
Health Care Technology 0.1%		
Cerner Corp.	9,965	\$ 908,808
Hotels, Restaurants & Leisure 1.9%		
Booking Holdings, Inc. (a)	1,391	3,416,477
Caesars Entertainment, Inc. (a)	7,240	551,254
Carnival Corp. (a)	27,245	539,723
Chipotle Mexican Grill, Inc. (a)	953	1,415,758
Darden Restaurants, Inc.	4,396	614,868
Domino's Pizza, Inc.	1,232	560,129
Expedia Group, Inc. (a)	4,945	906,369
Hilton Worldwide Holdings, Inc. (a)	9,440	1,369,838
Las Vegas Sands Corp. (a)	11,644	510,007
Marriott International, Inc., Class A (a)	9,265	1,492,777
McDonald's Corp.	25,307	6,565,901
MGM Resorts International	13,183	563,178
Norwegian Cruise Line Holdings Ltd. (a)	12,532	261,042
Penn National Gaming, Inc. (a)	5,626	256,602
Royal Caribbean Cruises Ltd. (a)	7,594	590,889
Starbucks Corp.	39,964	3,929,260
Wynn Resorts Ltd. (a)	3,565	304,629
Yum! Brands, Inc.	9,928	1,242,688
		<u>25,091,389</u>
Household Durables 0.4%		
DR Horton, Inc.	11,039	984,900
Garmin Ltd.	5,146	640,265
Lennar Corp., Class A	9,207	884,885
Mohawk Industries, Inc. (a)	1,858	293,322
Newell Brands, Inc.	12,822	297,599
NVR, Inc. (a)	111	591,321
PulteGroup, Inc.	8,575	451,817
Whirlpool Corp.	2,057	432,361
		<u>4,576,470</u>
Household Products 1.4%		
Church & Dwight Co., Inc.	8,269	848,813
Clorox Co. (The)	4,161	698,465
Colgate-Palmolive Co.	28,545	2,353,535
Kimberly-Clark Corp.	11,404	1,569,761
Procter & Gamble Co. (The)	81,958	13,150,161
		<u>18,620,735</u>
Independent Power and Renewable Electricity Producers 0.0% ‡		
AES Corp. (The)	22,580	500,824
Industrial Conglomerates 1.0%		
3M Co.	19,516	3,240,046
General Electric Co.	37,191	3,513,806

	Shares	Value
Common Stocks		
Industrial Conglomerates		
Honeywell International, Inc.	23,315	\$ 4,767,451
Roper Technologies, Inc.	3,573	1,561,973
		<u>13,083,276</u>
Insurance 1.9%		
Aflac, Inc.	20,612	1,294,846
Allstate Corp. (The)	9,709	1,171,585
American International Group, Inc.	28,120	1,623,930
Aon plc, Class A	7,462	2,062,795
Arthur J. Gallagher & Co.	7,020	1,108,739
Assurant, Inc.	1,930	294,344
Brown & Brown, Inc.	7,939	526,197
Chubb Ltd.	14,588	2,877,921
Cincinnati Financial Corp.	5,075	597,987
Everest Re Group Ltd.	1,333	377,772
Globe Life, Inc.	3,146	321,836
Hartford Financial Services Group, Inc. (The)	11,527	828,446
Lincoln National Corp.	5,753	402,595
Loews Corp.	6,787	404,912
Marsh & McLennan Cos., Inc.	17,100	2,627,244
MetLife, Inc.	24,215	1,623,858
Principal Financial Group, Inc.	8,349	609,978
Progressive Corp. (The)	19,815	2,153,098
Prudential Financial, Inc.	12,802	1,428,319
Travelers Cos., Inc. (The)	8,332	1,384,612
W R Berkley Corp.	4,726	399,347
Willis Towers Watson plc	4,220	987,311
		<u>25,107,672</u>
Interactive Media & Services 6.1%		
Alphabet, Inc. (a)		
Class A	10,188	27,569,441
Class C	9,470	25,701,296
Match Group, Inc. (a)	9,587	1,080,455
Meta Platforms, Inc., Class A (a)	80,140	25,104,657
Twitter, Inc. (a)	27,081	1,015,808
		<u>80,471,657</u>
Internet & Direct Marketing Retail 3.5%		
Amazon.com, Inc. (a)	14,771	44,187,003
eBay, Inc.	21,201	1,273,544
Etsy, Inc. (a)	4,294	674,502
		<u>46,135,049</u>
IT Services 4.5%		
Accenture plc, Class A	21,392	7,563,783
Akamai Technologies, Inc. (a)	5,503	630,369
Automatic Data Processing, Inc.	14,271	2,942,252
Broadridge Financial Solutions, Inc.	3,948	628,601

	Shares	Value
Common Stocks		
IT Services		
Cognizant Technology Solutions Corp., Class A	17,789	\$ 1,519,536
DXC Technology Co. (a)	8,543	256,973
EPAM Systems, Inc. (a)	1,921	914,665
Fidelity National Information Services, Inc.	20,623	2,473,110
Fiserv, Inc. (a)	20,124	2,127,107
FleetCor Technologies, Inc. (a)	2,750	655,215
Gartner, Inc. (a)	2,785	818,484
Global Payments, Inc.	9,827	1,472,871
International Business Machines Corp.	30,373	4,056,922
Jack Henry & Associates, Inc.	2,508	420,868
Mastercard, Inc., Class A	29,380	11,351,844
Paychex, Inc.	10,869	1,279,933
PayPal Holdings, Inc. (a)	39,792	6,841,837
VeriSign, Inc. (a)	3,273	710,830
Visa, Inc., Class A	56,796	12,845,551
		<u>59,510,751</u>
Leisure Products 0.0% ‡		
Hasbro, Inc.	4,392	<u>406,172</u>
Life Sciences Tools & Services 1.8%		
Agilent Technologies, Inc.	10,253	1,428,448
Bio-Rad Laboratories, Inc., Class A (a)	732	439,002
Bio-Techne Corp.	1,331	501,002
Charles River Laboratories International, Inc. (a)	1,709	563,560
Danaher Corp.	21,539	6,155,631
Illumina, Inc. (a)	5,294	1,846,653
IQVIA Holdings, Inc. (a)	6,470	1,584,503
Mettler-Toledo International, Inc. (a)	778	1,145,745
PerkinElmer, Inc.	4,274	735,855
Thermo Fisher Scientific, Inc.	13,345	7,757,448
Waters Corp. (a)	2,067	661,688
West Pharmaceutical Services, Inc.	2,509	986,589
		<u>23,806,124</u>
Machinery 1.5%		
Caterpillar, Inc.	18,320	3,692,579
Cummins, Inc.	4,844	1,069,943
Deere & Co.	9,556	3,596,878
Dover Corp.	4,876	828,481
Fortive Corp.	12,144	856,638
IDEX Corp.	2,575	554,758
Illinois Tool Works, Inc.	9,674	2,262,942
Ingersoll Rand, Inc.	13,804	775,923
Otis Worldwide Corp.	14,386	1,228,996
PACCAR, Inc.	11,758	1,093,377
Parker-Hannifin Corp.	4,372	1,355,364
Pentair plc	5,604	356,975

	Shares	Value
Common Stocks		
Machinery		
Snap-on, Inc.	1,820	\$ 379,015
Stanley Black & Decker, Inc.	5,522	964,417
Westinghouse Air Brake Technologies Corp.	6,327	562,470
Xylem, Inc.	6,107	641,357
		<u>20,220,113</u>
Media 1.0%		
Charter Communications, Inc., Class A (a)	4,190	2,486,094
Comcast Corp., Class A	154,419	7,719,406
Discovery, Inc., Class A (a)(b)	5,731	159,952
Discovery, Inc., Class C (a)	10,287	281,349
DISH Network Corp., Class A (a)	8,457	265,550
Fox Corp.		
Class A	10,849	440,578
Class B	4,980	185,156
Interpublic Group of Cos., Inc. (The)	13,336	473,961
News Corp.		
Class A	13,311	296,037
Class B	4,124	91,718
Omnicom Group, Inc.	7,199	542,517
ViacomCBS, Inc.	20,548	687,331
		<u>13,629,649</u>
Metals & Mining 0.3%		
Freeport-McMoRan, Inc.	49,734	1,851,099
Newmont Corp.	27,007	1,652,018
Nucor Corp.	9,679	981,451
		<u>4,484,568</u>
Multiline Retail 0.5%		
Dollar General Corp.	7,902	1,647,409
Dollar Tree, Inc. (a)	7,617	999,503
Target Corp.	16,529	3,643,487
		<u>6,290,399</u>
Multi-Utilities 0.8%		
Ameren Corp.	8,725	774,257
CenterPoint Energy, Inc.	21,298	604,011
CMS Energy Corp.	9,811	631,632
Consolidated Edison, Inc.	11,981	1,035,758
Dominion Energy, Inc.	27,430	2,212,504
DTE Energy Co.	6,561	790,141
NISource, Inc.	13,300	388,094
Public Service Enterprise Group, Inc.	17,126	1,139,393
Sempra Energy	10,815	1,494,200
WEC Energy Group, Inc.	10,683	1,036,678
		<u>10,106,668</u>

	Shares	Value
Common Stocks		
Oil, Gas & Consumable Fuels 3.0%		
APA Corp.	12,303	\$ 408,583
Chevron Corp.	65,286	8,574,010
ConocoPhillips	44,670	3,958,655
Coterra Energy, Inc.	27,554	603,433
Devon Energy Corp.	21,323	1,078,304
Diamondback Energy, Inc.	5,768	727,691
EOG Resources, Inc.	19,816	2,209,088
Exxon Mobil Corp.	143,381	10,891,221
Hess Corp.	9,336	861,619
Kinder Morgan, Inc.	66,041	1,146,472
Marathon Oil Corp.	26,367	513,365
Marathon Petroleum Corp.	20,849	1,495,916
Occidental Petroleum Corp.	30,050	1,131,983
ONEOK, Inc.	15,103	916,450
Phillips 66	14,840	1,258,284
Pioneer Natural Resources Co.	7,689	1,683,045
Valero Energy Corp.	13,846	1,148,803
Williams Cos., Inc. (The)	41,150	1,232,031
		<u>39,838,953</u>
Personal Products 0.2%		
Estee Lauder Cos., Inc. (The), Class A	7,847	<u>2,446,616</u>
Pharmaceuticals 3.7%		
Bristol-Myers Squibb Co.	75,174	4,878,041
Catalent, Inc. (a)	5,798	602,586
Eli Lilly and Co.	26,890	6,598,537
Johnson & Johnson	89,160	15,361,376
Merck & Co., Inc.	85,548	6,970,451
Organon & Co.	8,587	274,011
Pfizer, Inc.	190,095	10,016,106
Viartis, Inc.	40,959	613,156
Zoetis, Inc.	16,024	3,201,435
		<u>48,515,699</u>
Professional Services 0.4%		
Equifax, Inc.	4,132	990,688
IHS Markit Ltd.	13,508	1,577,599
Jacobs Engineering Group, Inc.	4,413	574,484
Leidos Holdings, Inc.	4,753	425,156
Nielsen Holdings plc	12,152	229,187
Robert Half International, Inc.	3,770	426,990
Verisk Analytics, Inc.	5,458	1,070,478
		<u>5,294,582</u>
Real Estate Management & Development 0.1%		
CBRE Group, Inc., Class A (a)	11,334	<u>1,148,588</u>

	Shares	Value
Common Stocks		
Road & Rail 0.9%		
CSX Corp.	75,118	\$ 2,570,538
JB Hunt Transport Services, Inc.	2,845	547,776
Norfolk Southern Corp.	8,242	2,241,742
Old Dominion Freight Line, Inc.	3,155	952,589
Union Pacific Corp.	21,773	5,324,587
		<u>11,637,232</u>
Semiconductors & Semiconductor Equipment 5.8%		
Advanced Micro Devices, Inc. (a)	40,899	4,672,711
Analog Devices, Inc.	18,201	2,984,418
Applied Materials, Inc.	30,580	4,225,545
Broadcom, Inc.	13,940	8,167,167
Enphase Energy, Inc. (a)	4,569	641,808
Intel Corp.	137,740	6,724,467
KLA Corp.	5,135	1,998,902
Lam Research Corp.	4,769	2,813,329
Microchip Technology, Inc.	18,792	1,456,004
Micron Technology, Inc.	37,885	3,116,799
Monolithic Power Systems, Inc.	1,467	591,098
NVIDIA Corp.	84,669	20,732,051
NXP Semiconductors NV	9,007	1,850,398
Qorvo, Inc. (a)	3,733	512,466
QUALCOMM, Inc.	37,932	6,666,928
Skyworks Solutions, Inc.	5,593	819,486
SolarEdge Technologies, Inc. (a)	1,779	423,793
Teradyne, Inc.	5,521	648,331
Texas Instruments, Inc.	31,278	5,614,088
Xilinx, Inc.	8,395	1,624,852
		<u>76,284,641</u>
Software 9.1%		
Adobe, Inc. (a)	16,114	8,609,710
ANSYS, Inc. (a)	2,955	1,004,730
Autodesk, Inc. (a)	7,446	1,859,936
Cadence Design Systems, Inc. (a)	9,386	1,427,986
Ceridian HCM Holding, Inc. (a)	4,613	349,758
Citrix Systems, Inc.	4,224	430,595
Fortinet, Inc. (a)	4,596	1,366,115
Intuit, Inc.	9,590	5,324,656
Microsoft Corp.	254,278	79,075,372
NortonLifeLock, Inc.	19,703	512,475
Oracle Corp.	54,624	4,433,284
Paycom Software, Inc. (a)	1,630	546,539
PTC, Inc. (a)	3,578	415,978
salesforce.com, Inc. (a)	33,156	7,713,080
ServiceNow, Inc. (a)	6,740	3,948,157
Synopsys, Inc. (a)	5,165	1,603,733

	Shares	Value
Common Stocks		
Software		
Tyler Technologies, Inc. (a)	1,388	\$ 657,634
		<u>119,279,738</u>
Specialty Retail 2.3%		
Advance Auto Parts, Inc.	2,134	494,042
AutoZone, Inc. (a)	710	1,410,309
Bath & Body Works, Inc.	8,954	502,051
Best Buy Co., Inc.	7,497	744,302
CarMax, Inc. (a)	5,490	610,323
Gap, Inc. (The)	2,178	39,357
Home Depot, Inc. (The)	35,743	13,116,966
Lowe's Cos., Inc.	23,451	5,566,095
O'Reilly Automotive, Inc. (a)	2,282	1,487,294
Ross Stores, Inc.	12,035	1,176,421
TJX Cos., Inc. (The)	40,727	2,931,122
Tractor Supply Co.	3,855	841,585
Ulta Beauty, Inc. (a)	1,841	669,645
		<u>29,589,512</u>
Technology Hardware, Storage & Peripherals 7.4%		
Apple, Inc. (c)	527,864	92,260,070
Hewlett Packard Enterprise Co.	44,301	723,435
HP, Inc.	39,033	1,433,682
NetApp, Inc.	7,574	655,227
Seagate Technology Holdings plc	6,937	743,300
Western Digital Corp. (a)	10,554	546,064
		<u>96,361,778</u>
Textiles, Apparel & Luxury Goods 0.6%		
NIKE, Inc., Class B	43,276	6,407,877
PVH Corp.	2,406	228,594
Ralph Lauren Corp.	1,651	182,997
Tapestry, Inc.	9,318	353,618
Under Armour, Inc. (a)		
Class A	6,389	120,305
Class C	7,284	116,471
VF Corp.	11,041	719,984
		<u>8,129,846</u>
Tobacco 0.7%		
Altria Group, Inc.	62,215	3,165,499
Philip Morris International, Inc.	52,726	5,422,869
		<u>8,588,368</u>
Trading Companies & Distributors 0.2%		
Fastenal Co.	19,479	1,104,070
United Rentals, Inc. (a)	2,452	784,934
WW Grainger, Inc.	1,466	725,831
		<u>2,614,835</u>

	Shares	Value
Common Stocks		
Water Utilities 0.1%		
American Water Works Co., Inc.	6,148	\$ 988,598
Wireless Telecommunication Services 0.2%		
T-Mobile US, Inc. (a)	19,882	2,150,636
Total Common Stocks (d) (Cost \$255,438,678)		1,294,817,026
Short-Term Investments 1.1%		
Affiliated Investment Company 0.0% ‡		
MainStay U.S. Government Liquidity Fund, 0.01% (e)	80,953	80,953
Unaffiliated Investment Company 0.0% ‡		
Wells Fargo Government Money Market Fund, 0.025% (e)(f)	158,750	158,750
		Principal Amount
U.S. Treasury Debt 1.1%		
U.S. Treasury Bills 0.049%, due 3/17/22 (c)(g)	\$ 14,500,000	14,499,437
Total Short-Term Investments (Cost \$14,738,841)		14,739,140
Total Investments (Cost \$270,177,519)	99.9%	1,309,556,166
Other Assets, Less Liabilities	0.1	888,223
Net Assets	100.0%	\$ 1,310,444,389

† 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, 2022, the aggregate market value of securities on loan was \$484,976; the total market value of collateral held by the Fund was \$514,528. The market value of the collateral held included non-cash collateral in the form of U.S. Treasury securities with a value of \$355,778. The Fund received cash collateral with a value of \$158,750.

(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 99.9% of the Fund's net assets.

(e) Current yield as of January 31, 2022.

(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, 2022, 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	65	March 2022	\$ 15,097,257	\$ 14,638,813	\$ (458,444)

1. Represents the difference between the value of the contracts at the time they were opened and the value as of January 31, 2022.

The following is a summary of the fair valuations according to the inputs used as of January 31, 2022, 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	\$ 1,294,817,026	\$ —	\$ —	\$ 1,294,817,026
Short-Term Investments				
Affiliated Investment Company	80,953	—	—	80,953
Unaffiliated Investment Company	158,750	—	—	158,750
U.S. Treasury Debt	—	14,499,437	—	14,499,437
Total Short-Term Investments	239,703	14,499,437	—	14,739,140
Total Investments in Securities	\$ 1,295,056,729	\$ 14,499,437	\$ —	\$ 1,309,556,166
Liability Valuation Inputs				
Other Financial Instruments				
Futures Contracts (b)	\$ (458,444)	\$ —	\$ —	\$ (458,444)

(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.