

MainStay S&P 500 Index Fund

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

	Shares	Value
Common Stocks 99.1%		
Aerospace & Defense 1.6%		
Boeing Co. (The)(a)	18,348	\$ 2,923,020
General Dynamics Corp.	7,604	1,723,599
Howmet Aerospace, Inc.	12,409	460,746
Huntington Ingalls Industries, Inc.	1,321	286,446
L3Harris Technologies, Inc.	6,363	1,526,929
Lockheed Martin Corp.	7,814	3,233,511
Northrop Grumman Corp.	4,821	2,308,777
Raytheon Technologies Corp.	49,066	4,573,442
Textron, Inc.	7,096	465,781
TransDigm Group, Inc.(a)	1,711	1,064,824
		<u>18,567,075</u>
Air Freight & Logistics 0.7%		
CH Robinson Worldwide, Inc.	4,199	464,829
Expeditors International of Washington, Inc.	5,535	588,094
FedEx Corp.	7,867	1,833,719
United Parcel Service, Inc., Class B	24,230	4,722,185
		<u>7,608,827</u>
Airlines 0.2%		
Alaska Air Group, Inc.(a)	4,160	184,413
American Airlines Group, Inc.(a)(b)	21,429	293,792
Delta Air Lines, Inc.(a)	21,150	672,570
Southwest Airlines Co.(a)	19,563	745,741
United Airlines Holdings, Inc.(a)	10,779	396,128
		<u>2,292,644</u>
Auto Components 0.1%		
Aptiv plc(a)	8,939	937,612
BorgWarner, Inc.	7,904	303,988
		<u>1,241,600</u>
Automobiles 2.4%		
Ford Motor Co.	130,282	1,913,842
General Motors Co.(a)	48,103	1,744,215
Tesla, Inc.(a)	27,686	24,680,685
		<u>28,338,742</u>
Banks 3.6%		
Bank of America Corp.	233,914	7,908,632
Citigroup, Inc.	64,067	3,325,077
Citizens Financial Group, Inc.	16,182	614,431
Comerica, Inc.	4,314	335,500
Fifth Third Bancorp	22,635	772,306
First Republic Bank	5,921	963,406
Huntington Bancshares, Inc.	47,481	631,023
JPMorgan Chase & Co.	96,899	11,178,269
KeyCorp	30,764	562,981
M&T Bank Corp.	5,919	1,050,327

	Shares	Value
Common Stocks		
Banks		
PNC Financial Services Group, Inc. (The)	13,645	\$ 2,264,251
Regions Financial Corp.	30,831	653,001
Signature Bank	2,076	385,243
SVB Financial Group(a)	1,942	783,694
Truist Financial Corp.	43,926	2,216,945
U.S. Bancorp	44,606	2,105,403
Wells Fargo & Co.	125,051	5,485,987
Zions Bancorp NA	4,994	272,423
		<u>41,508,899</u>
Beverages 1.8%		
Brown-Forman Corp., Class B	6,030	447,547
Coca-Cola Co. (The)	128,718	8,259,834
Constellation Brands, Inc., Class A	5,370	1,322,685
Keurig Dr Pepper, Inc.	24,336	942,777
Molson Coors Beverage Co., Class B	6,214	371,286
Monster Beverage Corp.(a)	12,407	1,235,985
PepsiCo, Inc.	45,617	7,981,150
		<u>20,561,264</u>
Biotechnology 2.0%		
AbbVie, Inc.	58,300	8,366,633
Amgen, Inc.	17,624	4,361,411
Biogen, Inc.(a)	4,832	1,039,170
Gilead Sciences, Inc.	41,382	2,472,574
Incyte Corp.(a)	6,212	482,548
Moderna, Inc.(a)	11,417	1,873,416
Regeneron Pharmaceuticals, Inc.(a)	3,564	2,073,143
Vertex Pharmaceuticals, Inc.(a)	8,438	2,366,100
		<u>23,034,995</u>
Building Products 0.4%		
Allegion plc	2,897	306,213
AO Smith Corp.	4,290	271,428
Carrier Global Corp.	27,985	1,134,232
Fortune Brands Home & Security, Inc.	4,316	300,739
Johnson Controls International plc	22,951	1,237,288
Masco Corp.	7,784	431,078
Trane Technologies plc	7,715	1,134,028
		<u>4,815,006</u>
Capital Markets 2.9%		
Ameriprise Financial, Inc.	3,626	978,730
Bank of New York Mellon Corp. (The)	24,519	1,065,596
BlackRock, Inc.	4,698	3,143,808
Choe Global Markets, Inc.	3,503	432,200
Charles Schwab Corp. (The)	49,757	3,435,721
CME Group, Inc.	11,858	2,365,434
FactSet Research Systems, Inc.	1,250	537,100

	Shares	Value
Common Stocks		
Capital Markets		
Franklin Resources, Inc.	9,236	\$ 253,528
Goldman Sachs Group, Inc. (The)	11,331	3,777,642
Intercontinental Exchange, Inc.	18,418	1,878,452
Invesco Ltd.	11,109	197,074
MarketAxess Holdings, Inc.	1,245	337,121
Moody's Corp.	5,296	1,643,084
Morgan Stanley	46,170	3,892,131
MSCI, Inc.	2,676	1,288,066
Nasdaq, Inc.	3,803	687,963
Northern Trust Corp.	6,875	685,987
Raymond James Financial, Inc.	6,414	631,587
S&P Global, Inc.	11,451	4,316,225
State Street Corp.	12,112	860,436
T. Rowe Price Group, Inc.	7,499	925,901
		<u>33,333,786</u>
Chemicals 1.7%		
Air Products and Chemicals, Inc.	7,317	1,816,299
Albemarle Corp.	3,864	944,014
Celanese Corp.	3,573	419,863
CF Industries Holdings, Inc.	6,882	657,162
Corteva, Inc.	23,876	1,374,064
Dow, Inc.	24,021	1,278,157
DuPont de Nemours, Inc.	16,777	1,027,256
Eastman Chemical Co.	4,252	407,894
Ecolab, Inc.	8,199	1,354,229
FMC Corp.	4,155	461,621
International Flavors & Fragrances, Inc.	8,408	1,043,012
Linde plc	16,604	5,014,408
LyondellBasell Industries NV, Class A	8,539	760,996
Mosaic Co. (The)	11,943	628,918
PPG Industries, Inc.	7,792	1,007,428
Sherwin-Williams Co. (The)	7,896	1,910,358
		<u>20,105,679</u>
Commercial Services & Supplies 0.5%		
Cintas Corp.	2,870	1,221,156
Copart, Inc.(a)	7,052	903,361
Republic Services, Inc.	6,878	953,704
Rollins, Inc.	7,474	288,272
Waste Management, Inc.	12,603	2,073,950
		<u>5,440,443</u>
Communications Equipment 0.8%		
Arista Networks, Inc.(a)	7,424	865,861
Cisco Systems, Inc.	137,053	6,218,095
F5, Inc.(a)	1,995	333,883
Juniper Networks, Inc.	10,659	298,772

	Shares	Value
Common Stocks		
Communications Equipment		
Motorola Solutions, Inc.	5,519	\$ 1,316,778
		<u>9,033,389</u>
Construction & Engineering 0.1%		
Quanta Services, Inc.	4,741	<u>657,719</u>
Construction Materials 0.1%		
Martin Marietta Materials, Inc.	2,058	724,580
Vulcan Materials Co.	4,384	<u>724,807</u>
		<u>1,449,387</u>
Consumer Finance 0.5%		
American Express Co.	20,124	3,099,498
Capital One Financial Corp.	12,967	1,424,166
Discover Financial Services	9,270	936,270
Synchrony Financial	16,545	<u>553,927</u>
		<u>6,013,861</u>
Containers & Packaging 0.3%		
Amcor plc	49,579	642,048
Avery Dennison Corp.	2,696	513,480
Ball Corp.	10,550	774,581
International Paper Co.	12,228	522,992
Packaging Corp. of America	3,091	434,626
Sealed Air Corp.	4,820	294,598
Westrock Co.	8,408	<u>356,163</u>
		<u>3,538,488</u>
Distributors 0.1%		
Genuine Parts Co.	4,671	714,056
LKQ Corp.	8,585	470,801
Pool Corp.	1,322	<u>472,880</u>
		<u>1,657,737</u>
Diversified Financial Services 1.6%		
Berkshire Hathaway, Inc., Class B (a)	59,688	<u>17,942,213</u>
Diversified Telecommunication Services 1.0%		
AT&T, Inc.	236,188	4,435,611
Lumen Technologies, Inc.	30,674	334,040
Verizon Communications, Inc.	138,554	<u>6,399,809</u>
		<u>11,169,460</u>
Electric Utilities 1.9%		
Alliant Energy Corp.	8,275	504,196
American Electric Power Co., Inc.	16,943	1,669,902
Constellation Energy Corp.	10,778	712,426
Duke Energy Corp.	25,400	2,792,222
Edison International	12,576	852,276

	Shares	Value
Common Stocks		
Electric Utilities		
Entergy Corp.	6,710	\$ 772,522
Evergy, Inc.	7,571	516,797
Eversource Energy	11,378	1,003,767
Exelon Corp.	32,339	1,503,440
FirstEnergy Corp.	18,836	774,160
NextEra Energy, Inc.	64,812	5,475,966
NRG Energy, Inc.	7,828	295,507
Pinnacle West Capital Corp.	3,728	273,896
PPL Corp.	24,279	706,033
Southern Co. (The)	35,055	2,695,379
Xcel Energy, Inc.	17,969	1,314,971
		<u>21,863,460</u>
Electrical Equipment 0.5%		
AMETEK, Inc.	7,618	940,823
Eaton Corp. plc	13,164	1,953,406
Emerson Electric Co.	19,597	1,765,102
Generac Holdings, Inc.(a)	2,106	565,040
Rockwell Automation, Inc.	3,836	979,254
		<u>6,203,625</u>
Electronic Equipment, Instruments & Components 0.6%		
Amphenol Corp., Class A	19,701	1,519,538
CDW Corp.	4,458	809,261
Corning, Inc.	25,079	921,904
Keysight Technologies, Inc.(a)	6,004	976,250
TE Connectivity Ltd.	10,629	1,421,416
Teledyne Technologies, Inc.(a)	1,545	604,713
Trimble, Inc.(a)	8,253	573,006
Zebra Technologies Corp., Class A (a)	1,733	619,877
		<u>7,445,965</u>
Energy Equipment & Services 0.3%		
Baker Hughes Co.	30,859	792,768
Halliburton Co.	29,758	871,909
Schlumberger NV	46,633	1,726,820
		<u>3,391,497</u>
Entertainment 1.3%		
Activision Blizzard, Inc.	25,796	2,062,390
Electronic Arts, Inc.	9,278	1,217,552
Live Nation Entertainment, Inc.(a)	4,518	424,647
Netflix, Inc.(a)	14,657	3,296,359
Take-Two Interactive Software, Inc.(a)	5,216	692,320
Walt Disney Co. (The)(a)	60,094	6,375,973
Warner Bros Discovery, Inc.(a)	72,860	1,092,900
		<u>15,162,141</u>

	Shares	Value
Common Stocks		
Equity Real Estate Investment Trusts 2.8%		
Alexandria Real Estate Equities, Inc.	4,900	\$ 812,322
American Tower Corp.	15,331	4,152,095
AvalonBay Communities, Inc.	4,613	986,905
Boston Properties, Inc.	4,705	428,908
Camden Property Trust	3,514	495,825
Crown Castle International Corp.	14,287	2,581,089
Digital Realty Trust, Inc.	9,392	1,243,970
Duke Realty Corp.	12,684	793,511
Equinix, Inc.	3,003	2,113,331
Equity Residential	11,290	885,023
Essex Property Trust, Inc.	2,155	617,472
Extra Space Storage, Inc.	4,430	839,574
Federal Realty OP LP	2,358	249,028
Healthpeak Properties, Inc.	17,801	491,842
Host Hotels & Resorts, Inc.	23,582	419,995
Iron Mountain, Inc.	9,586	464,825
Kimco Realty Corp.	20,389	450,801
Mid-America Apartment Communities, Inc.	3,808	707,260
Prologis, Inc.	24,423	3,237,513
Public Storage	5,038	1,644,454
Realty Income Corp.	19,848	1,468,554
Regency Centers Corp.	5,118	329,753
SBA Communications Corp.	3,557	1,194,405
Simon Property Group, Inc.	10,833	1,176,897
UDR, Inc.	9,874	477,902
Ventas, Inc.	13,187	709,197
VICI Properties, Inc.	31,771	1,086,250
Vornado Realty Trust	5,251	159,578
Welltower, Inc.(b)	14,977	1,293,114
Weyerhaeuser Co.	24,562	892,092
		<u>32,403,485</u>
Food & Staples Retailing 1.5%		
Costco Wholesale Corp.	14,623	7,915,430
Kroger Co. (The)	21,644	1,005,147
Sysco Corp.	16,809	1,427,084
Walgreens Boots Alliance, Inc.	23,653	937,132
Walmart, Inc.	46,318	6,116,292
		<u>17,401,085</u>
Food Products 1.1%		
Archer-Daniels-Midland Co.	18,565	1,536,625
Campbell Soup Co.	6,669	329,115
Conagra Brands, Inc.	15,832	541,613
General Mills, Inc.	19,868	1,485,928
Hershey Co. (The)	4,817	1,098,083
Hormel Foods Corp.	9,350	461,329
J M Smucker Co. (The)	3,578	473,441

	Shares	Value
Common Stocks		
Food Products		
Kellogg Co.	8,360	\$ 617,971
Kraft Heinz Co. (The)	23,421	862,596
Lamb Weston Holdings, Inc.	4,766	379,660
McCormick & Co., Inc. (Non-Voting)	8,255	721,074
Mondelez International, Inc., Class A	45,658	2,923,938
Tyson Foods, Inc., Class A	9,618	846,480
		<u>12,277,853</u>
Gas Utilities 0.1%		
Atmos Energy Corp.	4,586	556,695
Health Care Equipment & Supplies 2.6%		
Abbott Laboratories	57,767	6,287,360
ABIOMED, Inc.(a)	1,503	440,394
Align Technology, Inc.(a)	2,418	679,385
Baxter International, Inc.	16,612	974,460
Becton Dickinson and Co.	9,405	2,297,736
Boston Scientific Corp.(a)	47,164	1,936,082
Cooper Cos., Inc. (The)	1,627	532,029
Dentsply Sirona, Inc.	7,108	257,025
DexCom, Inc.(a)	12,949	1,062,854
Edwards Lifesciences Corp.(a)	20,513	2,062,377
Hologic, Inc.(a)	8,228	587,315
IDEXX Laboratories, Inc.(a)	2,772	1,106,527
Intuitive Surgical, Inc.(a)	11,843	2,725,903
Medtronic plc	44,260	4,094,935
ResMed, Inc.	4,826	1,160,750
STERIS plc	3,303	745,322
Stryker Corp.	11,104	2,384,584
Teleflex, Inc.	1,547	371,992
Zimmer Biomet Holdings, Inc.	6,914	763,236
		<u>30,470,266</u>
Health Care Providers & Services 3.3%		
AmerisourceBergen Corp.	4,976	726,148
Cardinal Health, Inc.	8,988	535,325
Centene Corp.(a)	19,296	1,793,949
Cigna Corp.	10,467	2,882,193
CVS Health Corp.	43,262	4,139,308
DaVita, Inc.(a)	1,997	168,068
Elevance Health, Inc.	7,954	3,794,853
HCA Healthcare, Inc.	7,506	1,594,424
Henry Schein, Inc.(a)	4,555	359,071
Humana, Inc.	4,173	2,011,386
Laboratory Corp. of America Holdings	3,058	801,777
McKesson Corp.	4,796	1,638,218
Molina Healthcare, Inc.(a)	1,937	634,794
Quest Diagnostics, Inc.	3,872	528,799

	Shares	Value
Common Stocks		
Health Care Providers & Services		
UnitedHealth Group, Inc.	30,952	\$ 16,786,508
Universal Health Services, Inc., Class B	2,215	249,121
		<u>38,643,942</u>
Hotels, Restaurants & Leisure 1.8%		
Booking Holdings, Inc.(a)	1,340	2,593,825
Caesars Entertainment, Inc.(a)	7,072	323,120
Carnival Corp.(a)	26,775	242,582
Chipotle Mexican Grill, Inc.(a)	923	1,443,775
Darden Restaurants, Inc.	4,115	512,276
Domino's Pizza, Inc.	1,189	466,219
Expedia Group, Inc.(a)	5,001	530,356
Hilton Worldwide Holdings, Inc.	9,183	1,176,067
Las Vegas Sands Corp.(a)	11,344	427,555
Marriott International, Inc., Class A	9,070	1,440,497
McDonald's Corp.	24,399	6,425,965
MGM Resorts International	11,667	381,861
Norwegian Cruise Line Holdings Ltd.(a)(b)	13,827	167,998
Penn National Gaming, Inc.(a)	5,393	186,328
Royal Caribbean Cruises Ltd.(a)	7,402	286,531
Starbucks Corp.	37,838	3,207,906
Wynn Resorts Ltd.(a)	3,482	221,037
Yum! Brands, Inc.	9,408	1,152,856
		<u>21,186,754</u>
Household Durables 0.3%		
DR Horton, Inc.	10,569	824,699
Garmin Ltd.	5,034	491,419
Lennar Corp., Class A	8,532	725,220
Mohawk Industries, Inc.(a)	1,698	218,159
Newell Brands, Inc.	12,141	245,370
NVR, Inc.(a)	102	448,096
PulteGroup, Inc.	7,840	341,981
Whirlpool Corp.	1,854	320,501
		<u>3,615,445</u>
Household Products 1.4%		
Church & Dwight Co., Inc.	8,009	704,552
Clorox Co. (The)	4,061	576,012
Colgate-Palmolive Co.	27,645	2,176,767
Kimberly-Clark Corp.	11,116	1,464,978
Procter & Gamble Co. (The)	79,157	10,995,699
		<u>15,918,008</u>
Independent Power and Renewable Electricity Producers 0.0% ‡		
AES Corp. (The)	22,034	489,595

	Shares	Value
Common Stocks		
Industrial Conglomerates 0.8%		
3M Co.	18,774	\$ 2,689,188
General Electric Co.	36,313	2,683,894
Honeywell International, Inc.	22,459	4,322,459
		<u>9,695,541</u>
Insurance 2.0%		
Aflac, Inc.	19,552	1,120,330
Allstate Corp. (The)	9,072	1,061,152
American International Group, Inc.	26,136	1,353,061
Aon plc, Class A	7,007	2,039,317
Arthur J. Gallagher & Co.	6,931	1,240,580
Assurant, Inc.	1,784	313,591
Brown & Brown, Inc.	7,730	503,223
Chubb Ltd.	13,979	2,636,999
Cincinnati Financial Corp.	4,920	478,913
Everest Re Group Ltd.	1,301	340,016
Globe Life, Inc.	2,993	301,485
Hartford Financial Services Group, Inc. (The)	10,850	699,499
Lincoln National Corp.	5,332	273,745
Loews Corp.	6,414	373,615
Marsh & McLennan Cos., Inc.	16,559	2,715,014
MetLife, Inc.	22,805	1,442,416
Principal Financial Group, Inc.	7,753	518,986
Progressive Corp. (The)	19,296	2,220,198
Prudential Financial, Inc.	12,372	1,237,076
Travelers Cos., Inc. (The)	7,917	1,256,428
W R Berkley Corp.	6,912	432,207
Willis Towers Watson plc	3,678	761,125
		<u>23,318,976</u>
Interactive Media & Services 5.0%		
Alphabet, Inc. (a)		
Class A	198,460	23,084,867
Class C	181,960	21,223,814
Match Group, Inc.(a)	9,422	690,727
Meta Platforms, Inc., Class A (a)	75,667	12,038,620
Twitter, Inc.(a)(b)	25,166	1,047,157
		<u>58,085,185</u>
Internet & Direct Marketing Retail 3.5%		
Amazon.com, Inc.(a)	288,678	38,957,096
eBay, Inc.	18,470	898,196
Etsy, Inc.(a)	4,194	435,002
		<u>40,290,294</u>
IT Services 4.4%		
Accenture plc, Class A	20,897	6,399,915
Akamai Technologies, Inc.(a)	5,289	508,908
Automatic Data Processing, Inc.	13,782	3,323,116

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Common Stocks		
IT Services		
Broadridge Financial Solutions, Inc.	3,868	\$ 621,007
Cognizant Technology Solutions Corp., Class A	17,194	1,168,504
DXC Technology Co.(a)	8,066	254,886
EPAM Systems, Inc.(a)	1,886	658,686
Fidelity National Information Services, Inc.	20,150	2,058,524
Fiserv, Inc.(a)	19,193	2,028,316
FleetCor Technologies, Inc.(a)	2,552	561,670
Gartner, Inc.(a)	2,657	705,380
Global Payments, Inc.	9,289	1,136,231
International Business Machines Corp.	29,674	3,881,062
Jack Henry & Associates, Inc.	2,404	499,479
Mastercard, Inc., Class A	28,333	10,023,932
Paychex, Inc.	10,600	1,359,768
PayPal Holdings, Inc.(a)	38,206	3,305,965
VeriSign, Inc.(a)	3,144	594,719
Visa, Inc., Class A	54,295	11,516,512
		<u>50,606,580</u>
Leisure Products 0.0% ‡		
Hasbro, Inc.	4,324	340,385
Life Sciences Tools & Services 1.9%		
Agilent Technologies, Inc.	9,901	1,327,724
Bio-Rad Laboratories, Inc., Class A (a)	714	402,168
Bio-Techne Corp.	1,294	498,552
Charles River Laboratories International, Inc.(a)	1,676	419,905
Danaher Corp.	21,349	6,222,593
Illumina, Inc.(a)	5,183	1,123,052
IQVIA Holdings, Inc.(a)	6,245	1,500,486
Mettler-Toledo International, Inc.(a)	748	1,009,598
PerkinElmer, Inc.	4,162	637,494
Thermo Fisher Scientific, Inc.	12,915	7,728,465
Waters Corp.(a)	1,987	723,328
West Pharmaceutical Services, Inc.	2,444	839,661
		<u>22,433,026</u>
Machinery 1.6%		
Caterpillar, Inc.	17,597	3,488,605
Cummins, Inc.	4,655	1,030,198
Deere & Co.	9,210	3,160,688
Dover Corp.	4,756	635,782
Fortive Corp.	11,826	762,186
IDEX Corp.	2,508	523,545
Illinois Tool Works, Inc.	9,350	1,942,556
Ingersoll Rand, Inc.	13,392	666,922
Nordson Corp.	1,778	410,700
Otis Worldwide Corp.	13,949	1,090,393
PACCAR, Inc.	11,471	1,049,826

	Shares	Value
Common Stocks		
Machinery		
Parker-Hannifin Corp.	4,235	\$ 1,224,296
Pentair plc	5,457	266,793
Snap-on, Inc.	1,761	394,552
Stanley Black & Decker, Inc.	4,981	484,801
Westinghouse Air Brake Technologies Corp.	6,026	563,250
Xylem, Inc.	5,942	546,842
		<u>18,241,935</u>
Media 0.8%		
Charter Communications, Inc., Class A (a)	3,821	1,651,054
Comcast Corp., Class A	147,492	5,533,900
DISH Network Corp., Class A (a)	8,272	143,685
Fox Corp.		
Class A	10,283	340,470
Class B	4,770	147,393
Interpublic Group of Cos., Inc. (The)	12,988	387,951
News Corp.		
Class A	12,816	219,666
Class B	3,970	68,602
Omnicom Group, Inc.	6,788	474,074
Paramount Global, Class B	20,072	474,703
		<u>9,441,498</u>
Metals & Mining 0.3%		
Freeport-McMoRan, Inc.	47,814	1,508,532
Newmont Corp.	26,184	1,185,612
Nucor Corp.	8,778	1,192,052
		<u>3,886,196</u>
Multiline Retail 0.5%		
Dollar General Corp.	7,548	1,875,150
Dollar Tree, Inc.(a)	7,427	1,228,129
Target Corp.	15,256	2,492,525
		<u>5,595,804</u>
Multi-Utilities 0.9%		
Ameren Corp.	8,519	793,289
CenterPoint Energy, Inc.	20,767	658,106
CMS Energy Corp.	9,572	657,883
Consolidated Edison, Inc.	11,689	1,160,367
Dominion Energy, Inc.	26,765	2,194,195
DTE Energy Co.	6,392	832,878
NISource, Inc.	13,388	406,995
Public Service Enterprise Group, Inc.	16,471	1,081,651
Sempra Energy	10,369	1,719,180
WEC Energy Group, Inc.	10,407	1,080,351
		<u>10,584,895</u>

	Shares	Value
Common Stocks		
Oil, Gas & Consumable Fuels 4.0%		
APA Corp.	11,159	\$ 414,780
Chevron Corp.	64,823	10,616,711
ConocoPhillips	42,673	4,157,630
Coterra Energy, Inc.	26,585	813,235
Devon Energy Corp.	20,250	1,272,713
Diamondback Energy, Inc.	5,504	704,622
EOG Resources, Inc.	19,324	2,149,215
Exxon Mobil Corp.	138,979	13,471,234
Hess Corp.	9,140	1,027,976
Kinder Morgan, Inc.	64,335	1,157,387
Marathon Oil Corp.	23,348	579,030
Marathon Petroleum Corp.	17,848	1,635,948
Occidental Petroleum Corp.(b)	29,374	1,931,340
ONEOK, Inc.	14,735	880,269
Phillips 66	15,872	1,412,608
Pioneer Natural Resources Co.	7,424	1,759,117
Valero Energy Corp.	13,464	1,491,407
Williams Cos., Inc. (The)	40,184	1,369,873
		<u>46,845,095</u>
Personal Products 0.2%		
Estee Lauder Cos., Inc. (The), Class A	7,648	<u>2,088,669</u>
Pharmaceuticals 4.3%		
Bristol-Myers Squibb Co.	70,242	5,182,455
Catalent, Inc.(a)	5,913	668,760
Eli Lilly and Co.	26,018	8,577,874
Johnson & Johnson	86,815	15,150,954
Merck & Co., Inc.	83,430	7,453,636
Organon & Co.	8,368	265,433
Pfizer, Inc.	185,114	9,350,108
Viatis, Inc.	39,997	387,571
Zoetis, Inc.	15,527	2,834,454
		<u>49,871,245</u>
Professional Services 0.3%		
Equifax, Inc.	4,036	843,161
Jacobs Engineering Group, Inc.	4,244	582,701
Leidos Holdings, Inc.	4,509	482,463
Nielsen Holdings plc	11,867	284,215
Robert Half International, Inc.	3,646	288,544
Verisk Analytics, Inc.	5,209	991,012
		<u>3,472,096</u>
Real Estate Management & Development 0.1%		
CBRE Group, Inc., Class A (a)	10,784	<u>923,326</u>

	Shares	Value
Common Stocks		
Road & Rail 0.9%		
CSX Corp.	71,733	\$ 2,319,128
JB Hunt Transport Services, Inc.	2,766	506,925
Norfolk Southern Corp.	7,863	1,974,949
Old Dominion Freight Line, Inc.	3,029	919,332
Union Pacific Corp.	20,720	4,709,656
		<u>10,429,990</u>
Semiconductors & Semiconductor Equipment 5.5%		
Advanced Micro Devices, Inc.(a)	53,463	5,050,650
Analog Devices, Inc.	17,265	2,968,889
Applied Materials, Inc.	29,145	3,088,787
Broadcom, Inc.	13,470	7,212,916
Enphase Energy, Inc.(a)	4,455	1,266,022
Intel Corp.	134,903	4,898,328
KLA Corp.	4,924	1,888,551
Lam Research Corp.	4,576	2,290,334
Microchip Technology, Inc.	18,343	1,263,099
Micron Technology, Inc.	36,841	2,278,984
Monolithic Power Systems, Inc.	1,447	672,450
NVIDIA Corp.	82,612	15,004,818
NXP Semiconductors NV	8,662	1,592,769
ON Semiconductor Corp.(a)	14,335	957,291
Qorvo, Inc.(a)	3,577	372,258
QUALCOMM, Inc.	36,951	5,360,112
Skyworks Solutions, Inc.	5,309	578,044
SolarEdge Technologies, Inc.(a)	1,827	657,957
Teradyne, Inc.	5,285	533,204
Texas Instruments, Inc.	30,423	5,442,370
		<u>63,377,833</u>
Software 9.0%		
Adobe, Inc.(a)	15,589	6,393,361
ANSYS, Inc.(a)	2,870	800,701
Autodesk, Inc.(a)	7,177	1,552,529
Cadence Design Systems, Inc.(a)	9,098	1,692,956
Ceridian HCM Holding, Inc.(a)	4,532	248,218
Citrix Systems, Inc.	4,115	417,302
Fortinet, Inc.(a)	21,980	1,311,107
Intuit, Inc.	9,330	4,256,066
Microsoft Corp.	246,747	69,271,753
NortonLifeLock, Inc.	19,197	470,902
Oracle Corp.	51,936	4,042,698
Paycom Software, Inc.(a)	1,589	525,149
PTC, Inc.(a)	3,473	428,499
Roper Technologies, Inc.	3,494	1,525,725
salesforce, Inc.(a)	32,778	6,031,807
ServiceNow, Inc.(a)	6,614	2,954,209
Synopsys, Inc.(a)	5,051	1,856,242

	Shares	Value
Common Stocks		
Software		
Tyler Technologies, Inc.(a)	1,368	\$ 545,832
		<u>104,325,056</u>
Specialty Retail 2.1%		
Advance Auto Parts, Inc.	2,016	390,338
AutoZone, Inc.(a)	655	1,399,990
Bath & Body Works, Inc.	7,868	279,629
Best Buy Co., Inc.	6,680	514,293
CarMax, Inc.(a)	5,296	527,164
Home Depot, Inc. (The)	34,093	10,259,947
Lowe's Cos., Inc.	21,812	4,177,652
O'Reilly Automotive, Inc.(a)	2,168	1,525,383
Ross Stores, Inc.	11,593	942,047
TJX Cos., Inc. (The)	38,747	2,369,767
Tractor Supply Co.	3,691	706,753
Ulta Beauty, Inc.(a)	1,723	670,092
		<u>23,763,055</u>
Technology Hardware, Storage & Peripherals 7.4%		
Apple, Inc.(c)	507,279	82,437,910
Hewlett Packard Enterprise Co.	42,894	610,811
HP, Inc.	34,752	1,160,369
NetApp, Inc.	7,342	523,705
Seagate Technology Holdings plc	6,521	521,550
Western Digital Corp.(a)	10,332	507,301
		<u>85,761,646</u>
Textiles, Apparel & Luxury Goods 0.5%		
NIKE, Inc., Class B	41,859	4,810,436
PVH Corp.	2,228	137,958
Ralph Lauren Corp.	1,527	150,608
Tapestry, Inc.(b)	8,307	279,365
VF Corp.	10,649	475,797
		<u>5,854,164</u>
Tobacco 0.7%		
Altria Group, Inc.	59,734	2,619,933
Philip Morris International, Inc.	51,141	4,968,348
		<u>7,588,281</u>
Trading Companies & Distributors 0.2%		
Fastenal Co.	18,990	975,326
United Rentals, Inc.(a)	2,363	762,469
WW Grainger, Inc.	1,416	769,639
		<u>2,507,434</u>
Water Utilities 0.1%		
American Water Works Co., Inc.	5,996	932,018

	Shares	Value
Common Stocks		
Wireless Telecommunication Services 0.2%		
T-Mobile US, Inc.(a)	19,438	\$ 2,780,800
Total Common Stocks (d)		<u>1,148,382,053</u>
(Cost \$249,786,616)		

Short-Term Investments 1.2%

Unaffiliated Investment Company 0.3%

Invesco Government & Agency Portfolio, 2.17% (e)(f)	4,079,845	<u>4,079,845</u>
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	Principal Amount	
U.S. Treasury Debt 0.9%		
U.S. Treasury Bills		
1.534%, due 9/15/22 (c)(g)	\$ 10,300,000	<u>10,272,850</u>
Total Short-Term Investments		<u>14,352,695</u>
(Cost \$14,360,174)		
Total Investments		
(Cost \$264,146,790)	100.3%	1,162,734,748
Other Assets, Less Liabilities	<u>(0.3)</u>	<u>(3,477,999)</u>
Net Assets	<u>100.0%</u>	<u>\$ 1,159,256,749</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, 2022, the aggregate market value of securities on loan was \$4,413,247; the total market value of collateral held by the Fund was \$4,517,449. The market value of the collateral held included non-cash collateral in the form of U.S. Treasury securities with a value of \$437,604. The Fund received cash collateral with a value of \$4,079,845.

(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 100.0% of the Fund's net assets.

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

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

(g) 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, 2022 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	\$ 106	\$ 14,347	\$ (14,453)	\$ —	\$ —	\$ —	\$ 1	\$ —	—

Futures Contracts

As of July 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	50	September 2022	\$ 9,528,531	\$ 10,333,750	\$ 805,219

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

The following is a summary of the fair valuations according to the inputs used as of July 31, 2022, 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	\$ 1,148,382,053	\$ —	\$ —	\$ 1,148,382,053
Short-Term Investments				
Unaffiliated Investment Company	4,079,845	—	—	4,079,845
U.S. Treasury Debt	—	10,272,850	—	10,272,850
Total Short-Term Investments	4,079,845	10,272,850	—	14,352,695
Total Investments in Securities	1,152,461,898	10,272,850	—	1,162,734,748
Other Financial Instruments				
Futures Contracts (b)	805,219	—	—	805,219
Total Investments in Securities and Other Financial Instruments	\$ 1,153,267,117	\$ 10,272,850	\$ —	\$ 1,163,539,967

(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.