

SECURITIES AND EXCHANGE COMMISSION

FORM N-Q

Quarterly schedule of portfolio holdings of registered management investment company filed on Form N-Q

Filing Date: **2018-11-30** | Period of Report: **2018-09-30**
SEC Accession No. [0000932471-18-007517](#)

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FILER

VANGUARD TAX-MANAGED FUNDS

CIK:[923202](#) | IRS No.: **000000000** | State of Incorporation: **MD** | Fiscal Year End: **1231**
Type: **N-Q** | Act: **40** | File No.: [811-07175](#) | Film No.: **181209951**

Mailing Address

*PO BOX 2600
V26
VALLEY FORGE PA 19482*

Business Address

*PO BOX 2600
V26
VALLEY FORGE PA 19482
6106691000*

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549
FORM N-Q
QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF
REGISTERED MANAGEMENT COMPANY

Investment Company Act file number: 811-07175
Name of Registrant: Vanguard Tax-Managed Funds
Address of Registrant:
P.O. Box 2600
Valley Forge, PA 19482
Name and address of agent for service:
Anne E. Robinson, Esquire
P.O. Box 876
Valley Forge, PA 19482
Date of fiscal year end: December 31
Date of reporting period: September 30, 2018
Item 1: Schedule of Investments

Vanguard Tax-Managed Capital Appreciation Fund

Schedule of Investments (unaudited)

As of September 30, 2018

	Shares	Market Value (\$000)
Common Stocks (100.1%)		
Consumer Discretionary (14.6%)		
* Amazon.com Inc.	143,966	288,364
Home Depot Inc.	426,841	88,420
Walt Disney Co.	543,079	63,508
Comcast Corp. Class A	1,561,046	55,277
* Netflix Inc.	141,777	53,043
McDonald's Corp.	293,204	49,050
Walmart Inc.	508,496	47,753
Lowe's Cos. Inc.	352,215	40,441
Costco Wholesale Corp.	171,409	40,261
NIKE Inc. Class B	469,426	39,770
* Booking Holdings Inc.	17,053	33,833
Starbucks Corp.	521,494	29,642
Marriott International Inc. Class A	195,472	25,808
TJX Cos. Inc.	207,969	23,297
Twenty-First Century Fox Inc. Class A	502,599	23,285

Ross Stores Inc.	212,609	21,070
* O'Reilly Automotive Inc.	50,848	17,660
* Charter Communications Inc. Class A	52,389	17,072
Estee Lauder Cos. Inc. Class A	114,892	16,696
Target Corp.	173,725	15,324
* eBay Inc.	438,375	14,475
* AutoZone Inc.	18,412	14,282
Yum! Brands Inc.	153,282	13,935
Royal Caribbean Cruises Ltd.	106,193	13,799
* CarMax Inc.	161,056	12,026
Sirius XM Holdings Inc.	1,757,788	11,109
* Dollar Tree Inc.	133,388	10,878
General Motors Co.	315,423	10,620
* Tesla Inc.	39,804	10,539
DR Horton Inc.	237,046	9,999
* NVR Inc.	4,041	9,984
PVH Corp.	66,936	9,666
Expedia Group Inc.	71,956	9,389
CBS Corp. Class B	159,452	9,160
MGM Resorts International	321,921	8,985
Advance Auto Parts Inc.	53,298	8,972
Dollar General Corp.	78,106	8,537
Darden Restaurants Inc.	76,427	8,498
Hasbro Inc.	76,942	8,088
VF Corp.	81,858	7,650
Hyatt Hotels Corp. Class A	93,557	7,446
* WABCO Holdings Inc.	61,936	7,305
* Discovery Communications Inc.	237,582	7,028
* Mohawk Industries Inc.	40,019	7,017
Ford Motor Co.	743,031	6,873
Yum China Holdings Inc.	192,056	6,743
Gentex Corp.	314,057	6,740
Interpublic Group of Cos. Inc.	289,691	6,625
BorgWarner Inc.	152,129	6,508

Fortune Brands Home & Security Inc.	122,301	6,404
Kohl's Corp.	83,594	6,232
Lennar Corp. Class A	133,097	6,214
* Visteon Corp.	66,473	6,175
PulteGroup Inc.	246,254	6,100
Hilton Worldwide Holdings Inc.	73,765	5,959
* Qurate Retail Group Inc. QVC Group Class A	260,906	5,795
Las Vegas Sands Corp.	93,794	5,565
Carnival Corp.	77,458	4,939
Macy's Inc.	140,309	4,873
Harley-Davidson Inc.	105,366	4,773
Lear Corp.	30,643	4,443
* Lululemon Athletica Inc.	26,932	4,376
* Tempur Sealy International Inc.	81,525	4,313
Hanesbrands Inc.	230,336	4,245
KAR Auction Services Inc.	70,720	4,221
* Liberty Media Corp-Liberty SiriusXM Class C	96,091	4,175
Brinker International Inc.	88,041	4,114
Gap Inc.	142,346	4,107
Ralph Lauren Corp. Class A	29,319	4,033
Vail Resorts Inc.	14,200	3,897
Viacom Inc. Class B	114,882	3,878
Toll Brothers Inc.	116,040	3,833
* Madison Square Garden Co. Class A	11,345	3,577
* AutoNation Inc.	83,913	3,487
* TripAdvisor Inc.	68,180	3,482
Omnicom Group Inc.	50,464	3,433
* Live Nation Entertainment Inc.	61,870	3,370
Foot Locker Inc.	66,070	3,368
John Wiley & Sons Inc. Class A	53,577	3,247
* Michael Kors Holdings Ltd.	47,218	3,237
* Wayfair Inc.	21,012	3,103
* Liberty Media Corp-Liberty SiriusXM Class A	71,060	3,087
* Norwegian Cruise Line Holdings Ltd.	51,484	2,957
Aptiv plc	34,717	2,913
* AMC Networks Inc. Class A	41,561	2,757
Wynn Resorts Ltd.	21,318	2,709
* Mattel Inc.	171,400	2,691
Best Buy Co. Inc.	33,836	2,685
* Bright Horizons Family Solutions Inc.	22,361	2,635
Goodyear Tire & Rubber Co.	111,799	2,615
* ServiceMaster Global Holdings Inc.	41,865	2,597
* GCI Liberty Inc. Class A	49,958	2,548
Nordstrom Inc.	40,966	2,450
* Pandora Media Inc.	250,100	2,378
* Chipotle Mexican Grill Inc. Class A	5,185	2,357

* Burlington Stores Inc.	14,225	2,317
* Ulta Beauty Inc.	7,966	2,247
* Liberty Media Corp-Liberty Formula One Class C	58,676	2,182
* LKQ Corp.	65,922	2,088
Tapestry Inc.	37,840	1,902
* Urban Outfitters Inc.	43,633	1,785
News Corp. Class A	134,764	1,778
* Liberty Broadband Corp.	20,829	1,756
H&R Block Inc.	60,500	1,558
* Vista Outdoor Inc.	84,739	1,516
Tractor Supply Co.	15,300	1,390

* Liberty Expedia Holdings Inc. Class A	26,901	1,265
Polaris Industries Inc.	12,226	1,234
AMERCO	3,328	1,187
Genuine Parts Co.	11,833	1,176
* Sally Beauty Holdings Inc.	61,670	1,134
* Murphy USA Inc.	12,459	1,065
* Under Armour Inc.	54,667	1,064
Coty Inc. Class A	76,440	960
Domino's Pizza Inc.	3,100	914
* Liberty Media Corp-Liberty Formula One Class A	20,944	745
* Liberty Broadband Corp. Class A	7,984	673
Lennar Corp. Class B	16,295	627
* Hilton Grand Vacations Inc.	17,900	592
* Michaels Cos. Inc.	35,277	573
* Under Armour Inc. Class A	24,650	523
Pool Corp.	3,100	517
Graham Holdings Co. Class B	821	476
* Discovery Communications Inc. Class A	13,438	430
* Skechers U.S.A. Inc. Class A	12,508	349
		1,478,820
Consumer Staples (5.5%)		
Procter & Gamble Co.	872,660	72,632
Coca-Cola Co.	1,226,086	56,633
PepsiCo Inc.	468,488	52,377
Philip Morris International Inc.	425,691	34,711
Altria Group Inc.	517,050	31,183
CVS Health Corp.	385,254	30,327
Mondelez International Inc. Class A	606,907	26,073
Colgate-Palmolive Co.	371,348	24,862
Walgreens Boots Alliance Inc.	308,245	22,471
Constellation Brands Inc. Class A	85,118	18,353
* Monster Beverage Corp.	311,736	18,168
Archer-Daniels-Midland Co.	250,466	12,591
Kroger Co.	429,839	12,513
McCormick & Co. Inc.	84,266	11,102
Clorox Co.	71,982	10,827
Brown-Forman Corp. Class B	207,825	10,506
Church & Dwight Co. Inc.	165,836	9,846
Tyson Foods Inc. Class A	164,014	9,764
Hormel Foods Corp.	209,953	8,272
Hershey Co.	75,767	7,728
Kraft Heinz Co.	119,890	6,607
Ingredion Inc.	59,184	6,212
Kimberly-Clark Corp.	50,121	5,696
JM Smucker Co.	52,296	5,366
General Mills Inc.	105,667	4,535

Molson Coors Brewing Co. Class B	71,712	4,410
Energizer Holdings Inc.	69,910	4,100
Kellogg Co.	53,156	3,722
* Hain Celestial Group Inc.	133,931	3,632
Campbell Soup Co.	96,545	3,536
* Herbalife Nutrition Ltd.	61,066	3,331
* Post Holdings Inc.	31,089	3,048
Spectrum Brands Holdings Inc.	39,479	2,950
* Edgewell Personal Care Co.	61,275	2,833
* Keurig Dr Pepper Inc.	112,988	2,618
Sysco Corp.	32,798	2,402

* TreeHouse Foods Inc.	34,783	1,664
Conagra Brands Inc.	44,738	1,520
Bunge Ltd.	20,961	1,440
* US Foods Holding Corp.	38,034	1,172
Lamb Weston Holdings Inc.	16,896	1,125
* Sprouts Farmers Market Inc.	26,524	727
		553,585
Energy (5.8%)		
Exxon Mobil Corp.	1,549,082	131,703
Chevron Corp.	685,210	83,788
ConocoPhillips	479,468	37,111
EOG Resources Inc.	230,208	29,368
Phillips 66	211,801	23,874
Occidental Petroleum Corp.	268,865	22,093
Valero Energy Corp.	175,202	19,929
Halliburton Co.	432,648	17,535
* Concho Resources Inc.	97,732	14,929
Anadarko Petroleum Corp.	215,036	14,496
Pioneer Natural Resources Co.	77,710	13,536
Marathon Petroleum Corp.	163,733	13,094
Schlumberger Ltd.	190,848	11,626
* Energen Corp.	134,620	11,600
Kinder Morgan Inc.	506,139	8,974
* WPX Energy Inc.	424,070	8,532
* Continental Resources Inc.	120,779	8,247
Andeavor	50,626	7,771
Patterson-UTI Energy Inc.	413,301	7,072
Cabot Oil & Gas Corp.	305,356	6,877
Hess Corp.	95,976	6,870
Williams Cos. Inc.	250,389	6,808
National Oilwell Varco Inc.	151,611	6,531
Apache Corp.	126,749	6,042
Cimarex Energy Co.	61,235	5,691
* Cheniere Energy Inc.	73,713	5,122
ONEOK Inc.	74,365	5,041
Devon Energy Corp.	118,303	4,725
* Newfield Exploration Co.	137,885	3,975
Marathon Oil Corp.	152,192	3,543
Diamondback Energy Inc.	26,087	3,527
Baker Hughes a GE Co.	98,377	3,328
EQT Corp.	67,704	2,995
Helmerich & Payne Inc.	38,700	2,661
HollyFrontier Corp.	35,326	2,469
Noble Energy Inc.	78,600	2,452
* Kosmos Energy Ltd.	254,667	2,381
* QEP Resources Inc.	209,360	2,370

* Apergy Corp.	53,905	2,348
* Whiting Petroleum Corp.	36,190	1,920
Nabors Industries Ltd.	261,000	1,608
* Transocean Ltd.	113,998	1,590
* First Solar Inc.	31,475	1,524
CNX Resources Corp.	104,603	1,497
* Parsley Energy Inc. Class A	41,005	1,199
PBF Energy Inc. Class A	23,000	1,148
* Chesapeake Energy Corp.	213,900	960
SM Energy Co.	25,195	794
Murphy Oil Corp.	22,380	746

RPC Inc.	34,900	540
Range Resources Corp.	15,321	260
* Antero Resources Corp.	11,945	212
		<hr/>
		585,032
Financial Services (20.3%)		
* Berkshire Hathaway Inc. Class B	685,978	146,875
JPMorgan Chase & Co.	1,227,064	138,462
Bank of America Corp.	3,444,090	101,463
Visa Inc. Class A	675,726	101,420
Wells Fargo & Co.	1,614,525	84,859
Mastercard Inc. Class A	361,958	80,575
Citigroup Inc.	1,015,354	72,842
* PayPal Holdings Inc.	522,713	45,915
Goldman Sachs Group Inc.	150,645	33,781
American Express Co.	293,734	31,280
American Tower Corp.	186,894	27,156
S&P Global Inc.	127,785	24,968
Charles Schwab Corp.	503,041	24,724
American International Group Inc.	463,732	24,689
Morgan Stanley	519,105	24,175
* Fiserv Inc.	285,671	23,534
US Bancorp	407,005	21,494
Simon Property Group Inc.	119,752	21,166
Aon plc	129,334	19,889
Intercontinental Exchange Inc.	258,153	19,333
Progressive Corp.	271,929	19,318
Crown Castle International Corp.	156,678	17,443
* E*TRADE Financial Corp.	328,259	17,198
Aflac Inc.	350,936	16,519
MSCI Inc. Class A	90,766	16,103
* SBA Communications Corp. Class A	98,303	15,790
Global Payments Inc.	123,015	15,672
SunTrust Banks Inc.	233,976	15,627
Prudential Financial Inc.	152,753	15,477
Fidelity National Information Services Inc.	136,705	14,910
Discover Financial Services	192,833	14,742
Equinix Inc.	33,781	14,623
Total System Services Inc.	138,659	13,691
State Street Corp.	161,407	13,523
CME Group Inc.	78,029	13,281
Travelers Cos. Inc.	100,625	13,052
Ameriprise Financial Inc.	88,196	13,023
Public Storage	62,184	12,538
Moody's Corp.	73,745	12,330
MetLife Inc.	262,212	12,251
* Markel Corp.	10,305	12,247

* CBRE Group Inc. Class A	273,629	12,067
AvalonBay Communities Inc.	66,056	11,966
PNC Financial Services Group Inc.	84,483	11,506
Capital One Financial Corp.	117,695	11,173
Allstate Corp.	105,884	10,451
Equity Residential	157,397	10,429
* Worldpay Inc. Class A	100,475	10,175
T. Rowe Price Group Inc.	92,536	10,103
First Republic Bank	104,449	10,027
Lincoln National Corp.	148,002	10,014
Chubb Ltd.	74,677	9,980

Fifth Third Bancorp	356,371	9,950
TD Ameritrade Holding Corp.	187,573	9,910
Zions Bancorporation	193,581	9,708
KeyCorp	487,022	9,687
Equifax Inc.	73,853	9,643
Torchmark Corp.	110,753	9,601
Boston Properties Inc.	77,995	9,600
Nasdaq Inc.	109,785	9,420
BlackRock Inc.	19,961	9,408
Alleghany Corp.	14,335	9,354
* Arch Capital Group Ltd.	312,210	9,307
Essex Property Trust Inc.	37,470	9,244
Brown & Brown Inc.	311,785	9,220
Bank of New York Mellon Corp.	179,425	9,149
Reinsurance Group of America Inc. Class A	62,191	8,990
Raymond James Financial Inc.	97,013	8,930
Equity LifeStyle Properties Inc.	90,665	8,745
* SLM Corp.	780,457	8,702
East West Bancorp Inc.	141,566	8,546
American Financial Group Inc.	75,605	8,390
WR Berkley Corp.	104,278	8,335
Prologis Inc.	121,743	8,253
Commerce Bancshares Inc.	124,811	8,240
BB&T Corp.	169,277	8,217
Popular Inc.	159,060	8,152
Broadridge Financial Solutions Inc.	61,218	8,078
Assurant Inc.	74,828	8,078
Synchrony Financial	253,673	7,884
M&T Bank Corp.	47,802	7,865
Loews Corp.	151,944	7,632
SEI Investments Co.	123,951	7,573
Jack Henry & Associates Inc.	47,166	7,550
Extra Space Storage Inc.	82,339	7,134
Digital Realty Trust Inc.	63,219	7,111
* CoreLogic Inc.	143,762	7,103
Weyerhaeuser Co.	220,002	7,099
* Howard Hughes Corp.	56,606	7,032
Lamar Advertising Co. Class A	90,098	7,010
Principal Financial Group Inc.	119,618	7,008
Unum Group	169,861	6,636
Jones Lang LaSalle Inc.	45,890	6,623
American Homes 4 Rent Class A	296,581	6,492
Apartment Investment & Management Co.	144,020	6,356
Douglas Emmett Inc.	166,544	6,282
Dun & Bradstreet Corp.	43,819	6,245
Host Hotels & Resorts Inc.	293,019	6,183

Mid-America Apartment Communities Inc.	61,174	6,128
Hanover Insurance Group Inc.	49,487	6,105
White Mountains Insurance Group Ltd.	6,515	6,097
Forest City Realty Trust Inc. Class A	238,509	5,984
Federal Realty Investment Trust	44,803	5,666
First Horizon National Corp.	319,147	5,509
* FleetCor Technologies Inc.	23,571	5,370
Franklin Resources Inc.	176,317	5,362
Cullen/Frost Bankers Inc.	49,896	5,211
Alexandria Real Estate Equities Inc.	40,839	5,137
Eaton Vance Corp.	92,222	4,847

Associated Banc-Corp	182,598	4,748
Annaly Capital Management Inc.	461,132	4,717
Signature Bank	40,311	4,629
Affiliated Managers Group Inc.	31,291	4,278
Camden Property Trust	44,023	4,119
TFS Financial Corp.	271,733	4,079
BOK Financial Corp.	41,481	4,035
SL Green Realty Corp.	39,620	3,864
* Equity Commonwealth	119,329	3,829
* Square Inc.	36,081	3,572
Hartford Financial Services Group Inc.	71,171	3,556
Hospitality Properties Trust	118,958	3,431
* Euronet Worldwide Inc.	33,178	3,325
Paramount Group Inc.	210,444	3,176
TransUnion	42,949	3,160
Alliance Data Systems Corp.	13,192	3,115
AGNC Investment Corp.	166,389	3,100
Macerich Co.	55,400	3,063
Invitation Homes Inc.	132,472	3,035
CNA Financial Corp.	66,218	3,023
Interactive Brokers Group Inc.	51,134	2,828
Retail Properties of America Inc.	231,409	2,821
Jefferies Financial Group Inc.	120,270	2,641
* First Data Corp. Class A	106,787	2,613
Voya Financial Inc.	50,354	2,501
Marsh & McLennan Cos. Inc.	29,632	2,451
People's United Financial Inc.	133,425	2,284
Northern Trust Corp.	22,291	2,277
Brookfield Property REIT Inc. Class A	103,992	2,177
Realty Income Corp.	37,200	2,116
* WEX Inc.	10,483	2,105
Vornado Realty Trust	26,800	1,956
* Western Alliance Bancorp	34,380	1,956
AXA Equitable Holdings Inc.	88,080	1,889
* SVB Financial Group	5,917	1,839
Navient Corp.	123,033	1,659
Bank of Hawaii Corp.	20,975	1,655
Santander Consumer USA Holdings Inc.	80,632	1,616
Legg Mason Inc.	46,914	1,465
Taubman Centers Inc.	24,365	1,458
PacWest Bancorp	29,301	1,396
Fidelity National Financial Inc.	33,971	1,337
Ally Financial Inc.	46,442	1,228
* OneMain Holdings Inc.	35,689	1,200
Lazard Ltd. Class A	24,803	1,194
MFA Financial Inc.	157,700	1,159

* Credit Acceptance Corp.	2,250	986
VICI Properties Inc.	45,019	973
Iron Mountain Inc.	26,870	928
Park Hotels & Resorts Inc.	25,200	827
* Zillow Group Inc.	18,178	804
* Retail Value Inc.	23,500	768
Duke Realty Corp.	22,202	630
Pinnacle Financial Partners Inc.	8,057	485
* Brighthouse Financial Inc.	10,230	453
* Athene Holding Ltd. Class A	8,377	433
Healthcare Trust of America Inc. Class A	15,811	422

Brixmor Property Group Inc.	17,292	303
Western Union Co.	15,396	293
Outfront Media Inc.	13,003	259
* Zillow Group Inc. Class A	5,000	221
Spirit Realty Capital Inc.	27,370	221
Colony Capital Inc.	36,010	219
		2,065,840
Health Care (14.0%)		
Johnson & Johnson	950,330	131,307
Pfizer Inc.	2,049,341	90,314
UnitedHealth Group Inc.	328,174	87,307
Merck & Co. Inc.	895,805	63,548
AbbVie Inc.	561,031	53,062
Amgen Inc.	243,467	50,468
Medtronic plc	458,248	45,078
Abbott Laboratories	535,105	39,255
Thermo Fisher Scientific Inc.	155,612	37,982
Gilead Sciences Inc.	482,701	37,269
Eli Lilly & Co.	327,571	35,152
* Biogen Inc.	92,153	32,559
Becton Dickinson and Co.	124,469	32,486
Bristol-Myers Squibb Co.	511,778	31,771
Aetna Inc.	147,454	29,911
Anthem Inc.	108,926	29,851
* Boston Scientific Corp.	768,922	29,604
* Express Scripts Holding Co.	290,718	27,621
Danaher Corp.	234,954	25,530
* Celgene Corp.	275,930	24,693
Humana Inc.	69,833	23,640
* Vertex Pharmaceuticals Inc.	119,218	22,978
Cigna Corp.	110,007	22,909
Zoetis Inc.	244,493	22,386
Stryker Corp.	111,140	19,747
Allergan plc	101,079	19,254
* Illumina Inc.	45,992	16,882
Agilent Technologies Inc.	197,842	13,956
* Intuitive Surgical Inc.	22,894	13,141
Zimmer Biomet Holdings Inc.	95,277	12,526
Baxter International Inc.	158,275	12,201
* Laboratory Corp. of America Holdings	68,866	11,961
Cooper Cos. Inc.	42,167	11,687
Teleflex Inc.	40,640	10,814
PerkinElmer Inc.	109,861	10,686
* Centene Corp.	73,544	10,648
AmerisourceBergen Corp. Class A	106,401	9,812
* Henry Schein Inc.	114,512	9,737

McKesson Corp.	73,199	9,710
* Charles River Laboratories International Inc.	68,397	9,202
* Edwards Lifesciences Corp.	52,406	9,124
* QIAGEN NV	227,980	8,636
Universal Health Services Inc. Class B	65,590	8,385
Bio-Techne Corp.	40,293	8,224
Quest Diagnostics Inc.	74,865	8,079
* Regeneron Pharmaceuticals Inc.	19,352	7,819
Cardinal Health Inc.	142,561	7,698
* Cerner Corp.	111,493	7,181
* IQVIA Holdings Inc.	53,241	6,908

* DexCom Inc.	48,089	6,879
* Incyte Corp.	95,967	6,629
* Exelixis Inc.	353,012	6,255
* Mylan NV	145,741	5,334
* IDEXX Laboratories Inc.	20,715	5,172
Bruker Corp.	149,372	4,997
* WellCare Health Plans Inc.	15,547	4,983
* Ionis Pharmaceuticals Inc.	93,370	4,816
* Align Technology Inc.	11,983	4,688
* Varian Medical Systems Inc.	41,054	4,595
* BioMarin Pharmaceutical Inc.	39,881	3,867
* ABIOMED Inc.	8,468	3,809
* Neurocrine Biosciences Inc.	30,201	3,713
Dentsply Sirona Inc.	95,903	3,619
* Veeva Systems Inc. Class A	30,627	3,334
* United Therapeutics Corp.	24,158	3,089
* Alexion Pharmaceuticals Inc.	22,097	3,072
* Mallinckrodt plc	103,100	3,022
* Seattle Genetics Inc.	38,703	2,985
* DaVita Inc.	41,170	2,949
* Alnylam Pharmaceuticals Inc.	32,558	2,850
HCA Healthcare Inc.	20,113	2,798
* Hologic Inc.	67,181	2,753
* Envision Healthcare Corp.	59,843	2,737
* athenahealth Inc.	18,550	2,478
Perrigo Co. plc	32,400	2,294
* Bio-Rad Laboratories Inc. Class A	6,905	2,161
STERIS plc	15,900	1,819
* Premier Inc. Class A	39,330	1,801
* LifePoint Health Inc.	21,052	1,356
* Intercept Pharmaceuticals Inc.	9,208	1,164
* Nektar Therapeutics Class A	17,500	1,067
Patterson Cos. Inc.	43,137	1,055
* Exact Sciences Corp.	13,100	1,034
* MEDNAX Inc.	16,991	793
Shire plc ADR	4,101	743
* Brookdale Senior Living Inc.	68,300	671
* Catalent Inc.	14,500	661
* Agios Pharmaceuticals Inc.	8,200	632
Hill-Rom Holdings Inc.	6,180	583
* Acadia Healthcare Co. Inc.	16,266	573
West Pharmaceutical Services Inc.	4,117	508
* Varex Imaging Corp.	11,984	343
		1,421,380
Materials & Processing (3.0%)		
DowDuPont Inc.	755,615	48,594

Sherwin-Williams Co.	41,909	19,077
Ecolab Inc.	120,884	18,952
Praxair Inc.	103,342	16,610
LyondellBasell Industries NV Class A	130,695	13,398
FMC Corp.	132,448	11,547
Celanese Corp. Class A	99,812	11,379
Lennox International Inc.	44,944	9,816
Vulcan Materials Co.	85,290	9,484
Ball Corp.	210,640	9,266
Albemarle Corp.	90,152	8,995
Newmont Mining Corp.	297,030	8,970

Martin Marietta Materials Inc.	46,652	8,488
Fastenal Co.	124,485	7,223
Southern Copper Corp.	165,670	7,147
* Armstrong World Industries Inc.	93,325	6,495
Sealed Air Corp.	142,785	5,733
Owens Corning	104,734	5,684
Air Products & Chemicals Inc.	32,969	5,507
* Crown Holdings Inc.	108,909	5,228
Freeport-McMoRan Inc.	328,590	4,574
Westlake Chemical Corp.	54,946	4,567
WR Grace & Co.	60,135	4,297
Nucor Corp.	66,785	4,237
Valmont Industries Inc.	28,689	3,973
Scotts Miracle-Gro Co.	49,983	3,935
Reliance Steel & Aluminum Co.	45,808	3,907
Packaging Corp. of America	30,568	3,353
* Axalta Coating Systems Ltd.	104,133	3,037
PPG Industries Inc.	26,400	2,881
Mosaic Co.	81,422	2,645
Chemours Co.	63,523	2,505
CF Industries Holdings Inc.	41,725	2,272
* Platform Specialty Products Corp.	160,808	2,005
* Owens-Illinois Inc.	97,639	1,835
Eagle Materials Inc.	21,140	1,802
International Paper Co.	35,971	1,768
* AdvanSix Inc.	51,636	1,753
Eastman Chemical Co.	14,072	1,347
WestRock Co.	22,602	1,208
Versum Materials Inc.	32,886	1,184
* Alcoa Corp.	26,115	1,055
* USG Corp.	21,801	944
United States Steel Corp.	30,735	937
Hexcel Corp.	12,790	858
* Univar Inc.	23,224	712
Royal Gold Inc.	5,985	461
* Berry Global Group Inc.	9,400	455
Domtar Corp.	8,000	417
		<hr/>
		302,517
Other (0.0%)		
* Elanco Animal Health Inc.	1,017	35
*,§ Herbalife Ltd. CVR	1,809	18
		<hr/>
		53
Producer Durables (10.6%)		
Boeing Co.	222,505	82,750
Union Pacific Corp.	288,384	46,958

United Technologies Corp.	282,093	39,439
3M Co.	154,044	32,459
Accenture plc Class A	166,878	28,403
Honeywell International Inc.	168,320	28,008
CSX Corp.	373,566	27,663
FedEx Corp.	114,673	27,612
General Dynamics Corp.	116,543	23,859
Northrop Grumman Corp.	73,347	23,278
Norfolk Southern Corp.	126,662	22,863
Caterpillar Inc.	137,190	20,920

Delta Air Lines Inc.	352,382	20,378
Illinois Tool Works Inc.	140,947	19,890
Southwest Airlines Co.	318,344	19,881
United Parcel Service Inc. Class B	153,126	17,877
Raytheon Co.	82,722	17,095
* United Continental Holdings Inc.	190,400	16,957
Lockheed Martin Corp.	48,522	16,787
* Verisk Analytics Inc. Class A	133,360	16,077
Roper Technologies Inc.	53,297	15,787
* Mettler-Toledo International Inc.	25,380	15,456
* Copart Inc.	296,557	15,282
* TransDigm Group Inc.	40,711	15,157
Cintas Corp.	75,074	14,850
Waste Management Inc.	145,809	13,175
Old Dominion Freight Line Inc.	81,477	13,139
* Waters Corp.	66,213	12,890
Deere & Co.	85,123	12,797
Parker-Hannifin Corp.	69,477	12,779
Automatic Data Processing Inc.	84,161	12,680
Emerson Electric Co.	164,064	12,564
Textron Inc.	175,783	12,563
Huntington Ingalls Industries Inc.	48,314	12,372
AMETEK Inc.	151,505	11,987
IDEX Corp.	76,088	11,463
L3 Technologies Inc.	53,889	11,458
Rockwell Collins Inc.	79,028	11,101
Eaton Corp. plc	126,883	11,005
FLIR Systems Inc.	178,344	10,963
Fortive Corp.	124,948	10,542
Jacobs Engineering Group Inc.	135,129	10,337
Expeditors International of Washington Inc.	136,633	10,047
PACCAR Inc.	142,675	9,729
BWX Technologies Inc.	149,634	9,358
Wabtec Corp.	87,750	9,203
JB Hunt Transport Services Inc.	76,689	9,121
Landstar System Inc.	73,936	9,020
WW Grainger Inc.	24,754	8,847
* Keysight Technologies Inc.	125,864	8,342
* HD Supply Holdings Inc.	194,931	8,341
Toro Co.	137,598	8,252
Xylem Inc.	92,543	7,391
Cummins Inc.	50,369	7,357
Carlisle Cos. Inc.	58,977	7,183
General Electric Co.	619,364	6,993
Robert Half International Inc.	96,224	6,772
* CoStar Group Inc.	15,918	6,699

* Welbilt Inc.	313,266	6,541
Donaldson Co. Inc.	109,883	6,402
AGCO Corp.	104,952	6,380
* Zebra Technologies Corp.	34,602	6,119
Oshkosh Corp.	85,367	6,082
Genpact Ltd.	181,838	5,566
Flowserve Corp.	87,374	4,779
ManpowerGroup Inc.	54,186	4,658
Terex Corp.	115,435	4,607
CH Robinson Worldwide Inc.	44,717	4,379
Graco Inc.	91,321	4,232

Stanley Black & Decker Inc.	26,735	3,915
ITT Inc.	63,487	3,889
Xerox Corp.	144,122	3,888
Allison Transmission Holdings Inc.	72,372	3,764
* Conduent Inc.	163,584	3,684
* Stericycle Inc.	62,770	3,683
MSC Industrial Direct Co. Inc. Class A	41,610	3,666
* Kirby Corp.	35,377	2,910
HEICO Corp.	29,146	2,699
nVent Electric plc	92,824	2,521
* Middleby Corp.	18,447	2,386
* Sensata Technologies Holding plc	44,934	2,227
Republic Services Inc. Class A	26,356	1,915
* Quanta Services Inc.	52,070	1,738
* Genesee & Wyoming Inc. Class A	18,783	1,709
* Clean Harbors Inc.	22,102	1,582
* Teledyne Technologies Inc.	6,024	1,486
* Trimble Inc.	28,436	1,236
Spirit AeroSystems Holdings Inc. Class A	12,832	1,176
Johnson Controls International plc	33,000	1,155
* AECOM	33,253	1,086
American Airlines Group Inc.	25,075	1,036
* XPO Logistics Inc.	8,466	967
* Spirit Airlines Inc.	18,347	862
Allegion plc	8,469	767
* United Rentals Inc.	4,087	669
Fluor Corp.	11,451	665
* WESCO International Inc.	9,477	582
Air Lease Corp. Class A	10,197	468
* Colfax Corp.	10,954	395
Ryder System Inc.	5,166	377
		1,081,004
Technology (21.9%)		
Apple Inc.	1,831,530	413,450
Microsoft Corp.	2,700,288	308,832
* Facebook Inc. Class A	818,766	134,654
* Alphabet Inc. Class C	109,629	130,839
* Alphabet Inc. Class A	108,031	130,402
Intel Corp.	1,677,384	79,324
Cisco Systems Inc.	1,627,702	79,188
NVIDIA Corp.	237,972	66,875
* Adobe Systems Inc.	213,044	57,511
Oracle Corp.	1,049,496	54,112
* salesforce.com Inc.	295,774	47,037
International Business Machines Corp.	302,925	45,805
Texas Instruments Inc.	387,286	41,552

Broadcom Inc.	145,562	35,915
QUALCOMM Inc.	495,769	35,710
Intuit Inc.	129,940	29,548
Activision Blizzard Inc.	301,763	25,104
* Autodesk Inc.	136,287	21,276
Applied Materials Inc.	529,275	20,457
Cognizant Technology Solutions Corp. Class A	254,388	19,626
* Micron Technology Inc.	383,112	17,328
Corning Inc.	463,384	16,357
Amphenol Corp. Class A	168,103	15,805
Lam Research Corp.	98,629	14,962

DXC Technology Co.	155,900	14,580
* Cadence Design Systems Inc.	318,438	14,432
* Synopsys Inc.	141,528	13,956
Hewlett Packard Enterprise Co.	816,755	13,321
* Citrix Systems Inc.	109,571	12,180
NetApp Inc.	139,503	11,982
Analog Devices Inc.	128,912	11,919
HP Inc.	434,070	11,186
* ServiceNow Inc.	49,340	9,652
KLA-Tencor Corp.	93,026	9,462
Teradyne Inc.	253,904	9,389
* Teradata Corp.	237,228	8,946
Juniper Networks Inc.	296,625	8,890
Dolby Laboratories Inc. Class A	125,821	8,804
* IAC/InterActiveCorp	39,161	8,487
* Arrow Electronics Inc.	113,603	8,375
CDK Global Inc.	125,655	7,861
* Gartner Inc.	49,537	7,852
* Advanced Micro Devices Inc.	245,813	7,593
* Workday Inc. Class A	50,718	7,404
Symantec Corp.	345,406	7,350
Xilinx Inc.	86,850	6,963
* Palo Alto Networks Inc.	29,599	6,667
* Dell Technologies Inc. Class V	66,645	6,473
* VeriSign Inc.	38,931	6,234
* Electronic Arts Inc.	51,001	6,145
NXP Semiconductors NV	71,399	6,105
* Fortinet Inc.	66,030	6,093
* Twitter Inc.	207,095	5,894
Western Digital Corp.	98,249	5,752
SS&C Technologies Holdings Inc.	97,947	5,566
CA Inc.	119,286	5,267
Motorola Solutions Inc.	39,882	5,190
Avnet Inc.	105,416	4,719
* Black Knight Inc.	89,937	4,672
* ANSYS Inc.	23,662	4,417
* Tableau Software Inc. Class A	37,582	4,199
* GoDaddy Inc. Class A	49,469	4,125
* Atlassian Corp. plc Class A	39,485	3,796
* VMware Inc. Class A	23,845	3,721
* PTC Inc.	33,583	3,566
* Guidewire Software Inc.	35,160	3,552
* Akamai Technologies Inc.	48,320	3,535
Microchip Technology Inc.	43,580	3,439
Skyworks Solutions Inc.	34,609	3,139
* NCR Corp.	106,965	3,039

* F5 Networks Inc.	14,528	2,897
* Zynga Inc. Class A	676,524	2,713
* Take-Two Interactive Software Inc.	17,888	2,468
Sabre Corp.	92,000	2,399
* ARRIS International plc	91,285	2,373
* Splunk Inc.	19,582	2,368
* Ultimate Software Group Inc.	6,968	2,245
Harris Corp.	13,240	2,240
* Red Hat Inc.	15,521	2,115
* Arista Networks Inc.	7,625	2,027
* CommScope Holding Co. Inc.	64,883	1,996

* Match Group Inc.	33,870	1,961
* Nutanix Inc.	44,737	1,911
* IHS Markit Ltd.	33,758	1,822
* Tyler Technologies Inc.	7,330	1,796
Leidos Holdings Inc.	20,771	1,437
Amdocs Ltd.	21,761	1,436
* Qorvo Inc.	18,500	1,422
* Manhattan Associates Inc.	24,934	1,361
Universal Display Corp.	11,546	1,361
* Twilio Inc. Class A	12,700	1,096
Perspecta Inc.	41,900	1,078
* FireEye Inc.	59,600	1,013
* Okta Inc.	14,300	1,006
* ON Semiconductor Corp.	54,009	995
* Zendesk Inc.	13,400	951
* DocuSign Inc. Class A	15,000	789
Cognex Corp.	13,560	757
* IPG Photonics Corp.	4,591	717
* Nuance Communications Inc.	39,171	678
* Groupon Inc. Class A	151,535	571
* Coherent Inc.	1,999	344
		2,227,901
Utilities (4.4%)		
Verizon Communications Inc.	1,467,799	78,366
AT&T Inc.	2,025,658	68,022
NextEra Energy Inc.	183,840	30,812
Duke Energy Corp.	308,844	24,714
Exelon Corp.	386,239	16,863
Sempra Energy	120,990	13,763
* T-Mobile US Inc.	196,056	13,759
WEC Energy Group Inc.	192,896	12,878
Edison International	177,051	11,983
Consolidated Edison Inc.	154,277	11,754
Eversource Energy	172,448	10,595
American Water Works Co. Inc.	116,532	10,251
CMS Energy Corp.	198,817	9,742
Dominion Energy Inc.	135,240	9,505
UGI Corp.	154,238	8,557
FirstEnergy Corp.	219,392	8,155
Atmos Energy Corp.	83,514	7,843
* PG&E Corp.	167,872	7,724
Public Service Enterprise Group Inc.	143,340	7,567
DTE Energy Co.	64,342	7,022
NiSource Inc.	276,272	6,885
Aqua America Inc.	183,416	6,768
CenterPoint Energy Inc.	242,968	6,718

* Sprint Corp.	962,091	6,292
* Zayo Group Holdings Inc.	174,541	6,060
American Electric Power Co. Inc.	80,113	5,678
AES Corp.	388,888	5,444
Southern Co.	124,573	5,431
Telephone & Data Systems Inc.	167,926	5,110
SCANA Corp.	99,089	3,853
NRG Energy Inc.	98,641	3,689
Alliant Energy Corp.	74,838	3,186
Entergy Corp.	38,147	3,095
* United States Cellular Corp.	67,355	3,016

Evergy Inc.		49,400	2,713
* Vistra Energy Corp.		81,938	2,039
Vectren Corp.		24,471	1,749
			447,601
Total Common Stocks (Cost \$4,044,892)			10,163,733
	Coupon		
Temporary Cash Investments (0.1%)			
Money Market Fund (0.0%)			
1 Vanguard Market Liquidity Fund	2.209%	46	5
			Face
		Maturity	Amount
		Date	(\$000)
U.S. Government and Agency Obligations (0.1%)			
United States Treasury Bill	2.022%-2.034%	11/15/18	1,596
United States Treasury Bill	2.059%	11/29/18	996
United States Treasury Bill	2.082%	12/20/18	2,986
			5,578
Total Temporary Cash Investments (Cost \$5,583)			5,583
Total Investments (100.2%) (Cost \$4,050,475)			10,169,316
Other Assets and Liabilities-Net (-0.2%)			(17,166)
Net Assets (100%)			10,152,150

* Non-income-producing security.

§ Security value determined using significant unobservable inputs.

1 Affiliated money market fund available only to Vanguard funds and certain trusts and accounts managed by Vanguard. Rate shown is the 7-day yield.

ADR—American Depositary Receipt.

CVR—Contingent Value Rights.

REIT—Real Estate Investment Trust.

A. Security Valuation: Securities are valued as of the close of trading on the New York Stock Exchange (generally 4 p.m., Eastern time) on the valuation date. Equity securities are valued at the latest quoted sales prices or official closing prices taken from the primary market in which each security trades; such securities not traded on the valuation date are valued at the mean of the latest quoted bid and asked prices. Securities for which market quotations are not readily available, or whose values have been materially affected by events occurring before the fund's pricing time but after the close of the securities' primary markets, are valued by methods deemed by the board of trustees to represent fair value. Investments in Vanguard Market Liquidity Fund are valued at that fund's net asset value. Temporary cash investments are valued using the latest bid prices or using valuations based on a matrix system (which considers such factors as security prices, yields, maturities, and ratings), both as furnished by independent pricing services.

B. Futures Contracts: The fund uses index futures contracts to a limited extent, with the objective of maintaining full exposure to the stock market, maintaining liquidity, and minimizing transaction costs. The fund may purchase or sell futures contracts to achieve a desired level of investment, whether to accommodate portfolio turnover or cash flows from capital share transactions. The primary risks associated with the use of futures contracts are imperfect correlation between changes in market values of stocks held by the fund and the prices of futures contracts, and the possibility of an illiquid market. Counterparty risk involving futures is mitigated because a regulated clearinghouse is the counterparty instead of the clearing broker. To further mitigate

counterparty risk, the fund trades futures contracts on an exchange, monitors the financial strength of its clearing brokers and clearinghouse, and has entered into clearing agreements with its clearing brokers. The clearinghouse

Tax-Managed Capital Appreciation Fund

imposes initial margin requirements to secure the fund's performance and requires daily settlement of variation margin representing changes in the market value of each contract. Any assets pledged as initial margin for open contracts are noted in the Schedule of Investments.

Futures contracts are valued at their quoted daily settlement prices. The notional amounts of the contracts are not recorded in the Schedule of Investments. Fluctuations in the value of the contracts are recorded as an asset (liability).

The fund had no open futures contracts at September 30, 2018.

C. Various inputs may be used to determine the value of the fund's investments. These inputs are summarized in three broad levels for financial statement purposes. The inputs or methodologies used to value securities are not necessarily an indication of the risk associated with investing in those securities.

Level 1—Quoted prices in active markets for identical securities.

Level 2—Other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.).

Level 3—Significant unobservable inputs (including the fund's own assumptions used to determine the fair value of investments). Any investments valued with significant unobservable inputs are noted on the Schedule of Investments.

The following table summarizes the market value of the fund's investments as of September 30, 2018, based on the inputs used to value them:

Investments	Level 1 (\$000)	Level 2 (\$000)	Level 3 (\$000)
Common Stocks	10,153,173	10,542	18
Temporary Cash Investments	5	5,578	—
Total	10,153,178	16,120	18

Vanguard Tax-Managed Balanced Fund

Schedule of Investments (unaudited)

As of September 30, 2018

	Shares	Market Value (\$000)
Common Stocks (47.9%)¹		
Consumer Discretionary (7.0%)		
*Amazon.com Inc.	30,564	61,220
Home Depot Inc.	88,099	18,250
Walt Disney Co.	112,666	13,175
Comcast Corp. Class A	341,689	12,099
*Netflix Inc.	30,967	11,586
McDonald's Corp.	59,574	9,966
Walmart Inc.	106,049	9,959
NIKE Inc. Class B	94,128	7,975
Costco Wholesale Corp.	31,893	7,491
*Booking Holdings Inc.	3,696	7,333
Lowe's Cos. Inc.	59,297	6,808
Starbucks Corp.	97,023	5,515
TJX Cos. Inc.	43,986	4,927
*Charter Communications Inc. Class A	14,541	4,739

Marriott International Inc. Class A	27,645	3,650
Twenty-First Century Fox Inc. Class A	76,951	3,565
*Tesla Inc.	12,335	3,266
*eBay Inc.	97,361	3,215
Ross Stores Inc.	32,367	3,208
General Motors Co.	94,300	3,175
*O'Reilly Automotive Inc.	8,852	3,074
Target Corp.	33,767	2,979
*Dollar Tree Inc.	36,234	2,955
Estee Lauder Cos. Inc. Class A	17,690	2,571
VF Corp.	26,400	2,467
*AutoZone Inc.	3,166	2,456
Domino's Pizza Inc.	8,213	2,421
Dollar General Corp.	21,792	2,382
CBS Corp. Class B	41,216	2,368
*Lululemon Athletica Inc.	13,633	2,215
Yum! Brands Inc.	23,005	2,091
*LKQ Corp.	64,985	2,058
*Live Nation Entertainment Inc.	36,660	1,997
Royal Caribbean Cruises Ltd.	15,032	1,953
*Mohawk Industries Inc.	10,016	1,756
Sirius XM Holdings Inc.	274,776	1,737
*NVR Inc.	702	1,734
*Ulta Beauty Inc.	6,136	1,731
*Madison Square Garden Co. Class A	5,455	1,720
*ServiceMaster Global Holdings Inc.	27,158	1,685
*Visteon Corp.	16,649	1,547
Carnival Corp.	24,050	1,534
Hilton Worldwide Holdings Inc.	18,834	1,521
DR Horton Inc.	34,933	1,473
MGM Resorts International	52,646	1,469
Expedia Group Inc.	11,176	1,458
Lear Corp.	9,633	1,397
Ford Motor Co.	149,000	1,378
Twenty-First Century Fox Inc.	28,200	1,292

Aptiv plc	15,393	1,291
Las Vegas Sands Corp.	21,100	1,252
* WABCO Holdings Inc.	10,448	1,232
Tapestry Inc.	24,420	1,228
Best Buy Co. Inc.	15,300	1,214
PVH Corp.	8,403	1,213
Yum China Holdings Inc.	34,065	1,196
Service Corp. International	26,808	1,185
* Norwegian Cruise Line Holdings Ltd.	20,099	1,154
Tractor Supply Co.	12,514	1,137
* CarMax Inc.	14,734	1,100
* Liberty Media Corp-Liberty SiriusXM Class C	25,005	1,086
Advance Auto Parts Inc.	6,304	1,061
Lennar Corp. Class A	22,169	1,035
Gentex Corp.	46,360	995
Dunkin' Brands Group Inc.	13,333	983
Thor Industries Inc.	11,733	982
Fortune Brands Home & Security Inc.	18,483	968
* Liberty Media Corp-Liberty SiriusXM Class A	22,216	965
News Corp. Class A	71,840	948
Wendy's Co.	51,618	885
Kohl's Corp.	11,385	849
* Discovery Communications Inc.	26,958	797
Tiffany & Co.	6,000	774
* Liberty Broadband Corp.	8,992	758
Omnicom Group Inc.	11,079	754
* Bright Horizons Family Solutions Inc.	6,390	753
Vail Resorts Inc.	2,700	741
* Liberty Expedia Holdings Inc. Class A	15,603	734
Newell Brands Inc.	35,513	721
* Hilton Grand Vacations Inc.	21,558	714
* Under Armour Inc. Class A	31,760	674
Wynn Resorts Ltd.	5,191	660
AMERCO	1,804	643
Wyndham Hotels & Resorts Inc.	11,225	624
* TripAdvisor Inc.	12,195	623
* Liberty Broadband Corp. Class A	7,384	623
* Liberty Media Corp-Liberty Formula One Class C	16,491	613
Genuine Parts Co.	6,103	607
* Chipotle Mexican Grill Inc. Class A	1,319	600
Lions Gate Entertainment Corp. Class B	25,277	589
* GCI Liberty Inc. Class A	11,360	579
* Michael Kors Holdings Ltd.	8,446	579
Darden Restaurants Inc.	5,180	576
* Burlington Stores Inc.	3,517	573
Harley-Davidson Inc.	12,290	557
John Wiley & Sons Inc. Class A	9,018	546

Polaris Industries Inc.	5,200	525
* Qurate Retail Group Inc. QVC Group Class A	23,423	520
* DISH Network Corp. Class A	14,505	519
Hanesbrands Inc.	27,600	509
Gap Inc.	16,771	484
* Under Armour Inc.	24,748	482
Hasbro Inc.	4,500	473
* Mattel Inc.	29,845	469
* AutoNation Inc.	11,211	466
Ralph Lauren Corp. Class A	3,073	423

* Urban Outfitters Inc.	10,257	420
Viacom Inc. Class B	12,324	416
Macy's Inc.	11,500	399
* Wayfair Inc.	2,703	399
BorgWarner Inc.	8,952	383
Hyatt Hotels Corp. Class A	4,521	360
Aramark	7,898	340
Nordstrom Inc.	5,400	323
* Grand Canyon Education Inc.	2,711	306
* AMC Networks Inc. Class A	4,574	303
Dillard's Inc. Class A	3,953	302
Whirlpool Corp.	2,408	286
* Liberty Media Corp-Liberty Formula One Class A	7,814	278
* Murphy USA Inc.	3,205	274
* Sally Beauty Holdings Inc.	14,853	273
Interpublic Group of Cos. Inc.	11,683	267
Williams-Sonoma Inc.	4,000	263
* Skechers U.S.A. Inc. Class A	9,179	256
* 2U Inc.	3,296	248
* Tempur Sealy International Inc.	4,665	247
Lions Gate Entertainment Corp. Class A	10,046	245
Brinker International Inc.	5,137	240
Adient plc	5,647	222
* Floor & Decor Holdings Inc. Class A	6,974	210
* Fitbit Inc. Class A	37,908	203
* Michaels Cos. Inc.	12,033	195
KAR Auction Services Inc.	2,800	167
PulteGroup Inc.	6,000	149
Garmin Ltd.	2,000	140
Goodyear Tire & Rubber Co.	5,972	140
* Vista Outdoor Inc.	7,611	136
Nielsen Holdings plc	4,828	134
* Discovery Communications Inc. Class A	3,841	123
* Avis Budget Group Inc.	3,466	111
* Pandora Media Inc.	11,184	106
Penske Automotive Group Inc.	2,200	104
Leggett & Platt Inc.	2,300	101
Coty Inc. Class A	6,862	86
Toll Brothers Inc.	2,401	79
* Hertz Global Holdings Inc.	3,462	57
Foot Locker Inc.	1,100	56
* Caesars Entertainment Corp.	5,100	52
Lennar Corp. Class B	1,151	44
H&R Block Inc.	1,700	44
Carter's Inc.	400	39
Pool Corp.	200	33
Brunswick Corp.	400	27

* Dropbox Inc. Class A	462	12
Entercom Communications Corp. Class A	171	1
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		313,381
Consumer Staples (2.7%)		
Procter & Gamble Co.	198,656	16,534
Coca-Cola Co.	287,064	13,259
PepsiCo Inc.	101,064	11,299
Philip Morris International Inc.	121,249	9,887
Altria Group Inc.	141,780	8,551
CVS Health Corp.	75,992	5,982

Mondelez International Inc. Class A	109,437	4,701
Colgate-Palmolive Co.	64,670	4,330
Walgreens Boots Alliance Inc.	59,078	4,307
* Monster Beverage Corp.	73,396	4,278
Constellation Brands Inc. Class A	12,436	2,681
Kimberly-Clark Corp.	23,221	2,639
Sysco Corp.	30,597	2,241
* Herbalife Nutrition Ltd.	40,994	2,236
Kraft Heinz Co.	39,559	2,180
Archer-Daniels-Midland Co.	35,973	1,808
Kroger Co.	58,600	1,706
McCormick & Co. Inc.	12,780	1,684
Tyson Foods Inc. Class A	27,013	1,608
* US Foods Holding Corp.	49,882	1,537
Church & Dwight Co. Inc.	25,710	1,526
Clorox Co.	10,000	1,504
Brown-Forman Corp. Class B	28,063	1,419
Hershey Co.	13,200	1,346
* Post Holdings Inc.	12,502	1,226
Hormel Foods Corp.	30,684	1,209
JM Smucker Co.	9,651	990
Ingredion Inc.	9,319	978
Kellogg Co.	12,675	887
Molson Coors Brewing Co. Class B	14,200	873
* Sprouts Farmers Market Inc.	23,225	637
General Mills Inc.	14,814	636
Conagra Brands Inc.	18,122	616
Bunge Ltd.	7,914	544
Energizer Holdings Inc.	6,965	408
* Keurig Dr Pepper Inc.	16,512	383
Lamb Weston Holdings Inc.	5,600	373
* Pilgrim's Pride Corp.	20,390	369
* TreeHouse Foods Inc.	5,369	257
Spectrum Brands Holdings Inc.	3,200	239
* Hain Celestial Group Inc.	6,100	165
Pinnacle Foods Inc.	2,500	162
Campbell Soup Co.	2,500	92
Flowers Foods Inc.	4,800	90
* Edgewell Personal Care Co.	1,441	67
Casey's General Stores Inc.	200	26
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		120,470
Energy (2.8%)		
Exxon Mobil Corp.	316,215	26,885
Chevron Corp.	142,232	17,392
ConocoPhillips	84,912	6,572
Schlumberger Ltd.	100,467	6,120
EOG Resources Inc.	44,956	5,735

Phillips 66	32,275	3,638
Occidental Petroleum Corp.	44,066	3,621
* Concho Resources Inc.	23,594	3,604
Valero Energy Corp.	31,400	3,572
Pioneer Natural Resources Co.	17,381	3,028
Marathon Petroleum Corp.	34,482	2,758
Williams Cos. Inc.	93,960	2,555
Halliburton Co.	59,825	2,425
Anadarko Petroleum Corp.	35,092	2,366
Kinder Morgan Inc.	126,000	2,234

* Continental Resources Inc.	31,835	2,174
* Transocean Ltd.	140,144	1,955
* Cheniere Energy Inc.	24,543	1,705
Andeavor	10,812	1,660
ONEOK Inc.	24,284	1,646
* Energen Corp.	17,013	1,466
Diamondback Energy Inc.	10,060	1,360
Marathon Oil Corp.	57,682	1,343
Hess Corp.	16,730	1,198
Devon Energy Corp.	29,554	1,180
* Newfield Exploration Co.	36,054	1,039
National Oilwell Varco Inc.	21,529	927
Cimarex Energy Co.	9,876	918
Noble Energy Inc.	28,498	889
Apache Corp.	18,638	888
HollyFrontier Corp.	12,392	866
EQT Corp.	17,576	777
Cabot Oil & Gas Corp.	31,004	698
* Parsley Energy Inc. Class A	22,957	671
* WPX Energy Inc.	33,156	667
Baker Hughes a GE Co.	19,550	661
* Chesapeake Energy Corp.	132,158	593
* Antero Resources Corp.	32,958	584
* Centennial Resource Development Inc. Class A	25,688	561
Helmerich & Payne Inc.	7,915	544
Patterson-UTI Energy Inc.	28,702	491
Targa Resources Corp.	7,700	434
CNX Resources Corp.	29,651	424
RPC Inc.	26,456	410
* Extraction Oil & Gas Inc.	33,774	381
Valvoline Inc.	17,015	366
* QEP Resources Inc.	32,295	366
PBF Energy Inc. Class A	7,200	359
* Kosmos Energy Ltd.	35,887	336
* Whiting Petroleum Corp.	5,656	300
Murphy Oil Corp.	7,300	243
* CONSOL Energy Inc.	5,029	205
* Oceaneering International Inc.	6,475	179
* Laredo Petroleum Inc.	18,354	150
* Weatherford International plc	52,044	141
* Apergy Corp.	2,431	106
* Diamond Offshore Drilling Inc.	5,249	105
* First Solar Inc.	2,122	103
Range Resources Corp.	6,046	103
Nabors Industries Ltd.	16,420	101
* Rowan Cos. plc Class A	4,859	92
SM Energy Co.	2,600	82

124,952

Financial Services (9.6%)

* Berkshire Hathaway Inc. Class B	164,319	35,182
JPMorgan Chase & Co.	257,516	29,058
Bank of America Corp.	719,836	21,206
Visa Inc. Class A	135,619	20,355
Wells Fargo & Co.	329,591	17,323
Mastercard Inc. Class A	69,000	15,360
Citigroup Inc.	193,936	13,913
* PayPal Holdings Inc.	97,853	8,595

Goldman Sachs Group Inc.	30,493	6,838
American Express Co.	58,035	6,180
US Bancorp	109,572	5,786
American Tower Corp.	33,519	4,870
Charles Schwab Corp.	89,405	4,394
PNC Financial Services Group Inc.	32,140	4,377
Chubb Ltd.	32,302	4,317
American International Group Inc.	80,341	4,277
Morgan Stanley	90,019	4,192
Simon Property Group Inc.	23,328	4,123
BlackRock Inc.	8,631	4,068
CME Group Inc.	23,695	4,033
* Square Inc.	40,533	4,013
* Fiserv Inc.	46,422	3,824
Bank of New York Mellon Corp.	71,801	3,661
Crown Castle International Corp.	31,183	3,472
Aon plc	22,428	3,449
S&P Global Inc.	16,831	3,289
* SVB Financial Group	10,384	3,228
Progressive Corp.	44,997	3,197
* E*TRADE Financial Corp.	59,940	3,140
Capital One Financial Corp.	32,792	3,113
* SBA Communications Corp. Class A	19,275	3,096
* Equity Commonwealth	94,595	3,036
Intercontinental Exchange Inc.	37,987	2,845
Prudential Financial Inc.	27,932	2,830
MetLife Inc.	59,540	2,782
Marsh & McLennan Cos. Inc.	33,497	2,771
Allstate Corp.	27,285	2,693
SunTrust Banks Inc.	37,898	2,531
BB&T Corp.	51,719	2,510
Prologis Inc.	36,310	2,461
* Markel Corp.	2,020	2,401
Moody's Corp.	14,200	2,374
Fidelity National Information Services Inc.	21,481	2,343
MSCI Inc. Class A	13,073	2,319
Aflac Inc.	48,874	2,300
Travelers Cos. Inc.	17,546	2,276
Equinix Inc.	5,196	2,249
Equity Residential	33,625	2,228
Synchrony Financial	69,572	2,162
Global Payments Inc.	16,878	2,150
Public Storage	10,472	2,111
* CBRE Group Inc. Class A	46,565	2,054
State Street Corp.	23,798	1,994
* Worldpay Inc. Class A	19,664	1,991
* Credit Acceptance Corp.	4,431	1,941

* Arch Capital Group Ltd.	64,698	1,929
Total System Services Inc.	19,350	1,911
Alleghany Corp.	2,888	1,884
Comerica Inc.	20,726	1,869
Discover Financial Services	24,229	1,852
AvalonBay Communities Inc.	10,200	1,848
* Howard Hughes Corp.	14,745	1,832
* First Data Corp. Class A	74,086	1,813
Zions Bancorp NA	34,541	1,732
Digital Realty Trust Inc.	15,110	1,700

Hartford Financial Services Group Inc.	33,742	1,686
KeyCorp	84,218	1,675
First Republic Bank	17,226	1,654
Loews Corp.	32,874	1,651
Regions Financial Corp.	87,002	1,596
Equifax Inc.	12,213	1,595
TransUnion	21,483	1,581
Boston Properties Inc.	12,781	1,573
Weyerhaeuser Co.	48,386	1,561
Essex Property Trust Inc.	5,973	1,474
Torchmark Corp.	16,679	1,446
M&T Bank Corp.	8,599	1,415
* Western Alliance Bancorp	24,375	1,387
Welltower Inc.	21,403	1,377
Huntington Bancshares Inc.	89,700	1,338
WR Berkley Corp.	15,951	1,275
Equity LifeStyle Properties Inc.	13,123	1,266
Nasdaq Inc.	14,723	1,263
FactSet Research Systems Inc.	5,644	1,263
T. Rowe Price Group Inc.	11,474	1,253
TD Ameritrade Holding Corp.	23,647	1,249
East West Bancorp Inc.	20,444	1,234
Realty Income Corp.	21,500	1,223
Brown & Brown Inc.	41,088	1,215
* FleetCor Technologies Inc.	5,328	1,214
Reinsurance Group of America Inc. Class A	8,395	1,214
Northern Trust Corp.	11,572	1,182
Signature Bank	10,103	1,160
SEI Investments Co.	18,913	1,156
Extra Space Storage Inc.	13,300	1,152
Commerce Bancshares Inc.	17,378	1,147
Vornado Realty Trust	15,600	1,139
Fifth Third Bancorp	40,475	1,130
Lincoln National Corp.	16,530	1,118
Assured Guaranty Ltd.	26,202	1,107
Cboe Global Markets Inc.	11,525	1,106
* Zillow Group Inc.	24,978	1,105
Assurant Inc.	10,042	1,084
Ventas Inc.	19,800	1,077
Ameriprise Financial Inc.	7,193	1,062
Lamar Advertising Co. Class A	13,558	1,055
Raymond James Financial Inc.	11,434	1,052
American Homes 4 Rent Class A	47,925	1,049
Synovus Financial Corp.	22,625	1,036
JBG SMITH Properties	27,687	1,020
Popular Inc.	19,791	1,014
RenaissanceRe Holdings Ltd.	7,551	1,009

Everest Re Group Ltd.	4,400	1,005
Camden Property Trust	10,700	1,001
Host Hotels & Resorts Inc.	46,699	985
Citizens Financial Group Inc.	25,443	981
SL Green Realty Corp.	10,059	981
Forest City Realty Trust Inc. Class A	38,889	976
Morningstar Inc.	7,630	961
Unum Group	24,293	949
Mid-America Apartment Communities Inc.	9,294	931
Federal Realty Investment Trust	7,319	926

HCP Inc.	35,100	924
Associated Banc-Corp	35,476	922
Douglas Emmett Inc.	24,033	907
Alliance Data Systems Corp.	3,804	898
TCF Financial Corp.	37,574	895
Kilroy Realty Corp.	12,189	874
Hanover Insurance Group Inc.	6,939	856
Apartment Investment & Management Co.	18,776	829
White Mountains Insurance Group Ltd.	882	825
Principal Financial Group Inc.	13,390	785
Willis Towers Watson plc	5,500	775
* Athene Holding Ltd. Class A	14,991	774
Dun & Bradstreet Corp.	5,400	770
Regency Centers Corp.	11,800	763
Broadridge Financial Solutions Inc.	5,531	730
Jones Lang LaSalle Inc.	5,012	723
Ally Financial Inc.	24,954	660
Empire State Realty Trust Inc.	37,439	622
* WEX Inc.	3,040	610
Franklin Resources Inc.	19,575	595
Arthur J Gallagher & Co.	7,170	534
Alexandria Real Estate Equities Inc.	4,130	520
Affiliated Managers Group Inc.	3,684	504
Invitation Homes Inc.	21,896	502
Wyndham Destinations Inc.	11,225	487
TFS Financial Corp.	32,290	485
Santander Consumer USA Holdings Inc.	23,585	473
PacWest Bancorp	9,700	462
* Bank OZK	12,100	459
* CoreLogic Inc.	9,161	453
First Hawaiian Inc.	16,576	450
Legg Mason Inc.	14,354	448
Cincinnati Financial Corp.	5,601	430
Jack Henry & Associates Inc.	2,532	405
Invesco Ltd.	17,511	401
People's United Financial Inc.	23,399	401
CNA Financial Corp.	8,693	397
BOK Financial Corp.	4,040	393
UDR Inc.	9,595	388
Park Hotels & Resorts Inc.	11,514	378
Fidelity National Financial Inc.	9,532	375
First Horizon National Corp.	21,630	373
Iron Mountain Inc.	10,300	356
Duke Realty Corp.	12,213	346
* Texas Capital Bancshares Inc.	4,028	333
* OneMain Holdings Inc.	9,270	312
Western Union Co.	15,276	291

CIT Group Inc.	5,244	271
Lazard Ltd. Class A	5,025	242
Retail Properties of America Inc.	19,700	240
* SLM Corp.	21,360	238
ProAssurance Corp.	5,000	235
Voya Financial Inc.	4,700	233
* Euronet Worldwide Inc.	2,192	220
Thomson Reuters Corp.	4,562	208
Jefferies Financial Group Inc.	8,733	192
American Financial Group Inc.	1,720	191

* Donnelley Financial Solutions Inc.	9,058	162
* Brighthouse Financial Inc.	3,422	151
Macerich Co.	2,727	151
MarketAxess Holdings Inc.	800	143
Sun Communities Inc.	1,200	122
VEREIT Inc.	14,200	103
Interactive Brokers Group Inc.	1,820	101
* Zillow Group Inc. Class A	2,247	99
Liberty Property Trust	2,100	89
Gaming and Leisure Properties Inc.	2,400	85
WP Carey Inc.	1,300	84
National Retail Properties Inc.	1,600	72
Paramount Group Inc.	4,666	70
* Retail Value Inc.	2,148	70
CyrusOne Inc.	1,000	63
Kimco Realty Corp.	3,700	62
Axis Capital Holdings Ltd.	1,000	58
Cullen/Frost Bankers Inc.	500	52
CubeSmart	1,700	48
* Omega Healthcare Investors Inc.	1,100	36
LPL Financial Holdings Inc.	500	32
Eaton Vance Corp.	600	32
Old Republic International Corp.	1,400	31
AXA Equitable Holdings Inc.	1,456	31
Webster Financial Corp.	500	29
American Campus Communities Inc.	700	29
Healthcare Trust of America Inc. Class A	1,000	27
Highwoods Properties Inc.	500	24
* Fair Isaac Corp.	100	23
Navient Corp.	1,600	22
First American Financial Corp.	400	21
VICI Properties Inc.	400	9
* Elanco Animal Health Inc.	205	7
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		432,486
Health Care (6.5%)		
Johnson & Johnson	201,544	27,847
Pfizer Inc.	440,087	19,395
UnitedHealth Group Inc.	68,562	18,240
Merck & Co. Inc.	201,821	14,317
AbbVie Inc.	118,554	11,213
Amgen Inc.	50,856	10,542
Medtronic plc	102,810	10,113
Abbott Laboratories	125,088	9,176
Eli Lilly & Co.	70,600	7,576
Bristol-Myers Squibb Co.	119,260	7,404
Gilead Sciences Inc.	94,374	7,287
Thermo Fisher Scientific Inc.	29,167	7,119

* Biogen Inc.	17,430	6,158
* Intuitive Surgical Inc.	9,129	5,240
* Boston Scientific Corp.	131,620	5,067
Anthem Inc.	17,996	4,932
Becton Dickinson and Co.	18,669	4,873
Danaher Corp.	43,151	4,689
Aetna Inc.	22,455	4,555
Allergan plc	23,808	4,535
* Celgene Corp.	48,026	4,298
Stryker Corp.	23,749	4,220

Cigna Corp.	19,591	4,080
* Illumina Inc.	10,940	4,016
HCA Healthcare Inc.	27,987	3,894
* Express Scripts Holding Co.	39,128	3,718
* Vertex Pharmaceuticals Inc.	18,931	3,649
Zoetis Inc.	38,368	3,513
Humana Inc.	10,348	3,503
* Edwards Lifesciences Corp.	15,920	2,772
Baxter International Inc.	35,100	2,706
* Regeneron Pharmaceuticals Inc.	6,317	2,552
* Cerner Corp.	39,125	2,520
* Alexion Pharmaceuticals Inc.	17,657	2,454
* Laboratory Corp. of America Holdings	12,653	2,198
Agilent Technologies Inc.	29,707	2,096
Cooper Cos. Inc.	6,988	1,937
* Align Technology Inc.	4,829	1,889
Zimmer Biomet Holdings Inc.	13,970	1,837
* Mylan NV	49,481	1,811
* Centene Corp.	12,275	1,777
* IDEXX Laboratories Inc.	7,003	1,748
McKesson Corp.	13,136	1,742
* QIAGEN NV	45,032	1,706
PerkinElmer Inc.	16,358	1,591
* IQVIA Holdings Inc.	12,114	1,572
* DaVita Inc.	21,419	1,534
* ABIOMED Inc.	3,335	1,500
* BioMarin Pharmaceutical Inc.	14,634	1,419
* Varian Medical Systems Inc.	12,140	1,359
AmerisourceBergen Corp. Class A	14,706	1,356
Universal Health Services Inc. Class B	10,172	1,300
Bio-Techne Corp.	6,325	1,291
* Premier Inc. Class A	24,414	1,118
Hill-Rom Holdings Inc.	11,772	1,111
* Charles River Laboratories International Inc.	7,921	1,066
* Veeva Systems Inc. Class A	9,583	1,043
* Henry Schein Inc.	11,560	983
* Hologic Inc.	23,986	983
* Incyte Corp.	13,568	937
Quest Diagnostics Inc.	8,019	865
* Bio-Rad Laboratories Inc. Class A	2,729	854
* WellCare Health Plans Inc.	2,462	789
* Seattle Genetics Inc.	10,129	781
* Neurocrine Biosciences Inc.	6,346	780
Dentsply Sirona Inc.	19,508	736
ResMed Inc.	6,300	727
* athenahealth Inc.	5,271	704
* Ionis Pharmaceuticals Inc.	13,354	689

Perrigo Co. plc	9,600	680
* Alkermes plc	15,995	679
* United Therapeutics Corp.	4,843	619
* Alnylam Pharmaceuticals Inc.	7,037	616
Cardinal Health Inc.	9,545	515
Teleflex Inc.	1,838	489
* DexCom Inc.	3,272	468
* Penumbra Inc.	2,982	446
* Agios Pharmaceuticals Inc.	4,742	366
* PRA Health Sciences Inc.	3,208	353

* LifePoint Health Inc.	5,114	329
* Jazz Pharmaceuticals plc	1,700	286
* Nektar Therapeutics Class A	4,600	280
STERIS plc	2,400	275
* Insulet Corp.	2,319	246
* Masimo Corp.	1,878	234
* Integra LifeSciences Holdings Corp.	3,413	225
* Envision Healthcare Corp.	4,680	214
* Acadia Healthcare Co. Inc.	5,870	207
* Allscripts Healthcare Solutions Inc.	14,086	201
* Exelixis Inc.	11,281	200
* ICU Medical Inc.	700	198
* Endo International plc	11,541	194
West Pharmaceutical Services Inc.	1,541	190
* Sarepta Therapeutics Inc.	1,100	178
* Mallinckrodt plc	5,898	173
* Molina Healthcare Inc.	1,100	164
* MEDNAX Inc.	3,331	155
* Intrexon Corp.	8,508	147
* Bluebird Bio Inc.	1,000	146
* Exact Sciences Corp.	1,600	126
* Varex Imaging Corp.	4,097	117
Encompass Health Corp.	1,400	109
* Tenet Healthcare Corp.	3,620	103
* TESARO Inc.	2,530	99
Patterson Cos. Inc.	3,600	88
* Intercept Pharmaceuticals Inc.	694	88
* Sage Therapeutics Inc.	400	56
Bruker Corp.	1,500	50
* OPKO Health Inc.	12,214	42
* Catalent Inc.	600	27

294,380

Materials & Processing (1.5%)

DowDuPont Inc.	165,573	10,648
Praxair Inc.	19,287	3,100
Sherwin-Williams Co.	6,460	2,941
Ecolab Inc.	17,900	2,806
Freeport-McMoRan Inc.	179,724	2,502
Air Products & Chemicals Inc.	14,300	2,389
LyondellBasell Industries NV Class A20,738		2,126
Ingersoll-Rand plc	20,400	2,087
Celanese Corp. Class A	15,082	1,719
PPG Industries Inc.	15,400	1,681
Vulcan Materials Co.	13,986	1,555
Newmont Mining Corp.	50,141	1,514
* Crown Holdings Inc.	31,248	1,500
Ball Corp.	30,836	1,356

Lennox International Inc.	6,181	1,350
Southern Copper Corp.	28,916	1,247
Martin Marietta Materials Inc.	6,586	1,198
International Paper Co.	23,643	1,162
Nucor Corp.	17,343	1,100
* Owens-Illinois Inc.	56,901	1,069
Albemarle Corp.	10,400	1,038
Hexcel Corp.	15,266	1,024
* Berry Global Group Inc.	20,808	1,007
* Armstrong World Industries Inc.	14,139	984

	Eagle Materials Inc.	11,442	975
	CF Industries Holdings Inc.	16,059	874
*	USG Corp.	20,134	872
*	Axalta Coating Systems Ltd.	28,318	826
	Fastenal Co.	13,823	802
	Sealed Air Corp.	19,269	774
	FMC Corp.	8,798	767
	Owens Corning	13,342	724
	Valmont Industries Inc.	4,936	684
	WestRock Co.	12,660	677
	NewMarket Corp.	1,629	661
	Reliance Steel & Aluminum Co.	7,600	648
	Eastman Chemical Co.	6,719	643
*	Alcoa Corp.	15,841	640
	Westlake Chemical Corp.	7,433	618
	Mosaic Co.	16,530	537
	Silgan Holdings Inc.	18,967	527
	Ashland Global Holdings Inc.	6,198	520
*	Univar Inc.	15,716	482
	WR Grace & Co.	6,600	472
	Masco Corp.	11,689	428
	International Flavors & Fragrances Inc.	2,930	408
	Scotts Miracle-Gro Co.	5,042	397
	Packaging Corp. of America	3,352	368
	Steel Dynamics Inc.	7,773	351
*	AdvanSix Inc.	9,636	327
*	Platform Specialty Products Corp.	21,987	274
	Versum Materials Inc.	6,923	249
	United States Steel Corp.	8,000	244
	Royal Gold Inc.	2,800	216
	Chemours Co.	4,700	185
	RPM International Inc.	2,700	175
*	Tahoe Resources Inc.	48,886	136
	Acuity Brands Inc.	600	94
	AptarGroup Inc.	500	54
	Sonoco Products Co.	900	50
	Huntsman Corp.	1,800	49
	Watsco Inc.	200	36
	Bemis Co. Inc.	500	24
			66,891
	Other (0.0%)		
	*,\$ Herbalife Ltd. CVR	3,294	32
	Producer Durables (5.2%)		
	Boeing Co.	41,420	15,404
	Union Pacific Corp.	57,450	9,355
	Honeywell International Inc.	54,134	9,008

3M Co.	42,387	8,931
United Technologies Corp.	57,076	7,980
Accenture plc Class A	46,131	7,851
Caterpillar Inc.	40,856	6,230
Lockheed Martin Corp.	17,792	6,155
United Parcel Service Inc. Class B	48,081	5,613
FedEx Corp.	20,969	5,049
Automatic Data Processing Inc.	30,834	4,645
CSX Corp.	58,718	4,348
Raytheon Co.	19,335	3,996

Northrop Grumman Corp.	10,946	3,474
Norfolk Southern Corp.	19,100	3,448
General Dynamics Corp.	16,714	3,422
* United Continental Holdings Inc.	38,118	3,395
Delta Air Lines Inc.	58,199	3,366
Deere & Co.	21,780	3,274
Emerson Electric Co.	42,490	3,254
Southwest Airlines Co.	50,666	3,164
* Verisk Analytics Inc. Class A	25,809	3,111
* TransDigm Group Inc.	7,508	2,795
Illinois Tool Works Inc.	18,975	2,678
Roper Technologies Inc.	8,710	2,580
Waste Management Inc.	27,751	2,508
Eaton Corp. plc	28,345	2,458
Cintas Corp.	11,403	2,256
Rockwell Collins Inc.	16,018	2,250
Textron Inc.	29,375	2,099
Johnson Controls International plc	58,992	2,065
* Mettler-Toledo International Inc.	3,387	2,063
Xylem Inc.	24,814	1,982
* Copart Inc.	37,847	1,950
General Electric Co.	170,115	1,921
* Waters Corp.	9,533	1,856
Huntington Ingalls Industries Inc.	6,994	1,791
AMETEK Inc.	22,442	1,776
Spirit AeroSystems Holdings Inc. Class A	19,094	1,750
* United Rentals Inc.	10,658	1,744
Fortive Corp.	20,625	1,740
IDEX Corp.	10,862	1,636
* XPO Logistics Inc.	13,749	1,570
BWX Technologies Inc.	24,302	1,520
* Quanta Services Inc.	44,131	1,473
Nordson Corp.	10,592	1,471
CH Robinson Worldwide Inc.	15,011	1,470
Landstar System Inc.	11,985	1,462
Expeditors International of Washington Inc.	19,686	1,447
Jacobs Engineering Group Inc.	18,761	1,435
FLIR Systems Inc.	23,291	1,432
Cummins Inc.	9,721	1,420
Wabtec Corp.	13,415	1,407
Parker-Hannifin Corp.	7,402	1,361
* CoStar Group Inc.	3,210	1,351
* HD Supply Holdings Inc.	31,487	1,347
PACCAR Inc.	19,728	1,345
Paychex Inc.	17,984	1,324
JB Hunt Transport Services Inc.	11,052	1,314
* Welbilt Inc.	62,683	1,309

* Kirby Corp.	15,366	1,264
Rockwell Automation Inc.	6,703	1,257
Stanley Black & Decker Inc.	8,510	1,246
Allegion plc	13,283	1,203
Republic Services Inc. Class A	16,510	1,200
AO Smith Corp.	22,475	1,199
* AECOM	36,300	1,186
Oshkosh Corp.	16,505	1,176
Toro Co.	19,411	1,164
ITT Inc.	18,544	1,136

* Sensata Technologies Holding plc	21,906	1,085
American Airlines Group Inc.	26,130	1,080
Carlisle Cos. Inc.	8,633	1,051
* Keysight Technologies Inc.	15,798	1,047
* Zebra Technologies Corp.	5,920	1,047
Robert Half International Inc.	14,500	1,020
* Clean Harbors Inc.	14,036	1,005
* Trimble Inc.	22,307	969
WW Grainger Inc.	2,682	959
Air Lease Corp. Class A	20,291	931
Lincoln Electric Holdings Inc.	9,765	912
AGCO Corp.	14,395	875
* Conduent Inc.	37,900	853
L3 Technologies Inc.	3,789	806
* Stericycle Inc.	13,421	787
Flowserve Corp.	14,313	783
Donaldson Co. Inc.	13,286	774
* Middleby Corp.	5,688	736
National Instruments Corp.	14,511	701
Trinity Industries Inc.	19,100	700
* WESCO International Inc.	10,689	657
Arconic Inc.	28,166	620
Dover Corp.	6,063	537
* Colfax Corp.	14,622	527
ManpowerGroup Inc.	5,650	486
Kansas City Southern	4,200	476
MSC Industrial Direct Co. Inc. Class A	5,300	467
* Genesee & Wyoming Inc. Class A	5,058	460
* JetBlue Airways Corp.	23,644	458
Fluor Corp.	7,858	457
Pentair plc	10,087	437
* Teledyne Technologies Inc.	1,706	421
Old Dominion Freight Line Inc.	2,437	393
Genpact Ltd.	11,065	339
* Gardner Denver Holdings Inc.	11,544	327
Copa Holdings SA Class A	4,039	322
Snap-on Inc.	1,697	312
Alaska Air Group Inc.	4,200	289
Avery Dennison Corp.	2,600	282
nVent Electric plc	10,087	274
Xerox Corp.	9,663	261
* Spirit Airlines Inc.	4,935	232
Regal Beloit Corp.	2,800	231
Graco Inc.	3,112	144
* Gates Industrial Corp. plc	6,900	135
Hubbell Inc. Class B	1,000	134
* Herc Holdings Inc.	2,550	131

Terex Corp.	2,800	112
Ryder System Inc.	1,400	102
Booz Allen Hamilton Holding Corp. Class A	1,300	64
Littelfuse Inc.	100	20
		<hr/>
		232,088

Technology (10.4%)

Apple Inc.	379,249	85,612
Microsoft Corp.	578,875	66,206
* Facebook Inc. Class A	181,461	29,843
* Alphabet Inc. Class A	23,236	28,048

* Alphabet Inc. Class C	22,587	26,957
Cisco Systems Inc.	364,381	17,727
Intel Corp.	353,100	16,698
NVIDIA Corp.	44,862	12,607
Oracle Corp.	215,590	11,116
* Adobe Systems Inc.	39,477	10,657
International Business Machines Corp.	66,203	10,011
* salesforce.com Inc.	55,663	8,852
QUALCOMM Inc.	107,598	7,750
Texas Instruments Inc.	71,940	7,718
Broadcom Inc.	29,899	7,377
Intuit Inc.	19,124	4,349
Activision Blizzard Inc.	51,760	4,306
* Micron Technology Inc.	83,810	3,791
NXP Semiconductors NV	42,194	3,608
* Autodesk Inc.	22,929	3,579
Applied Materials Inc.	87,615	3,386
Cognizant Technology Solutions Corp. Class A	39,715	3,064
* IAC/InterActiveCorp	13,641	2,956
HP Inc.	113,473	2,924
* Electronic Arts Inc.	24,214	2,918
Amphenol Corp. Class A	26,138	2,457
DXC Technology Co.	25,725	2,406
Corning Inc.	68,131	2,405
* Cadence Design Systems Inc.	52,232	2,367
* Synopsys Inc.	23,874	2,354
Motorola Solutions Inc.	17,978	2,340
* VeriSign Inc.	14,611	2,339
Analog Devices Inc.	25,108	2,321
Lam Research Corp.	14,225	2,158
* GoDaddy Inc. Class A	25,596	2,134
* ServiceNow Inc.	10,856	2,124
* Match Group Inc.	36,165	2,094
Hewlett Packard Enterprise Co.	120,529	1,966
* Citrix Systems Inc.	16,127	1,793
Xilinx Inc.	21,429	1,718
* Dell Technologies Inc. Class V	16,318	1,585
* Twitter Inc.	53,553	1,524
* Advanced Micro Devices Inc.	48,423	1,496
* Red Hat Inc.	10,630	1,449
Teradyne Inc.	37,832	1,399
Skyworks Solutions Inc.	15,100	1,370
NetApp Inc.	15,071	1,294
Dolby Laboratories Inc. Class A	17,775	1,244
Juniper Networks Inc.	40,200	1,205
* IHS Markit Ltd.	21,765	1,174
Western Digital Corp.	19,616	1,148

* Workday Inc. Class A	7,778	1,135
CDK Global Inc.	17,835	1,116
* Atlassian Corp. plc Class A	11,470	1,103
* VMware Inc. Class A	6,944	1,084
Harris Corp.	6,381	1,080
* F5 Networks Inc.	5,263	1,050
* Palo Alto Networks Inc.	4,628	1,042
* Akamai Technologies Inc.	14,037	1,027
Symantec Corp.	46,939	999
* Qorvo Inc.	12,589	968

Microchip Technology Inc.	12,170	960
Amdocs Ltd.	14,500	957
* Gartner Inc.	5,998	951
* CommScope Holding Co. Inc.	30,047	924
* NCR Corp.	30,469	866
Avnet Inc.	19,000	851
* ANSYS Inc.	4,458	832
* Splunk Inc.	6,865	830
* Teradata Corp.	21,724	819
KLA-Tencor Corp.	8,017	815
* Fortinet Inc.	8,538	788
Maxim Integrated Products Inc.	13,829	780
* PTC Inc.	7,248	770
* ARRIS International plc	29,229	760
* Tyler Technologies Inc.	3,060	750
* ON Semiconductor Corp.	40,638	749
* Arista Networks Inc.	2,795	743
Leidos Holdings Inc.	10,350	716
Sabre Corp.	27,200	709
* Take-Two Interactive Software Inc.	4,790	661
* Okta Inc.	8,739	615
* Black Knight Inc.	11,628	604
CA Inc.	13,207	583
CDW Corp.	5,957	530
* Ultimate Software Group Inc.	1,595	514
* Tableau Software Inc. Class A	4,356	487
* Arrow Electronics Inc.	6,539	482
* Pluralsight Inc. Class A	13,712	439
SS&C Technologies Holdings Inc.	7,300	415
* DocuSign Inc. Class A	7,795	410
* GrubHub Inc.	2,900	402
Marvell Technology Group Ltd.	20,055	387
* Pure Storage Inc. Class A	14,000	363
* IPG Photonics Corp.	2,255	352
* Coherent Inc.	2,041	351
* Twilio Inc. Class A	3,885	335
* Guidewire Software Inc.	3,086	312
* RingCentral Inc. Class A	3,330	310
* Zynga Inc. Class A	72,763	292
* Ceridian HCM Holding Inc.	5,844	246
* Manhattan Associates Inc.	4,417	241
* Nutanix Inc.	5,012	214
* RealPage Inc.	3,138	207
* FireEye Inc.	11,675	198
Cognex Corp.	3,480	194
* Nuance Communications Inc.	11,164	193
* Cree Inc.	3,803	144

* Aspen Technology Inc.	800	91
* EchoStar Corp. Class A	1,746	81
* Yelp Inc. Class A	1,467	72
* Groupon Inc. Class A	18,670	70
* EPAM Systems Inc.	500	69
Cypress Semiconductor Corp.	3,200	46
Perspecta Inc.	1,712	44
* Inovalon Holdings Inc. Class A	4,102	41
* Zendesk Inc.	500	35
* Proofpoint Inc.	300	32

* Paycom Software Inc.	200	31
LogMeIn Inc.	300	27
Monolithic Power Systems Inc.	200	25
		467,243
Utilities (2.2%)		
AT&T Inc.	522,306	17,539
Verizon Communications Inc.	298,574	15,941
NextEra Energy Inc.	38,942	6,527
Duke Energy Corp.	59,372	4,751
Dominion Energy Inc.	55,774	3,920
Southern Co.	87,848	3,830
Exelon Corp.	70,900	3,095
American Electric Power Co. Inc.	41,600	2,949
* T-Mobile US Inc.	41,635	2,922
* Vistra Energy Corp.	110,388	2,746
* PG&E Corp.	56,246	2,588
Sempra Energy	21,329	2,426
Consolidated Edison Inc.	27,900	2,126
Public Service Enterprise Group Inc.	37,900	2,001
WEC Energy Group Inc.	27,832	1,858
American Water Works Co. Inc.	18,678	1,643
NRG Energy Inc.	39,365	1,472
FirstEnergy Corp.	38,600	1,435
Xcel Energy Inc.	29,704	1,402
UGI Corp.	23,161	1,285
* United States Cellular Corp.	28,667	1,284
Edison International	18,117	1,226
* Zayo Group Holdings Inc.	31,847	1,106
PPL Corp.	37,756	1,105
DTE Energy Co.	9,967	1,088
NiSource Inc.	42,649	1,063
Aqua America Inc.	28,286	1,044
Alliant Energy Corp.	24,226	1,031
Eversource Energy	16,587	1,019
CMS Energy Corp.	20,227	991
OGE Energy Corp.	25,486	926
AES Corp.	53,469	749
Evergy Inc.	13,335	732
CenturyLink Inc.	34,429	730
Telephone & Data Systems Inc.	23,346	710
Ameren Corp.	11,137	704
Entergy Corp.	8,283	672
CenterPoint Energy Inc.	18,200	503
National Fuel Gas Co.	5,771	323
Atmos Energy Corp.	3,445	323
Pinnacle West Capital Corp.	3,458	274
MDU Resources Group Inc.	9,950	256

Avangrid Inc.	4,545	218
* Sprint Corp.	22,237	145
Vectren Corp.	500	36
		<hr/>
		100,714
Total Common Stocks (Cost \$1,105,256)		<hr/> 2,152,637 <hr/>

	Coupon	Maturity Date	Face Amount (\$ 000)	Market Value (\$ 000)
Tax-Exempt Municipal Bonds (51.9%)				
Alabama (0.6%)				
Alabama 21st Century Authority Tobacco Settlement Revenue	5.000	% 6/1/20	500	522
Alabama Economic Settlement Authority BP Settlement Revenue	4.000	% 9/15/33	500	510
Alabama Incentives Financing Authority Special Obligation Revenue	5.000	% 9/1/32	380	408
Birmingham-Jefferson AL Civic Center Authority Special Tax Revenue	5.000	% 7/1/31	1,100	1,262
2 Black Belt Energy Gas District Alabama Gas Prepay Revenue (Project No. 3) PUT	2.316	% 12/1/23	1,000	1,000
Black Belt Energy Gas District Alabama Gas Prepay Revenue (Project No. 3) PUT	4.000	% 12/1/23	1,500	1,577
Black Belt Energy Gas District Alabama Gas Supply Revenue PUT	4.000	% 6/1/21	4,315	4,475
Huntsville AL Electric System Revenue	5.000	% 12/1/30	510	594
Huntsville AL GO	5.000	% 5/1/35	1,125	1,295
Jefferson County AL Revenue	5.000	% 9/15/29	1,020	1,159
Jefferson County AL Revenue	5.000	% 9/15/33	1,000	1,120
Jefferson County AL Sewer Revenue	5.000	% 10/1/23	500	543
Jefferson County AL Sewer Revenue	0.000	% 10/1/25	(4) 500	393
Southeast Alabama Gas Supply District Revenue PUT	4.000	% 4/1/24	6,185	6,493
Southeast Alabama Gas Supply District Revenue PUT	4.000	% 6/1/24	1,805	1,897
Tuscaloosa AL City Board of Education School Tax Warrants Revenue	5.000	% 8/1/27	530	612
Tuscaloosa AL City Board of Education School Tax Warrants Revenue	5.000	% 8/1/28	910	1,046
University of South Alabama University Facilities Revenue	5.000	% 11/1/23	(4) 700	785
				25,691
Alaska (0.1%)				
Alaska Housing Finance Corp. Revenue	5.000	% 6/1/22 (Prere.)	425	467
Alaska Housing Finance Corp. Revenue	5.000	% 12/1/29	75	81
Alaska Municipal Bond Bank Authority Revenue	5.000	% 9/1/21	1,650	1,777
Matanuska-Susitna Borough AK Lease Revenue (Goose Creek Correctional Center) GO	5.000	% 9/1/31	1,345	1,504
Valdez AK Marine Terminal Revenue (Exxon Pipeline Co.) VRDO	1.620	% 10/1/18	2,100	2,100
				5,929
Arizona (1.3%)				
Arizona Board of Regents Arizona State				

University System Revenue	5.000	%	7/1/30		675	769
Arizona Board of Regents Arizona State						
University System Revenue	5.000	%	7/1/31		545	614
Arizona COP	5.000	%	10/1/18	(4)	500	500
Arizona Health Facilities Authority Revenue						
(Banner Health) VRDO	1.690	%	10/1/18	LOC	3,500	3,500
Arizona School Facilities Board COP	5.000	%	9/1/19		1,000	1,027
Arizona School Facilities Board COP	5.000	%	9/1/21		1,355	1,462

Arizona State University Revenue (McAllister Academic Village LLC)	5.000	%	7/1/36	1,140	1,286
Arizona Transportation Board Excise Tax Revenue	5.000	%	7/1/21	2,240	2,414
Arizona Transportation Board Excise Tax Revenue	5.000	%	7/1/23	1,955	2,196
Arizona Transportation Board Excise Tax Revenue	5.000	%	7/1/24	2,100	2,396
Arizona Transportation Board Excise Tax Revenue (Maricopa County Regional Area)	5.000	%	7/1/20 (Prere.)	500	525
Arizona Transportation Board Highway Revenue	5.000	%	7/1/22	2,015	2,220
Arizona Transportation Board Highway Revenue	5.000	%	7/1/22 (Prere.)	500	551
Arizona Transportation Board Highway Revenue	5.000	%	7/1/32	1,000	1,146
Chandler AZ GO	5.000	%	7/1/23	1,020	1,146
Gilbert AZ GO	5.000	%	7/1/20	2,480	2,608
Glendale AZ Industrial Development Authority Revenue (Midwestern University)	5.000	%	5/15/30	335	349
Maricopa County AZ Industrial Development Authority Health Facilities Revenue (Banner Health Obligated Group)	5.000	%	1/1/28	1,135	1,334
Maricopa County AZ School District No. 28 (Kyrene Elementary) GO	4.000	%	7/1/19	900	914
Phoenix AZ Civic Improvement Corp. Airport Revenue	5.000	%	7/1/20 (Prere.)	365	383
Phoenix AZ Civic Improvement Corp. Airport Revenue	5.000	%	7/1/35	1,615	1,823
Phoenix AZ Civic Improvement Corp. Airport Revenue	5.000	%	7/1/36	1,405	1,582
Phoenix AZ Civic Improvement Corp. Airport Revenue	5.000	%	7/1/37	1,000	1,124
Phoenix AZ Civic Improvement Corp. Excise Tax Revenue	5.000	%	7/1/22	1,145	1,261
Phoenix AZ Civic Improvement Corp. Excise Tax Revenue	4.000	%	7/1/28	1,000	1,094
Phoenix AZ Civic Improvement Corp. Wastewater System Revenue	5.000	%	7/1/22	2,190	2,413
Phoenix AZ Civic Improvement Corp. Wastewater System Revenue	5.000	%	7/1/27	1,250	1,457
Phoenix AZ Civic Improvement Corp. Water System Revenue	5.000	%	7/1/21	525	566
Phoenix AZ Civic Improvement Corp. Water System Revenue	5.000	%	7/1/22	1,200	1,322
Phoenix AZ Civic Improvement Corp. Water System Revenue	5.000	%	7/1/23	2,010	2,258
Phoenix AZ Civic Improvement Corp. Water System Revenue	5.000	%	7/1/26	2,520	2,861
Phoenix AZ Civic Improvement Corp. Water					

System Revenue	5.000	%	7/1/35	1,900	2,165
Phoenix AZ Industrial Development Authority Lease Revenue (Downtown Phoenix Student Housing LLC)	5.000	%	7/1/27	300	337
Phoenix AZ Industrial Development Authority Lease Revenue (Downtown Phoenix Student Housing LLC)	5.000	%	7/1/28	250	282
Pima County AZ Sewer Revenue	5.000	%	7/1/20	500	526
Pima County AZ Sewer Revenue	5.000	%	7/1/20	1,000	1,051
Pima County AZ Sewer Revenue	5.000	%	7/1/24	1,055	1,202

Regional Public Transportation Authority Arizona Excise Tax Revenue (Maricopa County Public Transportation)	5.250	%	7/1/24	1,020	1,176
Salt River Project Arizona Agricultural Improvement & Power District Revenue	5.000	%	1/1/19 (Prere.)	750	756
Salt River Project Arizona Agricultural Improvement & Power District Revenue	5.000	%	12/1/28	500	541
Salt River Project Arizona Agricultural Improvement & Power District Revenue	5.000	%	12/1/29	2,000	2,181
Salt River Project Arizona Agricultural Improvement & Power District Revenue	5.000	%	1/1/36	1,540	1,754
Salt Verde AZ Financial Corp. Gas Revenue	5.250	%	12/1/24	910	1,028
Salt Verde AZ Financial Corp. Gas Revenue	5.250	%	12/1/28	640	744
University Medical Center Corp. Arizona Hospital Revenue	5.000	%	7/1/19	(ETM)500	511
Yavapai County AZ Industrial Development Authority Hospital Facility Revenue (Northern Arizona Healthcare System)	5.250	%	10/1/22	500	543
					59,898
Arkansas (0.2%)					
Arkansas Development Finance Authority Healthcare Revenue (Baptist Health) PUT	3.750	%	9/1/25	2,000	2,023
Pulaski County AR Hospital Revenue (Arkansas Children's Hospital)	5.000	%	3/1/29	1,055	1,199
Rogers AR Sales & Use Tax Revenue	2.125	%	11/1/29	185	185
Springdale AR Sales and Use Revenue	5.000	%	4/1/37	(15) 1,000	1,089
Springdale AR School District No. 50 GO	4.000	%	6/1/27	1,190	1,255
Springdale AR School District No. 50 GO	4.000	%	6/1/32	1,155	1,207
University of Arkansas Revenue	5.000	%	11/1/21	750	813
University of Arkansas Revenue	5.000	%	11/1/24	775	884
University of Arkansas Revenue	5.000	%	11/1/30	750	865
					9,520
California (5.2%)					
ABAG Finance Authority for Nonprofit Corps. California Revenue (Episcopal Senior Communities)	5.000	%	7/1/22	500	551
ABAG Finance Authority for Nonprofit Corps. California Revenue (Jackson Laboratory)	5.000	%	7/1/21	760	818
ABAG Finance Authority for Nonprofit Corps. California Revenue (Windemere Ranch Infrastructure Financing Program)	5.000	%	9/2/30	(4) 1,050	1,218
Alameda CA Corridor Transportation Authority Revenue	0.000	%	10/1/30	(2) 740	460
Alameda CA Corridor Transportation Authority Revenue	0.000	%	10/1/32	(14) 1,650	962
Anaheim CA Housing & Public Improvements Authority Revenue (Electric Utility Distribution					

System)	5.000	%	10/1/30	1,000	1,107
Anaheim CA Housing & Public Improvements Authority Revenue (Electric Utility Distribution System)	5.000	%	10/1/33	1,015	1,118
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	5.000	%	10/1/20 (Prere.)	500	531
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	5.000	%	4/1/23 (Prere.)	1,000	1,132

Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	5.000	%	4/1/31	500	547
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	4.000	%	4/1/33	1,000	1,058
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	4.000	%	4/1/37	795	823
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area) PUT	1.375	%	4/1/20	1,000	995
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area) PUT	1.875	%	4/1/20	1,500	1,502
2 Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area) PUT	2.160	%	4/1/20	1,000	1,005
2 Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area) PUT	2.260	%	4/1/21	1,000	1,011
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area) PUT	2.100	%	4/1/22	1,150	1,147
2 Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area) PUT	2.460	%	5/1/23	1,000	1,022
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area) PUT	2.125	%	4/1/25	2,950	2,853
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area) PUT	2.950	%	4/1/26	1,000	1,020
Brea CA Redevelopment Agency Successor Agency Tax Allocation Revenue (Redevelopment Project AB)	0.000	%	8/1/29	(2) 1,000	687
California Department of Water Resources Power Supply Revenue	5.000	%	5/1/20	575	604
California Economic Recovery GO	5.000	%	7/1/19	(ETM)500	512
California Economic Recovery GO	5.000	%	7/1/19 (Prere.)	500	512
California Economic Recovery GO	5.250	%	7/1/19 (Prere.)	315	323
California Economic Recovery GO	5.250	%	7/1/19 (Prere.)	185	190
California GO	5.000	%	2/1/20	500	521
California GO	5.000	%	10/1/20	2,000	2,124
California GO	5.000	%	8/1/22	1,000	1,111
California GO	5.000	%	9/1/22	1,805	2,009
California GO	5.000	%	11/1/23	1,155	1,316
California GO	5.000	%	10/1/24	2,000	2,311
California GO	5.000	%	9/1/25	1,560	1,826
California GO	5.000	%	10/1/25	2,500	2,929
California GO	5.000	%	3/1/26	660	764
California GO	3.500	%	8/1/27	1,515	1,634
California GO	5.000	%	2/1/28	690	766
California GO	4.500	%	8/1/28	(2) 15	15
California GO	5.750	%	4/1/29	500	509
California GO	5.000	%	9/1/29	455	531
California GO	5.000	%	9/1/29	495	496
California GO	5.000	%	11/1/29	1,700	1,912

California GO	5.250	%	3/1/30	500	523
California GO	5.000	%	9/1/30	1,000	1,083
California GO	5.250	%	9/1/30	500	545
California GO	4.000	%	8/1/31	1,675	1,806
California GO	5.000	%	2/1/32	500	543
California GO	5.000	%	10/1/32	1,875	2,122
California GO	4.000	%	8/1/33	1,520	1,623
3 California GO	5.000	%	8/1/33	2,865	3,297
California GO	4.000	%	9/1/33	2,000	2,137
California GO	4.000	%	9/1/35	1,815	1,926

California GO	4.000	%	9/1/35	1,000	1,061
California Health Facilities Financing Authority Revenue (Adventist Health System/West)	5.000	%	3/1/23	1,145	1,271
California Health Facilities Financing Authority Revenue (Children's Hospital of Los Angeles)	5.000	%	11/15/23	1,000	1,098
California Health Facilities Financing Authority Revenue (Kaiser Permanente)	5.000	%	11/1/27	1,115	1,353
California Health Facilities Financing Authority Revenue (Kaiser Permanente)	4.000	%	11/1/38	2,000	2,047
California Health Facilities Financing Authority Revenue (Kaiser Permanente) PUT	5.000	%	11/1/22	760	848
California Health Facilities Financing Authority Revenue (Lucile Salter Packard Children's Hospital at Stanford)	5.000	%	8/15/20	520	550
California Health Facilities Financing Authority Revenue (Providence St. Joseph Health Obligated Group) PUT	4.000	%	10/1/24	1,195	1,300
California Health Facilities Financing Authority Revenue (Rady Children's Hospital)	5.000	%	8/15/31	965	1,037
California Health Facilities Financing Authority Revenue (Sutter Health)	5.500	%	8/15/20 (Prere.)	500	534
California Health Facilities Financing Authority Revenue (Sutter Health)	5.000	%	11/15/33	1,000	1,153
California Health Facilities Financing Authority Revenue (Sutter Health)	5.000	%	11/15/36	750	854
California Infrastructure & Economic Development Bank Revenue (Bay Area Toll Bridges Seismic Retrofit)	5.000	%	1/1/28 (Prere.)	500	601
California Municipal Finance Authority Revenue (Anaheim Electric Utility Distribution System)	5.000	%	10/1/30	965	1,106
California Municipal Finance Authority Revenue (University of La Verne)	6.125	%	6/1/20 (Prere.)	500	535
California Pollution Control Financing Authority Water Furnishing Revenue (San Diego County Water Authority Desalination Project Pipeline)	5.000	%	7/1/37	1,000	1,006
California Public Works Board Lease Revenue (Davidson Library)	5.000	%	3/1/23 (Prere.)	20	23
California Public Works Board Lease Revenue (Department of Corrections)	5.000	%	6/1/22	1,000	1,107
California Public Works Board Lease Revenue (Department of Corrections)	5.000	%	6/1/27	1,050	1,152
California Public Works Board Lease Revenue (Judicial Council Projects)	5.000	%	10/1/26	1,200	1,378
California Public Works Board Lease Revenue (Judicial Council Projects)	5.000	%	3/1/28	300	332
California Public Works Board Lease Revenue					

(Judicial Council Projects)	5.125	%	12/1/29	260	284
California Public Works Board Lease Revenue (Regents of The University of California)	5.000	%	4/1/19 (Prere.)	70	71
California Public Works Board Lease Revenue (Regents of The University of California)	5.000	%	4/1/19 (Prere.)	120	122
California Public Works Board Lease Revenue (Regents of The University of California)	5.000	%	12/1/21 (Prere.)	35	38
California Public Works Board Lease Revenue (Various Capital Projects)	5.375	%	3/1/20 (Prere.)	1,000	1,051

California Public Works Board Lease Revenue (Various Capital Projects)	5.000	%	12/1/21 (Prere.)	25	27
California Public Works Board Lease Revenue (Various Capital Projects)	4.000	%	11/1/31	1,840	1,951
California Public Works Board Lease Revenue (Various Capital Projects)	5.000	%	11/1/31	1,000	1,103
California Public Works Board Lease Revenue (Various Capital Projects)	5.000	%	4/1/32	350	381
California State Educational Facilities Authority Revenue	6.125	%	10/1/21 (Prere.)	245	275
California State Educational Facilities Authority Revenue	6.125	%	10/1/30	255	285
California State University Systemwide Revenue	5.250	%	5/1/19 (Prere.)	300	306
California State University Systemwide Revenue	5.750	%	5/1/19 (Prere.)	500	512
California State University Systemwide Revenue	5.000	%	11/1/30	1,000	1,108
California State University Systemwide Revenue	5.000	%	11/1/32	2,815	3,298
California State University Systemwide Revenue	5.000	%	11/1/32	1,000	1,157
California State University Systemwide Revenue	5.000	%	11/1/34	2,010	2,274
California State University Systemwide Revenue	5.000	%	11/1/35	2,000	2,310
California State University Systemwide Revenue PUT	3.000	%	11/1/19	1,000	1,005
California Statewide Communities Development Authority Revenue (Citrus Valley Health Partners)	5.600	%	4/1/28	(14)1,500	1,500
California Statewide Communities Development Authority Revenue (Loma Linda University Medical Center)	5.000	%	12/1/28	400	441
Centinela Valley CA Union High School District GO	4.000	%	8/1/29	(4) 1,035	1,119
Chabot-Las Positas CA Community College District GO	5.000	%	8/1/31	1,000	1,122
Chaffey CA Community College District GO	5.000	%	6/1/23	840	952
Chino CA Public Financing Authority Special Tax Revenue	5.000	%	9/1/30	(4) 800	898
Chula Vista CA Municipal Financing Authority Special Tax Revenue	5.500	%	9/1/27	970	1,092
4 Citrus CA Community College District GO	0.000	%	8/1/34	1,000	892
Contra Costa CA Community College District GO	5.000	%	8/1/31	1,000	1,120
Contra Costa CA Municipal Water District Revenue	5.000	%	10/1/33	1,000	1,115
Contra Costa CA Transportation Authority Sales Tax Revenue	5.000	%	3/1/26	495	592
Contra Costa CA Transportation Authority Sales Tax Revenue	5.000	%	3/1/27	625	758
Corona-Norco CA Unified School District Special Tax Revenue (Community Facilities District					

No. 98-1)	5.000	%	9/1/22	970	1,068
5 Foothill/Eastern Transportation Corridor Agency					
California Toll Road Revenue	0.000	%	1/15/29	1,390	1,240
Fresno CA Joint Powers Financing Authority					
Lease Revenue	5.000	%	4/1/19	2,250	2,282
Gavilan CA Joint Community College District					
GO	5.000	%	8/1/28	1,000	1,155
Golden State Tobacco Securitization Corp.					
California Revenue	5.000	%	6/1/25	500	561

Golden State Tobacco Securitization Corp.					
California Revenue	0.000	% 6/1/27	(2) 2,060	1,582	
Golden State Tobacco Securitization Corp.					
California Revenue	5.000	% 6/1/33	1,565	1,752	
Golden State Tobacco Securitization Corp.					
California Revenue	3.500	% 6/1/36	2,000	2,001	
La Quinta CA Redevelopment Agency Tax					
Allocation Revenue	5.000	% 9/1/26	1,500	1,679	
La Quinta CA Redevelopment Agency Tax					
Allocation Revenue	5.000	% 9/1/30	1,000	1,136	
La Verne CA (Brethren Hillcrest Homes) COP	5.000	% 5/15/26	350	373	
Long Beach CA Finance Authority Natural Gas					
Purchase Revenue	5.250	% 11/15/19	90	93	
Long Beach CA Finance Authority Natural Gas					
Purchase Revenue	5.250	% 11/15/23	420	469	
6 Long Beach CA Harbor Revenue	5.000	% 12/15/20	1,000	1,063	
Long Beach CA Unified School District GO	0.000	% 8/1/24	(12)1,290	1,101	
Los Angeles CA Community College District GO	4.000	% 8/1/32	1,000	1,065	
Los Angeles CA Community College District GO	4.000	% 8/1/37	2,000	2,070	
Los Angeles CA Department of Airports					
International Airport Revenue	5.000	% 5/15/27	500	525	
Los Angeles CA Department of Water & Power					
Revenue	5.000	% 7/1/24	500	512	
Los Angeles CA Department of Water & Power					
Revenue	5.000	% 7/1/33	1,375	1,601	
Los Angeles CA Department of Water & Power					
Revenue	5.000	% 7/1/36	1,000	1,136	
Los Angeles CA Department of Water & Power					
Revenue	5.000	% 7/1/37	1,000	1,144	
Los Angeles CA Department of Water & Power					
Revenue	5.000	% 7/1/38	500	570	
Los Angeles CA Unified School District GO	5.000	% 7/1/20	1,700	1,793	
Los Angeles CA Unified School District GO	5.000	% 7/1/22	1,115	1,239	
Los Angeles CA Unified School District GO	5.000	% 7/1/26	500	512	
Los Angeles CA Unified School District GO	5.000	% 7/1/29	500	511	
Los Angeles CA Unified School District GO	5.000	% 7/1/29	500	511	
Los Angeles CA Unified School District GO	5.000	% 7/1/36	1,000	1,165	
Los Angeles CA Wastewater System Revenue	5.000	% 6/1/19 (Prere.)	500	511	
Los Angeles CA Wastewater System Revenue	5.000	% 6/1/36	1,755	2,043	
Los Angeles County CA Metropolitan					
Transportation Authority Sales Tax Revenue	5.000	% 7/1/19	560	574	
Los Angeles County CA Metropolitan					
Transportation Authority Sales Tax Revenue	5.000	% 7/1/31	1,970	2,324	
Los Angeles County CA Metropolitan					
Transportation Authority Sales Tax Revenue	5.000	% 7/1/36	1,935	2,240	
Los Angeles County CA Public Works Financing					
Authority Lease Revenue	5.000	% 8/1/26	500	552	

Los Angeles County CA Redevelopment Authority Tax Allocation Revenue (Hollywood/North Hollywood Redevelopment Project)	5.000	% 7/1/20	1,500	1,582
Marysville CA Revenue (Fremont-Rideout Health Group)	5.250	% 1/1/21 (Prere.)	600	644
Milpitas CA Redevelopment Agency Successor Agency Tax Allocation Revenue	5.000	% 9/1/31	1,130	1,280
Napa Valley CA Unified School District GO	4.000	% 8/1/28	1,690	1,801
7 Napa Valley Community College District GO	0.000	% 8/1/32	1,090	1,052

Newport Mesa CA Unified School District GO	0.000	% 8/1/30	630	432
Oakland CA Redevelopment Agency Tax				
Allocation Revenue (Central District Project)	5.000	% 9/1/22	500	551
Oakland CA Unified School District GO	5.000	% 8/1/25	(4) 1,500	1,763
Orange County CA Development Agency Tax				
Allocation Revenue (Santa Ana Heights Project)	5.000	% 3/1/21	1,170	1,252
Palomar Pomerado Health California GO	0.000	% 8/1/22	(14)1,000	901
Palomar Pomerado Health California GO	0.000	% 8/1/26	(12)1,040	812
Palomar Pomerado Health California GO	0.000	% 8/1/32	(12)700	415
Perris CA Public Financing Authority Tax				
Allocation Revenue	5.000	% 10/1/21	1,085	1,182
Poway CA Unified School District GO	5.000	% 8/1/24	1,750	2,025
Poway CA Unified School District Public				
Financing Authority Special Tax Revenue	5.000	% 9/1/31	(4) 1,405	1,583
Riverside County CA Transportation				
Commission Sales Tax Revenue	5.250	% 6/1/23 (Prere.)	1,000	1,147
Riverside County CA Transportation				
Commission Toll Revenue	0.000	% 6/1/30	2,415	1,522
Roseville CA Natural Gas Financing Authority				
Gas Revenue	5.000	% 2/15/23	310	338
Roseville CA Natural Gas Financing Authority				
Gas Revenue	5.000	% 2/15/25	255	284
Sacramento CA City Financing Authority				
Revenue	5.000	% 12/1/22	(15)750	837
Sacramento CA City Financing Authority Tax				
Allocation Revenue	0.000	% 12/1/30	(14)1,815	1,161
Sacramento CA Regional Transportation District				
Farebox Revenue	5.000	% 9/1/20 (Prere.)	185	195
Sacramento CA Regional Transportation District				
Farebox Revenue	5.000	% 3/1/23	330	347
Sacramento County CA Sanitation Districts				
Financing Authority Revenue	5.000	% 8/1/25	445	523
Sacramento County CA Sanitation Districts				
Financing Authority Revenue	5.000	% 8/1/27	575	674
San Bernardino CA Community College District				
GO	0.000	% 8/1/22	(4) 1,000	915
San Bernardino County CA Transportation				
Authority Revenue	5.000	% 3/1/31	500	546
San Diego CA Community College District GO	5.000	% 8/1/21 (Prere.)	500	544
San Diego CA Community College District GO	5.000	% 8/1/29	1,000	1,127
San Diego CA Public Facilities Financing				
Authority Sewer Revenue	5.000	% 5/15/19 (Prere.)	500	510
San Diego CA Public Facilities Financing				
Authority Water Revenue	5.250	% 8/1/20 (Prere.)	500	531
San Diego CA Public Facilities Financing				
Authority Water Revenue	5.000	% 8/1/28	1,115	1,318

San Diego CA Public Facilities Financing				
Authority Water Revenue	5.000	% 8/1/29	1,525	1,795
San Diego CA Unified School District GO	0.000	% 7/1/27	500	387
San Diego CA Unified School District GO	5.000	% 7/1/27	1,130	1,317
San Diego CA Unified School District GO	5.500	% 7/1/27	(4) 520	653
San Diego CA Unified School District GO	0.000	% 7/1/28	500	370
San Diego CA Unified School District GO	0.000	% 7/1/29	500	354
San Diego CA Unified School District GO	0.000	% 7/1/30	100	67
San Diego County CA Regional Airport Authority				
Revenue	5.000	% 7/1/30	(4) 500	525

San Diego County CA Regional Transportation					
Commission Sales Tax Revenue	5.000	%	4/1/31	560	614
San Diego County CA Water Authority Revenue					
	5.000	%	5/1/28	1,000	1,162
San Francisco CA Bay Area Rapid Transit					
District GO	5.000	%	8/1/30	1,530	1,765
San Francisco CA Bay Area Rapid Transit					
District Sales Tax Revenue	4.000	%	7/1/21	350	371
San Francisco CA City & County (Earthquake					
Safety & Emergency Response) GO	5.000	%	6/15/20 (Prere.)	500	527
San Francisco CA City & County COP					
	5.000	%	4/1/28	1,635	1,905
San Francisco CA City & County COP					
	4.000	%	4/1/33	1,000	1,054
San Francisco CA City & County International					
Airport Revenue	5.000	%	5/3/21 (Prere.)	95	103
San Francisco CA City & County International					
Airport Revenue	5.250	%	5/1/22	500	510
San Francisco CA City & County International					
Airport Revenue	5.000	%	5/1/27	405	445
San Francisco CA City & County International					
Airport Revenue	5.000	%	5/1/30	405	434
San Francisco CA City & County Public Utilities					
Commission Water Revenue	5.500	%	11/1/20 (Prere.)	500	538
San Francisco CA City & County Public Utilities					
Commission Water Revenue	5.000	%	5/1/22 (Prere.)	1,245	1,381
San Francisco CA City & County Public Utilities					
Commission Water Revenue	5.000	%	11/1/31	1,690	1,972
San Francisco CA City & County Public Utilities					
Commission Water Revenue	5.000	%	11/1/32	1,000	1,139
San Francisco CA City & County Public Utilities					
Commission Water Revenue	5.000	%	11/1/35	1,500	1,724
San Francisco CA City & County Unified School					
District GO	4.000	%	6/15/32	965	1,000
San Francisco CA City & County Unified School					
District GO	4.250	%	6/15/33	1,000	1,044
San Joaquin County CA Transportation					
Authority Revenue	5.000	%	3/1/27	1,000	1,204
San Ramon CA Public Financing Authority Tax					
Allocation Revenue	0.000	%	2/1/33	(2) 1,475	826
Southern California Public Power Authority					
Revenue (Canyon Power Project)	5.000	%	7/1/22	1,105	1,196
Southern California Public Power Authority					
Revenue (Milford Wind Corridor Phase I					
Project)	5.000	%	7/1/26	1,000	1,036
State Center California Community College					
District GO	5.000	%	8/1/29	1,000	1,161
Tahoe-Truckee CA Unified School District GO					
	5.000	%	8/1/34	1,030	1,190
Union CA Elementary School District GO					
	0.000	%	9/1/28	(14)1,080	802
Union City CA Community Redevelopment					

Agency Successor Agency Tax Allocation

Revenue	5.000	% 10/1/30	1,635	1,867
University of California Revenue	5.250	% 5/15/19 (Prere.)	1,985	2,028
University of California Revenue	5.000	% 5/15/21 (Prere.)	160	172
University of California Revenue	5.000	% 5/15/23	875	946
University of California Revenue	5.000	% 5/15/23 (Prere.)	310	352
University of California Revenue	5.000	% 5/15/28	1,000	1,160
University of California Revenue	5.000	% 5/15/28	690	774
University of California Revenue	4.000	% 5/15/33	1,000	1,055
University of California Revenue	4.000	% 5/15/33	2,500	2,657

University of California Revenue	4.000	%	5/15/34	1,770	1,847
University of California Revenue	4.000	%	5/15/34	1,000	1,057
University of California Revenue	4.000	%	5/15/35	2,000	2,107
University of California Revenue	5.000	%	5/15/35	1,620	1,892
University of California Revenue	5.000	%	5/15/35	1,165	1,353
University of California Revenue PUT	5.000	%	5/15/23	3,635	4,110
West Contra Costa CA Unified School District GO	0.000	%	8/1/32	(4) 1,155	704
West Contra Costa CA Unified School District GO	0.000	%	8/1/34	(14) 1,225	666
					234,857

Colorado (0.9%)

Adams & Weld County CO School District No. 27J GO	5.000	%	12/1/34	1,435	1,630
Adams County CO COP	5.000	%	12/1/31	650	735
Board of Governors of the Colorado State University System Enterprise Revenue	5.000	%	3/1/23	300	334
Colorado (UCDHSC Fitzsimons Academic Projects) COP	5.000	%	11/1/21	500	542
Colorado COP	4.000	%	12/15/33	1,225	1,266
Colorado COP	4.000	%	12/15/34	1,055	1,086
Colorado Educational & Cultural Facilities Authority Revenue (University of Denver)	4.000	%	3/1/30	500	530
Colorado Health Facilities Authority Retirement Facilities Revenue (Liberty Heights Project)	0.000	%	7/15/24	(ETM)1,430	1,226
Colorado Health Facilities Authority Revenue (Adventist Health System/Sunbelt Obligated Group) PUT	5.000	%	11/15/23	2,720	3,041
Colorado Health Facilities Authority Revenue (Catholic Health Initiatives)	5.250	%	2/1/31	2,500	2,614
Colorado Health Facilities Authority Revenue (Covenant Retirement Community Inc.)	5.000	%	12/1/27	500	538
Colorado Health Facilities Authority Revenue (NMC Inc.)	4.000	%	5/15/30	1,500	1,570
Colorado Springs CO Utility System Revenue	5.000	%	11/15/22 (Prere.)	500	556
Denver CO City & County Airport Revenue	5.000	%	11/15/20	515	546
Denver CO City & County Airport Revenue	5.000	%	11/15/22	1,335	1,412
Denver CO City & County Airport Revenue	5.000	%	11/15/24	1,065	1,214
Denver CO City & County Airport Revenue	5.000	%	11/15/26	430	454
Denver CO City & County Airport Revenue	5.000	%	12/1/26	750	871
Denver CO City & County Airport Revenue	4.000	%	12/1/38	400	406
Denver CO City & County COP	5.000	%	6/1/37	1,685	1,876
Denver CO City & County Dedicated Tax Revenue	0.000	%	8/1/29	500	337
Denver CO City & County School District GO	4.000	%	12/1/31	1,000	1,053
Denver CO City & County School District GO	5.000	%	12/1/36	2,000	2,280
E-470 Public Highway Authority Colorado					

Revenue	0.000	%	9/1/23	(14)	1,000	879
E-470 Public Highway Authority Colorado						
Revenue	5.375	%	9/1/26		1,000	1,060
El Paso County CO School District No. 3						
Widefield GO	5.000	%	12/1/26		350	386
El Paso County CO School District No. 3						
Widefield GO	5.000	%	12/1/27		500	551
El Paso County CO School District No. 3						
Widefield GO	5.000	%	12/1/29		500	550

El Paso County CO School District No. 3					
Widefield GO	5.000	%	12/1/30	520	572
El Paso County CO School District No. 3					
Widefield GO	5.000	%	12/1/31	635	697
Garfield, Pitkin, & Eagle County CO School					
District GO	4.000	%	12/15/34	1,000	1,044
Larimer County School District No. R-1 Poudre					
GO	5.000	%	12/15/29	1,000	1,197
Regional Transportation District of Colorado					
COP	5.000	%	6/1/20 (Prere.)	1,010	1,059
Regional Transportation District of Colorado					
COP	5.000	%	6/1/20 (Prere.)	1,000	1,048
University of Colorado Enterprise System					
Revenue	5.000	%	6/1/29	515	564
University of Colorado Enterprise System					
Revenue	5.000	%	6/1/29	1,010	1,198
University of Colorado Enterprise System					
Revenue	4.000	%	6/1/32	1,590	1,695
					38,617
Connecticut (0.5%)					
Connecticut GO	5.000	%	4/15/21	500	531
Connecticut GO	5.000	%	11/15/22	1,935	2,108
Connecticut GO	5.000	%	4/15/24	600	644
Connecticut GO	5.000	%	9/1/26	1,000	1,094
Connecticut GO	5.000	%	4/15/28	500	529
Connecticut GO	5.000	%	3/1/32	2,950	3,165
Connecticut GO	5.000	%	10/15/32	705	744
Connecticut Health & Educational Facilities					
Authority Revenue (Hartford Healthcare)	5.000	%	7/1/26	550	585
Connecticut Health & Educational Facilities					
Authority Revenue (Yale University) PUT	5.000	%	2/1/23	2,750	3,061
Connecticut Health & Educational Facilities					
Authority Revenue (Yale University) PUT	5.000	%	2/1/28	1,730	2,058
Connecticut Special Tax Revenue					
(Transportation Infrastructure)	5.000	%	9/1/23	1,185	1,306
Connecticut Special Tax Revenue					
(Transportation Infrastructure)	5.000	%	11/1/25	500	501
Connecticut Special Tax Revenue					
(Transportation Infrastructure)	5.000	%	1/1/28	1,805	2,063
Hartford County CT Metropolitan District GO	5.000	%	7/15/28	1,255	1,468
University of Connecticut GO	5.000	%	2/15/27	635	702
					20,559
Delaware (0.1%)					
Delaware GO	5.000	%	2/1/19	600	606
Delaware GO	5.000	%	7/1/20	612	644
Delaware GO	5.000	%	10/1/20	700	741
Delaware GO	5.000	%	2/1/25	1,000	1,155

Delaware GO	5.000	%	1/1/26	1,725	<u>2,018</u>
					5,164
District of Columbia (0.3%)					
District of Columbia GO	5.000	%	6/1/34	2,360	2,705
District of Columbia GO	5.000	%	6/1/36	1,000	1,140
District of Columbia Hospital Revenue (Children's Hospital Obligated Group)	5.000	%	7/15/35	1,000	1,104
District of Columbia Income Tax Revenue	5.000	%	12/1/26	655	709
District of Columbia Income Tax Revenue	5.250	%	12/1/27	500	518

District of Columbia Income Tax Revenue	5.000	%	12/1/30	500	523
District of Columbia Revenue (National Public Radio, Inc.)	5.000	%	4/1/27	1,215	1,383
District of Columbia Water & Sewer Authority Public Utility Revenue	5.000	%	10/1/33	2,175	2,504
Metropolitan Washington DC/VA Airports Authority Airport System Revenue	5.000	%	10/1/24	540	570
Metropolitan Washington DC/VA Airports Authority Dulles Toll Road Revenue (Dulles Metrorail & Capital Improvement Projects)	0.000	%	10/1/37	1,300	557
Washington Convention & Sports Authority Revenue	5.000	%	10/1/26	1,030	1,195
					12,908

Florida (2.6%)

Brevard County FL School Board COP	5.000	%	7/1/25	1,000	1,114
Broward County FL Airport System Revenue	5.000	%	10/1/28	400	435
Broward County FL Airport System Revenue	5.375	%	10/1/29	500	516
Broward County FL Airport System Revenue	5.500	%	10/1/31	1,000	1,133
Central Florida Expressway Authority Revenue	4.000	%	7/1/32	1,000	1,049
Citizens Property Insurance Corp. Florida Revenue (Coastal Account)	5.000	%	6/1/20	1,230	1,270
Citizens Property Insurance Corp. Florida Revenue (Personal Lines Account/Commercial Lines Account)	5.000	%	6/1/20	650	680
Florida Board of Education Lottery Revenue	4.000	%	7/1/27	1,230	1,295
Florida Board of Education Public Education Capital Outlay GO	5.000	%	6/1/19	1,585	1,617
Florida Board of Education Public Education Capital Outlay GO	5.000	%	6/1/19	220	224
Florida Board of Education Public Education Capital Outlay GO	5.000	%	6/1/21	1,270	1,367
Florida Board of Education Public Education Capital Outlay GO	5.000	%	6/1/21	760	818
Florida Board of Education Public Education Capital Outlay GO	5.000	%	6/1/22	1,245	1,370
Florida Board of Education Public Education Capital Outlay GO	5.000	%	6/1/22	4,285	4,716
Florida Board of Education Public Education Capital Outlay GO	5.000	%	6/1/22	500	515
Florida Board of Education Public Education Capital Outlay GO	5.000	%	6/1/24	625	700
Florida Board of Education Public Education Capital Outlay GO	4.000	%	6/1/27	1,255	1,322
Florida Board of Education Public Education Capital Outlay GO	4.000	%	6/1/29	1,365	1,431
Florida Board of Education Public Education Capital Outlay GO	4.000	%	6/1/32	1,675	1,775

Florida Department of Transportation GO	5.000	%	7/1/19	545	557
Florida Department of Transportation GO	5.000	%	7/1/27	1,315	1,559
Florida GO	4.000	%	6/1/27	1,455	1,547
Florida Municipal Power Agency Revenue	4.000	%	10/1/30	2,500	2,676
Florida Turnpike Authority Revenue	5.000	%	7/1/19	500	511
Florida Turnpike Authority Revenue	5.000	%	7/1/25	1,500	1,736
Florida Turnpike Authority Revenue	4.000	%	7/1/34	1,385	1,438
Florida Turnpike Authority Revenue	4.000	%	7/1/34	1,000	1,037
Gainesville FL Utilities System Revenue	5.000	%	10/1/32	1,010	1,170

Highlands County FL Health Facilities Authority Hospital Revenue (Adventist Health System/Sunbelt Obligated Group)	5.625	%	11/15/19 (Prere.)	10	10
Highlands County FL Health Facilities Authority Hospital Revenue (Adventist Health System/Sunbelt Obligated Group)	5.625	%	11/15/37	3,990	4,133
Hillsborough County FL Industrial Development Authority Hospital Revenue (Tampa General Hospital Project)	5.000	%	10/1/28	500	548
Jacksonville FL Electric Authority Electric System Revenue	5.000	%	4/1/21 (Prere.)	310	332
Jacksonville FL Electric Authority Electric System Revenue	5.000	%	10/1/26	1,005	1,170
Jacksonville FL Electric Authority Electric System Revenue	5.000	%	10/1/31	190	202
Jacksonville FL Electric Authority Electric System Revenue	4.000	%	10/1/37	1,955	2,003
Jacksonville FL Electric Authority Water & Sewer Revenue	5.000	%	10/1/19	565	582
Jacksonville FL Electric Authority Water & Sewer Revenue	5.000	%	10/1/27	1,905	2,266
Jacksonville FL Electric Authority Water & Sewer Revenue	5.000	%	10/1/27	830	975
Jacksonville FL Health Care Facilities Revenue (Baptist Health System Obligated Group)	4.000	%	8/15/37	1,250	1,273
Jacksonville FL Health Care Facilities Revenue (Brooks Rehabilitation)	5.000	%	11/1/30	1,085	1,206
Jacksonville FL Special Revenue	5.000	%	10/1/32	500	546
Lakeland FL Educational Facilities Revenue (Florida Southern College Project)	5.000	%	9/1/31	880	933
Lakeland FL Hospital Revenue (Lakeland Regional Health Systems)	5.000	%	11/15/26	1,450	1,663
Miami Beach FL Health Facilities Authority Revenue (Mount Sinai Medical Center)	5.000	%	11/15/27	1,000	1,087
Miami Beach FL Resort Tax Revenue	5.000	%	9/1/34	1,020	1,138
Miami Beach FL Stormwater Revenue	5.000	%	9/1/27	1,000	1,166
Miami Beach FL Water & Sewer Revenue	5.000	%	9/1/27	575	675
Miami Beach FL Water & Sewer Revenue	5.000	%	10/1/30	1,500	1,699
Miami Beach FL Water & Sewer Revenue	4.000	%	10/1/34	1,895	1,978
Miami-Dade County FL Aviation Revenue (Miami International Airport)	4.875	%	10/1/24	500	523
Miami-Dade County FL Aviation Revenue (Miami International Airport)	5.000	%	10/1/30	585	615
Miami-Dade County FL Aviation Revenue (Miami International Airport)	5.000	%	10/1/33	1,425	1,607
Miami-Dade County FL Aviation Revenue (Miami International Airport)	5.000	%	10/1/34	1,000	1,124

Miami-Dade County FL Building Better Communities GO	5.000	%	7/1/36	1,160	1,295
Miami-Dade County FL Health Facilities Authority Hospital Revenue (Miami Children's Hospital)	5.000	%	8/1/25	1,000	1,102
Miami-Dade County FL Public Health Trust GO	4.000	%	7/1/32	1,750	1,845
Miami-Dade County FL School Board COP	5.000	%	2/1/26	1,410	1,620
Miami-Dade County FL Seaport Revenue	5.750	%	10/1/28	1,510	1,703
Miami-Dade County FL Special Obligation Revenue	5.000	%	10/1/22	1,515	1,664

Miami-Dade County FL Special Obligation Revenue	5.000	% 10/1/24	1,000	1,099
Miami-Dade County FL Special Obligation Revenue	5.000	% 10/1/30	500	543
Miami-Dade County FL Special Obligation Revenue	0.000	% 10/1/39	1,265	514
Miami-Dade County FL Transit Sales Surtax Revenue	4.000	% 7/1/31	1,400	1,470
Miami-Dade County FL Water & Sewer Revenue	5.000	% 10/1/22	1,750	1,931
North Brevard County FL Hospital District Revenue	5.000	% 1/1/34	1,000	1,076
Orange County FL Health Facilities Authority Hospital Revenue (Orlando Health Inc.)	5.000	% 10/1/30	1,510	1,695
Orange County FL Health Facilities Authority Revenue (Nemours Foundation Project)	5.000	% 1/1/19	500	504
Orlando & Orange County FL Expressway Authority Revenue	5.000	% 7/1/20 (Prere.)	500	525
Orlando FL Tourist Development Tax Revenue	5.000	% 11/1/28	(4) 1,520	1,755
Osceola County FL Expressway System Revenue (Poinciana Parkway Project)	0.000	% 10/1/19	815	793
Osceola County FL Expressway System Revenue (Poinciana Parkway Project)	0.000	% 10/1/20	1,270	1,201
Palm Beach County FL Health Facilities Authority Hospital Revenue (BRRH Corp. Obligated Group)	5.000	% 12/1/25	560	616
Palm Beach County FL Public Improvement Revenue	5.000	% 5/1/33	1,245	1,417
Palm Beach County FL School Board COP	5.000	% 8/1/25	1,740	1,995
Palm Beach County FL School Board COP	5.000	% 8/1/29	1,520	1,717
Palm Beach County FL School Board COP	5.000	% 8/1/32	1,500	1,680
Reedy Creek FL Improvement District GO	4.000	% 6/1/34	1,180	1,223
Reedy Creek FL Improvement District GO	4.000	% 6/1/35	1,000	1,034
Seacoast FL Utility Authority Water & Sewer Revenue	5.000	% 3/1/21	1,230	1,316
South Broward FL Hospital District Revenue	4.000	% 5/1/33	1,000	1,024
South Miami FL Health Facilities Authority Revenue (Baptist Health South Florida Obligated Group)	4.000	% 8/15/33	1,170	1,195
St. Johns County FL Water & Sewer Revenue	0.000	% 6/1/24	1,110	949
Sunshine State Governmental Financing Commission Florida Revenue (Miami Dade County Program)	5.000	% 9/1/26	1,000	1,108
Tallahassee FL Energy System Revenue	5.000	% 10/1/35	1,000	1,108
Tallahassee FL Utility System Revenue	5.000	% 10/1/29	1,015	1,149
Tallahassee FL Utility System Revenue	5.000	% 10/1/30	750	847
Tallahassee FL Utility System Revenue	5.000	% 10/1/34	1,265	1,410
Tampa Bay FL Water Utility System Revenue	5.000	% 10/1/37	2,000	2,264

Tampa FL Cigarette Tax Allocation Revenue (H. Lee Moffitt Cancer Center Project)	5.000	% 9/1/19	425	436
Tampa FL Cigarette Tax Allocation Revenue (H. Lee Moffitt Cancer Center Project)	5.000	% 9/1/20	535	563
Tampa FL Cigarette Tax Allocation Revenue (H. Lee Moffitt Cancer Center Project)	5.000	% 9/1/26	200	218
Tampa FL Health System Revenue (BayCare Health System)	5.000	% 11/15/33	1,575	1,701
Tampa FL Hospital Revenue	5.000	% 7/1/23	750	813

Tampa-Hillsborough County FL Expressway Authority Revenue	5.000	% 7/1/30	200	231
Tampa-Hillsborough County FL Expressway Authority Revenue	5.000	% 7/1/31	250	287
Tohopekaliga FL Water Authority Utility System Revenue	4.000	% 10/1/21	1,245	1,312
Tohopekaliga FL Water Authority Utility System Revenue	5.750	% 10/1/21 (Prere.)	500	552
Tohopekaliga FL Water Authority Utility System Revenue	4.000	% 10/1/32	1,000	1,052
Volusia County FL Educational Facilities Authority Revenue (Embry-Riddle Aeronautical University Inc.)	5.000	% 10/15/29	860	984
				117,568

Georgia (1.5%)

Athens-Clarke County GA Unified Government Water & Sewerage Revenue	4.000	% 1/1/32	1,000	1,044
Atlanta GA Airport Revenue	5.000	% 1/1/33	2,000	2,217
Atlanta GA Development Authority Revenue	5.000	% 7/1/29	1,000	1,133
Atlanta GA Water & Wastewater Revenue	5.000	% 11/1/21	1,500	1,629
Atlanta GA Water & Wastewater Revenue	5.000	% 11/1/25	1,290	1,484
Atlanta GA Water & Wastewater Revenue	5.750	% 11/1/27	(4) 500	624
Bulloch County GA Development Authority Revenue (Georgia Southern University Housing Foundation)	5.000	% 7/1/27	475	553
Cobb County GA Kennestone Hospital Authority Revenue	5.000	% 4/1/24	400	442
Dahlonega GA Downtown Development Authority Revenue (North Georgia MAC LLC Project)	5.000	% 7/1/27	600	703
Dahlonega GA Downtown Development Authority Revenue (North Georgia MAC LLC Project)	5.000	% 7/1/31	725	831
DeKalb County GA Water & Sewer Revenue	5.250	% 10/1/31	500	542
Georgia GO	5.000	% 5/1/19 (Prere.)	500	509
Georgia GO	5.000	% 1/1/20	1,685	1,749
Georgia GO	5.000	% 2/1/20	1,375	1,430
Georgia GO	5.000	% 7/1/21	2,000	2,158
Georgia GO	5.000	% 1/1/22	2,110	2,304
Georgia GO	5.000	% 7/1/22	1,220	1,346
Georgia GO	5.000	% 7/1/22	500	511
Georgia GO	5.000	% 12/1/22	1,235	1,374
Georgia GO	5.000	% 2/1/24	2,430	2,764
Georgia GO	5.000	% 7/1/24	1,500	1,718
Georgia GO	5.000	% 7/1/28	2,980	3,598
Georgia GO	5.000	% 2/1/30	1,500	1,758
Georgia GO	5.000	% 2/1/31	1,500	1,751

Georgia GO	5.000	% 7/1/32	2,565	3,039
Griffin-Spalding County GA Hospital Authority Revenue (WellStar Health System Obligated Group)	5.000	% 4/1/25	600	679
Griffin-Spalding County GA Hospital Authority Revenue (WellStar Health System Obligated Group)	5.000	% 4/1/31	350	393
Griffin-Spalding County GA Hospital Authority Revenue (WellStar Health System Obligated Group)	5.000	% 4/1/33	1,575	1,757

Gwinnett County GA School District GO	5.000	% 2/1/28	500	572
Main Street Natural Gas Inc. Georgia Gas Project Revenue	5.000	% 3/15/19	425	430
Main Street Natural Gas Inc. Georgia Gas Project Revenue	5.000	% 3/15/21	600	636
Main Street Natural Gas Inc. Georgia Gas Project Revenue	5.000	% 3/15/22	525	566
Main Street Natural Gas Inc. Georgia Gas Project Revenue PUT	4.000	% 9/1/23	6,010	6,319
Main Street Natural Gas Inc. Georgia Gas Project Revenue PUT	4.000	% 12/1/23	6,245	6,569
Metropolitan Atlanta Rapid Transportation Authority Georgia Sales Tax Revenue	5.000	% 7/1/31	1,400	1,608
Metropolitan Atlanta Rapid Transportation Authority Georgia Sales Tax Revenue	4.000	% 7/1/33	1,835	1,933
Metropolitan Atlanta Rapid Transportation Authority Georgia Sales Tax Revenue	5.000	% 7/1/35	1,095	1,241
Municipal Electric Authority Georgia Revenue	5.000	% 1/1/19	1,015	1,022
Municipal Electric Authority Georgia Revenue	5.000	% 1/1/26	1,000	1,127
Municipal Electric Authority Georgia Revenue	5.000	% 1/1/28	(15)1,495	1,694
Municipal Electric Authority Georgia Revenue	5.000	% 1/1/35	1,510	1,625
Private Colleges & University Authority of Georgia Revenue (Emory University)	5.000	% 9/1/28	500	514
				65,896
Guam (0.1%)				
Guam Government Business Privilege Tax Revenue	5.000	% 11/15/26	735	821
Guam Government Waterworks Authority Water & Waste Water System Revenue	5.250	% 7/1/23	1,000	1,110
Guam Government Waterworks Authority Water & Waste Water System Revenue	5.250	% 7/1/33	1,305	1,402
Guam International Airport Authority Revenue	5.000	% 10/1/21	350	370
				3,703
Hawaii (0.7%)				
Hawaii Department of Budget & Finance Special Purpose Revenue (Hawaii Pacific Health Obligated Group)	5.000	% 7/1/19	250	256
Hawaii Department of Budget & Finance Special Purpose Revenue (Hawaii Pacific Health Obligated Group)	5.000	% 7/1/20	320	336
Hawaii Department of Budget & Finance Special Purpose Revenue (Hawaii Pacific Health Obligated Group)	5.000	% 7/1/21	400	430
Hawaii GO	5.000	% 6/1/19 (Prere.)	285	291
Hawaii GO	5.000	% 6/1/19 (Prere.)	215	219
Hawaii GO	5.000	% 10/1/21	2,500	2,712
Hawaii GO	5.000	% 12/1/21	375	408

Hawaii GO	5.000	%	12/1/21 (Prere.)	310	337
Hawaii GO	5.000	%	12/1/21 (Prere.)	190	207
Hawaii GO	5.000	%	8/1/24	1,765	2,018
Hawaii GO	5.000	%	8/1/25	1,500	1,707
Hawaii GO	5.000	%	10/1/25	1,455	1,691
Hawaii GO	5.000	%	10/1/28	1,235	1,439
Hawaii GO	4.000	%	4/1/30	1,500	1,596
Hawaii GO	4.000	%	4/1/31	1,000	1,060
Hawaii GO	5.000	%	1/1/33	1,475	1,708

Hawaii GO	5.000	%	1/1/36	4,000	4,579
Hawaii GO	4.000	%	1/1/37	2,065	2,128
Hawaii Pacific Health Revenue	5.000	%	7/1/19	(ETM)575	588
Honolulu HI City & County GO	5.000	%	10/1/20	2,050	2,170
Honolulu HI City & County GO	5.000	%	12/1/20 (Prere.)	310	330
Honolulu HI City & County GO	5.250	%	8/1/21 (Prere.)	500	544
Honolulu HI City & County GO	5.250	%	8/1/21 (Prere.)	1,245	1,354
Honolulu HI City & County GO	5.000	%	10/1/28	1,000	1,148
Honolulu HI City & County Wastewater System Revenue	5.000	%	7/1/30	2,000	2,267
Honolulu HI City & County Wastewater System Revenue	5.000	%	7/1/31	1,000	1,128
University of Hawaii Revenue	5.000	%	10/1/19 (Prere.)	500	515
					33,166

Idaho (0.0%)

Idaho Health Facilities Authority Revenue (St. Lukes Health System Project)	5.000	%	3/1/28	1,530	1,752
Idaho Health Facilities Authority Revenue (Trinity Health Group)	6.125	%	12/1/18 (Prere.)	105	106
					1,858

Illinois (2.7%)

Chicago IL Board of Education GO	5.000	%	12/1/18	(2) 295	296
Chicago IL Board of Education GO	5.000	%	12/1/19	(14) 840	856
Chicago IL Board of Education GO	5.000	%	12/1/21	1,000	1,035
Chicago IL Board of Education GO	5.250	%	12/1/21	(14) 540	573
Chicago IL Board of Education GO	5.000	%	12/1/22	1,500	1,502
Chicago IL Board of Education GO	5.000	%	12/1/23	1,000	1,045
Chicago IL Board of Education GO	5.000	%	12/1/24	700	732
Chicago IL Board of Education GO	5.250	%	12/1/24	(4) 500	503
Chicago IL Board of Education GO	5.250	%	12/1/26	(12) 500	503
Chicago IL Board of Education GO	7.000	%	12/1/26	500	590
Chicago IL Board of Education GO	0.000	%	12/1/28	(14) 1,000	643
Chicago IL Board of Education GO	5.000	%	12/1/30	(4) 1,250	1,393
Chicago IL Board of Education GO	5.250	%	12/1/35	1,000	1,029
Chicago IL GO	5.000	%	1/1/26	335	356
Chicago IL GO	5.000	%	1/1/27	(4) 1,945	2,002
Chicago IL GO	5.000	%	1/1/29	505	507
Chicago IL Housing Authority Revenue	5.000	%	1/1/33	1,000	1,120
Chicago IL Metropolitan Water Reclamation District GO	5.000	%	12/1/31	500	533
Chicago IL Midway Airport Revenue	5.000	%	1/1/26	210	229
Chicago IL Motor Fuel Tax Revenue	5.000	%	1/1/19	250	251
Chicago IL Motor Fuel Tax Revenue	5.000	%	1/1/20	300	307
Chicago IL Motor Fuel Tax Revenue	5.000	%	1/1/22	300	315
Chicago IL O'Hare International Airport Revenue	5.250	%	1/1/24	200	221
Chicago IL O'Hare International Airport Revenue	5.000	%	1/1/25	1,010	1,151
Chicago IL O'Hare International Airport Revenue	5.500	%	1/1/26	1,000	1,122

Chicago IL O'Hare International Airport Revenue	5.000	%	1/1/29	1,000	1,102
Chicago IL O'Hare International Airport Revenue	5.250	%	1/1/29	1,500	1,744
Chicago IL O'Hare International Airport Revenue	5.000	%	1/1/31	1,030	1,129
Chicago IL O'Hare International Airport Revenue	5.000	%	1/1/32	500	533
Chicago IL O'Hare International Airport Revenue	5.000	%	1/1/33	1,000	1,092
Chicago IL O'Hare International Airport Revenue	5.000	%	1/1/35	1,855	2,045
Chicago IL Park District GO	5.000	%	1/1/19	1,115	1,123
Chicago IL Park District GO	5.000	%	1/1/19	750	755
Chicago IL Park District GO	5.000	%	1/1/32	1,225	1,332

6 Chicago IL Park District GO	5.000	% 1/1/33	1,000	1,104
Chicago IL Wastewater Transmission Revenue	5.000	% 1/1/28	1,000	1,107
Chicago IL Wastewater Transmission Revenue	5.000	% 1/1/29	1,525	1,652
Chicago IL Waterworks Revenue	5.000	% 11/1/30	1,000	1,084
Cook County IL GO	5.000	% 11/15/21	500	515
Cook County IL GO	5.250	% 11/15/25	1,000	1,075
Cook County IL GO	5.000	% 11/15/26	(4) 1,000	1,142
Cook County IL GO	5.000	% 11/15/28	660	689
Cook County IL GO	5.250	% 11/15/28	565	604
Illinois Finance Authority Revenue (Advocate Health Care Network)	5.000	% 8/1/26	1,500	1,688
Illinois Finance Authority Revenue (Advocate Health Care Network)	5.000	% 8/1/33	2,550	2,809
Illinois Finance Authority Revenue (Ascension Health Credit Group)	5.000	% 11/15/32	500	536
Illinois Finance Authority Revenue (Centegra Health System)	5.000	% 9/1/29	1,300	1,450
Illinois Finance Authority Revenue (Clean Water Initiative)	5.000	% 7/1/31	1,000	1,145
Illinois Finance Authority Revenue (DePaul University)	5.000	% 10/1/33	1,000	1,119
Illinois Finance Authority Revenue (DePaul University)	5.000	% 10/1/34	1,000	1,114
Illinois Finance Authority Revenue (Edward Elmhurst Obligated Group)	5.000	% 1/1/36	1,000	1,068
Illinois Finance Authority Revenue (Franciscan Communities Inc.)	5.000	% 5/15/37	1,000	1,044
Illinois Finance Authority Revenue (Mercy Health System)	4.000	% 12/1/28	1,000	1,027
Illinois Finance Authority Revenue (Northwestern Community Hospital)	5.750	% 8/15/19 (Prere.)	95	98
Illinois Finance Authority Revenue (Northwestern Community Hospital)	5.000	% 7/1/35	1,000	1,089
Illinois Finance Authority Revenue (Northwestern Memorial Healthcare)	5.000	% 7/15/31	1,100	1,266
Illinois Finance Authority Revenue (Presence Health Network Obligated Group)	5.000	% 2/15/28	1,250	1,444
Illinois Finance Authority Revenue (Rehabilitation Institute of Chicago)	5.500	% 7/1/28	2,000	2,205
Illinois Finance Authority Revenue (Rush University Medical Center)	5.000	% 11/15/33	1,050	1,155
Illinois Finance Authority Revenue (Trinity Health Corp.)	5.000	% 12/1/21 (Prere.)	500	542
Illinois Finance Authority Revenue (University of Chicago)	5.000	% 10/1/29	500	537
Illinois Finance Authority Revenue (University of Chicago)	5.000	% 10/1/35	1,000	1,114

Illinois GO	5.000	%	11/1/19	1,000	1,025
Illinois GO	5.000	%	1/1/20	(4) 200	206
Illinois GO	5.000	%	8/1/20	305	316
Illinois GO	5.000	%	11/1/20	2,500	2,597
Illinois GO	5.000	%	1/1/21	(4) 710	731
Illinois GO	5.000	%	5/1/21	425	441
Illinois GO	5.000	%	8/1/21	605	630
Illinois GO	5.000	%	11/1/21	4,015	4,189
Illinois GO	5.000	%	8/1/22	500	524
Illinois GO	5.000	%	10/1/22	1,290	1,353

Illinois GO	5.000	%	11/1/22		1,000	1,050
Illinois GO	5.000	%	11/1/22		2,300	2,414
Illinois GO	5.000	%	2/1/23		540	566
Illinois GO	5.000	%	11/1/23		1,000	1,052
Illinois GO	5.500	%	7/1/24		1,100	1,190
Illinois GO	5.000	%	8/1/24		1,500	1,558
Illinois GO	5.000	%	10/1/24		1,470	1,551
Illinois GO	5.000	%	11/1/24		1,785	1,884
Illinois GO	5.000	%	3/1/26	(4)	1,125	1,191
Illinois GO	5.000	%	11/1/26		1,785	1,882
Illinois GO	5.000	%	10/1/28		2,000	2,109
Illinois GO	5.250	%	2/1/30		1,900	2,008
Illinois GO	5.000	%	11/1/30		1,000	1,040
Illinois GO	5.250	%	7/1/31		1,000	1,049
Illinois GO	5.000	%	9/1/31		3,000	3,001
Illinois Regional Transportation Authority						
Revenue	6.250	%	7/1/23	(4)	500	584
Illinois Toll Highway Authority Revenue	5.000	%	1/1/28		500	516
Illinois Toll Highway Authority Revenue	5.000	%	1/1/30		1,000	1,095
Illinois Toll Highway Authority Revenue	5.000	%	1/1/32		500	545
Illinois Toll Highway Authority Revenue	5.000	%	1/1/37		1,200	1,339
Metropolitan Pier & Exposition Authority Illinois						
Dedicated Sales Tax Revenue	0.000	%	6/15/21	(14)	1,100	1,004
Metropolitan Pier & Exposition Authority Illinois						
Dedicated Sales Tax Revenue	0.000	%	6/15/26	(4)	755	558
Metropolitan Pier & Exposition Authority Illinois						
Dedicated Sales Tax Revenue	0.000	%	6/15/27	(4)	920	648
Metropolitan Pier & Exposition Authority Illinois						
Dedicated Sales Tax Revenue	0.000	%	12/15/29	(14)	2,050	1,258
Metropolitan Pier & Exposition Authority Illinois						
Dedicated Sales Tax Revenue	0.000	%	12/15/31	(14)	290	160
Metropolitan Pier & Exposition Authority Illinois						
Dedicated Sales Tax Revenue	0.000	%	6/15/33	(14)	1,100	560
Metropolitan Pier & Exposition Authority Illinois						
Dedicated Sales Tax Revenue	0.000	%	12/15/33	(14)	1,745	868
Metropolitan Pier & Exposition Authority Illinois						
Dedicated Sales Tax Revenue (McCormick Place Expansion Project)	0.000	%	6/15/19	(14)	935	915
Metropolitan Pier & Exposition Authority Illinois						
Dedicated Sales Tax Revenue (McCormick Place Expansion Project)	0.000	%	6/15/19	(ETM)	185	182
Metropolitan Pier & Exposition Authority Illinois						
Dedicated Sales Tax Revenue (McCormick Place Expansion Project)	5.000	%	12/15/27		710	773
Metropolitan Pier & Exposition Authority Illinois						
Dedicated Sales Tax Revenue (McCormick Place Expansion Project)	5.000	%	12/15/28		1,500	1,568

Metropolitan Pier & Exposition Authority Illinois Dedicated Sales Tax Revenue (McCormick Place Expansion Project)	0.000	%	6/15/31	(14)	1,515	855
Metropolitan Pier & Exposition Authority Illinois Dedicated Sales Tax Revenue (McCormick Place Expansion Project)	0.000	%	6/15/32	(14)	1,100	590
Metropolitan Pier & Exposition Authority Illinois Dedicated Sales Tax Revenue (McCormick Place Expansion Project)	0.000	%	6/15/37	(14)	1,000	407

Northern Illinois Municipal Power Agency Project Revenue	5.000	%	12/1/26	1,000	1,144
Railsplitter Tobacco Settlement Authority Illinois Tobacco Settlement Revenue	5.250	%	6/1/20	1,215	1,271
Railsplitter Tobacco Settlement Authority Illinois Tobacco Settlement Revenue	5.500	%	6/1/21 (Prere.)	1,060	1,151
Railsplitter Tobacco Settlement Authority Illinois Tobacco Settlement Revenue	6.000	%	6/1/21 (Prere.)	400	439
Railsplitter Tobacco Settlement Authority Illinois Tobacco Settlement Revenue	5.000	%	6/1/26	1,560	1,770
Romeoville IL Revenue (Lewis University Project)	5.000	%	10/1/28	1,000	1,076
Southwestern Illinois Development Authority Health Facilities Revenue (Hospital Sisters Services Inc.)	5.000	%	2/15/28	1,000	1,156
Will County IL Community High School District No. 210 (Lincoln-Way) GO	0.000	%	1/1/29	1,000	630
Will County IL Community High School District No. 210 (Lincoln-Way) GO	5.000	%	1/1/30	1,000	976

120,686

Indiana (0.7%)

Ball State University Student Fee Indiana Revenue	5.000	%	7/1/32	350	402
Ball State University Student Fee Indiana Revenue	5.000	%	7/1/34	1,050	1,196
Ball State University Student Fee Indiana Revenue	5.000	%	7/1/35	1,450	1,645
Hammond IN Multi-School Building Corp. Revenue	5.000	%	1/15/29	505	578
Indiana Finance Authority Hospital Revenue (Indiana University Health Obligated Group)	5.000	%	12/1/19	1,275	1,318
Indiana Finance Authority Hospital Revenue (Indiana University Health Obligated Group)	5.000	%	12/1/22	1,100	1,218
Indiana Finance Authority Hospital Revenue (Indiana University Health Obligated Group)	5.000	%	12/1/33	1,390	1,545
Indiana Finance Authority Hospital Revenue (Parkview Health System)	5.000	%	11/1/28	500	591
Indiana Finance Authority Revenue (Community Foundation of Northwest Indiana Obligated Group)	5.000	%	3/1/25	690	747
Indiana Finance Authority Revenue (Franciscan Alliance Inc.)	5.000	%	11/1/29	1,140	1,309
Indiana Finance Authority Revenue (Franciscan Alliance Inc.)	5.000	%	11/1/30	1,520	1,735
Indiana Finance Authority Revenue (Franciscan Alliance Inc.)	5.000	%	11/1/31	1,120	1,274

Alliance Inc.)	4.000	%	11/1/35	1,685	1,713
Indiana Finance Authority Revenue (Marquette Project)	5.000	%	3/1/24	1,645	1,784
Indiana Finance Authority Revenue (Marquette Project)	5.000	%	3/1/25	650	709
Indiana Finance Authority Revenue (Stadium Project)	5.250	%	2/1/30	1,000	1,149
Indiana Finance Authority Revenue (State Revolving Fund)	5.000	%	2/1/32	500	551

Indiana Finance Authority Wastewater Utility Revenue (CWA Authority Project)	5.000	%	10/1/32	500	544
Indiana Municipal Power Agency Revenue	5.000	%	1/1/34	1,415	1,598
Indiana Municipal Power Agency Revenue	5.000	%	1/1/36	1,000	1,134
Indiana Office Building Commission Facilities Revenue (New Castle Correctional Facility)	5.250	%	7/1/19	(14)500	512
Indiana University Student Fee Revenue	5.000	%	6/1/19	445	454
6 Indianapolis Department of Public Utilities Water System Revenue	5.000	%	10/1/35	1,400	1,612
Indianapolis IN Local Public Improvement Bond Bank Revenue (PILOT Infrastructure Project)	5.000	%	1/1/20 (Prere.)	1,500	1,555
Indianapolis IN Local Public Improvement Bond Bank Revenue (Waterworks Project)	5.500	%	1/1/38	(12)1,915	1,932
Ivy IN Tech Community College Revenue	5.000	%	7/1/32	825	955
Ivy IN Tech Community College Revenue	5.000	%	7/1/33	850	980
Purdue University Indiana University Student Facilities System Revenue	5.000	%	7/1/21	870	939
Richmond IN Hospital Authority Revenue (Reid Hospital & Health Care Services Inc.)	5.000	%	1/1/24	700	<u>770</u>
					32,449
Iowa (0.2%)					
Iowa Finance Authority Health Facilities Revenue (Mercy Medical Center Project)	5.000	%	8/15/27	1,435	1,542
Iowa Finance Authority Midwestern Disaster Area Revenue (Iowa Fertilizer Co. Project)	5.500	%	12/1/22	5	5
8 Iowa Finance Authority Midwestern Disaster Area Revenue (Iowa Fertilizer Co. Project)	5.875	%	12/1/27	320	339
Iowa Finance Authority Midwestern Disaster Area Revenue (Iowa Fertilizer Co. Project) PUT	5.250	%	12/1/37	2,120	2,255
Iowa Special Obligation Revenue (Ijobs Program)	5.000	%	6/1/19 (Prere.)	220	224
Polk County IA GO	4.000	%	6/1/25	2,115	<u>2,241</u>
					6,606
Kansas (0.3%)					
Butler County KS Unified School District No. 385 Andover GO	4.000	%	9/1/29	1,000	1,073
Johnson County KS Public Building Commission (Courthouse & Medical Examiners Facilities) Revenue	4.000	%	9/1/27	1,000	1,090
Kansas Department of Transportation Highway Revenue	5.000	%	9/1/20	1,035	1,092
Kansas Department of Transportation Highway Revenue	5.000	%	9/1/25	510	583
Kansas Department of Transportation Highway Revenue	5.000	%	9/1/26	700	798
Kansas Development Finance Authority					

Revenue	5.000	% 5/1/20	1,520	1,590
Kansas Development Finance Authority				
Revenue	5.000	% 5/1/25	1,345	1,488
Kansas Development Finance Authority				
Revenue	5.000	% 5/1/27	1,585	1,751
Kansas Development Finance Authority				
Revenue	5.000	% 4/1/32	1,325	1,446
Leavenworth County KS Unified School District				
GO	4.500	% 9/1/19	(12)500	511

Sedgwick County KS Unified School District No. 266 (Maize) GO	5.000	% 9/1/23	1,350	1,515
Wichita KS Hospital Facilities Revenue (Via Christi Health System Inc.)	5.000	% 11/15/21 (Prere.)	500	542
Wyandotte County/Kansas City KS Unified Government Utility System Revenue	5.000	% 9/1/23	1,000	<u>1,095</u>
				14,574

Kentucky (0.6%)

Kentucky Economic Development Finance Authority Health System Revenue (Norton Healthcare Inc. & Affiliates)	0.000	% 10/1/25	(14)1,220	963
Kentucky Economic Development Finance Authority Hospital Revenue (Baptist Healthcare System Obligated Group)	5.000	% 8/15/31	1,515	1,650
Kentucky Economic Development Finance Authority Medical Center Revenue (King's Daughters Medical Center Project)	5.000	% 2/1/30	645	659
Kentucky Municipal Power Agency Power System Revenue	5.000	% 9/1/29	(14)1,000	1,118
Kentucky Property & Building Commission Revenue	5.000	% 11/1/18 (Prere.)	500	501
Kentucky Property & Building Commission Revenue	5.375	% 11/1/18 (Prere.)	440	441
Kentucky Property & Building Commission Revenue	5.375	% 11/1/18 (Prere.)	60	60
Kentucky Property & Building Commission Revenue	5.000	% 5/1/34	(15)1,000	1,118
Kentucky Public Energy Authority Gas Supply Revenue PUT	4.000	% 4/1/24	8,405	8,815
Kentucky Public Energy Authority Gas Supply Revenue PUT	4.000	% 1/1/25	6,000	6,329
Kentucky Public Transportation Infrastructure Authority Toll Revenue (Downtown Crossing Project) BAN	0.000	% 7/1/21	1,325	1,214
Kentucky Public Transportation Infrastructure Authority Toll Revenue (Downtown Crossing Project) BAN	0.000	% 7/1/22	810	716
Kentucky Turnpike Authority Economic Development Road Revenue (Revitalization Project)	5.000	% 7/1/19 (Prere.)	305	312
Kentucky Turnpike Authority Economic Development Road Revenue (Revitalization Project)	5.000	% 7/1/28	1,000	1,103
Louisville & Jefferson County KY Metropolitan Government Revenue (Catholic Health Initiatives)	5.000	% 12/1/30	1,000	1,056
Warren County KY Hospital Revenue (Bowling				

Green-Warren County Community Hospital Corp. Project)	5.000	% 4/1/28	1,050	<u>1,143</u>
				27,198
Louisiana (0.4%)				
Bossier City LA Utilities Revenue	5.000	% 10/1/22	500	550
Bossier City LA Utilities Revenue	5.000	% 10/1/23	585	656
East Baton Rouge Parish LA Industrial Development Board Revenue (ExxonMobil Project) VRDO	1.620	% 10/1/18	1,294	1,294

Louisiana Gasoline & Fuel Tax Revenue	5.000	%	5/1/26	2,050	2,394
Louisiana Gasoline & Fuel Tax Revenue	5.000	%	5/1/35	1,065	1,211
Louisiana GO	5.000	%	4/1/24	2,625	2,979
Louisiana Public Facilities Authority Hospital Revenue (Louisiana Children's Medical Center)	5.000	%	6/1/36	1,250	1,390
Louisiana State University Revenue	5.000	%	7/1/23	455	506
6 New Orleans LA Aviation Board Revenue	5.000	%	10/1/27	(4) 900	1,034
New Orleans LA GO	5.000	%	12/1/31	500	543
New Orleans LA Sewage Service Revenue	5.000	%	6/1/24	950	1,071
New Orleans LA Sewage Service Revenue	5.000	%	6/1/27	500	563
St. Charles Parish LA Gulf Opportunity Zone Revenue (Valero Energy Corp.) PUT	4.000	%	6/1/22	1,580	1,655
					15,846
Maine (0.0%)					
Maine Health & Higher Educational Facilities Authority Revenue (Mainehealth)	5.000	%	7/1/29	445	513
Maine Health & Higher Educational Facilities Authority Revenue (Mainehealth)	5.000	%	7/1/30	600	690
Portland ME Airport Revenue	5.000	%	1/1/20	(4) 500	515
					1,718
Maryland (1.7%)					
Anne Arundel County MD GO	5.000	%	10/1/19	1,455	1,499
Anne Arundel County MD GO	5.000	%	10/1/20	1,455	1,540
Anne Arundel County MD GO	5.000	%	4/1/23	1,190	1,332
Anne Arundel County MD GO	5.000	%	10/1/27	1,455	1,684
Baltimore County MD GO	5.000	%	2/1/21	1,500	1,603
Baltimore County MD GO	5.000	%	8/1/21	1,435	1,552
Baltimore County MD GO	4.000	%	3/1/30	1,200	1,294
Baltimore MD Consolidated Public Improvement GO	5.000	%	10/15/22 (Prere.)	650	721
Baltimore MD Project Revenue	5.000	%	7/1/24	2,000	2,279
Howard County MD GO	5.000	%	2/15/21 (Prere.)	750	802
Howard County MD GO	5.000	%	8/15/21 (Prere.)	80	86
Howard County MD GO	5.000	%	8/15/24	120	129
Howard County MD GO	5.000	%	2/15/25	1,040	1,201
Maryland Department of Transportation Revenue	5.000	%	2/15/19	1,955	1,978
Maryland Department of Transportation Revenue	5.000	%	11/1/19	3,055	3,153
Maryland Department of Transportation Revenue	5.000	%	2/15/20	1,090	1,134
Maryland Department of Transportation Revenue	5.000	%	5/1/20	2,240	2,344
Maryland Department of Transportation Revenue	5.000	%	11/1/22	2,515	2,791
Maryland Department of Transportation					

Revenue	4.000	%	12/15/29	1,365	1,447
Maryland GO	5.000	%	3/1/19	1,200	1,216
Maryland GO	5.000	%	3/15/19 (Prere.)	500	507
Maryland GO	5.000	%	8/1/20 (Prere.)	870	916
Maryland GO	5.250	%	8/1/20	1,000	1,058
Maryland GO	5.000	%	6/1/21	2,415	2,598
Maryland GO	4.000	%	8/1/21	1,000	1,052
Maryland GO	5.000	%	8/1/21	1,000	1,080
Maryland GO	5.000	%	8/1/22	1,510	1,667

Maryland GO	5.000	%	8/1/22	1,500	1,656
Maryland GO	5.000	%	8/1/22	4,000	4,415
Maryland GO	4.000	%	8/1/23	2,425	2,617
Maryland GO	5.000	%	8/1/23	1,570	1,767
Maryland GO	5.000	%	8/1/23	1,670	1,880
Maryland GO	4.000	%	8/1/26	1,970	2,105
Maryland GO	4.000	%	6/1/29	2,000	2,144
Maryland GO	5.000	%	3/15/31	1,600	1,889
Maryland Health & Higher Educational Facilities					
Authority Revenue (Adventist Healthcare Obligated Group)	5.500	%	1/1/31	1,950	2,226
Maryland Health & Higher Educational Facilities					
Authority Revenue (Anne Arundel Health System)	5.000	%	7/1/27	500	545
Maryland Health & Higher Educational Facilities					
Authority Revenue (Anne Arundel Health System)	5.000	%	7/1/31	750	844
Maryland Health & Higher Educational Facilities					
Authority Revenue (Johns Hopkins Health System Obligated Group)	5.000	%	7/1/24	500	550
Maryland Health & Higher Educational Facilities					
Authority Revenue (Maryland Institute College of Art)	5.000	%	6/1/20	500	521
Maryland Health & Higher Educational Facilities					
Authority Revenue (Meritus Medical Center, Inc.)	5.000	%	7/1/33	1,215	1,319
Maryland Transportation Authority Facilities					
Projects Revenue	5.000	%	7/1/22	500	511
Maryland Transportation Authority GAN	5.250	%	3/1/20	500	507
Montgomery County MD GO	5.000	%	11/1/22	1,500	1,665
Montgomery County MD GO	5.000	%	11/1/22	1,000	1,110
Montgomery County MD GO	5.000	%	11/1/23	2,850	3,226
Montgomery County MD GO	4.000	%	12/1/30	1,555	1,649
Prince Georges County MD GO	5.000	%	7/15/22	1,615	1,783
Prince Georges County MD GO	5.000	%	9/15/23	580	627
Washington MD Suburban Sanitary Commission					
GO	4.000	%	6/15/33	1,000	1,066
					75,285
Massachusetts (1.2%)					
Boston MA GO	5.000	%	4/1/20	780	815
Massachusetts Bay Transportation Authority					
Sales Tax Revenue	5.250	%	7/1/22	495	550
Massachusetts Bay Transportation Authority					
Sales Tax Revenue	5.500	%	7/1/26	(14)410	495
Massachusetts Bay Transportation Authority					
Sales Tax Revenue	5.250	%	7/1/28	500	610
Massachusetts Bay Transportation Authority					

Sales Tax Revenue	5.000	%	7/1/31	925	1,119
Massachusetts College Building Authority Revenue	5.250	%	5/1/19 (Prere.)	445	454
Massachusetts Department of Transportation Metropolitan Highway System Revenue	5.000	%	1/1/23	500	518
Massachusetts Development Finance Agency Revenue (Boston College)	5.000	%	7/1/37	1,750	1,981
Massachusetts Development Finance Agency Revenue (CareGroup Inc.)	5.000	%	7/1/29	1,225	1,385

Massachusetts Development Finance Agency Revenue (CareGroup Inc.)	5.000	%	7/1/38	1,085	1,180
Massachusetts Development Finance Agency Revenue (Emerson College)	5.500	%	1/1/20 (Prere.)	410	428
Massachusetts Development Finance Agency Revenue (Emerson College)	5.500	%	1/1/20 (Prere.)	40	42
Massachusetts Development Finance Agency Revenue (Harvard University)	5.000	%	1/1/20	355	369
Massachusetts Development Finance Agency Revenue (Lahey Clinic Obligated Group)	5.000	%	8/15/25	750	788
Massachusetts Development Finance Agency Revenue (Lahey Clinic Obligated Group)	5.000	%	8/15/26	510	536
Massachusetts Development Finance Agency Revenue (Lahey Clinic Obligated Group)	5.000	%	8/15/27	600	630
Massachusetts Development Finance Agency Revenue (Partners Healthcare)	5.000	%	7/1/28	470	552
Massachusetts Development Finance Agency Revenue (UMass Memorial Medical Center)	5.000	%	7/1/25	1,275	1,440
Massachusetts Development Finance Agency Revenue (UMass Memorial Medical Center)	5.125	%	7/1/26	720	763
Massachusetts Development Finance Agency Revenue (Western New England University)	5.000	%	9/1/32	1,105	1,222
Massachusetts Educational Financing Authority Education Loan Revenue	5.500	%	1/1/22	300	312
Massachusetts GO	5.000	%	3/1/19 (Prere.)	500	507
Massachusetts GO	5.000	%	7/1/19 (Prere.)	500	511
Massachusetts GO	5.000	%	8/1/20	500	527
Massachusetts GO	5.250	%	8/1/20	300	318
Massachusetts GO	5.500	%	10/1/20	500	534
Massachusetts GO	5.500	%	10/1/20	(14) 500	534
Massachusetts GO	5.000	%	4/1/21 (Prere.)	500	536
Massachusetts GO	5.000	%	8/1/22	1,000	1,103
Massachusetts GO	5.250	%	8/1/23	500	568
Massachusetts GO	5.000	%	12/1/23	1,520	1,720
Massachusetts GO	5.000	%	12/1/24	2,000	2,299
Massachusetts GO	2.120	%	11/1/25	1,380	1,371
Massachusetts GO	5.000	%	7/1/28	1,000	1,198
Massachusetts GO	4.000	%	11/1/30	1,980	2,061
Massachusetts GO	5.000	%	1/1/31	1,000	1,167
Massachusetts GO	5.000	%	5/1/31	1,675	1,851
Massachusetts GO	5.000	%	9/1/31	1,500	1,812
Massachusetts GO	5.000	%	11/1/31	2,000	2,328
Massachusetts GO	5.000	%	9/1/37	1,000	1,146
Massachusetts Health & Educational Facilities Authority Revenue (Harvard University)	5.000	%	12/15/19 (Prere.)	500	518
Massachusetts School Building Authority Dedicated Sales Tax Revenue	5.000	%	5/15/19	(ETM)390	397

Massachusetts School Building Authority				
Dedicated Sales Tax Revenue	5.000	% 5/15/19	110	112
Massachusetts School Building Authority				
Dedicated Sales Tax Revenue	5.000	% 10/15/20	225	238
Massachusetts School Building Authority				
Dedicated Sales Tax Revenue	5.000	% 5/15/21	(ETM)900	968
Massachusetts School Building Authority				
Dedicated Sales Tax Revenue	5.000	% 8/15/23	645	713
Massachusetts School Building Authority				
Dedicated Sales Tax Revenue	5.000	% 8/15/31	1,500	1,702

Massachusetts School Building Authority					
Dedicated Sales Tax Revenue	4.000	% 8/15/32	600	628	
Massachusetts School Building Authority					
Dedicated Sales Tax Revenue	5.000	% 8/15/34	1,010	1,137	
Massachusetts School Building Authority					
Dedicated Sales Tax Revenue	5.000	% 2/15/36	1,500	1,655	
Massachusetts Special Obligation Dedicated					
Tax Revenue	5.500	% 1/1/26	(14)510	608	
Massachusetts Transportation Fund Revenue	4.000	% 6/1/35	1,000	1,049	
Massachusetts Turnpike Authority Revenue					
(Metropolitan Highway System)	0.000	% 1/1/29	(14)300	214	
Massachusetts Water Pollution Abatement Trust					
Revenue	5.000	% 8/1/19	240	246	
Massachusetts Water Pollution Abatement Trust					
Revenue	5.250	% 8/1/20	200	212	
Massachusetts Water Pollution Abatement Trust					
Revenue	5.250	% 8/1/21	500	544	
Massachusetts Water Pollution Abatement Trust					
Revenue	5.250	% 8/1/30	625	773	
Massachusetts Water Resources Authority					
Revenue	5.000	% 8/1/25	895	942	
Massachusetts Water Resources Authority					
Revenue	5.000	% 8/1/35	1,000	1,138	
					52,074
Michigan (1.4%)					
Battle Creek MI School District GO	5.000	% 5/1/25	535	610	
Birmingham MI City School District GO	5.000	% 5/1/22	740	813	
Chippewa Valley MI Schools GO	5.000	% 5/1/33	1,000	1,121	
Dearborn MI School District GO	5.000	% 5/1/34	1,200	1,323	
Detroit MI City School District GO	5.250	% 5/1/28	(4) 500	585	
Detroit MI Sewage Disposal System Revenue	7.000	% 7/1/27	(4) 1,000	1,037	
Detroit MI Water & Sewerage Department					
Sewage Disposal System Revenue	5.000	% 7/1/22	455	495	
Detroit MI Water & Sewerage Department					
Sewage Disposal System Revenue	5.000	% 7/1/23	1,050	1,139	
Detroit MI Water & Sewerage Department					
Sewage Disposal System Revenue	5.000	% 7/1/32	1,000	1,069	
Downriver Utility Wastewater Authority Revenue	5.000	% 4/1/34	(4) 1,020	1,137	
Eastern Michigan University Revenue	5.000	% 3/1/27	(15)500	575	
6 Great Lakes MI Water Authority Sewer Disposal					
System Revenue	5.000	% 7/1/27	1,840	2,144	
6 Great Lakes MI Water Authority Sewer Disposal					
System Revenue	5.000	% 7/1/28	1,205	1,416	
6 Great Lakes MI Water Authority Sewer Disposal					
System Revenue	5.000	% 7/1/29	1,200	1,400	
Great Lakes MI Water Authority Sewer Disposal					
System Revenue	5.000	% 7/1/31	1,645	1,835	

Great Lakes MI Water Authority Sewer Disposal				
System Revenue	5.000	% 7/1/36	1,000	1,106
6 Great Lakes MI Water Authority Sewer Disposal				
System Revenue	5.000	% 7/1/37	1,000	1,126
Great Lakes MI Water Authority Water Supply				
System Revenue	5.000	% 7/1/28	1,000	1,154
6 Great Lakes MI Water Authority Water Supply				
System Revenue	5.000	% 7/1/29	1,420	1,673
Great Lakes MI Water Authority Water Supply				
System Revenue	4.000	% 7/1/33	(4) 1,000	1,022

Hudsonville MI Public Schools GO	5.000	% 5/1/31	410	467
Karegnondi Water Authority Michigan Water Supply System Revenue (Karegnondi Water Pipeline)	5.000	% 11/1/29	625	702
Lincoln MI Consolidated School District GO	5.000	% 5/1/24	(4) 1,000	1,127
Marysville MI Public Schools District GO	5.000	% 5/1/28	1,630	1,865
Michigan Building Authority Revenue	5.000	% 10/15/20	(4) 500	516
Michigan Building Authority Revenue	5.000	% 4/15/24	1,550	1,759
Michigan Building Authority Revenue	5.000	% 10/15/32	1,155	1,315
Michigan Building Authority Revenue	5.000	% 4/15/33	1,000	1,116
Michigan Finance Authority Hospital Revenue Bonds (Trinity Health Credit Group)	5.000	% 12/1/35	920	985
Michigan Finance Authority Revenue	5.000	% 10/1/22	500	535
Michigan Finance Authority Revenue	5.000	% 11/1/28	1,000	1,182
Michigan Finance Authority Revenue (Detroit Water & Sewer)	5.000	% 7/1/22	(4) 1,000	1,091
Michigan Finance Authority Revenue (Detroit Water & Sewer)	5.000	% 7/1/23	(4) 1,000	1,111
Michigan Finance Authority Revenue (Detroit Water & Sewer)	5.000	% 7/1/28	750	829
Michigan Finance Authority Revenue (Detroit Water & Sewer)	5.000	% 7/1/29	1,500	1,646
Michigan Finance Authority Revenue (Detroit Water & Sewer)	5.000	% 7/1/33	1,000	1,087
Michigan Finance Authority Revenue (Henry Ford Health System Obligated Group)	5.000	% 11/15/26	1,210	1,388
Michigan Finance Authority Revenue (Kalamazoo College Project)	5.000	% 12/1/26	800	920
Michigan Finance Authority Revenue (Kalamazoo College Project)	5.000	% 12/1/27	965	1,117
Michigan Finance Authority Revenue (Sparrow Obligated Group)	5.000	% 11/15/27	500	545
Michigan Finance Authority Revenue (State Clean Water Revolving Fund)	5.000	% 10/1/22 (Prere.)	1,000	1,106
Michigan Finance Authority Revenue (State Clean Water Revolving Fund)	5.000	% 10/1/22 (Prere.)	500	553
Michigan Finance Authority Revenue (State Clean Water Revolving Fund)	5.000	% 10/1/22	2,100	2,329
Michigan Finance Authority Revenue (Trinity Health Credit Group)	5.000	% 12/1/28	2,100	2,430
Michigan Finance Authority Revenue (Unemployment Obligation Assessment)	5.000	% 7/1/19	1,145	1,171
Michigan GAN	5.000	% 3/15/27	1,430	1,671
Michigan GO	5.500	% 5/1/19 (Prere.)	595	607
Michigan State University Revenue	5.000	% 8/15/20	1,040	1,096
Michigan Trunk Line Revenue	5.000	% 11/1/21	500	516
Oakland University MI Revenue	5.000	% 3/1/30	1,155	1,300

Portage MI Public Schools GO	5.000	% 11/1/34	1,250	1,407
Royal Oak MI Hospital Finance Authority Hospital Revenue (William Beaumont Hospital)	5.000	% 9/1/25	1,450	1,624
University of Michigan Revenue	5.000	% 4/1/32	2,010	2,341
Wayne County MI Airport Authority Revenue	5.000	% 12/1/25	700	804
Wayne County MI Airport Authority Revenue	5.000	% 12/1/30	1,300	1,460
				64,498

Minnesota (0.6%)

Bloomington MN Independent School District No. 271 GO	5.000	%	2/1/22	2,010	2,196
Farmington MN Independent School District No. 192 GO	5.000	%	2/1/21	1,800	1,918
Minneapolis & St. Paul MN Metropolitan Airports Commission Revenue	5.000	%	1/1/25	250	287
Minneapolis & St. Paul MN Metropolitan Airports Commission Revenue	5.000	%	1/1/26	290	337
Minneapolis & St. Paul MN Metropolitan Council Wastewater GO	5.000	%	3/1/21	1,435	1,534
Minneapolis MN Special School District No. 1 COP	5.000	%	2/1/26	1,855	2,050
Minnesota GO	5.000	%	8/1/19	500	513
Minnesota GO	5.000	%	8/1/19 (Prere.)	500	513
Minnesota GO	5.000	%	11/1/19 (Prere.)	270	279
Minnesota GO	5.000	%	11/1/20	65	67
Minnesota GO	5.000	%	10/1/21	1,925	2,088
Minnesota GO	5.000	%	8/1/22	1,325	1,464
Minnesota GO	5.000	%	10/1/22	1,325	1,468
Minnesota GO	5.000	%	8/1/25	1,500	1,743
Minnesota GO	5.000	%	8/1/27	1,005	1,159
Minnesota GO	4.000	%	8/1/35	1,000	1,058
Minnesota Higher Education Facilities Authority Revenue (Hamline University)	5.000	%	10/1/35	595	643
Mounds View MN Independent School District No. 621 GO	5.000	%	2/1/26	1,000	1,164
Rochester MN Health Care Facilities Revenue (Mayo Clinic)	5.000	%	11/15/31	1,000	1,203
Southern Minnesota Municipal Power Agency Power Supply System Revenue	5.250	%	1/1/19 (Prere.)	500	504
St. Francis MN Independent School District No. 15 GO	5.000	%	2/1/26	385	426
St. Francis MN Independent School District No. 15 GO	5.000	%	2/1/27	485	536
St. Francis MN Independent School District No. 15 GO	5.000	%	2/1/28	225	249
St. Francis MN Independent School District No. 15 GO	4.000	%	2/1/29	515	538
St. Francis MN Independent School District No. 15 GO	4.000	%	2/1/30	550	573
St. Francis MN Independent School District No. 15 GO	4.000	%	2/1/32	775	801
St. Paul MN Housing & Redevelopment Authority Health Care Revenue (Fairview Health Services Obligated Group)	5.000	%	11/15/33	1,020	1,157
University of Minnesota Revenue	5.000	%	8/1/19	500	513

University of Minnesota Revenue	5.250	%	12/1/20 (Prere.)	500	534
West St. Paul MN Independent School District No. 197 Revenue (Mendota Heights-Eagan)	4.000	%	2/1/28	1,000	<u>1,092</u>
					28,607
Mississippi (0.8%)					
DeSoto County MS School District GO	5.000	%	5/1/19	370	376
Mississippi Business Finance Corp. Gulf Opportunity Zone Industrial Development Revenue (Chevron USA Inc. Project) VRDO	1.610	%	10/1/18	5,300	5,300

Mississippi Business Finance Corp. Gulf Opportunity Zone Industrial Development Revenue (Chevron USA Inc. Project) VRDO	1.610	%	10/1/18	2,600	2,600
Mississippi Business Finance Corp. Gulf Opportunity Zone Industrial Development Revenue (Chevron USA Inc. Project) VRDO	1.720	%	10/1/18	15,155	15,155
Mississippi Development Bank Special Obligation Revenue (Marshall County Industrial Development Highway Refunding Project)	5.000	%	1/1/26	1,300	1,479
Mississippi Development Bank Special Obligation Revenue (Rankin County School District)	5.000	%	6/1/30	1,650	1,885
Mississippi GO	5.500	%	12/1/18	750	755
Mississippi GO	5.000	%	10/1/19	2,000	2,060
Mississippi GO	5.000	%	11/1/29	1,000	1,143
Mississippi Institutions of Higher Learning Revenue (University of Mississippi Medical Center)	4.000	%	6/1/34	1,000	1,016
Mississippi State University Educational Building Corp. Revenue	5.000	%	8/1/23 (Prere.)	1,000	1,126
Mississippi State University Educational Building Corp. Revenue	5.000	%	8/1/30	555	639
Mississippi State University Educational Building Corp. Revenue	5.000	%	8/1/31	495	568
					34,102

Missouri (0.4%)

6 Jackson County MO School District No. 4 GO (Blue Springs)	6.000	%	3/1/38	1,000	1,248
Jackson County MO Special Obligation Revenue (Truman Sports Complex Project)	5.000	%	12/1/26	1,190	1,339
Kansas City MO Sanitary Sewer System Revenue	5.000	%	1/1/32	1,000	1,162
Metropolitan St. Louis MO Sewer District Wastewater System Revenue	5.000	%	5/1/27	685	816
Metropolitan St. Louis MO Sewer District Wastewater System Revenue	5.000	%	5/1/34	500	577
Missouri Health & Educational Facilities Authority Educational Facilities Revenue (St. Louis College of Pharmacy Project)	5.000	%	5/1/30	500	546
Missouri Health & Educational Facilities Authority Educational Facilities Revenue (St. Louis College of Pharmacy Project)	5.000	%	5/1/34	880	948
Missouri Health & Educational Facilities Authority Health Facilities Revenue (SSM Health System)	5.000	%	6/1/25	1,480	1,665
Missouri Health & Educational Facilities					

Authority Revenue (Children's Mercy Hospital)	5.000	%	5/15/36	1,100	1,208
Missouri Health & Educational Facilities					
Authority Revenue (Mercy Health)	5.000	%	11/15/34	1,500	1,653
Missouri Highways & Transportation					
Commission Road Revenue	5.000	%	2/1/23	660	737
Missouri Highways & Transportation					
Commission Road Revenue	5.000	%	5/1/23	500	509
Missouri Joint Municipal Electric Utility					
Commission Power Project Revenue (Iatan 2 Project)	5.000	%	12/1/34	1,425	1,573

Missouri Joint Municipal Electric Utility				
Commission Power Project Revenue (Prairie Project)	5.000	% 12/1/34	1,000	1,121
St. Louis MO Parking Revenue	5.000	% 12/15/23	(4) 690	771
St. Louis MO Sewer & Wastewater Revenue	5.000	% 5/1/36	1,000	1,122
				16,995
Montana (0.0%)				
Montana Facility Finance Authority Hospital Revenue (Benefis Health System)	5.000	% 2/15/32	825	917
Nebraska (0.2%)				
Central Plains Energy Project Nebraska Gas Project Revenue (Project No. 1)	5.250	% 12/1/18	170	171
Central Plains Energy Project Nebraska Gas Project Revenue (Project No. 3)	5.000	% 9/1/27	1,000	1,129
Central Plains Energy Project Nebraska Gas Supply Revenue PUT	5.000	% 12/1/19	2,635	2,715
Lincoln County NE Hospital Authority No. 1 Hospital Revenue (Great Plains Regional Medical Center Project)	5.000	% 11/1/23	750	802
Lincoln NE Electric System Revenue	5.000	% 9/1/22 (Prere.)	135	149
Lincoln NE Electric System Revenue	5.000	% 9/1/25	275	303
Municipal Energy Agency of Nebraska Power Supply System Revenue	5.000	% 4/1/31	345	372
Nebraska Public Power District Revenue	5.000	% 1/1/30	1,000	1,077
Nebraska Public Power District Revenue	5.000	% 1/1/32	1,500	1,607
Scotts Bluff County NE Hospital Authority Revenue (Regional West Medical Center)	5.000	% 2/1/24	1,685	1,780
				10,105
Nevada (0.6%)				
Carson City NV Hospital Revenue (Carson Tahoe Regional Medical Center)	5.000	% 9/1/26	560	632
Carson City NV Hospital Revenue (Carson Tahoe Regional Medical Center)	5.000	% 9/1/28	670	756
Carson City NV Hospital Revenue (Carson Tahoe Regional Medical Center)	5.000	% 9/1/33	1,740	1,844
Clark County NV GO	5.000	% 12/1/29	500	517
Clark County NV GO	4.000	% 6/1/32	1,505	1,584
Clark County NV GO	5.000	% 7/1/33	1,000	1,092
Clark County NV Highway Improvement Motor Vehicle Fuel Tax Revenue	5.000	% 7/1/19 (Prere.)	500	511
Clark County NV Highway Improvement Motor Vehicle Fuel Tax Revenue	5.000	% 7/1/31	1,575	1,748
Clark County NV Highway Improvement Motor Vehicle Fuel Tax Revenue	5.000	% 7/1/36	1,075	1,213
Clark County NV Passenger Facility Charge Revenue (Las Vegas McCarran International				

Airport)	4.500	%	7/1/20	455	468
Las Vegas Valley Water District Nevada GO	5.000	%	6/1/21	2,000	2,149
Las Vegas Valley Water District Nevada GO	5.000	%	6/1/24	1,060	1,206
Las Vegas Valley Water District Nevada GO	5.000	%	12/1/27	1,990	2,280
Las Vegas Valley Water District Nevada GO	5.000	%	6/1/35	1,870	2,107
Nevada GO	5.000	%	4/1/22	1,725	1,889
Nevada GO	5.000	%	11/1/23	1,465	1,653
Nevada GO	5.000	%	11/1/25	1,015	1,169

Nevada Highway Improvement Revenue (Motor Vehicle Fuel Tax)	4.000	%	12/1/32	1,660	1,760
Reno NV Sales Tax Revenue (Reno Transportation Rail Access)	5.000	%	6/1/27	250	287
Reno NV Sales Tax Revenue (Reno Transportation Rail Access)	5.000	%	6/1/28	250	290
Reno NV Sales Tax Revenue (Reno Transportation Rail Access)	5.000	%	6/1/32	250	286
Reno NV Sales Tax Revenue (Reno Transportation Rail Access)	5.000	%	6/1/33	250	285
Truckee Meadows NV Water Authority Water Revenue	5.000	%	7/1/34	1,500	1,695
					27,421
New Jersey (1.4%)					
Bergen County NJ GO	5.000	%	10/15/21	1,490	1,617
Camden County NJ Improvement Authority Health Care Redevelopment Project Revenue (Cooper Health System Obligated Group)	5.000	%	2/15/27	1,400	1,520
Garden State Preservation Trust New Jersey Revenue (Open Space & Farmland Preservation)	0.000	%	11/1/21	(4) 500	463
Jersey City NJ GO	5.000	%	3/1/21	480	510
Morris County NJ Improvement Authority School District Revenue (Morris Hills Regional District Project)	5.000	%	10/1/23	510	565
New Jersey COP	5.250	%	6/15/19 (Prere.)	465	476
New Jersey Economic Development Authority Revenue	5.000	%	6/15/21	1,000	1,057
New Jersey Economic Development Authority Revenue	5.000	%	6/15/23	1,000	1,084
New Jersey Economic Development Authority Revenue	5.500	%	6/15/29	2,000	2,275
New Jersey Economic Development Authority Revenue (Cigarette Tax)	5.000	%	6/15/19	700	713
New Jersey Economic Development Authority Revenue (Cigarette Tax)	5.000	%	6/15/26	1,600	1,700
New Jersey Economic Development Authority Revenue (Motor Vehicle Surcharge)	5.250	%	7/1/26	(ETM)95	113
New Jersey Economic Development Authority Revenue (Motor Vehicle Surcharge)	5.250	%	7/1/26	(14) 405	458
New Jersey Economic Development Authority Revenue (School Facilities Construction)	5.000	%	12/15/18	360	362
New Jersey Economic Development Authority Revenue (School Facilities Construction)	5.250	%	9/1/24	300	316
New Jersey Economic Development Authority Revenue (School Facilities Construction)	5.000	%	3/1/28	2,095	2,227
New Jersey Economic Development Authority					

Sublease Revenue (New Jersey Transit Corp. Light Rail Transit System Project)	5.000	%	5/1/19	500	508
New Jersey Educational Facilities Authority Revenue (University Medical & Dentistry)	6.500	%	6/1/19 (Prere.)	195	201
New Jersey GO	5.000	%	8/15/19	750	768
New Jersey Health Care Facilities Financing Authority Lease Revenue (Greystone Park Psychiatric Hospital Project)	5.000	%	9/15/24	500	541
New Jersey Health Care Facilities Financing Authority Revenue (Barnabas Health)	5.000	%	7/1/22	1,000	1,095

New Jersey Health Care Facilities Financing Authority Revenue (Barnabas Health)	5.000	%	7/1/25	900	980
New Jersey Health Care Facilities Financing Authority Revenue (Hackensack Meridian Health)	5.000	%	1/1/19	(ETM)315	317
New Jersey Health Care Facilities Financing Authority Revenue (Hackensack Meridian Health)	5.000	%	1/1/19	(ETM)185	186
New Jersey Health Care Facilities Financing Authority Revenue (Hackensack Meridian Health)	5.000	%	7/1/21	640	687
New Jersey Health Care Facilities Financing Authority Revenue (St. Joseph's Healthcare System)	5.000	%	7/1/27	1,000	1,101
New Jersey Higher Education Assistance Authority Student Loan Revenue	5.250	%	12/1/28	200	206
New Jersey Transportation Trust Fund Authority Federal Highway Reimbursement Revenue	5.000	%	6/15/25	1,300	1,446
New Jersey Transportation Trust Fund Authority Federal Highway Reimbursement Revenue	5.000	%	6/15/28	1,000	1,110
New Jersey Transportation Trust Fund Authority Federal Highway Reimbursement Revenue	5.000	%	6/15/28	620	688
New Jersey Transportation Trust Fund Authority Federal Highway Reimbursement Revenue	5.000	%	6/15/29	1,400	1,547
New Jersey Transportation Trust Fund Authority Transportation Program Revenue	5.250	%	6/15/33	1,500	1,637
New Jersey Transportation Trust Fund Authority Transportation System Revenue	5.500	%	12/15/18	(4) 1,135	1,143
New Jersey Transportation Trust Fund Authority Transportation System Revenue	5.000	%	12/15/19	650	670
New Jersey Transportation Trust Fund Authority Transportation System Revenue	5.250	%	12/15/19	500	517
New Jersey Transportation Trust Fund Authority Transportation System Revenue	5.500	%	12/15/20	(14) 2,500	2,665
New Jersey Transportation Trust Fund Authority Transportation System Revenue	5.250	%	12/15/21	(14) 245	265
New Jersey Transportation Trust Fund Authority Transportation System Revenue	5.500	%	12/15/21	(12) 150	163
New Jersey Transportation Trust Fund Authority Transportation System Revenue	5.500	%	12/15/22	1,315	1,446
New Jersey Transportation Trust Fund Authority Transportation System Revenue	5.500	%	12/15/23	605	676
New Jersey Transportation Trust Fund Authority Transportation System Revenue	5.000	%	12/15/24	1,000	1,104
New Jersey Transportation Trust Fund Authority Transportation System Revenue	0.000	%	12/15/26	(2) 2,000	1,454
New Jersey Transportation Trust Fund Authority					

Transportation System Revenue	5.500	%	6/15/31	500	529
New Jersey Transportation Trust Fund Authority					
Transportation System Revenue	0.000	%	12/15/31	(14) 1,000	566
New Jersey Transportation Trust Fund Authority					
Transportation System Revenue	5.000	%	6/15/32	700	748
New Jersey Turnpike Authority Revenue	5.000	%	1/1/19 (Prere.)	175	176
New Jersey Turnpike Authority Revenue	5.000	%	1/1/19 (Prere.)	325	327
New Jersey Turnpike Authority Revenue	5.000	%	1/1/22 (Prere.)	1,000	1,091
New Jersey Turnpike Authority Revenue	5.000	%	7/1/22 (Prere.)	1,040	1,148
New Jersey Turnpike Authority Revenue	5.000	%	1/1/26	1,185	1,305

New Jersey Turnpike Authority Revenue	5.000	%	1/1/28	1,190	1,306
New Jersey Turnpike Authority Revenue	5.000	%	1/1/29	1,035	1,209
New Jersey Turnpike Authority Revenue	5.000	%	1/1/32	1,000	1,153
New Jersey Turnpike Authority Revenue	4.000	%	1/1/33	1,035	1,080
New Jersey Turnpike Authority Revenue	4.000	%	1/1/34	2,500	2,598
New Jersey Turnpike Authority Revenue	5.000	%	1/1/35	1,000	1,128
South Jersey Transportation Authority New Jersey Transportation System Revenue	5.000	%	11/1/25	500	539
Tobacco Settlement Financing Corp. New Jersey Revenue	5.000	%	6/1/26	750	854
Tobacco Settlement Financing Corp. New Jersey Revenue	3.200	%	6/1/27	500	498
Tobacco Settlement Financing Corp. New Jersey Revenue	5.000	%	6/1/27	3,200	3,667
Tobacco Settlement Financing Corp. New Jersey Revenue	5.000	%	6/1/30	685	775
Tobacco Settlement Financing Corp. New Jersey Revenue	5.000	%	6/1/31	1,000	1,123
Tobacco Settlement Financing Corp. New Jersey Revenue	5.000	%	6/1/35	450	498
Tobacco Settlement Financing Corp. New Jersey Revenue	5.000	%	6/1/36	1,500	1,653
Tobacco Settlement Financing Corp. New Jersey Revenue	5.000	%	6/1/37	1,000	1,098
					63,646
New Mexico (0.2%)					
Albuquerque NM GO	5.000	%	7/1/20	2,000	2,101
Albuquerque NM Municipal School District No. 12 GO	5.000	%	8/1/22	275	303
Albuquerque NM Municipal School District No. 12 GO	5.000	%	8/1/23	250	281
Farmington NM Pollution Control Revenue (Arizona Public Service Co. Four Corners Project)	4.700	%	9/1/24	1,750	1,837
New Mexico Educational Assistance Foundation Revenue	5.000	%	12/1/19	500	517
New Mexico Finance Authority Transportation Revenue	5.000	%	6/15/23	500	524
New Mexico Finance Authority Transportation Revenue	4.000	%	6/15/26	2,000	2,105
New Mexico Hospital Equipment Loan Council Hospital System Revenue (Presbyterian Healthcare Services)	5.000	%	8/1/28	1,445	1,636
					9,304
New York (8.1%)					
8 Battery Park City Authority New York Revenue TOB VRDO	1.710	%	10/1/18	LOC 7,595	7,595

Erie County NY Fiscal Stability Authority				
Revenue	5.000	%	9/1/30	500 586
Erie County NY Fiscal Stability Authority				
Revenue	5.000	%	9/1/31	530 619
Erie County NY Industrial Development Agency				
School Facility Revenue (Buffalo City School District Project)	5.000	%	5/1/19	(ETM)200 204

Erie County NY Industrial Development Agency School Facility Revenue (Buffalo City School District Project)	5.000	%	5/1/19	300	306
Erie County NY Industrial Development Agency School Facility Revenue (Buffalo City School District Project)	5.250	%	5/1/31	500	539
Hempstead NY GO	4.000	%	4/1/29	(4) 1,420	1,513
Hudson Yards Infrastructure Corp. New York Revenue	5.000	%	2/15/35	1,000	1,132
Hudson Yards Infrastructure Corp. New York Revenue	5.000	%	2/15/36	1,000	1,128
Long Island NY Power Authority Electric System Revenue	5.000	%	4/1/19 (Prere.)	575	584
Long Island NY Power Authority Electric System Revenue	5.250	%	4/1/19	(ETM)75	76
Long Island NY Power Authority Electric System Revenue	5.250	%	4/1/19	(ETM)125	127
Long Island NY Power Authority Electric System Revenue	5.000	%	9/1/24	130	142
Long Island NY Power Authority Electric System Revenue	5.000	%	9/1/25	500	575
Metropolitan Transportation Authority NY BAN	5.000	%	5/15/21	3,000	3,211
Metropolitan Transportation Authority NY Revenue PUT	5.000	%	11/15/22	8,095	8,886
Monroe County NY Industrial Development Agency School Facility Revenue (Rochester Schools Modernization Project)	5.000	%	5/1/31	1,850	2,137
Monroe County NY Industrial Development Corp. Mortgage Revenue (Unity Hospital Rochester Project)	5.500	%	8/15/23	365	366
Monroe County NY Industrial Development Corp. Revenue (University of Rochester Project)	5.000	%	7/1/26	1,010	1,186
Monroe County NY Industrial Development Corp. Revenue (University of Rochester Project)	5.000	%	7/1/37	1,000	1,134
Nassau County NY GO	5.000	%	4/1/23	1,000	1,109
New York City NY GO	5.500	%	11/15/18 (Prere.)	300	301
New York City NY GO	5.625	%	4/1/19 (Prere.)	815	830
New York City NY GO	5.000	%	5/15/19 (Prere.)	485	494
New York City NY GO	5.000	%	5/15/19 (Prere.)	480	489
New York City NY GO	5.000	%	8/1/19	1,500	1,538
New York City NY GO	5.000	%	8/1/19	1,065	1,092
New York City NY GO	5.000	%	8/1/20	2,100	2,213
New York City NY GO	5.000	%	8/1/20	2,935	3,094
New York City NY GO	5.000	%	8/1/21	2,000	2,156
New York City NY GO	5.000	%	8/1/21	1,545	1,666

New York City NY GO	5.000	%	8/1/21	515	555
New York City NY GO	5.000	%	8/1/22	500	551
New York City NY GO	5.000	%	8/1/22	1,290	1,421
New York City NY GO	5.000	%	10/1/22	500	541
New York City NY GO	5.000	%	8/1/23	1,505	1,688
New York City NY GO	5.000	%	8/1/23	400	440
New York City NY GO	5.000	%	8/1/24	1,000	1,138
New York City NY GO	5.000	%	8/1/25	1,055	1,217
New York City NY GO	5.000	%	8/1/25	1,000	1,153
New York City NY GO	5.000	%	8/1/25	770	836

New York City NY GO	5.000	% 8/1/26	500	547
New York City NY GO	5.000	% 8/1/26	1,000	1,102
New York City NY GO	5.000	% 8/1/28	400	421
New York City NY GO	5.625	% 4/1/29	25	26
New York City NY GO	5.000	% 5/15/29	15	15
New York City NY GO	5.000	% 8/1/30	1,000	1,109
New York City NY GO	5.000	% 3/1/31	1,340	1,472
New York City NY GO	5.000	% 8/1/31	365	391
New York City NY GO	5.000	% 12/1/32	1,755	2,009
New York City NY GO	5.000	% 12/1/33	1,515	1,727
New York City NY GO	5.000	% 12/1/35	1,000	1,132
New York City NY GO VRDO	1.650	% 10/1/18	LOC5,715	5,715
New York City NY GO VRDO	1.650	% 10/1/18	7,965	7,965
New York City NY GO VRDO	1.670	% 10/1/18	14,200	14,200
New York City NY GO VRDO	1.680	% 10/1/18	LOC6,840	6,840
New York City NY GO VRDO	1.680	% 10/1/18	7,100	7,100
New York City NY Health & Hospital Corp. Revenue (Health System)	5.000	% 2/15/24	1,500	1,558
New York City NY Health & Hospital Corp. Revenue (Health System)	5.000	% 2/15/30	575	595
New York City NY Housing Development Corp. Multi-Family Housing Revenue	5.250	% 7/1/29	1,000	1,099
New York City NY Housing Development Corp. Multi-Family Housing Revenue	3.700	% 11/1/38	2,000	1,961
New York City NY Housing Development Corp. Multi-Family Housing Revenue PUT	2.950	% 2/1/26	1,000	988
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.000	% 6/15/27	500	510
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.000	% 6/15/27	1,250	1,438
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.000	% 6/15/30	500	524
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.000	% 6/15/31	500	535
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.000	% 6/15/32	2,900	3,295
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.250	% 6/15/33	1,000	1,174
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.000	% 6/15/36	2,000	2,246
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.000	% 6/15/38	2,000	2,268
New York City NY Municipal Water Finance VRDO	1.630	% 10/1/18	7,700	7,700
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue				

VRDO	1.650	%	10/1/18	9,300	9,300
New York City NY Transitional Finance Authority					
Building Aid Revenue	5.000	%	7/15/24	550	606
New York City NY Transitional Finance Authority					
Building Aid Revenue	5.250	%	1/15/25	500	505
New York City NY Transitional Finance Authority					
Building Aid Revenue	5.250	%	1/15/26	500	505
New York City NY Transitional Finance Authority					
Building Aid Revenue	5.000	%	7/15/28	1,730	1,973

New York City NY Transitional Finance Authority					
Building Aid Revenue	5.125	%	1/15/29	1,070	1,079
New York City NY Transitional Finance Authority					
Building Aid Revenue	5.000	%	7/15/29	2,000	2,273
New York City NY Transitional Finance Authority					
Building Aid Revenue	5.000	%	7/15/30	1,000	1,138
New York City NY Transitional Finance Authority					
Building Aid Revenue	5.000	%	7/15/32	250	273
New York City NY Transitional Finance Authority					
Building Aid Revenue	5.000	%	7/15/35	1,605	1,836
New York City NY Transitional Finance Authority					
Future Tax Revenue	5.000	%	2/1/19	1,100	1,111
New York City NY Transitional Finance Authority					
Future Tax Revenue	5.250	%	2/1/21 (Prere.)	60	64
New York City NY Transitional Finance Authority					
Future Tax Revenue	5.000	%	11/1/22	1,000	1,109
New York City NY Transitional Finance Authority					
Future Tax Revenue	5.000	%	11/1/25	460	499
New York City NY Transitional Finance Authority					
Future Tax Revenue	5.000	%	11/1/28	1,325	1,519
New York City NY Transitional Finance Authority					
Future Tax Revenue	5.000	%	5/1/29	850	937
New York City NY Transitional Finance Authority					
Future Tax Revenue	5.000	%	2/1/30	500	548
New York City NY Transitional Finance Authority					
Future Tax Revenue	5.250	%	2/1/30	440	471
New York City NY Transitional Finance Authority					
Future Tax Revenue	5.000	%	2/1/31	500	532
New York City NY Transitional Finance Authority					
Future Tax Revenue	5.000	%	5/1/31	300	326
New York City NY Transitional Finance Authority					
Future Tax Revenue	5.000	%	11/1/31	500	548
New York City NY Transitional Finance Authority					
Future Tax Revenue	5.000	%	8/1/32	1,250	1,394
New York City NY Transitional Finance Authority					
Future Tax Revenue	5.000	%	11/1/32	500	548
New York City NY Transitional Finance Authority					
Future Tax Revenue	5.000	%	11/1/32	1,500	1,696
New York City NY Transitional Finance Authority					
Future Tax Revenue	5.000	%	5/1/33	1,815	2,072
New York City NY Transitional Finance Authority					
Future Tax Revenue	5.000	%	8/1/33	1,530	1,752
New York City NY Transitional Finance Authority					
Future Tax Revenue	5.000	%	8/1/34	1,680	1,898
New York City NY Transitional Finance Authority					
Future Tax Revenue	5.000	%	8/1/34	1,450	1,612
New York City NY Transitional Finance Authority					

Future Tax Revenue	5.000	%	11/1/34	1,500	1,686
New York City NY Transitional Finance Authority					
Future Tax Revenue	5.000	%	8/1/35	1,500	1,706
New York City NY Transitional Finance Authority					
Future Tax Revenue	5.000	%	11/1/35	1,745	1,954
New York City NY Transitional Finance Authority					
Future Tax Revenue	4.000	%	8/1/36	1,235	1,278
New York City NY Transitional Finance Authority					
Future Tax Revenue	5.000	%	8/1/37	1,665	1,879

New York City NY Transitional Finance Authority Future Tax Revenue VRDO	1.680	%	10/1/18	3,700	3,700
New York City NY Transitional Finance Authority Revenue	5.000	%	8/1/35	1,500	1,726
New York City NY Transitional Finance Authority Revenue	5.000	%	8/1/36	3,000	3,433
New York City NY Transitional Finance Authority Revenue VRDO	1.670	%	10/1/18	6,380	6,380
New York City NY Trust for Cultural Resources Revenue (Lincoln Center for the Performing Arts Inc.)	5.000	%	12/1/26	1,275	1,498
New York City Transitional Finance Authority Future Tax Secured Revenue	5.000	%	8/1/35	2,000	2,302
New York City Transitional Finance Authority Future Tax Secured Revenue	5.000	%	8/1/36	2,000	2,289
New York Liberty Development Corp. Revenue	5.000	%	11/15/31	1,090	1,173
New York Liberty Development Corp. Revenue (7 World Trade Center Project)	5.000	%	9/15/31	1,000	1,088
New York Liberty Development Corp. Revenue (Goldman Sachs Headquarters)	5.250	%	10/1/35	750	911
New York Metropolitan Transportation Authority Revenue	5.000	%	11/15/20	1,530	1,619
New York Metropolitan Transportation Authority Revenue	5.250	%	11/15/20 (Prere.)	500	534
New York Metropolitan Transportation Authority Revenue	5.000	%	11/15/21 (Prere.)	500	545
New York Metropolitan Transportation Authority Revenue	5.000	%	11/15/21	1,000	1,084
New York Metropolitan Transportation Authority Revenue	5.000	%	11/15/21	230	249
New York Metropolitan Transportation Authority Revenue	5.250	%	11/15/21	(14)325	356
New York Metropolitan Transportation Authority Revenue	5.000	%	11/15/22 (Prere.)	820	915
New York Metropolitan Transportation Authority Revenue	5.000	%	5/15/23 (Prere.)	570	643
New York Metropolitan Transportation Authority Revenue	5.000	%	11/15/23	1,045	1,174
New York Metropolitan Transportation Authority Revenue	5.000	%	11/15/24	2,180	2,473
New York Metropolitan Transportation Authority Revenue	5.000	%	11/15/25	1,135	1,300
New York Metropolitan Transportation Authority Revenue	5.000	%	11/15/26	1,645	1,900
New York Metropolitan Transportation Authority Revenue	5.000	%	11/15/28	1,675	1,921
New York Metropolitan Transportation Authority					

Revenue	4.000	%	11/15/31	1,445	1,514
New York Metropolitan Transportation Authority					
Revenue	4.000	%	11/15/32	1,500	1,566
New York Metropolitan Transportation Authority					
Revenue	5.000	%	11/15/33	680	736
New York Metropolitan Transportation Authority					
Revenue (Dedicated Petroleum Tax)	5.250	%	11/15/19 (Prere.)	600	622
New York Metropolitan Transportation Authority					
Revenue (Dedicated Tax Fund)	0.000	%	11/15/32	1,000	589

New York Metropolitan Transportation Authority Revenue (Dedicated Tax Fund)	4.000	%	11/15/33	1,500	1,585
New York Metropolitan Transportation Authority Revenue (Hudson Yards Development)	5.000	%	11/15/46	2,000	2,053
New York Metropolitan Transportation Authority Revenue (Hudson Yards Development)	5.000	%	11/15/51	3,250	3,438
New York Metropolitan Transportation Authority Revenue (Transit Revenue)	5.500	%	11/15/18	130	131
New York Metropolitan Transportation Authority Revenue (Transit Revenue)	5.000	%	11/15/21 (Prere.)	1,215	1,325
New York NY GO VRDO	1.680	%	10/1/18	15,000	15,000
New York State Dormitory Authority Lease Revenue (City of New York Court Facilities)	5.500	%	5/15/24	(2) 500	582
New York State Dormitory Authority Lease Revenue (City of New York Court Facilities)	5.500	%	5/15/27	(2) 500	604
New York State Dormitory Authority Lease Revenue (Mental Health Services Facilities)	5.000	%	8/15/21	500	527
New York State Dormitory Authority Revenue	5.000	%	10/1/20	75	77
New York State Dormitory Authority Revenue	4.000	%	7/1/34	1,200	1,265
New York State Dormitory Authority Revenue (Catholic Health System Obligated Group) VRDO	1.590	%	10/8/18	LOC2,960	2,960
New York State Dormitory Authority Revenue (City University System)	5.000	%	7/1/24	400	420
New York State Dormitory Authority Revenue (Icahn School of Medicine at Mount Sinai)	5.000	%	7/1/28	1,000	1,123
New York State Dormitory Authority Revenue (Icahn School of Medicine at Mount Sinai)	5.000	%	7/1/32	1,000	1,108
New York State Dormitory Authority Revenue (Mount Sinai Hospital Obligated Group)	5.000	%	7/1/23	650	682
New York State Dormitory Authority Revenue (New York University)	6.000	%	7/1/19	(14) 500	515
New York State Dormitory Authority Revenue (North Shore - Long Island Jewish Obligated Group)	5.000	%	5/1/21 (Prere.)	500	538
New York State Dormitory Authority Revenue (Personal Income Tax)	5.000	%	3/15/19 (Prere.)	200	203
New York State Dormitory Authority Revenue (Personal Income Tax)	5.000	%	2/15/22 (Prere.)	170	185
New York State Dormitory Authority Revenue (Personal Income Tax)	5.000	%	2/15/22 (Prere.)	160	174
New York State Dormitory Authority Revenue (Personal Income Tax)	5.000	%	2/15/23	830	905
New York State Dormitory Authority Revenue (Personal Income Tax)	5.000	%	2/15/24	840	913
New York State Dormitory Authority Revenue (Personal Income Tax)	5.000	%	2/15/25	1,500	1,725

New York State Dormitory Authority Revenue (Personal Income Tax)	5.000	%	12/15/26	520	574
New York State Dormitory Authority Revenue (Personal Income Tax)	5.000	%	2/15/27	2,045	2,404
New York State Dormitory Authority Revenue (Personal Income Tax)	5.000	%	2/15/29	1,000	1,160
New York State Dormitory Authority Revenue (Personal Income Tax)	5.000	%	3/15/30	2,000	2,232
New York State Dormitory Authority Revenue (Personal Income Tax)	5.000	%	3/15/32	500	540

New York State Dormitory Authority Revenue (Personal Income Tax)	4.000	% 2/15/33	1,975	2,084
New York State Dormitory Authority Revenue (Personal Income Tax)	5.000	% 2/15/33	300	323
New York State Dormitory Authority Revenue (Personal Income Tax)	4.000	% 2/15/34	1,905	2,000
New York State Dormitory Authority Revenue (Personal Income Tax)	5.000	% 3/15/34	2,000	2,217
New York State Dormitory Authority Revenue (Personal Income Tax)	4.000	% 2/15/35	1,000	1,045
New York State Dormitory Authority Revenue (School Districts Financing Program)	5.000	% 10/1/20	595	630
New York State Dormitory Authority Revenue (School Districts Financing Program)	5.000	% 10/1/21	(4) 390	423
New York State Dormitory Authority Revenue (Service Contract)	5.000	% 7/1/22	500	511
New York State Dormitory Authority Revenue (The New School)	5.250	% 7/1/20 (Prere.)	500	528
New York State Dormitory Authority Sales Tax Revenue	5.000	% 3/15/21	1,135	1,215
New York State Dormitory Authority Sales Tax Revenue	5.000	% 3/15/24	975	1,109
New York State Dormitory Authority Sales Tax Revenue	5.000	% 3/15/25	1,270	1,466
New York State Dormitory Authority Sales Tax Revenue	5.000	% 3/15/32	1,480	1,703
New York State Dormitory Authority Sales Tax Revenue	5.000	% 3/15/33	1,730	1,971
New York State Dormitory Authority Sales Tax Revenue	5.000	% 3/15/35	1,420	1,594
New York State Dormitory Authority Sales Tax Revenue	5.000	% 3/15/36	1,170	1,327
New York State Dormitory Authority Sales Tax Revenue	5.000	% 3/15/36	1,500	1,715
New York State Dormitory Authority Sales Tax Revenue	5.000	% 3/15/37	2,160	2,460
New York State Energy Research & Development Authority Pollution Control Revenue (New York State Electric & Gas Corp.)	3.500	% 10/1/29	1,000	990
New York State Environmental Facilities Corp. Revenue (State Clean Water & Drinking Water Revolving Funds)	5.000	% 6/15/22	2,025	2,238
New York State Environmental Facilities Corp. Revenue (State Clean Water & Drinking Water Revolving Funds)	5.000	% 6/15/24	365	384
New York State Environmental Facilities Corp.				

Revenue (State Clean Water & Drinking Water Revolving Funds)	5.000	% 6/15/25	500	549
New York State Environmental Facilities Corp.				
Revenue (State Clean Water & Drinking Water Revolving Funds)	5.000	% 6/15/34	1,500	1,726
New York State Environmental Facilities Corp.				
Revenue (State Clean Water & Drinking Water Revolving Funds)	5.000	% 6/15/37	1,000	1,152
New York State GO	4.500	% 2/1/19	500	505
New York State GO	5.000	% 2/15/30	315	336

New York State Local Government Assistance					
Corp. Revenue	5.000	% 4/1/21	490	511	
New York State Thruway Authority Revenue	5.000	% 5/1/19	1,230	1,251	
New York State Thruway Authority Revenue	5.000	% 1/1/30	500	540	
New York State Thruway Authority Revenue	5.000	% 1/1/35	1,000	1,109	
New York State Thruway Authority Revenue (Highway & Bridge Trust Fund)	5.000	% 10/1/18 (Prere.)	500	500	
New York State Thruway Authority Revenue (Personal Income Tax)	5.000	% 3/15/19	500	507	
New York State Thruway Authority Revenue (Personal Income Tax)	5.000	% 3/15/20	500	522	
New York State Thruway Authority Revenue (Personal Income Tax)	5.000	% 3/15/25	500	540	
New York State Urban Development Corp. Revenue	5.000	% 3/15/36	2,000	2,255	
New York State Urban Development Corp. Revenue	5.000	% 3/15/37	2,000	2,246	
New York State Urban Development Corp. Revenue (Personal Income Tax)	5.000	% 12/15/18	(ETM)145	146	
New York State Urban Development Corp. Revenue (Personal Income Tax)	5.000	% 12/15/18	355	357	
New York State Urban Development Corp. Revenue (Personal Income Tax)	5.500	% 3/15/22	(14) 530	589	
New York State Urban Development Corp. Revenue (Personal Income Tax)	5.000	% 3/15/24	1,325	1,504	
New York State Urban Development Corp. Revenue (Personal Income Tax)	5.000	% 3/15/25	2,165	2,494	
New York State Urban Development Corp. Revenue (Personal Income Tax)	5.000	% 3/15/26	2,000	2,261	
New York State Urban Development Corp. Revenue (Personal Income Tax)	5.000	% 3/15/29	1,500	1,718	
New York State Urban Development Corp. Revenue (Personal Income Tax)	5.000	% 3/15/31	2,000	2,203	
New York State Urban Development Corp. Revenue (Personal Income Tax)	5.000	% 3/15/31	1,420	1,612	
New York State Urban Development Corp. Revenue (Personal Income Tax)	5.000	% 3/15/33	2,000	2,261	
New York State Urban Development Corp. Revenue (Personal Income Tax)	5.000	% 3/15/33	1,485	1,634	
Port Authority of New York & New Jersey Revenue	5.000	% 9/1/26	1,805	2,060	
Port Authority of New York & New Jersey Revenue	5.000	% 5/1/28	1,250	1,306	
Port Authority of New York & New Jersey Revenue	5.000	% 10/15/29	1,015	1,169	
Port Authority of New York & New Jersey Revenue	5.000	% 10/15/35	1,000	1,131	

Port Authority of New York & New Jersey				
Revenue	5.000	%	9/1/36	1,110 1,280
Suffolk County NY Economic Development				
Corp. Revenue (Catholic Health Services)	5.000	%	7/1/21	1,545 1,648
Suffolk County NY Economic Development				
Corp. Revenue (Catholic Health Services)	5.000	%	7/1/27	1,370 1,511
Tobacco Settlement Financing Corp. New York				
Revenue	5.000	%	6/1/29	1,270 1,410
Tobacco Settlement Financing Corp. New York				
Revenue	5.000	%	6/1/34	1,760 1,920

Triborough Bridge & Tunnel Authority New York Revenue	5.000	%	11/15/18 (Prere.)	305	306
Triborough Bridge & Tunnel Authority New York Revenue	5.000	%	11/15/23	1,500	1,700
Triborough Bridge & Tunnel Authority New York Revenue	5.000	%	11/15/25	195	196
Triborough Bridge & Tunnel Authority New York Revenue	0.000	%	11/15/32	1,130	673
Triborough Bridge & Tunnel Authority New York Revenue	5.000	%	11/15/34	2,000	2,266
Triborough Bridge & Tunnel Authority New York Revenue	5.000	%	11/15/34	1,900	2,173
Triborough Bridge & Tunnel Authority New York Revenue	5.000	%	11/15/36	1,000	1,135
Utility Debt Securitization Authority New York Revenue	5.000	%	12/15/33	1,600	1,781
Utility Debt Securitization Authority New York Revenue	5.000	%	12/15/34	1,000	1,136
Utility Debt Securitization Authority New York Revenue	5.000	%	12/15/35	1,945	2,203
3 Utility Debt Securitization Authority New York Revenue	5.000	%	12/15/36	2,450	2,762
Westchester County NY GO	5.000	%	7/1/20	435	458
Westchester County NY GO	5.000	%	7/1/20 (ETM)	10	11
Westchester County NY GO	5.000	%	7/1/20 (ETM)	55	58
Westchester County NY Health Care Corp. Revenue	5.000	%	11/1/30	890	940
Westchester County NY Local Development Corp. Revenue (Westchester Medical Center)	5.000	%	11/1/31	1,085	1,181
Westchester NY Tobacco Asset Securitization Revenue	5.000	%	6/1/28	1,400	1,574
Westchester NY Tobacco Asset Securitization Revenue	5.000	%	6/1/33	1,500	1,639
					364,633
North Carolina (0.4%)					
Cary NC Combined Enterprise System Revenue	5.000	%	12/1/22 (Prere.)	330	367
Cary NC Combined Enterprise System Revenue	5.000	%	12/1/27	170	188
Cary NC Combined Utility Systems Revenue	5.000	%	12/1/29	400	475
Charlotte NC Airport Revenue	5.000	%	7/1/25	2,050	2,368
Charlotte NC Water & Sewer System Revenue	5.000	%	12/1/20	235	250
Durham County NC GO	5.000	%	4/1/20	685	716
Mecklenburg County NC Public Facilities Corp. Revenue (Annual Appropriation)	5.000	%	3/1/19 (Prere.)	500	506
New Hanover County NC Hospital Revenue (New Hanover Regional Medical Center Project)	5.000	%	10/1/34	1,000	1,127
North Carolina Capital Improvement Revenue	5.000	%	5/1/19	555	565

North Carolina Capital Improvement Revenue	5.000	%	5/1/20 (Prere.)	500	523
North Carolina GAN	5.000	%	3/1/25	1,000	1,148
North Carolina GAN	5.000	%	3/1/27	1,015	1,155
North Carolina GO	5.000	%	3/1/20	275	287
North Carolina GO	4.000	%	6/1/20	500	517
North Carolina GO	5.000	%	5/1/22	250	275
North Carolina Medical Care Commission Health Care Facilities Revenue (Vidant Health)	5.000	%	6/1/21	1,000	1,073
North Carolina Medical Care Commission Health Care Facilities Revenue (WakeMed)	5.000	%	10/1/27	1,000	1,096

North Carolina Medical Care Commission Hospital Revenue (Southeastern Regional Medical Center)	5.000	% 6/1/24	600	655
North Carolina Municipal Power Agency No. 1 Revenue (Catawba Electric)	5.000	% 1/1/19 (Prere.)	355	358
North Carolina Municipal Power Agency No. 1 Revenue (Catawba Electric)	5.000	% 1/1/30	145	146
Orange County NC Public Facilities Co. Revenue	5.000	% 10/1/22 (Prere.)	180	199
Orange County NC Public Facilities Co. Revenue	5.000	% 10/1/24	320	353
Raleigh NC GO	5.000	% 9/1/27	2,000	2,394
Wake County NC Limited Obligation Revenue	4.000	% 12/1/19	680	696
				17,437

North Dakota (0.0%)

Grand Forks ND Health Care System Revenue (Altru Health System Obligated Group)	5.000	% 12/1/25	1,210	1,356
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Ohio (1.5%)

Allen County OH Hospital Facilities Revenue (Mercy Health)	5.000	% 8/1/29	1,270	1,449
Allen County OH Hospital Facilities Revenue (Mercy Health)	4.000	% 8/1/37	2,200	2,202
American Municipal Power Ohio Inc. Revenue (Fremont Energy Center Project)	5.250	% 2/15/22 (Prere.)	570	627
American Municipal Power Ohio Inc. Revenue (Hydroelectric Projects)	5.000	% 2/15/26	1,000	1,148
Bowling Green State University Ohio Revenue	5.000	% 6/1/26	250	287
Bowling Green State University Ohio Revenue	5.000	% 6/1/27	250	288
Butler County OH Hospital Facilities Revenue (Kettering Health Network)	5.250	% 4/1/31	500	530
Butler County OH Hospital Facilities Revenue (UC Health)	5.250	% 11/1/20 (Prere.)	435	463
Centerville OH Health Care Revenue (Graceworks Lutheran Services)	5.000	% 11/1/26	725	773
Centerville OH Health Care Revenue (Graceworks Lutheran Services)	5.000	% 11/1/27	380	404
Cincinnati OH GO	4.000	% 12/1/34	250	262
Columbus OH City School District GO	0.000	% 12/1/29	(4) 1,000	687
Columbus OH GO	5.000	% 7/1/25	535	587
Columbus OH GO	4.000	% 8/15/26	1,730	1,885
Columbus OH Sewer Revenue	5.000	% 6/1/28	4,000	4,551
Columbus OH Sewer Revenue	5.000	% 6/1/30	1,500	1,724
Cuyahoga County OH Excise Tax Revenue (Sports Facilities Improvement Project)	5.000	% 12/1/25	510	570
Cuyahoga County OH Hospital Revenue (MetroHealth System)	5.000	% 2/15/32	1,000	1,073

Fairfield County OH Hospital Facilities Revenue (Fairfield Medical Center)	5.125	%	6/15/33	615	648
Franklin County OH Convention Facilities Authority Revenue	5.000	%	12/1/20	1,000	1,059
Franklin County OH Convention Facilities Authority Revenue	5.000	%	12/1/28	1,680	1,893
Franklin County OH Hospital Improvement Revenue (Nationwide Children's Hospital Project)	5.000	%	11/1/28	450	528
Franklin County OH Sales Tax Revenue	5.000	%	6/1/27	895	1,062

Franklin County OH Sales Tax Revenue	5.000	%	6/1/28	760	912
Greater Cleveland OH Regional Transit Authority Sales Tax Revenue	5.000	%	12/1/18	350	352
Hamilton County OH Hospital Facilities Revenue (TriHealth Obligated Group)	5.000	%	8/15/36	1,000	1,100
Hamilton County OH Hospital Facilities Revenue (UC Health)	5.000	%	2/1/21	200	212
Hamilton County OH Sales Tax Revenue	5.000	%	12/1/27	2,000	2,353
Kent State University Ohio Revenue	5.000	%	5/1/19 (Prere.)	460	468
Kent State University Ohio Revenue	5.000	%	5/1/23	(12) 40	41
Lucas County OH Hospital Revenue (ProMedica Healthcare Obligated Group)	5.000	%	11/15/21 (Prere.)	180	196
Lucas County OH Hospital Revenue (ProMedica Healthcare Obligated Group)	5.250	%	11/15/21 (Prere.)	535	585
Lucas County OH Hospital Revenue (ProMedica Healthcare Obligated Group)	5.000	%	11/15/26	320	337
Miami Valley OH Career Technology Center GO	5.000	%	12/1/25	860	998
Montgomery County OH Revenue (Miami Valley Hospital) VRDO	1.680	%	10/1/18	LOC500	500
North Royalton OH City School District GO	5.000	%	12/1/26	300	345
North Royalton OH City School District GO	5.000	%	12/1/28	1,400	1,597
Ohio Building Authority Revenue (Administration Building Fund)	5.000	%	10/1/20	100	106
Ohio Capital Facilities Lease-Appropriation Revenue (Adult Correctional Building Fund Projects)	5.000	%	10/1/33	1,525	1,754
Ohio Capital Facilities Lease-Appropriation Revenue (Adult Correctional Building Fund Projects)	5.000	%	10/1/36	1,250	1,421
Ohio Capital Facilities Lease-Appropriation Revenue (Mental Health Facilities Improvement Fund Projects)	5.000	%	2/1/22	750	818
Ohio GO	5.000	%	5/1/23	1,270	1,422
Ohio GO	5.000	%	8/1/23	500	552
Ohio GO	5.000	%	8/1/24	500	571
Ohio GO	5.000	%	11/1/24	1,675	1,920
Ohio GO	5.000	%	2/1/25	2,425	2,788
Ohio GO	5.000	%	2/1/27	1,000	1,160
Ohio GO	5.000	%	3/15/36	1,005	1,117
Ohio Higher Education GO	5.000	%	8/1/21	500	540
Ohio Higher Educational Facility Commission Revenue (Case Western Reserve University Project)	5.000	%	12/1/22	560	618
Ohio Hospital Revenue (Cleveland Clinic Health System Obligated Group)	5.000	%	1/1/28	500	589
Ohio Hospital Revenue (Cleveland Clinic Health System Obligated Group)	5.000	%	1/1/32	1,000	1,148

Ohio Major New State Infrastructure Project				
Revenue	5.000	% 12/15/25	2,280	2,642
Ohio Major New State Infrastructure Project				
Revenue	5.000	% 12/15/28	1,010	1,165
Ohio Revenue (Transportation Building Fund				
Projects)	5.000	% 4/1/26	895	1,040
Ohio Turnpike Commission Turnpike Revenue	5.000	% 2/15/20 (Prere.)	500	520
Ohio Turnpike Commission Turnpike Revenue	5.500	% 2/15/20	(14) 1,000	1,046
Ohio Turnpike Commission Turnpike Revenue	5.000	% 2/15/28	1,015	1,114
Ohio Turnpike Commission Turnpike Revenue	5.000	% 2/15/35	1,280	1,461

Ohio Water Development Authority Pollution Control Revenue (Water Quality)	5.250	%	6/1/19	435	445
Ohio Water Development Authority Water Pollution Control Loan Fund Revenue	5.000	%	12/1/26	1,630	1,926
Ohio Water Development Authority Water Pollution Control Loan Fund Revenue	5.000	%	6/1/28	2,010	2,368
Penta Career Center Ohio COP	5.250	%	4/1/23	125	136
Revere OH Local School District GO	5.000	%	6/1/22 (Prere.)	1,000	1,102
Revere OH Local School District GO	5.000	%	6/1/22 (Prere.)	665	733
Winton Woods City OH School District GO	5.000	%	5/1/22 (Prere.)	550	605
Winton Woods City OH School District GO	5.000	%	5/1/22 (Prere.)	255	280
Winton Woods City OH School District GO	5.000	%	5/1/22 (Prere.)	250	275
Winton Woods City OH School District GO	5.000	%	5/1/22 (Prere.)	260	286
Winton Woods City OH School District GO	5.000	%	5/1/22 (Prere.)	250	275
					68,639
Oklahoma (0.2%)					
Edmond OK Public Works Authority Sales Tax & Utility System Revenue	4.000	%	7/1/25	1,045	1,137
Norman OK Regional Hospital Authority Revenue	5.000	%	9/1/28	1,245	1,400
Oklahoma Capitol Improvement Authority Facilities Revenue	5.000	%	7/1/26	1,145	1,293
Oklahoma City OK GO	5.000	%	3/1/24	525	561
Oklahoma Development Finance Authority Health System Revenue (OU Medicine)	5.000	%	8/15/28	1,500	1,701
Oklahoma Turnpike Authority Revenue	5.000	%	1/1/21 (Prere.)	300	320
Oklahoma Turnpike Authority Revenue	5.000	%	1/1/37	2,000	2,224
Tulsa County OK Industrial Authority Senior Living Community Revenue (Montereau Inc.)	5.000	%	11/15/23	280	305
University of Oklahoma Revenue	5.000	%	7/1/31	475	507
					9,448
Oregon (0.4%)					
Clackamas County OR School District No. 12 Sandy GO	5.000	%	6/15/28	1,000	1,179
Clatsop County OR School District No. 10 Seaside GO	5.000	%	6/15/33	1,125	1,297
Deschutes & Jefferson Counties OR School District No. 2J GO	0.000	%	6/15/31	750	478
Multnomah County OR School District GO	5.000	%	6/15/19	1,680	1,716
Oregon Department of Administrative Services Lottery Revenue	5.250	%	4/1/21 (Prere.)	430	463
Oregon Department of Administrative Services Lottery Revenue	5.000	%	4/1/25	1,380	1,564
Oregon Department of Administrative Services Lottery Revenue	5.250	%	4/1/31	70	75
Oregon Department of Administrative Services Lottery Revenue	5.000	%	4/1/35	2,330	2,659

Oregon Department of Transportation Highway					
User Tax Revenue	5.000	%	11/15/19	4,000	4,135
Oregon Facilities Authority Revenue (Legacy					
Health Project)	5.000	%	6/1/33	1,000	1,117
Oregon Facilities Authority Revenue (Reed					
College Projects)	4.000	%	7/1/31	450	481
Oregon Facilities Authority Revenue (Reed					
College Projects)	4.000	%	7/1/32	450	479
Oregon GO	5.000	%	5/1/23	500	549

6 Salem OR Hospital Facilities Authority Revenue (Capital Manor Inc.)	5.000	%	5/15/33	550	602
6 Salem OR Hospital Facilities Authority Revenue (Capital Manor Inc.)	5.000	%	5/15/38	500	538
Washington County OR School District No. 48J Beaverton GO	5.000	%	6/15/36	1,000	1,137
					18,469
Pennsylvania (2.7%)					
Allegheny County PA GO	4.000	%	11/1/30	1,000	1,050
Allegheny County PA Higher Education Building Authority University Revenue (Duquesne University)	5.500	%	3/1/21 (Prere.)	325	351
Allegheny County PA Hospital Development Authority Revenue	5.000	%	4/1/27	1,000	1,134
Allegheny County PA Hospital Development Authority Revenue	5.000	%	4/1/32	1,000	1,110
Allegheny County PA Hospital Development Authority Revenue	5.000	%	4/1/33	1,000	1,106
Allegheny County PA Hospital Development Authority Revenue	4.000	%	4/1/38	500	495
Allegheny County PA Hospital Development Authority Revenue (University of Pittsburgh Medical Center)	2.290	%	2/1/21	465	467
Allegheny County PA Hospital Development Authority Revenue (University of Pittsburgh Medical Center)	5.375	%	8/15/29	475	487
8 Allegheny County PA Hospital Development Authority Revenue (University of Pittsburgh Medical Center) TOB VRDO	1.710	%	10/1/18	LOC5,450	5,450
Allegheny County PA Port Authority Revenue	5.750	%	3/1/29	500	541
Allentown PA Neighborhood Improvement Zone Development Authority Tax Revenue	5.000	%	5/1/24	1,000	1,068
Allentown PA Neighborhood Improvement Zone Development Authority Tax Revenue	5.000	%	5/1/27	250	271
Allentown PA School District GO	5.000	%	6/1/31	(15) 500	552
Berks County PA Industrial Development Authority Health System Revenue (Tower Health Project)	5.000	%	11/1/25	1,980	2,238
Central Bradford PA Progress Authority Revenue (Guthrie Healthcare System)	5.500	%	12/1/31	530	582
Chester County PA GO	5.000	%	11/15/22 (Prere.)	750	834
Coatesville PA School District Building Authority Lease Revenue	5.000	%	12/1/26	(15) 335	359
Coatesville PA School District Building Authority Lease Revenue	5.000	%	12/1/27	(15) 365	391
Commonwealth Financing Authority Pennsylvania Revenue	5.000	%	6/1/26	500	565

East Hempfield Township PA Industrial					
Development Authority Revenue (Millersville					
University Student Housing Project)	5.000	%	7/1/29	1,000	1,074
Erie PA Sewer Authority Revenue	0.000	%	12/1/25	(15) 1,250	988
Geisinger Authority Health System Pennsylvania					
Revenue (Geisinger Health System)	5.000	%	6/1/20	650	682
Lehigh County PA General Purpose Hospital					
Authority Revenue (Lehigh Valley Health					
Network)	5.000	%	7/1/29	1,185	1,329

Luzerne County PA Industrial Development Authority Lease Revenue	5.000	% 12/15/25	(4) 1,000	1,112
Monroeville PA Finance Authority Revenue (UPMC Health System)	5.000	% 2/15/19	500	506
Montgomery County PA Higher Education & Health Authority Hospital Revenue (Abington Memorial Hospital)	5.000	% 6/1/22 (Prere.)	500	549
Montgomery County PA Industrial Development Authority Health Services Revenue (Albert Einstein Healthcare Network)	5.000	% 1/15/23	1,015	1,084
Montgomery County PA Industrial Development Authority Health Services Revenue (Albert Einstein Healthcare Network)	5.000	% 1/15/25	1,000	1,085
Montgomery County PA Industrial Development Authority Pollution Control Revenue (Exelon Generation Co., LLC) PUT	2.550	% 6/1/20	1,000	998
Montgomery County PA Industrial Development Authority Retirement Community Revenue (ACTS Retirement- Life Communities Obligated Group)	5.000	% 11/15/25	1,250	1,340
Northampton County PA General Purpose Authority Hospital Revenue (St. Luke's Hospital Project)	5.000	% 8/15/25	1,275	1,444
Pennsylvania COP	5.000	% 7/1/26	500	561
Pennsylvania COP	5.000	% 7/1/27	500	564
Pennsylvania Economic Development Financing Authority Governmental Lease Revenue (Forum Place Project)	5.000	% 3/1/34	1,000	1,039
Pennsylvania Economic Development Financing Authority Health System Revenue (Albert Einstein Healthcare Network)	6.250	% 10/15/19 (Prere.)	670	695
Pennsylvania Economic Development Financing Authority Revenue (UPMC Obligated Group)	5.000	% 11/15/25	1,045	1,201
Pennsylvania Economic Development Financing Authority Revenue (UPMC Obligated Group)	5.000	% 3/15/29	1,060	1,203
Pennsylvania Economic Development Financing Authority Revenue (UPMC Obligated Group)	5.000	% 11/15/30	1,510	1,729
Pennsylvania Economic Development Financing Authority Unemployment Compensation Revenue	5.000	% 7/1/20	700	716
Pennsylvania Economic Development Financing Authority Unemployment Compensation Revenue	5.000	% 1/1/21	1,330	1,340
Pennsylvania Economic Development Financing Authority Water Facilities Revenue (Aqua Pennsylvania Inc. Project)	5.000	% 11/15/40	3,500	3,599
Pennsylvania GO	5.000	% 4/15/19 (Prere.)	500	508

Pennsylvania GO	5.000	% 7/1/20	545	572
Pennsylvania GO	5.375	% 7/1/21	500	541
Pennsylvania GO	5.000	% 11/15/21 (Prere.)	500	544
Pennsylvania GO	5.000	% 8/15/23	2,000	2,226
Pennsylvania GO	5.000	% 1/1/24	1,500	1,675
Pennsylvania GO	5.000	% 8/15/24	500	563
Pennsylvania GO	5.000	% 1/1/26	3,295	3,763
Pennsylvania GO	5.000	% 9/15/26	1,500	1,726
Pennsylvania GO	4.000	% 8/15/30	(4) 1,000	1,056
Pennsylvania GO	5.000	% 10/15/32	1,000	1,095

Pennsylvania GO	4.000	%	3/1/33	(4)	1,110	1,152
Pennsylvania GO	4.000	%	3/1/34	(4)	1,670	1,727
Pennsylvania GO	4.000	%	3/1/37	(15)	1,000	1,021
Pennsylvania Higher Educational Facilities						
Authority Revenue (Philadelphia University)	5.000	%	6/1/19	(ETM)	740	755
Pennsylvania Higher Educational Facilities						
Authority Revenue (St. Joseph's University)	5.000	%	11/1/24		200	211
Pennsylvania Higher Educational Facilities						
Authority Revenue (Temple University)	5.000	%	4/1/32		500	538
Pennsylvania Higher Educational Facilities						
Authority Revenue (Trustees of the University of Pennsylvania)	5.000	%	9/1/19 (Prere.)		500	514
Pennsylvania Higher Educational Facilities						
Authority Revenue (University of Pennsylvania Health System)	4.000	%	8/15/36		1,295	1,329
Pennsylvania State University Revenue	5.000	%	3/1/25		500	520
Pennsylvania Turnpike Commission Motor						
License Fund Revenue	5.000	%	12/1/32		1,000	1,124
Pennsylvania Turnpike Commission Oil						
Franchise Tax Revenue	5.000	%	12/1/24		1,040	1,161
Pennsylvania Turnpike Commission Oil						
Franchise Tax Revenue	5.000	%	12/1/28		510	581
Pennsylvania Turnpike Commission Revenue	5.000	%	6/1/19 (Prere.)		190	194
Pennsylvania Turnpike Commission Revenue	5.000	%	6/1/19 (Prere.)		860	877
Pennsylvania Turnpike Commission Revenue	5.000	%	12/1/19 (Prere.)		175	181
Pennsylvania Turnpike Commission Revenue	5.000	%	12/1/20 (Prere.)		495	526
Pennsylvania Turnpike Commission Revenue	5.000	%	12/1/20 (Prere.)		265	281
Pennsylvania Turnpike Commission Revenue	5.000	%	12/1/20 (Prere.)		695	738
Pennsylvania Turnpike Commission Revenue	5.000	%	12/1/20 (Prere.)		1,750	1,858
2 Pennsylvania Turnpike Commission Revenue	2.540	%	12/1/21		1,315	1,334
Pennsylvania Turnpike Commission Revenue	5.000	%	12/1/21		170	175
Pennsylvania Turnpike Commission Revenue	5.000	%	6/1/24		1,980	2,209
Pennsylvania Turnpike Commission Revenue	5.000	%	12/1/25		1,310	1,502
Pennsylvania Turnpike Commission Revenue	5.000	%	6/1/26		1,140	1,278
Pennsylvania Turnpike Commission Revenue	5.000	%	6/1/26	(4)	1,635	1,872
Pennsylvania Turnpike Commission Revenue	5.000	%	12/1/26		750	857
Pennsylvania Turnpike Commission Revenue	5.000	%	6/1/27		2,255	2,535
Pennsylvania Turnpike Commission Revenue	5.000	%	6/1/32		1,500	1,668
Pennsylvania Turnpike Commission Revenue	5.000	%	12/1/32		2,000	2,214
Pennsylvania Turnpike Commission Revenue	5.000	%	6/1/35		1,500	1,639
Philadelphia PA Airport Revenue	5.000	%	6/15/23		1,120	1,171
Philadelphia PA Authority for Industrial						
Development Revenue (Temple University)	5.000	%	4/1/24		1,015	1,142
Philadelphia PA Authority for Industrial						
Development Revenue (Temple University)	5.000	%	4/1/27		1,000	1,136
Philadelphia PA Authority for Industrial						
Development Revenue (The Children's						

Hospital of Philadelphia Project)	5.000	%	7/1/32	750	863
Philadelphia PA Authority for Industrial Development Revenue (Thomas Jefferson University)	5.000	%	9/1/37	345	380
Philadelphia PA Gas Works Revenue	5.000	%	10/1/25	1,550	1,758
Philadelphia PA Gas Works Revenue	5.000	%	10/1/26	1,000	1,143
Philadelphia PA Gas Works Revenue	5.000	%	10/1/29	1,010	1,144
Philadelphia PA Gas Works Revenue	5.000	%	8/1/36	1,300	1,448

Philadelphia PA Hospitals & Higher Education Facilities Authority Hospital Revenue (Temple University Health System Obligated Group)	5.000	%	7/1/25	1,000	1,096
Philadelphia PA Municipal Authority Revenue	6.375	%	4/1/19 (Prere.)	500	511
Philadelphia PA School District GO	5.000	%	9/1/21	1,035	1,081
Philadelphia PA School District GO	5.250	%	9/1/22	545	572
Philadelphia PA School District GO	5.000	%	9/1/31	940	1,036
Philadelphia PA Water & Wastewater Revenue	5.000	%	8/1/20 (Prere.)	560	590
Philadelphia PA Water & Wastewater Revenue	5.000	%	7/1/26	1,000	1,122
Philadelphia PA Water & Wastewater Revenue	5.000	%	11/1/32	1,025	1,173
Philadelphia PA Water & Wastewater Revenue	4.000	%	7/1/35	1,110	1,138
Reading PA School District GO	5.000	%	3/1/25	(4) 805	906
Saint Mary PA Hospital Authority Health System Revenue (Trinity Health Corp. Obligated Group)	5.000	%	11/15/25	815	931
Saint Mary PA Hospital Authority Health System Revenue (Trinity Health Corp. Obligated Group)	5.000	%	11/15/26	770	886
Snyder County PA Higher Education Authority University Revenue (Susquehanna University Project)	5.000	%	1/1/27	1,135	1,278
Southcentral Pennsylvania General Authority Revenue (WellSpan Health Obligated Group)	5.000	%	6/1/34	1,085	1,182
St. Mary Hospital Authority Pennsylvania Health System Revenue (Catholic Health Initiatives)	5.000	%	5/15/20 (Prere.)	1,000	1,048
State Public School Building Authority Pennsylvania College Revenue (Community College of Allegheny County Project)	4.000	%	6/15/29	(15) 1,075	1,127
State Public School Building Authority Pennsylvania Lease Revenue (School District of Philadelphia)	5.000	%	6/1/24	(15) 1,535	1,705
State Public School Building Authority Pennsylvania Lease Revenue (School District of Philadelphia)	5.000	%	6/1/26	(4) 1,650	1,867
Swarthmore Borough PA Authority College Revenue (Swarthmore College)	5.000	%	9/15/37	1,000	1,154
University of Pittsburgh of the Commonwealth System of Higher Education Pennsylvania Revenue (University Capital Project)	5.250	%	9/15/19 (Prere.)	500	515
West Shore PA Area Authority Hospital Revenue (Holy Spirit Hospital of the Sisters of Christian Charity Project)	6.250	%	1/1/21 (Prere.)	80	87
					121,919
Puerto Rico (0.1%)					
Puerto Rico Electric Power Authority Revenue	5.000	%	7/1/21	(14) 500	504
Puerto Rico Highway & Transportation Authority Revenue	5.250	%	7/1/21	(13)(3)500	536

Puerto Rico Public Finance Corp. Revenue	6.000	%	8/1/26	(ETM) 1,000	1,227
					<u>2,267</u>
Rhode Island (0.1%)					
Rhode Island Commerce Corp. Airport Revenue	5.000	%	7/1/30	500	559
Rhode Island Health & Educational Building Corp. Higher Education Facilities Revenue (University of Rhode Island)	5.000	%	9/15/25	500	570

Tobacco Settlement Financing Corp. Rhode Island Revenue	2.250	% 6/1/41	1,540	<u>1,539</u>
				2,668
South Carolina (0.5%)				
Charleston SC Educational Excellence Financing Corp. Revenue (Charleston County School District, South Carolina Project)	5.000	% 12/1/23	590	664
Columbia SC Waterworks & Sewer System Revenue	5.000	% 2/1/27	250	271
Lexington County SC Health Services District Inc. Hospital Revenue	5.000	% 11/1/25	1,000	1,116
Lexington County SC Health Services District Inc. Hospital Revenue	5.000	% 11/1/34	1,500	1,627
Myrtle Beach SC Hospitality Fee Revenue	5.000	% 6/1/25	1,000	1,123
Patriots Energy Group Finance Authority SC Gas Supply Revenue PUT	4.000	% 2/1/24	2,000	2,110
Piedmont SC Municipal Power Agency Revenue	0.000	% 1/1/24	(14)1,600	1,370
South Carolina Association of Governmental Organizations Educational Facilities Corp. Revenue (Pickens School District)	5.000	% 12/1/26	1,420	1,609
South Carolina Educational Facilities Authority Revenue (Furman University) VRDO	1.640	% 10/1/18	1,800	1,800
South Carolina GO	5.000	% 4/1/20	450	470
South Carolina Higher Education Revenue (Clemson University)	5.000	% 5/1/21	1,000	1,073
South Carolina Jobs Economic Development Authority Hospital Revenue (Palmetto Health)	5.250	% 8/1/23 (Prere.)	1,000	1,135
South Carolina Public Service Authority Revenue	5.000	% 1/1/19 (Prere.)	500	504
South Carolina Public Service Authority Revenue	5.000	% 12/1/26	1,140	1,258
South Carolina Public Service Authority Revenue	5.000	% 12/1/28	1,465	1,541
South Carolina Public Service Authority Revenue	5.000	% 12/1/37	1,000	1,077
South Carolina Public Service Authority Revenue	5.000	% 12/1/37	2,095	2,248
South Carolina Public Service Authority Revenue	5.000	% 12/1/38	1,035	1,087
Sumter Two School Facilities Inc. South Carolina Installment Purchase Revenue	5.000	% 12/1/26	(15)1,000	<u>1,119</u>
				23,202
South Dakota (0.1%)				
Educational Enhancement Funding Corp. South Dakota Tobacco Settlement Revenue	5.000	% 6/1/25	2,000	2,181
South Dakota Health & Educational Facilities Authority Revenue (Regional Health System				

Obligated Group)	5.000	%	9/1/32	1,020	1,152
South Dakota Health & Educational Facilities Authority Revenue (Regional Health System Obligated Group)	4.000	%	9/1/34	1,975	<u>2,000</u>
					5,333
Tennessee (0.7%)					
Chattanooga TN Electric System Revenue	5.000	%	9/1/31	1,000	1,140

Chattanooga TN Health Educational & Housing Facility Board Revenue (Catholic Health Initiatives)	5.000	%	1/1/33	1,500	1,587
Chattanooga-Hamilton County TN Hospital Authority Hospital Revenue	5.000	%	10/1/27	1,035	1,130
Clarksville TN Public Building Authority Revenue (Morristown) VRDO	1.680	%	10/1/18	LOC 405	405
Greeneville TN Health & Educational Facilities Board Hospital Revenue (Ballad Health)	5.000	%	7/1/27	1,570	1,784
Knox County TN Health Educational & Housing Facilities Board Hospital Facilities Revenue (Covenant Healthcare)	5.000	%	1/1/36	1,000	1,092
Memphis TN GO	5.000	%	5/1/30	500	534
Memphis TN Water System Revenue	4.000	%	12/1/34	575	607
Metropolitan Government of Nashville & Davidson County TN Electric Revenue	5.000	%	5/15/35	865	994
Metropolitan Government of Nashville & Davidson County TN GO	5.000	%	7/1/21	625	657
Metropolitan Government of Nashville & Davidson County TN Health & Educational Facilities Board Revenue (Blakeford at Green Hills)	5.000	%	7/1/27	500	529
Metropolitan Government of Nashville & Davidson County TN Water & Sewer Revenue	5.000	%	7/1/20	600	630
Shelby County TN GO	5.000	%	3/1/19	500	507
Shelby County TN GO	5.000	%	4/1/19	(ETM)100	102
Shelby County TN GO	5.000	%	4/1/19	400	406
Tennessee Energy Acquisition Corp. Gas Revenue	5.250	%	9/1/22	1,835	2,014
Tennessee Energy Acquisition Corp. Gas Revenue	5.000	%	2/1/24	1,800	1,990
Tennessee Energy Acquisition Corp. Gas Revenue	5.250	%	9/1/24	1,000	1,123
Tennessee Energy Acquisition Corp. Gas Revenue	5.000	%	2/1/25	915	1,020
Tennessee Energy Acquisition Corp. Gas Revenue	5.250	%	9/1/26	1,035	1,185
Tennessee Energy Acquisition Corp. Gas Revenue	5.000	%	2/1/27	1,000	1,118
Tennessee Energy Acquisition Corp. Gas Revenue PUT	4.000	%	5/1/23	3,100	3,245
Tennessee Energy Acquisition Corp. Gas Revenue PUT	4.000	%	11/1/25	2,500	2,626
Tennessee GO	5.000	%	8/1/20	625	659
Tennessee GO	5.000	%	8/1/21	1,490	1,611
Tennessee GO	5.000	%	8/1/22	1,475	1,630
Williamson County TN GO	4.000	%	5/1/27	1,320	1,405

31,730

Texas (5.4%)

Alamo TX Regional Mobility Authority Revenue	5.000	%	6/15/27	1,280	1,458
Arlington TX GO	5.000	%	8/15/19	1,920	1,971
Arlington TX Special Tax Revenue	5.000	%	2/15/27	(4) 410	477
Arlington TX Special Tax Revenue	5.000	%	2/15/28	(4) 305	358
Arlington TX Special Tax Revenue	5.000	%	2/15/32	(15) 1,140	1,299
Austin Convention Enterprises Inc. Texas					
Convention Center Revenue	5.000	%	1/1/25	500	559
Austin TX Airport System Revenue	5.000	%	11/15/26	1,045	1,213

Austin TX Airport System Revenue	5.000	%	11/15/32	1,170	1,330
Austin TX Community College District Public Facilities Corp. Lease Revenue	5.000	%	8/1/27	1,000	1,139
Austin TX Water & Wastewater System Revenue	5.000	%	11/15/19 (Prere.)	65	67
Austin TX Water & Wastewater System Revenue	5.000	%	11/15/19 (Prere.)	210	217
Austin TX Water & Wastewater System Revenue	5.000	%	11/15/21 (ETM)	500	543
Austin TX Water & Wastewater System Revenue	5.000	%	11/15/37	1,000	1,126
Beaumont TX Independent School District GO	5.000	%	2/15/21	3,570	3,806
Bexar County TX GO	5.000	%	6/15/26	4,450	5,100
Bexar County TX GO	4.000	%	6/15/34	1,000	1,041
Brownsville TX Utility System Revenue	4.000	%	9/1/30	1,000	1,045
Central Texas Regional Mobility Authority Revenue	5.750	%	1/1/20 (Prere.)	500	523
Central Texas Regional Mobility Authority Revenue	5.000	%	1/1/24	1,015	1,132
Central Texas Regional Mobility Authority Revenue	0.000	%	1/1/25	100	82
Central Texas Regional Mobility Authority Revenue	0.000	%	1/1/26	180	141
Central Texas Regional Mobility Authority Revenue	5.000	%	1/1/26	1,000	1,128
Central Texas Regional Mobility Authority Revenue	5.000	%	1/1/30	840	936
Central Texas Regional Mobility Authority Revenue	5.000	%	1/1/33	540	581
Central Texas Regional Mobility Authority Revenue	5.000	%	1/1/34	1,400	1,547
City of Fort Worth TX GO	5.000	%	3/1/27	4,520	4,883
Clifton TX Higher Education Finance Corp. Revenue (Baylor University)	5.250	%	3/1/29	200	214
Corpus Christi TX Independent School District GO	4.000	%	8/15/34	1,130	1,179
Cypress-Fairbanks TX Independent School District GO	5.000	%	2/15/25	500	532
Dallas County TX Utility & Reclamation District GO	5.000	%	2/15/28	2,040	2,386
Dallas TX Area Rapid Transit Sales Tax Revenue	4.500	%	12/1/18 (Prere.)	500	502
Dallas TX Area Rapid Transit Sales Tax Revenue	5.000	%	12/1/27	500	551
Dallas TX Independent School District GO	5.000	%	2/15/23	485	518
Dallas TX Waterworks & Sewer System Revenue	5.000	%	10/1/21 (Prere.)	195	211

Dallas TX Waterworks & Sewer System					
Revenue	5.000	%	10/1/21	1,090	1,178
Dallas TX Waterworks & Sewer System					
Revenue	5.000	%	10/1/22	210	227
Dallas TX Waterworks & Sewer System					
Revenue	4.000	%	10/1/31	1,675	1,796
Dallas-Fort Worth TX International Airport					
Revenue	5.250	%	11/1/29	1,000	1,116
Denton TX Independent School District GO	5.000	%	8/15/37	1,360	1,540
Fort Worth TX Water & Sewer Revenue	5.000	%	2/15/25	450	479

Galveston County TX GO	4.000	%	2/1/34	750	786
Garland TX Independent School District GO	5.000	%	2/15/22	1,025	1,118
9 Grand Parkway Transportation Corp. TX System					
Toll Revenue	0.000	%	10/1/30	1,550	1,458
Grand Parkway Transportation Corp. TX BAN	5.000	%	2/1/23	2,500	2,748
Harris County TX Cultural Education Facilities					
Finance Corp. Thermal Utility Revenue					
(TECO Project)	5.000	%	11/15/30	1,000	1,154
Harris County TX Flood Control District GO	5.250	%	10/1/18	435	435
Harris County TX GO	5.000	%	10/1/21 (Prere.)	280	303
Harris County TX GO	5.000	%	8/15/22	1,850	2,037
Harris County TX GO	5.000	%	10/1/23	500	515
Harris County TX GO	5.000	%	10/1/23	20	22
Harris County TX GO	5.000	%	8/15/32	1,025	1,122
Harris County TX GO	5.000	%	10/1/36	1,200	1,351
Harris County TX Health Facilities Development					
Corp. Revenue (Methodist Hospital System)					
VRDO	1.700	%	10/1/18	4,690	4,690
Harris County TX Sports Authority Revenue	5.000	%	11/15/22	945	1,027
Harris County TX Toll Road Revenue	5.000	%	8/15/19 (Prere.)	500	513
Harris County TX Toll Road Revenue	5.000	%	8/15/32	515	562
Hays County TX GO	5.000	%	2/15/35	1,090	1,231
Highland Park TX Independent School District					
GO	5.000	%	2/15/19	1,000	1,012
Houston TX Airport System Revenue	5.000	%	7/1/26	1,110	1,292
Houston TX Airport System Revenue	5.000	%	7/1/37	1,685	1,914
Houston TX GO	5.000	%	3/1/19 (Prere.)	445	450
Houston TX GO	5.000	%	3/1/20	55	56
Houston TX GO	5.000	%	3/1/27	1,000	1,168
Houston TX GO	4.000	%	3/1/35	1,500	1,559
Houston TX Hotel Occupancy Tax & Special					
Revenue (Convention & Entertainment					
Facilities)	5.000	%	9/1/24	1,070	1,206
Houston TX Independent School District GO	5.000	%	2/15/19	1,200	1,214
Houston TX Independent School District GO	5.000	%	2/15/20	1,105	1,150
Houston TX Utility System Revenue	5.000	%	5/15/21	1,000	1,072
Houston TX Utility System Revenue	5.000	%	5/15/25	1,160	1,312
Houston TX Utility System Revenue	5.000	%	11/15/26	1,000	1,171
Houston TX Utility System Revenue	4.000	%	11/15/31	1,000	1,051
Houston TX Utility System Revenue	5.000	%	11/15/33	1,000	1,057
Houston TX Utility System Revenue	5.000	%	11/15/34	1,000	1,119
2 Houston TX Utility System Revenue PUT	2.460	%	5/1/20	1,000	1,006
Irving TX Independent School District GO	5.000	%	2/15/21	1,500	1,601
Katy TX Independent School District GO	4.000	%	2/15/27	275	291
Katy TX Independent School District GO	4.000	%	2/15/28	375	396
Klein TX Independent School District GO	5.000	%	8/1/34	1,200	1,363
Lake Travis TX Independent School District GO	5.000	%	2/15/21 (Prere.)	500	534

Lamar TX Consolidated Independent School					
District GO	5.000	%	2/15/25	1,265	1,455
Laredo TX Community College District GO	5.000	%	8/1/25	1,000	1,125
Lone Star College System Texas GO	5.000	%	8/15/19 (Prere.)	250	257
Lone Star College System Texas GO	5.000	%	2/15/28	1,200	1,377
Lower Colorado River Authority Texas Revenue	5.000	%	5/15/19	1,525	1,553
Lower Colorado River Authority Texas Revenue	5.500	%	5/15/36	1,835	1,871
Lower Colorado River Authority Texas					
Transmission Contract Revenue (LCRA					
Transmission Services Corp.)	5.000	%	5/15/28	1,000	1,117

Lower Colorado River Authority Texas					
Transmission Contract Revenue (LCRA					
Transmission Services Corp.)	5.000	%	5/15/28	1,200	1,348
Lower Colorado River Authority Texas					
Transmission Contract Revenue (LCRA					
Transmission Services Corp.)	5.000	%	5/15/34	1,000	1,140
Lubbock TX GO	5.000	%	2/15/23	500	545
Mansfield TX Independent School District GO	5.000	%	2/15/26	1,250	1,381
Mansfield TX Independent School District GO	4.000	%	2/15/29	1,265	1,327
Mesquite TX Health Facilities Development					
Corp. Retirement Facility Revenue (Christian					
Care Centers Inc. Project)	5.000	%	2/15/24	350	370
New Hope TX Cultural Education Facilities					
Finance Corp. First Mortgage Revenue					
(Morningside Ministries Project)	6.250	%	1/1/33	1,640	1,795
New Hope TX Cultural Education Facilities					
Finance Corp. Retirement Facilities Revenue					
(Westminster Manor Project)	5.000	%	11/1/26	1,060	1,173
New Hope TX Cultural Education Facilities					
Finance Corp. Retirement Facilities Revenue					
(Westminster Manor Project)	5.000	%	11/1/27	1,000	1,101
New Hope TX Cultural Education Facilities					
Finance Corp. Retirement Facilities Revenue					
(Westminster Manor Project)	5.000	%	11/1/28	870	951
New Hope TX Cultural Education Facilities					
Finance Corp. Student Housing Revenue					
(Tarleton State University Project)	4.000	%	4/1/19	495	499
New Hope TX Cultural Education Facilities					
Finance Corp. Student Housing Revenue					
(Tarleton State University Project)	5.000	%	4/1/23	200	216
New Hope TX Cultural Education Facilities					
Finance Corp. Student Housing Revenue					
(Tarleton State University Project)	5.000	%	4/1/24	210	229
New Hope TX Cultural Education Facilities					
Finance Corp. Student Housing Revenue					
(Tarleton State University Project)	5.000	%	4/1/25	240	263
North East TX Independent School District GO	5.250	%	2/1/22	580	637
North East TX Regional Mobility Authority					
Revenue	5.000	%	1/1/30	2,390	2,634
North Texas Municipal Water District Regional					
Wastewater System Revenue	5.000	%	6/1/22	1,495	1,640
North Texas Municipal Water District Regional					
Wastewater System Revenue	5.000	%	6/1/23	1,555	1,737
North Texas Municipal Water District Regional					
Wastewater System Revenue	4.000	%	6/1/31	1,500	1,588
North Texas Municipal Water District Water					
System Revenue	5.000	%	9/1/22	1,645	1,814

North Texas Municipal Water District Water					
System Revenue	5.000	%	9/1/23	1,025	1,149
North Texas Tollway Authority System Revenue	6.000	%	1/1/19 (Prere.)	205	207
North Texas Tollway Authority System Revenue	5.500	%	9/1/21 (Prere.)	500	546
North Texas Tollway Authority System Revenue	6.250	%	2/1/23	1,650	1,733
North Texas Tollway Authority System Revenue	5.000	%	1/1/26	1,060	1,162
North Texas Tollway Authority System Revenue	5.000	%	1/1/27	2,450	2,726
North Texas Tollway Authority System Revenue	6.000	%	1/1/28	45	45
North Texas Tollway Authority System Revenue	5.000	%	1/1/29	1,190	1,338
North Texas Tollway Authority System Revenue	5.000	%	1/1/30	500	551

North Texas Tollway Authority System Revenue	5.000	% 1/1/32	1,790	1,985
North Texas Tollway Authority System Revenue	4.000	% 1/1/33	1,550	1,611
North Texas Tollway Authority System Revenue	5.000	% 1/1/33	1,500	1,659
North Texas Tollway Authority System Revenue	5.000	% 1/1/34	1,575	1,737
North Texas Tollway Authority System Revenue	5.000	% 1/1/35	1,035	1,138
North Texas Tollway Authority System Revenue	4.000	% 1/1/36	1,015	1,038
North Texas Tollway Authority System Revenue	4.000	% 1/1/37	(4) 1,500	1,531
North Texas Tollway Authority System Revenue	5.000	% 1/1/38	1,000	1,117
Northwest Independent School District Texas GO	5.000	% 2/15/26	1,000	1,144
Northwest Independent School District Texas GO	5.000	% 2/15/32	1,750	1,964
Pasadena TX GO	4.000	% 2/15/28	1,000	1,068
Pearland TX GO	4.000	% 3/1/32	1,000	1,057
Pearland TX GO	4.000	% 3/1/33	360	379
Pearland TX Waterworks & Sewer System Revenue	4.000	% 9/1/32	240	253
Pearland TX Waterworks & Sewer System Revenue	4.000	% 9/1/33	340	357
SA Energy Acquisition Public Facility Corp. Texas Gas Supply Revenue	5.500	% 8/1/19	500	513
Sam Rayburn TX Municipal Power Agency Revenue	5.000	% 10/1/19	210	216
San Antonio TX Electric & Gas Systems Revenue	5.000	% 2/1/19	500	505
San Antonio TX Electric & Gas Systems Revenue	5.000	% 2/1/21	500	533
San Antonio TX Electric & Gas Systems Revenue	4.000	% 2/1/34	1,230	1,280
San Antonio TX Electric & Gas Systems Revenue	5.000	% 2/1/36	1,000	1,129
San Antonio TX GO	5.000	% 8/1/20	125	132
San Antonio TX GO	5.000	% 2/1/22	1,000	1,066
San Antonio TX GO	5.000	% 2/1/24	500	532
San Antonio TX GO	5.000	% 2/1/26	1,000	1,149
San Antonio TX GO	4.000	% 2/1/29	1,000	1,048
San Antonio TX Independent School District GO	5.000	% 8/15/29	1,295	1,478
San Antonio TX Independent School District GO	5.000	% 8/15/37	2,495	2,793
San Antonio TX Water Revenue	5.000	% 5/15/34	1,000	1,140
San Antonio TX Water Revenue	5.000	% 5/15/38	1,440	1,634
Southwest Texas Higher Education Authority Inc. Revenue (Southern Methodist University Project)	4.000	% 10/1/34	1,350	1,418
Spring Branch TX Independent School District GO	5.000	% 2/1/20	1,000	1,039
Spring TX Independent School District GO	5.000	% 8/15/32	1,000	1,136
Spring TX Independent School District GO	5.000	% 8/15/35	1,370	1,555

Sugar Land TX GO	5.000	% 2/15/26	510	591
Sugar Land TX GO	5.000	% 2/15/27	535	627
Tarrant County TX Cultural Education Facilities Finance Corp. Hospital Revenue (Methodist Hospitals of Dallas)	5.250	% 10/1/31	1,000	1,110
Tarrant County TX Cultural Education Facilities Finance Corp. Revenue (CHRISTUS Health)	6.250	% 7/1/28	(12)375	379
Texas A&M University System Revenue Board of Regents Revenue	5.000	% 5/15/21	1,000	1,075

Texas A&M University System Revenue					
Financing System Revenue	5.000	%	5/15/19 (Prere.)	500	509
Texas GO	5.000	%	10/1/22	1,040	1,150
Texas GO	5.000	%	10/1/24	1,065	1,217
Texas GO	5.000	%	8/1/26	925	996
Texas GO	5.000	%	8/1/27	1,000	1,077
Texas GO	5.000	%	10/1/27	1,400	1,579
Texas GO	5.000	%	10/1/28	1,330	1,498
Texas GO	5.000	%	8/1/31	500	537
Texas Municipal Gas Acquisition & Supply Corp.					
Revenue	5.250	%	12/15/21	365	396
Texas Municipal Gas Acquisition & Supply Corp.					
Revenue	5.000	%	12/15/22	1,005	1,101
Texas Municipal Gas Acquisition & Supply Corp.					
Revenue	5.000	%	12/15/23	380	416
Texas Municipal Gas Acquisition & Supply Corp.					
Revenue	5.250	%	12/15/23	245	274
Texas Municipal Gas Acquisition & Supply Corp.					
Revenue	5.250	%	12/15/24	580	656
Texas Municipal Gas Acquisition & Supply Corp.					
Revenue	5.000	%	12/15/25	2,215	2,408
Texas Municipal Gas Acquisition & Supply Corp.					
Revenue	5.000	%	12/15/28	1,335	1,440
Texas Municipal Power Agency Revenue	5.000	%	9/1/27	520	546
Texas Public Finance Authority Revenue (Texas					
Southern University)	5.000	%	11/1/21	(15) 1,000	1,071
Texas Revenue	4.000	%	8/29/19	3,000	3,055
Texas State University System Financing					
System Revenue	5.000	%	3/15/32	1,605	1,837
Texas Tech University System Financing					
System Revenue	5.000	%	2/15/19 (Prere.)	500	506
Texas Transportation Commission GO	5.000	%	10/1/21	1,520	1,647
Texas Transportation Commission GO	5.000	%	10/1/22	1,175	1,299
Texas Transportation Commission GO	5.000	%	10/1/29	1,500	1,717
2 Texas Transportation Commission GO PUT	1.940	%	10/1/21	1,500	1,500
Texas Transportation Commission Mobility Fund					
GO	5.000	%	10/1/34	1,390	1,599
Texas Transportation Commission Revenue	5.000	%	4/1/21	1,545	1,653
Texas Transportation Commission Revenue	5.000	%	4/1/23	1,855	2,069
Texas Transportation Commission Turnpike					
System Revenue	5.000	%	8/15/33	525	567
Texas Transportation Commission Turnpike					
System Revenue	5.000	%	8/15/34	665	716
Texas Transportation Commission Turnpike					
System Revenue	5.000	%	8/15/37	2,330	2,537
Texas Turnpike Authority Central Texas					
Turnpike System Revenue	0.000	%	8/15/20	(ETM)285	273

Texas Turnpike Authority Central Texas						
Turnpike System Revenue	0.000	%	8/15/20	(2)	525	503
Texas Water Development Board Revenue	5.000	%	4/15/21		1,025	1,099
Texas Water Development Board Revenue	4.000	%	10/15/32		1,000	1,059
6 Texas Water Development Board Revenue	4.000	%	10/15/33		1,580	1,663
6 Texas Water Development Board Revenue	4.000	%	10/15/34		1,465	1,534
Texas Water Development Board Revenue	4.000	%	10/15/35		1,770	1,849
Texas Water Development Board Revenue	4.000	%	10/15/35		2,860	2,979
6 Texas Water Development Board Revenue	4.000	%	10/15/35		1,685	1,757
Travis TX GO	5.000	%	3/1/27		1,545	1,787

Trinity River Authority of Texas Regional					
Wastewater System Revenue	5.000	%	8/1/27	1,000	1,164
Trinity River Authority of Texas Regional					
Wastewater System Revenue	5.000	%	8/1/37	1,235	1,414
University of Houston Texas Revenue	4.000	%	2/15/33	1,840	1,919
University of North Texas Revenue	4.000	%	4/15/34	1,110	1,152
University of North Texas Revenue	5.000	%	4/15/36	1,225	1,390
University of Texas Permanent University Fund					
Revenue	5.000	%	7/1/21	1,300	1,402
University of Texas Revenue	5.000	%	8/15/29	4,570	5,171
University of Texas System Revenue Financing					
System Revenue	5.000	%	8/15/19	325	333
University of Texas System Revenue Financing					
System Revenue	5.000	%	8/15/20	1,000	1,054
University of Texas System Revenue Financing					
System Revenue	5.000	%	8/15/21	500	540
University of Texas System Revenue Financing					
System Revenue	5.000	%	8/15/23	1,110	1,248
West Travis County TX Public Utility Agency					
Revenue	5.000	%	8/15/27	(15)1,115	1,301
West Travis County TX Public Utility Agency					
Revenue	4.000	%	8/15/32	(15)250	261
Williamson County TX GO	5.000	%	2/15/23	230	251
					243,589
Utah (0.5%)					
Central Utah Water Conservancy District GO	5.000	%	4/1/30	500	533
Central Utah Water Conservancy District					
Revenue	4.000	%	10/1/32	1,000	1,066
Jordan Valley UT Water Conservancy District					
Revenue	4.000	%	10/1/32	750	793
Murray UT Hospital Revenue (IHC Health Services) VRDO					
	1.690	%	10/1/18	4,900	4,900
Salt Lake City UT Sales Tax Revenue	5.000	%	2/1/30	1,355	1,575
Utah Associated Municipal Power Systems					
Revenue (Horse Butte Wind Project)	5.000	%	9/1/22 (Prere.)	350	386
Utah County UT Hospital Revenue (IHC Health Services)					
	5.000	%	5/15/34	750	860
Utah County UT Hospital Revenue (IHC Health Services)					
	5.000	%	5/15/35	800	913
Utah GO	5.000	%	7/1/19	615	629
Utah GO	5.000	%	7/1/21	1,300	1,404
Utah GO	5.000	%	7/1/22	1,400	1,546
Utah GO	5.000	%	7/1/23	3,500	3,941
Utah GO	5.000	%	7/1/24	1,000	1,145
Utah Transit Authority Sales Tax Revenue	5.000	%	6/15/26	1,000	1,153
					20,844

Virginia (1.3%)

Arlington County VA GO	5.000	%	8/1/23	600	662
Arlington County VA GO	5.000	%	8/15/26	2,000	2,360
Chesapeake VA Toll Road Revenue	5.000	%	7/15/21	500	533
Chesterfield County VA GO	5.000	%	1/1/22	900	981
Fairfax County VA GO	5.000	%	10/1/20	1,710	1,810
Fairfax County VA GO	5.000	%	10/1/23	1,255	1,420
Fairfax County VA GO	4.000	%	10/1/32	1,415	1,525
Fairfax County VA Public Improvement GO	5.000	%	4/1/21	300	322
Fairfax County VA Sewer Revenue	4.000	%	7/15/21	1,790	1,885

Fairfax County VA Water Authority Revenue	5.000	%	4/1/25	500	549
Norfolk VA Economic Development Authority Hospital Facilities Revenue (Sentara Healthcare) PUT	5.000	%	11/1/28	1,020	1,203
Norfolk VA GO	5.000	%	10/1/20	775	820
Norfolk VA GO	5.000	%	8/1/21	2,040	2,206
Norfolk VA GO	5.000	%	9/1/29	1,395	1,599
Norfolk VA GO	5.000	%	9/1/30	1,090	1,248
Norfolk VA GO	5.000	%	9/1/32	1,345	1,537
Norfolk VA Water Revenue	5.000	%	5/1/22 (Prere.)	495	545
Norfolk VA Water Revenue	5.000	%	11/1/31	5	5
Norfolk VA Water Revenue	5.000	%	11/1/34	1,155	1,336
Richmond VA GO	5.000	%	3/1/25	1,650	1,908
Richmond VA Public Utility Revenue	5.000	%	1/15/28	1,000	1,160
Roanoke VA Economic Development Authority Hospital Revenue (Carilion Clinic Obligated Group)	5.000	%	7/1/30	500	537
Stafford County VA Economic Development Authority Hospital Facilities Revenue (Mary Washington Healthcare Obligated Group)	5.000	%	6/15/24	750	829
Virginia Beach VA Development Authority Residential Care Facility Revenue (Westminster-Canterbury on Chesapeake Bay)	5.000	%	9/1/30	600	671
Virginia Beach VA Development Authority Residential Care Facility Revenue (Westminster-Canterbury on Chesapeake Bay)	5.000	%	9/1/33	425	471
Virginia College Building Authority Educational Facilities Revenue (21st Century College & Equipment Programs)	5.000	%	2/1/21	1,000	1,067
Virginia College Building Authority Educational Facilities Revenue (21st Century College & Equipment Programs)	4.000	%	2/1/34	1,900	1,995
Virginia College Building Authority Educational Facilities Revenue (Public Higher Education Financing Program)	5.000	%	9/1/19	1,570	1,614
Virginia College Building Authority Educational Facilities Revenue (Public Higher Education Financing Program)	5.000	%	9/1/22	355	392
Virginia Commonwealth Transportation Board Revenue	5.000	%	9/15/21	2,410	2,611
Virginia Commonwealth Transportation Board Revenue	5.000	%	5/15/26	1,255	1,469
Virginia Commonwealth Transportation Board Revenue	5.000	%	3/15/27	2,090	2,461
Virginia Commonwealth Transportation Board					

Revenue	4.000	%	5/15/35	1,750	1,832
Virginia Commonwealth Transportation Board					
Revenue	4.000	%	5/15/35	1,280	1,339
Virginia Commonwealth Transportation Board					
Revenue	4.000	%	5/15/36	1,695	1,767
Virginia Public Building Authority Public Facilities					
Revenue	5.000	%	8/1/24	1,250	1,427
Virginia Public School Authority Revenue	5.000	%	8/1/19	500	512
Virginia Public School Authority Revenue	5.000	%	3/1/20	3,700	3,856
Virginia Public School Authority Revenue	4.000	%	8/1/20	1,700	1,759

Virginia Public School Authority Revenue	5.000	% 8/1/26	1,500	1,767
Virginia Public School Authority Revenue	5.000	% 8/1/29	1,500	1,747
Virginia Public School Authority School Technology & Security Notes Revenue	5.000	% 4/15/21	1,055	1,132
				56,869

Washington (1.3%)

Central Puget Sound WA Regional Transit Authority Sales & Use Tax Revenue	5.000	% 11/1/26	750	882
Energy Northwest Washington Electric Revenue (Columbia Generating Station)	5.000	% 7/1/20	500	526
Energy Northwest Washington Electric Revenue (Columbia Generating Station)	5.000	% 7/1/31	1,200	1,360
Energy Northwest Washington Electric Revenue (Project No. 1)	5.000	% 7/1/21	1,355	1,460
King County WA GO	5.000	% 1/1/19	150	151
King County WA GO	5.000	% 7/1/20	1,250	1,315
King County WA GO	5.000	% 1/1/24	500	543
King County WA GO	4.000	% 12/1/32	1,500	1,586
King County WA Sewer Revenue	5.000	% 1/1/20	1,000	1,038
Kitsap County WA School District No. 401 GO	4.000	% 12/1/33	755	796
Lewis County WA Public Utility District No. 1 Revenue (Cowlitz Falls Hydroelectric Project)	5.000	% 10/1/21	1,000	1,082
Northwest Energy Washington Electric Revenue (Bonneville Power Administration)	5.000	% 7/1/28	2,550	2,786
Pierce County WA School District No. 3 Puyallup GO	5.000	% 12/1/25	1,000	1,108
Pierce County WA School District No. 402 GO	4.000	% 12/1/33	1,840	1,941
Port of Seattle WA Revenue	5.000	% 8/1/29	250	272
Seattle WA GO	5.000	% 6/1/21	1,000	1,077
University of Washington Revenue	5.000	% 4/1/31	335	357
Washington (Motor Vehicle Fuel Tax) GO	5.000	% 7/1/23	375	404
Washington (Motor Vehicle Fuel Tax) GO	5.000	% 7/1/27	1,000	1,136
Washington (Motor Vehicle Fuel Tax) GO	4.000	% 7/1/31	1,500	1,584
Washington Economic Development Finance Authority Lease Revenue (Washington Biomedical Research Properties 2)	5.000	% 6/1/25	1,090	1,245
Washington GO	5.000	% 8/1/19 (Prere.)	500	513
Washington GO	0.000	% 6/1/20	(14)500	483
Washington GO	5.000	% 7/1/20	1,000	1,051
Washington GO	5.000	% 2/1/22 (Prere.)	500	547
Washington GO	5.000	% 7/1/22	1,390	1,530
Washington GO	5.000	% 7/1/23	1,000	1,122
Washington GO	5.000	% 7/1/25	560	613
Washington GO	5.000	% 7/1/25	1,500	1,705
Washington GO	4.000	% 7/1/27	2,750	2,895
Washington GO	4.000	% 7/1/27	2,425	2,553
Washington GO	5.000	% 8/1/27	1,000	1,147

Washington GO	5.000	%	8/1/27	1,160	1,373
Washington GO	4.000	%	7/1/28	1,135	1,190
Washington GO	4.000	%	7/1/28	3,180	3,334
Washington GO	5.000	%	8/1/30	1,585	1,847
Washington GO	5.000	%	8/1/31	1,970	2,285
Washington GO	5.000	%	8/1/36	2,070	2,382
Washington GO	5.000	%	8/1/38	2,070	2,365
Washington GO	5.000	%	8/1/39	1,590	1,783

Washington Health Care Facilities Authority Revenue (Central Washington Health Services Association)	5.000	%	7/1/30	1,760	1,918
Washington Health Care Facilities Authority Revenue (MultiCare Health System)	5.000	%	8/15/32	1,000	1,147
Washington Health Care Facilities Authority Revenue (Providence Health & Services)	5.000	%	10/1/33	880	959
Washington State University General Revenue	5.000	%	10/1/31	500	537
					57,928
West Virginia (0.3%)					
West Virginia Commissioner of Highways Revenue (Surface Transportation Improvements)	5.000	%	9/1/33	1,000	1,140
West Virginia Economic Development Authority Lottery Revenue	5.000	%	6/15/29	1,180	1,361
West Virginia Economic Development Authority Lottery Revenue	4.000	%	6/15/37	1,545	1,580
West Virginia GO	5.000	%	12/1/35	1,000	1,151
West Virginia GO	5.000	%	6/1/36	1,000	1,147
West Virginia Higher Education Policy Commission Revenue	5.000	%	7/1/37	1,315	1,467
West Virginia Hospital Finance Authority Hospital Revenue (Cabell Huntington Hospital Inc.)	5.000	%	1/1/29	750	853
West Virginia Hospital Finance Authority Hospital Revenue (Charleston Area Medical Center Inc.)	5.125	%	9/1/23	1,065	1,088
West Virginia Hospital Finance Authority Hospital Revenue (Charleston Area Medical Center Inc.)	5.625	%	9/1/32	3,140	3,220
West Virginia Parkways Authority Turnpike Toll Revenue	5.000	%	6/1/33	750	868
					13,875
Wisconsin (0.8%)					
Madison WI Area Technical College GO	4.000	%	3/1/25	1,835	2,002
Milwaukee WI GO	4.000	%	3/15/20	1,000	1,029
Wisconsin General Fund Annual Appropriation Revenue	5.625	%	5/1/19 (Prere.)	45	46
Wisconsin General Fund Annual Appropriation Revenue	5.625	%	5/1/28	415	424
Wisconsin GO	5.000	%	5/1/19	1,335	1,359
Wisconsin GO	5.000	%	11/1/19	1,250	1,291
Wisconsin GO	5.000	%	5/1/20	1,000	1,047
Wisconsin GO	5.000	%	5/1/21 (ETM)	15	16
Wisconsin GO	5.000	%	5/1/21	760	817
Wisconsin GO	5.000	%	5/1/22 (Prere.)	35	38
Wisconsin GO	5.000	%	11/1/23	2,405	2,722

Wisconsin GO	5.000	%	5/1/24	500	547
Wisconsin GO	5.000	%	5/1/26	2,210	2,414
6 Wisconsin GO	5.000	%	5/1/29	1,000	1,103
Wisconsin GO	5.000	%	5/1/36	2,000	2,242
Wisconsin Health & Educational Facilities					
Authority Revenue (Agnesian HealthCare Inc.)	5.000	%	7/1/31	1,065	1,191
Wisconsin Health & Educational Facilities					
Authority Revenue (Ascension Health Alliance Credit Group)	4.000	%	11/15/33	2,000	2,061

Wisconsin Health & Educational Facilities					
Authority Revenue (Ascension Health Alliance Credit Group)	4.000	%	11/15/34	1,500	1,541
Wisconsin Health & Educational Facilities					
Authority Revenue (Ascension Health Alliance Credit Group)	5.000	%	11/15/36	1,895	2,116
Wisconsin Health & Educational Facilities					
Authority Revenue (Aspirus, Inc. Obligated Group)	5.000	%	8/15/25	1,670	1,854
Wisconsin Health & Educational Facilities					
Authority Revenue (Aurora Health Care Inc.)	5.000	%	7/15/21 (Prere.)	1,150	1,240
Wisconsin Health & Educational Facilities					
Authority Revenue (Children's Hospital of Wisconsin Inc.)	4.000	%	8/15/31	1,010	1,051
Wisconsin Health & Educational Facilities					
Authority Revenue (Marquette University)	5.000	%	10/1/30	500	544
Wisconsin Public Finance Authority Hospital					
Revenue (Renown Regional Medical Center)	5.000	%	6/1/30	1,085	1,208
Wisconsin Public Power System Power Supply					
System Revenue	5.000	%	7/1/32	500	549
Wisconsin Transportation Revenue	5.000	%	7/1/22 (Prere.)	115	126
Wisconsin Transportation Revenue	5.000	%	7/1/23	385	423
Wisconsin Transportation Revenue	5.000	%	7/1/31	1,285	1,492
Wisconsin Transportation Revenue	5.000	%	7/1/33	2,755	3,081
					35,574
Wyoming (0.0%)					
Wyoming Municipal Power Agency Power					
Supply Revenue	5.000	%	1/1/34	(15)1,000	1,110
Total Tax-Exempt Municipal Bonds (Cost \$2,330,827)					2,334,255
Temporary Cash Investments (0.0%)¹					
U.S. Government and Agency Obligations (0.0%)					
United States Treasury Bill	2.034	%	11/15/18	150	149
³ United States Treasury Bill	2.099	%	12/27/18	800	796
Total Temporary Cash Investments (Cost \$945)					945
Total Investments (99.8%) (Cost \$3,437,028)					4,487,837
Other Assets and Liabilities (0.2%)					7,421
Net Assets (100%)					4,495,258

* Non-income-producing security.

§ Security value determined using significant unobservable inputs.

1 The fund invests a portion of its cash reserves in equity markets through the use of index futures contracts. After giving effect to futures investments, the fund's effective common stock and temporary cash investment positions represent 48.2% and -0.3%, respectively, of net assets.

2 Adjustable-rate security based upon SIFMA Municipal Swap Index Yield plus spread.

3 Securities with a value of \$1,567,000 have been segregated as initial margin for open futures contracts.

4 5.000% coupon rate will be effective February 2023.

5 6.200% coupon rate will be effective January 2024.

- 6 Security purchased on a when-issued or delayed-delivery basis for which the fund has not taken delivery as of September 30, 2018.
 - 7 4.000% coupon rate will be effective February 2021.
 - 8 Security exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At September 30, 2018, the aggregate value of these securities was \$13,384,000, representing 0.3% of net assets.
 - 9 5.050% coupon rate will be effective October 2023. CVR—Contingent Value Rights.
-

Tax-Managed Balanced Fund

KEY TO ABBREVIATIONS

ARS - Auction Rate Security.

BAN - Bond Anticipation Note.

COP - Certificate of Participation.

CP - Commercial Paper.

FR - Floating Rate.

GAN - Grant Anticipation Note.

GO - General Obligation Bond.

PILOT – Payments in Lieu of Taxes.

PUT - Put Option Obligation.

RAN - Revenue Anticipation Note.

TAN - Tax Anticipation Note.

TOB - Tender Option Bond.

TRAN - Tax Revenue Anticipation Note.

VRDO - Variable Rate Demand Obligation.

VRDP - Variable Rate Demand Preferred.

(ETM) - Escrowed to Maturity.

(Prere.) - Prerefunded.

Scheduled principal and interest payments are guaranteed by:

- (1) MBIA (Municipal Bond Investors Assurance).
 - (2) AMBAC (Ambac Assurance Corporation).
 - (3) FGIC (Financial Guaranty Insurance Company).
 - (4) AGM (Assured Guaranty Municipal Corporation).
 - (5) BIGI (Bond Investors Guaranty Insurance).
 - (6) Connie Lee Inc.
 - (7) FHA (Federal Housing Authority).
 - (8) CapMAC (Capital Markets Assurance Corporation).
 - (9) American Capital Access Financial Guaranty Corporation.
 - (10) XL Capital Assurance Inc.
 - (11) CIFG (CDC IXIS Financial Guaranty).
 - (12) AGC (Assured Guaranty Corporation).
 - (13) BHAC (Berkshire Hathaway Assurance Corporation).
 - (14) NPPFG (National Public Finance Guarantee Corporation).
 - (15) BAM (Build America Mutual Assurance Company).
 - (16) MAC (Municipal Assurance Corporation).
-

Tax-Managed Balanced Fund

(17) RAA (Radian Asset Assurance Inc.).

(18) SBLF (Michigan School Bond Loan Fund).

(19) TPSF (Texas Permanent School Fund).

The insurance does not guarantee the market value of the municipal bonds.

LOC - Scheduled principal and interest payments are guaranteed by bank letter of credit.

Derivative Financial Instruments Outstanding as of Period End

Futures Contracts

				000
				Value and
				Unrealized
				Appreciation
				(Depreciation)
	Expiration	Number of Long (Short) Contracts	Notional Amount	
Long Futures Contracts				
2-Year U.S. Treasury Note	December 2018	484	101,995	(264
5-Year U.S. Treasury Note	December 2018	202	22,720	(78
E-mini S&P 500 Index	December 2018	101	14,741	39
10-Year U.S. Treasury Note	December 2018	92	10,928	(32
Ultra 10-Year U.S. Treasury Note	December 2018	13	1,638	6
				(329
Short Futures Contracts				
30-Year U.S. Treasury Bond	December 2018	(76) (10,678	140
				(189

A. Security Valuation: Securities are valued as of the close of trading on the New York Stock Exchange (generally 4 p.m., Eastern time) on the valuation date. Equity securities are valued at the latest quoted sales prices or official closing prices taken from the primary market in which each security trades; such securities not traded on the valuation date are valued at the mean of the latest quoted bid and asked prices. Bonds and temporary cash investments are valued using the latest bid prices or using valuations based on a matrix system (which considers such factors as security prices, yields, maturities, and ratings), both as furnished by independent pricing services. Securities for which market quotations are not readily available, or whose values have been materially affected by events occurring before the fund's pricing time but after the close of the securities' primary markets, are valued by methods deemed by the board of trustees to represent fair value.

B. Futures Contracts: The fund uses futures contracts to invest in fixed income asset classes with greater efficiency and lower cost than is possible through direct investment, to add value when these instruments are attractively priced, or to adjust sensitivity to changes in interest rates. The fund also uses index futures contracts to a limited extent, with the objective of maintaining full exposure to the stock market while maintaining liquidity. The fund may purchase or sell futures contracts to achieve a desired level of investment, whether to accommodate portfolio turnover or cash flows from capital share transactions. The primary risks associated with the use of futures contracts are imperfect correlation between changes in market values of bonds and stocks held by the fund and the prices of futures contracts, and the possibility of an illiquid market. Counterparty risk involving futures is

Tax-Managed Balanced Fund

mitigated because a regulated clearinghouse is the counterparty instead of the clearing broker. To further mitigate counterparty risk, the fund trades futures contracts on an exchange, monitors the financial strength of its clearing brokers and clearinghouse, and has entered into clearing agreements with its clearing brokers. The clearinghouse imposes initial margin requirements to secure the fund's performance and requires daily settlement of variation margin representing changes in the market value of each contract. Any assets pledged as initial margin for open contracts are noted in the Schedule of Investments.

Futures contracts are valued at their quoted daily settlement prices. The notional amounts of the contracts are not recorded in the Schedule of Investments. Fluctuations in the value of the contracts are recorded as an asset (liability).

C. Various inputs may be used to determine the value of the fund's investments. These inputs are summarized in three broad levels for financial statement purposes. The inputs or methodologies used to value securities are not necessarily an indication of the risk associated with investing in those securities.

Level 1—Quoted prices in active markets for identical securities.

Level 2—Other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.).

Level 3—Significant unobservable inputs (including the fund's own assumptions used to determine the fair value of investments). Any investments valued with significant unobservable inputs are noted on the Schedule of Investments.

The following table summarizes the market value of the fund's investments as of September 30, 2018, based on the inputs used to value them:

	Level 1 (\$000)	Level 2 (\$000)	Level 3 (\$000)
Investments			
Common Stocks	2,150,865	1,740	32
Tax-Exempt Municipal Bonds	—	2,334,255	—
Temporary Cash Investments	—	945	—
Futures Contracts—Assets ¹	51	—	—
Futures Contracts—Liabilities ¹	(5)	—	—
Total	2,150,911	2,336,940	32

¹ Represents variation margin on the last day of the reporting period.

Vanguard Tax-Managed Small-Cap Fund

Schedule of Investments (unaudited)

As of September 30, 2018

	Shares	Market Value (\$000)
Common Stocks (99.8%)¹		
Consumer Discretionary (14.5%)		
Wolverine World Wide Inc.	760,151	29,684
* RH	210,190	27,537
* iRobot Corp.	235,042	25,836
Strategic Education Inc.	177,965	24,387
* Penn National Gaming Inc.	692,328	22,791
Steven Madden Ltd.	428,101	22,647
* Fox Factory Holding Corp.	312,694	21,904
Dave & Buster's Entertainment Inc.	330,189	21,865

	DSW Inc. Class A	580,509	19,668
*	Dorman Products Inc.	252,485	19,421
	Monro Inc.	270,834	18,850
	Callaway Golf Co.	770,274	18,710
*	Cavco Industries Inc.	71,950	18,203
*	Shutterfly Inc.	275,902	18,179
	LCI Industries	210,555	17,434
	Children's Place Inc.	134,968	17,249
	Wingstop Inc.	245,457	16,757
*	TopBuild Corp.	294,764	16,749
*	G-III Apparel Group Ltd.	340,945	16,430
*	Cooper-Standard Holdings Inc.	133,741	16,046
	Lithia Motors Inc. Class A	191,903	15,671
*	American Axle & Manufacturing Holdings Inc.	874,986	15,260
	Office Depot Inc.	4,629,931	14,862
*	Gentherm Inc.	313,638	14,255
	Sonic Corp.	328,201	14,224
	GameStop Corp. Class A	889,536	13,583
*	Shake Shack Inc. Class A	211,643	13,336
*	Belmond Ltd. Class A	712,308	13,000
	Core-Mark Holding Co. Inc.	381,972	12,972
	BJ's Restaurants Inc.	178,589	12,894
*	Sleep Number Corp.	350,382	12,887
	Oxford Industries Inc.	141,344	12,749
	Cooper Tire & Rubber Co.	447,686	12,670
	Caleres Inc.	352,482	12,640
*	Meritage Homes Corp.	316,318	12,621
*	Crocs Inc.	584,805	12,451
	Dine Brands Global Inc.	152,158	12,372
	La-Z-Boy Inc.	389,659	12,313
	Abercrombie & Fitch Co.	572,010	12,081
	MDC Holdings Inc.	401,216	11,868
*	Asbury Automotive Group Inc.	161,853	11,127
	Gannett Co. Inc.	1,110,525	11,116
	Guess? Inc.	489,841	11,070
	Scholastic Corp.	236,706	11,052
	Group 1 Automotive Inc.	164,242	10,659
	Tailored Brands Inc.	414,874	10,451
	Sturm Ruger & Co. Inc.	150,765	10,410
	Nutrisystem Inc.	258,268	9,569
	Chico's FAS Inc.	1,063,991	9,225

Standard Motor Products Inc.	186,629	9,186
* Fossil Group Inc.	384,562	8,953
New Media Investment Group Inc.	567,919	8,911
* Vista Outdoor Inc.	490,867	8,782
* Career Education Corp.	579,167	8,647
Winnebago Industries Inc.	249,522	8,272
EW Scripps Co. Class A	494,580	8,161
Marcus Corp.	191,105	8,036
Ruth's Hospitality Group Inc.	253,439	7,996
* Genesco Inc.	166,184	7,827
* Express Inc.	669,375	7,403
* LGI Homes Inc.	155,530	7,378
* Installed Building Products Inc.	181,243	7,068
* Rent-A-Center Inc.	481,203	6,920
* Ascena Retail Group Inc.	1,467,619	6,707
* Regis Corp.	327,534	6,692
* Fiesta Restaurant Group Inc.	240,163	6,424
* M/I Homes Inc.	265,334	6,349
Movado Group Inc.	146,908	6,155
PetMed Express Inc.	184,348	6,085
* Universal Electronics Inc.	147,946	5,822
Buckle Inc.	244,135	5,627
* Zumiez Inc.	211,817	5,581
Sonic Automotive Inc. Class A	267,328	5,173
Ethan Allen Interiors Inc.	247,295	5,131
* Monarch Casino & Resort Inc.	110,503	5,022
* American Public Education Inc.	144,532	4,777
Cato Corp. Class A	223,719	4,703
Haverty Furniture Cos. Inc.	207,388	4,583
* William Lyon Homes Class A	285,925	4,543
* Motorcar Parts of America Inc.	190,306	4,463
* Red Robin Gourmet Burgers Inc.	110,665	4,443
* MarineMax Inc.	199,306	4,235
* Nautilus Inc.	302,808	4,224
* Unifi Inc.	148,463	4,206
* Chuy's Holdings Inc.	157,274	4,128
Shoe Carnival Inc.	103,041	3,967
Superior Industries International Inc.	222,976	3,802
* Lumber Liquidators Holdings Inc.	245,360	3,801
* Perry Ellis International Inc.	128,193	3,504
* Vitamin Shoppe Inc.	343,204	3,432
* Hibbett Sports Inc.	167,843	3,155
* Vera Bradley Inc.	199,582	3,046
Barnes & Noble Inc.	518,195	3,006
* El Pollo Loco Holdings Inc.	219,568	2,756
Tile Shop Holdings Inc.	318,474	2,277
* Barnes & Noble Education Inc.	369,438	2,128

* Kirkland's Inc.	190,192	1,919
* Francesca's Holdings Corp.	437,517	1,623
Big 5 Sporting Goods Corp.	316,133	1,612
		<hr/>
		1,038,376
Consumer Staples (3.1%)		
* Darling Ingredients Inc.	1,327,716	25,651
Medifast Inc.	100,278	22,217
WD-40 Co.	110,394	18,999
J&J Snack Foods Corp.	118,181	17,832
B&G Foods Inc.	562,356	15,437

Universal Corp.	194,185	12,622
Calavo Growers Inc.	128,083	12,373
Cal-Maine Foods Inc.	238,334	11,511
* SUPERVALU Inc.	330,143	10,637
* Central Garden & Pet Co. Class A	285,225	9,452
Inter Parfums Inc.	141,307	9,107
Andersons Inc.	232,084	8,738
MGP Ingredients Inc.	105,486	8,331
* Avon Products Inc.	3,769,383	8,293
SpartanNash Co.	338,688	6,794
John B Sanfilippo & Son Inc.	82,259	5,872
Dean Foods Co.	808,411	5,740
Coca-Cola Bottling Co. Consolidated	26,414	4,815
* Seneca Foods Corp. Class A	101,799	3,431
* Central Garden & Pet Co.	93,359	3,365
		221,217
Energy (4.3%)		
* PDC Energy Inc.	546,920	26,777
* Denbury Resources Inc.	3,908,495	24,233
* Carrizo Oil & Gas Inc.	729,243	18,377
* SRC Energy Inc.	2,032,326	18,067
* Oil States International Inc.	473,616	15,724
* Noble Corp. plc	2,098,926	14,755
Archrock Inc.	1,069,817	13,052
US Silica Holdings Inc.	650,337	12,246
* Unit Corp.	458,633	11,952
* Helix Energy Solutions Group Inc.	1,165,339	11,514
* C&J Energy Services Inc.	516,202	10,737
* ProPetro Holding Corp.	610,065	10,060
* CONSOL Energy Inc.	236,443	9,649
* Renewable Energy Group Inc.	322,180	9,279
* Penn Virginia Corp.	112,627	9,071
* Laredo Petroleum Inc.	943,597	7,709
* Newpark Resources Inc.	741,660	7,676
* Exterran Corp.	254,298	6,747
* SEACOR Holdings Inc.	134,649	6,653
* HighPoint Resources Corp.	1,199,692	5,855
Green Plains Inc.	340,167	5,851
* Matrix Service Co.	230,642	5,685
* Bonanza Creek Energy Inc.	173,900	5,179
* KLX Energy Services Holdings Inc.	157,331	5,036
* TETRA Technologies Inc.	1,095,723	4,942
* Ring Energy Inc.	486,288	4,819
* Par Pacific Holdings Inc.	233,141	4,756
* REX American Resources Corp.	58,061	4,387
* Bristow Group Inc.	308,356	3,740
* Era Group Inc.	184,149	2,274

* Pioneer Energy Services Corp.	762,578	2,250
* Cloud Peak Energy Inc.	800,574	1,841
Gulf Island Fabrication Inc.	169,475	1,686
* Geospace Technologies Corp.	119,787	1,641
* CARBO Ceramics Inc.	216,563	1,570
		<hr/>
		305,790
Financials (16.6%)		
* Green Dot Corp. Class A	393,132	34,918
First Financial Bankshares Inc.	534,229	31,573

FirstCash Inc.	367,819	30,161
Selective Insurance Group Inc.	456,492	28,987
Glacier Bancorp Inc.	647,511	27,901
American Equity Investment Life Holding Co.	747,541	26,433
First Financial Bancorp	801,661	23,809
RLI Corp.	294,751	23,161
Community Bank System Inc.	377,726	23,068
ProAssurance Corp.	481,705	22,616
Columbia Banking System Inc.	576,848	22,364
Old National Bancorp	1,114,356	21,507
First Midwest Bancorp Inc.	799,523	21,259
Great Western Bancorp Inc.	477,410	20,142
Simmons First National Corp. Class A	679,830	20,021
Independent Bank Corp.	226,286	18,691
CVB Financial Corp.	786,728	17,560
Hope Bancorp Inc.	1,079,592	17,457
* First BanCorp	1,837,102	16,718
United Community Banks Inc.	598,959	16,705
Banner Corp.	263,310	16,370
* Blucora Inc.	393,397	15,834
LegacyTexas Financial Group Inc.	369,048	15,721
Apollo Commercial Real Estate Finance Inc.	831,655	15,693
* Axos Financial Inc.	451,751	15,536
NBT Bancorp Inc.	404,172	15,512
ServisFirst Bancshares Inc.	394,017	15,426
Horace Mann Educators Corp.	332,848	14,945
Ameris Bancorp	322,739	14,749
Waddell & Reed Financial Inc. Class A	690,445	14,624
Westamerica Bancorporation	242,724	14,602
First Commonwealth Financial Corp.	896,145	14,464
S&T Bancorp Inc.	326,707	14,166
* Pacific Premier Bancorp Inc.	373,898	13,909
Northwest Bancshares Inc.	799,356	13,845
* PRA Group Inc.	373,759	13,455
Universal Insurance Holdings Inc.	274,972	13,350
Navigators Group Inc.	187,187	12,935
* NMI Holdings Inc. Class A	563,037	12,753
Walker & Dunlop Inc.	237,929	12,582
Invesco Mortgage Capital Inc.	784,562	12,412
* Seacoast Banking Corp. of Florida	419,395	12,246
Provident Financial Services Inc.	498,811	12,246
Brookline Bancorp Inc.	729,437	12,182
Employers Holdings Inc.	264,542	11,984
Berkshire Hills Bancorp Inc.	291,704	11,872
City Holding Co.	154,532	11,868
Safety Insurance Group Inc.	131,827	11,812
AMERISAFE Inc.	179,451	11,117

Boston Private Financial Holdings Inc.	792,075	10,812
James River Group Holdings Ltd.	252,852	10,777
Southside Bancshares Inc.	297,730	10,361
National Bank Holdings Corp. Class A	264,487	9,958
Central Pacific Financial Corp.	372,647	9,849
Tompkins Financial Corp.	118,887	9,652
Heritage Financial Corp.	273,459	9,612
Northfield Bancorp Inc.	577,345	9,191
United Fire Group Inc.	179,093	9,093
Hanmi Financial Corp.	362,870	9,035

Oritani Financial Corp.	577,367	8,978
Piper Jaffray Cos.	116,802	8,918
* Third Point Reinsurance Ltd.	682,360	8,871
Stewart Information Services Corp.	196,689	8,853
* Enova International Inc.	299,264	8,619
TrustCo Bank Corp. NY	999,110	8,492
Banc of California Inc.	426,131	8,054
* Triumph Bancorp Inc.	208,030	7,947
OFG Bancorp	489,877	7,911
WisdomTree Investments Inc.	932,945	7,911
Preferred Bank	134,210	7,851
* Encore Capital Group Inc.	215,970	7,742
* Customers Bancorp Inc.	301,032	7,083
* HomeStreet Inc.	266,293	7,057
Fidelity Southern Corp.	279,010	6,914
Meta Financial Group Inc.	83,044	6,864
PennyMac Mortgage Investment Trust	334,674	6,774
* World Acceptance Corp.	57,958	6,628
Dime Community Bancshares Inc.	350,297	6,253
Virtus Investment Partners Inc.	53,590	6,096
* INTL. FCStone Inc.	125,603	6,069
ARMOUR Residential REIT Inc.	260,062	5,838
Greenhill & Co. Inc.	217,631	5,735
Capstead Mortgage Corp.	724,885	5,734
Opus Bank	208,301	5,707
Investment Technology Group Inc.	257,745	5,583
Green Bancorp Inc.	251,900	5,567
* Franklin Financial Network Inc.	138,125	5,401
* Donnelley Financial Solutions Inc.	292,719	5,245
* EZCORP Inc. Class A	451,365	4,830
* eHealth Inc.	165,560	4,679
United Insurance Holdings Corp.	199,162	4,457
Redwood Trust Inc.	250,000	4,060
HCI Group Inc.	81,206	3,553
New York Mortgage Trust Inc.	566,400	3,444
Granite Point Mortgage Trust Inc.	140,000	2,699
		<hr/>
		1,194,018

Health Care (11.8%)

* Ligand Pharmaceuticals Inc.	181,162	49,727
* Amedisys Inc.	243,604	30,441
* Neogen Corp.	420,782	30,098
* Endo International plc	1,707,482	28,737
* Merit Medical Systems Inc.	449,018	27,592
* Myriad Genetics Inc.	590,314	27,154
* LHC Group Inc.	240,797	24,800
* Omnicell Inc.	332,570	23,912
* HMS Holdings Corp.	714,829	23,454

* Emergent BioSolutions Inc.	349,584	23,013
* Supernus Pharmaceuticals Inc.	439,206	22,114
* AMN Healthcare Services Inc.	401,770	21,977
* Integer Holdings Corp.	242,299	20,099
* REGENXBIO Inc.	250,030	18,877
* Cambrex Corp.	263,751	18,041
* BioTelemetry Inc.	278,277	17,935
* Repligen Corp.	321,543	17,833
* Momenta Pharmaceuticals Inc.	660,260	17,365
* Select Medical Holdings Corp.	887,332	16,327

* Medicines Co.	541,550	16,198
CONMED Corp.	203,241	16,101
Ensign Group Inc.	409,460	15,527
* Magellan Health Inc.	203,764	14,681
* Spectrum Pharmaceuticals Inc.	836,253	14,049
US Physical Therapy Inc.	109,200	12,951
* Corcept Therapeutics Inc.	899,497	12,611
* Tabula Rasa HealthCare Inc.	145,196	11,788
* Enanta Pharmaceuticals Inc.	131,906	11,273
* CryoLife Inc.	297,717	10,480
* Tactile Systems Technology Inc.	143,719	10,211
Luminex Corp.	333,386	10,105
* Natus Medical Inc.	280,220	9,990
Owens & Minor Inc.	594,525	9,822
* Tivity Health Inc.	295,404	9,497
* Innoviva Inc.	612,293	9,331
* Diplomat Pharmacy Inc.	475,137	9,222
* Orthofix Medical Inc.	158,112	9,140
* Surmodics Inc.	121,037	9,035
* Varex Imaging Corp.	314,759	9,021
* NextGen Healthcare Inc.	419,806	8,430
* OraSure Technologies Inc.	534,252	8,254
* Acorda Therapeutics Inc.	401,272	7,885
HealthStream Inc.	245,909	7,626
* Providence Service Corp.	109,851	7,391
Phibro Animal Health Corp. Class A	171,017	7,337
* AngioDynamics Inc.	322,549	7,012
* Amphastar Pharmaceuticals Inc.	355,905	6,848
* Heska Corp.	59,954	6,793
* Eagle Pharmaceuticals Inc.	91,583	6,349
* AMAG Pharmaceuticals Inc.	303,322	6,066
Meridian Bioscience Inc.	406,089	6,051
* CorVel Corp.	94,960	5,721
* Anika Therapeutics Inc.	135,215	5,703
* MiMedx Group Inc.	908,575	5,615
LeMaitre Vascular Inc.	133,082	5,156
* ANI Pharmaceuticals Inc.	86,074	4,867
* Progenics Pharmaceuticals Inc.	741,817	4,651
* Lantheus Holdings Inc.	304,663	4,555
* Cytokinetics Inc.	421,936	4,156
Invacare Corp.	279,383	4,065
* Vanda Pharmaceuticals Inc.	175,000	4,016
* Cutera Inc.	121,314	3,949
Computer Programs & Systems Inc.	137,659	3,696
* Community Health Systems Inc.	1,048,697	3,628
* Cross Country Healthcare Inc.	407,259	3,555
* Assertio Therapeutics Inc.	596,933	3,510

* Quorum Health Corp.	326,270	1,912
* Lannett Co. Inc.	283,331	1,346
Aceto Corp.	450,122	1,017
		<hr/>
		847,689
Industrials (19.9%)		
* Trex Co. Inc.	495,100	38,113
Insperity Inc.	322,682	38,060
* Proto Labs Inc.	226,134	36,577
* Axon Enterprise Inc.	494,196	33,818
* ASGN Inc.	410,622	32,410

John Bean Technologies Corp.	266,996	31,853
Tetra Tech Inc.	460,361	31,443
Barnes Group Inc.	395,984	28,127
Hillenbrand Inc.	499,167	26,106
SkyWest Inc.	439,083	25,862
Applied Industrial Technologies Inc.	320,232	25,058
Simpson Manufacturing Co. Inc.	335,578	24,316
Moog Inc. Class A	279,085	23,993
* FTI Consulting Inc.	319,966	23,418
* Mercury Systems Inc.	419,888	23,228
Exponent Inc.	422,194	22,630
Korn/Ferry International	456,860	22,496
* Aerojet Rocketdyne Holdings Inc.	638,445	21,701
UniFirst Corp.	122,474	21,268
* Aerovironment Inc.	183,484	20,581
* Chart Industries Inc.	258,910	20,280
* Harsco Corp.	688,420	19,654
Albany International Corp.	241,671	19,213
ABM Industries Inc.	583,245	18,810
* SPX FLOW Inc.	352,816	18,346
Universal Forest Products Inc.	513,723	18,150
Watts Water Technologies Inc. Class A	216,978	18,009
Brady Corp. Class A	405,841	17,756
Hawaiian Holdings Inc.	431,304	17,295
Forward Air Corp.	236,998	16,993
Comfort Systems USA Inc.	301,247	16,990
* Saia Inc.	217,337	16,615
Mobile Mini Inc.	374,166	16,407
Greenbrier Cos. Inc.	261,066	15,690
Cubic Corp.	213,625	15,605
Franklin Electric Co. Inc.	324,647	15,340
ESCO Technologies Inc.	219,569	14,942
Kaman Corp.	223,216	14,906
Raven Industries Inc.	319,660	14,625
US Ecology Inc.	195,946	14,451
Mueller Industries Inc.	496,184	14,379
Actuant Corp. Class A	511,983	14,284
* WageWorks Inc.	330,479	14,128
Matthews International Corp. Class A	280,869	14,086
Matson Inc.	348,575	13,818
* Atlas Air Worldwide Holdings Inc.	212,696	13,559
AAR Corp.	282,587	13,533
Allegiant Travel Co. Class A	105,820	13,418
Federal Signal Corp.	500,414	13,401
EnPro Industries Inc.	181,129	13,210
AAON Inc.	339,463	12,832
* Gibraltar Industries Inc.	280,379	12,785

* Hub Group Inc. Class A	276,817	12,623
* Patrick Industries Inc.	207,952	12,311
Interface Inc. Class A	515,340	12,033
* SPX Corp.	350,051	11,660
Tennant Co.	152,209	11,560
Standex International Corp.	110,391	11,508
ArcBest Corp.	229,782	11,156
AZZ Inc.	218,245	11,021
Viad Corp.	183,879	10,895
Apogee Enterprises Inc.	248,938	10,286

* American Woodmark Corp.	130,433	10,233
* PGT Innovations Inc.	436,669	9,432
* TrueBlue Inc.	360,417	9,389
Wabash National Corp.	513,837	9,367
Lindsay Corp.	90,296	9,051
Navigant Consulting Inc.	386,626	8,916
Astec Industries Inc.	174,993	8,821
Triumph Group Inc.	374,161	8,718
Briggs & Stratton Corp.	452,781	8,707
Encore Wire Corp.	172,580	8,646
CIRCOR International Inc.	180,112	8,555
Heartland Express Inc.	420,330	8,293
Multi-Color Corp.	131,512	8,187
Alamo Group Inc.	83,127	7,615
* Echo Global Logistics Inc.	244,225	7,559
Marten Transport Ltd.	357,437	7,524
* Aegion Corp. Class A	293,228	7,442
* Lydall Inc.	164,824	7,104
Kelly Services Inc. Class A	278,473	6,692
Insteel Industries Inc.	183,760	6,593
* Team Inc.	290,297	6,532
Quanex Building Products Corp.	355,346	6,467
* Vicor Corp.	140,503	6,463
National Presto Industries Inc.	49,293	6,391
* Engility Holdings Inc.	174,526	6,281
Heidrick & Struggles International Inc.	174,175	5,896
* DXP Enterprises Inc.	146,863	5,885
Resources Connection Inc.	350,247	5,814
Griffon Corp.	356,376	5,756
Forrester Research Inc.	112,916	5,183
Essendant Inc.	402,485	5,160
* MYR Group Inc.	157,569	5,143
* Veritiv Corp.	109,784	3,996
LSC Communications Inc.	354,386	3,920
RR Donnelley & Sons Co.	725,207	3,916
Titan International Inc.	527,196	3,912
Powell Industries Inc.	95,497	3,463
* Orion Group Holdings Inc.	378,828	2,860
		1,429,503
Information Technology (15.2%)		
* CACI International Inc. Class A	198,357	36,527
* Stamps.com Inc.	142,214	32,169
* Semtech Corp.	555,213	30,870
* Qualys Inc.	278,396	24,805
* II-VI Inc.	490,087	23,181
* Rogers Corp.	157,250	23,166
Cabot Microelectronics Corp.	212,969	21,972

* Bottomline Technologies DE Inc.	298,099	21,675
* Viavi Solutions Inc.	1,903,997	21,591
Brooks Automation Inc.	609,831	21,362
* Finisar Corp.	964,600	18,376
* ExlService Holdings Inc.	273,984	18,138
* 3D Systems Corp.	959,647	18,137
* Itron Inc.	281,474	18,071
* Advanced Energy Industries Inc.	342,095	17,669
* NETGEAR Inc.	272,069	17,100
Travelport Worldwide Ltd.	1,011,500	17,064

* Anixter International Inc.	242,374	17,039
* Alarm.com Holdings Inc.	289,213	16,601
* 8x8 Inc.	772,658	16,419
* Insight Enterprises Inc.	299,245	16,186
Power Integrations Inc.	254,607	16,091
* Sanmina Corp.	573,095	15,817
* Plexus Corp.	262,163	15,339
* SPS Commerce Inc.	146,243	14,513
Kulicke & Soffa Industries Inc.	606,751	14,465
* Fabrinet	309,299	14,308
Ebix Inc.	178,887	14,159
* SolarEdge Technologies Inc.	356,538	13,424
ManTech International Corp. Class A	210,932	13,352
Progress Software Corp.	377,485	13,321
* Oclaro Inc.	1,462,400	13,074
TiVo Corp.	1,046,464	13,028
Badger Meter Inc.	245,852	13,018
* Electronics For Imaging Inc.	380,182	12,957
* Knowles Corp.	777,241	12,918
* LivePerson Inc.	486,431	12,623
* Cardtronics plc Class A	392,998	12,434
* TTM Technologies Inc.	778,081	12,379
* Virtusa Corp.	221,844	11,915
* OSI Systems Inc.	153,442	11,709
EVERTEC Inc.	480,680	11,584
Methode Electronics Inc.	308,996	11,186
CSG Systems International Inc.	270,028	10,839
* Diodes Inc.	322,387	10,732
* MicroStrategy Inc. Class A	75,739	10,650
* ePlus Inc.	113,686	10,539
* Sykes Enterprises Inc.	334,954	10,213
* Rambus Inc.	917,897	10,014
* FARO Technologies Inc.	148,615	9,563
CTS Corp.	277,572	9,521
* FormFactor Inc.	671,116	9,228
Benchmark Electronics Inc.	393,123	9,199
* ScanSource Inc.	223,036	8,899
MTS Systems Corp.	161,691	8,853
* KEMET Corp.	475,556	8,822
NIC Inc.	591,578	8,755
Shutterstock Inc.	159,073	8,682
* Unisys Corp.	425,237	8,675
* CalAmp Corp.	354,626	8,497
* XO Group Inc.	245,643	8,470
* MaxLinear Inc.	421,369	8,377
* Nanometrics Inc.	219,637	8,241
ADTRAN Inc.	464,062	8,191

Comtech Telecommunications Corp.	225,330	8,173
* Perficient Inc.	290,423	7,740
* Photronics Inc.	779,609	7,679
* Rudolph Technologies Inc.	306,612	7,497
* Control4 Corp.	214,712	7,371
Monotype Imaging Holdings Inc.	361,291	7,298
* Cray Inc.	337,501	7,256
Cohu Inc.	281,623	7,069
Xperi Corp.	437,244	6,493
* CEVA Inc.	215,117	6,185

* Axcelis Technologies Inc.	308,432	6,061
* Extreme Networks Inc.	1,016,699	5,571
* Electro Scientific Industries Inc.	307,990	5,374
* Digi International Inc.	384,990	5,178
* OneSpan Inc.	270,986	5,162
Park Electrochemical Corp.	257,715	5,023
* Veeco Instruments Inc.	447,710	4,589
* QuinStreet Inc.	327,379	4,443
* Harmonic Inc.	803,284	4,418
* Ichor Holdings Ltd.	212,356	4,336
* Applied Optoelectronics Inc.	168,562	4,157
Daktronics Inc.	496,549	3,893
Bel Fuse Inc. Class B	142,477	3,776
* DSP Group Inc.	296,065	3,523
* Ultra Clean Holdings Inc.	272,186	3,416
* Agilysys Inc.	199,650	3,254
TTEC Holdings Inc.	119,812	3,103
* Kopin Corp.	803,155	1,944
* Liquidity Services Inc.	297,696	1,890
		<hr/>
		1,088,564

Materials (4.9%)

* Ingevity Corp.	348,166	35,471
Balchem Corp.	251,140	28,150
KapStone Paper and Packaging Corp.	731,226	24,796
Quaker Chemical Corp.	105,900	21,414
HB Fuller Co.	407,208	21,040
Innospec Inc.	201,390	15,457
Stepan Co.	168,861	14,693
Kaiser Aluminum Corp.	131,350	14,325
* AK Steel Holding Corp.	2,670,679	13,086
* Kraton Corp.	272,994	12,872
Neenah Inc.	139,080	12,003
Boise Cascade Co.	320,019	11,777
Materion Corp.	171,464	10,374
Schweitzer-Mauduit International Inc.	265,682	10,178
* AdvanSix Inc.	264,637	8,984
PH Glatfelter Co.	466,756	8,920
Innophos Holdings Inc.	188,875	8,386
Rayonier Advanced Materials Inc.	438,766	8,086
* SunCoke Energy Inc.	571,889	6,645
FutureFuel Corp.	333,304	6,179
* US Concrete Inc.	128,105	5,874
* Koppers Holdings Inc.	186,813	5,819
Tredgar Corp.	260,745	5,645
* Century Aluminum Co.	470,516	5,632
Myers Industries Inc.	240,304	5,587
Hawkins Inc.	127,612	5,289

* TimkenSteel Corp.	355,051	5,280
American Vanguard Corp.	247,929	4,463
Haynes International Inc.	112,365	3,989
* Clearwater Paper Corp.	118,788	3,528
Olympic Steel Inc.	137,550	2,871
* LSB Industries Inc.	201,062	1,966
* Flotek Industries Inc.	637,342	1,530
		<hr/>
		350,309

Other (3.6%)

2Vanguard Real Estate ETF	3,200,000	258,176
*,\$ A Schulman Inc. CVR	252,331	482
		258,658

Real Estate (2.5%)

DiamondRock Hospitality Co.	1,116,993	13,035
EastGroup Properties Inc.	133,506	12,766
HFF Inc. Class A	291,941	12,402
Kite Realty Group Trust	655,365	10,912
Acadia Realty Trust	329,740	9,243
PS Business Parks Inc.	70,631	8,977
Retail Opportunity Investments Corp.	443,301	8,276
Chesapeake Lodging Trust	222,783	7,145
Lexington Realty Trust	779,396	6,469
RE/MAX Holdings Inc. Class A	135,568	6,012
Four Corners Property Trust Inc.	226,948	5,830
Summit Hotel Properties Inc.	410,468	5,554
Global Net Lease Inc.	250,000	5,213
LTC Properties Inc.	116,552	5,141
National Storage Affiliates Trust	198,052	5,038
Agree Realty Corp.	94,290	5,009
Ramco-Gershenson Properties Trust	312,635	4,252
American Assets Trust Inc.	111,463	4,156
CareTrust REIT Inc.	211,982	3,754
Getty Realty Corp.	123,157	3,517
Universal Health Realty Income Trust	46,247	3,441
Government Properties Income Trust	300,000	3,387
Easterly Government Properties Inc.	165,000	3,196
Chatham Lodging Trust	145,791	3,046
Independence Realty Trust Inc.	277,752	2,925
Washington Prime Group Inc.	380,413	2,777
Pennsylvania REIT	273,910	2,591
iStar Inc.	225,000	2,513
Hersha Hospitality Trust Class A	109,499	2,482
CBL & Associates Properties Inc.	596,470	2,380
Saul Centers Inc.	42,134	2,360
Community Healthcare Trust Inc.	60,700	1,880
Urstadt Biddle Properties Inc. Class A	76,220	1,623
Cedar Realty Trust Inc.	116,966	545
Armada Hoffer Properties Inc.	22,216	336
Whitestone REIT	16,156	224
Franklin Street Properties Corp.	23,400	187
		178,594

Telecommunication Services (1.3%)

* Vonage Holdings Corp.	1,799,619	25,483
Cogent Communications Holdings Inc.	353,158	19,706
* Iridium Communications Inc.	809,177	18,206

Consolidated Communications Holdings Inc.	623,712	8,133
ATN International Inc.	105,581	7,800
* Cincinnati Bell Inc.	448,190	7,149
Frontier Communications Corp.	907,552	5,890
Spok Holdings Inc.	320,163	4,931
		97,298
Utilities (2.1%)		
Spire Inc.	393,664	28,954
Avista Corp.	533,777	26,988

South Jersey Industries Inc.			662,505	23,367
El Paso Electric Co.			348,760	19,949
American States Water Co.			305,012	18,648
California Water Service Group			402,375	17,262
Northwest Natural Gas Co.			245,912	16,451
				151,619
Total Common Stocks (Cost \$4,557,098)				7,161,635
Coupon				
Temporary Cash Investments (0.2%)¹				
Money Market Fund (0.2%)				
3Vanguard Market Liquidity Fund	2.209	%	150,271	15,027
			Face	
			Maturity	
			Date	
			(\$ 000)	
U.S. Government and Agency Obligations (0.0%)				
United States Treasury Bill	1.934	%	10/11/18	1,120
4United States Treasury Bill	2.034	%	11/15/18	200
4United States Treasury Bill	2.078	%	1/3/19	500
				497
				1,816
Total Temporary Cash Investments (Cost \$16,843)				16,843
Total Investments (100.0%) (Cost \$4,573,941)				7,178,478
Other Assets and Liabilities-Net (0.0%)				(169)
Net Assets (100%)				7,178,309

* Non-income-producing security.

§ Security value determined using significant unobservable inputs.

1 The fund invests a portion of its cash reserves in equity markets through the use of index futures contracts. After giving effect to futures investments, the fund's effective common stock and temporary cash investment positions represent 100.0% and 0.0%, respectively, of net assets.

2 Considered an affiliated company of the fund as the issuer is another member of The Vanguard Group.

3 Affiliated money market fund available only to Vanguard funds and certain trusts and accounts managed by Vanguard. Rate shown is the 7-day yield.

4 Securities with a value of \$697,000 have been segregated as initial margin for open futures contracts.

CVR—Contingent Value Rights.

REIT—Real Estate Investment Trust.

Derivative Financial Instruments Outstanding as of Period End

Futures Contracts

				(\$ 000)
				Value and
				Unrealized
				Notional Appreciation
				Amount (Depreciation)
Expiration	Number of	Long (Short)	Contracts	
Long Futures Contracts				
E-mini Russell 2000 Index	December 2018	187	15,902	(241)

A. Security Valuation: Securities are valued as of the close of trading on the New York Stock Exchange (generally 4 p.m., Eastern time) on the valuation date. Equity securities are valued at the latest quoted sales prices or official closing prices taken from the primary market in which each

Tax-Managed Small-Cap Fund

security trades; such securities not traded on the valuation date are valued at the mean of the latest quoted bid and asked prices. Securities for which market quotations are not readily available, or whose values have been materially affected by events occurring before the fund's pricing time but after the close of the securities' primary markets, are valued by methods deemed by the board of trustees to represent fair value. Investments in Vanguard Market Liquidity Fund are valued at that fund's net asset value. Temporary cash investments are valued using the latest bid prices or using valuations based on a matrix system (which considers such factors as security prices, yields, maturities, and ratings), both as furnished by independent pricing services.

B. Futures Contracts: The fund uses index futures contracts to a limited extent, with the objective of maintaining full exposure to the stock market, maintaining liquidity, and minimizing transaction costs. The fund may purchase or sell futures contracts to achieve a desired level of investment, whether to accommodate portfolio turnover or cash flows from capital share transactions. The primary risks associated with the use of futures contracts are imperfect correlation between changes in market values of stocks held by the fund and the prices of futures contracts, and the possibility of an illiquid market. Counterparty risk involving futures is mitigated because a regulated clearinghouse is the counterparty instead of the clearing broker. To further mitigate counterparty risk, the fund trades futures contracts on an exchange, monitors the financial strength of its clearing brokers and clearinghouse, and has entered into clearing agreements with its clearing brokers. The clearinghouse imposes initial margin requirements to secure the fund's performance and requires daily settlement of variation margin representing changes in the market value of each contract. Any assets pledged as initial margin for open contracts are noted in the Schedule of Investments.

Futures contracts are valued at their quoted daily settlement prices. The notional amounts of the contracts are not recorded in the Schedule of Investments. Fluctuations in the value of the contracts are recorded as an asset (liability).

C. Various inputs may be used to determine the value of the fund's investments. These inputs are summarized in three broad levels for financial statement purposes. The inputs or methodologies used to value securities are not necessarily an indication of the risk associated with investing in those securities.

Level 1—Quoted prices in active markets for identical securities.

Level 2—Other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.).

Level 3—Significant unobservable inputs (including the fund's own assumptions used to determine the fair value of investments). Any investments valued with significant unobservable inputs are noted on the Schedule of Investments.

The following table summarizes the market value of the fund's investments as of September 30, 2018, based on the inputs used to value them:

	Level 1	Level 2	Level 3
Investments	(\$000)	(\$000)	(\$000)
Common Stocks	7,161,153	—	482
Temporary Cash Investments	15,027	1,816	—
Futures Contracts—Assets ¹	40	—	—
Total	7,176,220	1,816	482

¹ Represents variation margin on the last day of the reporting period.

D. Transactions during the period in investments where the issuer is another member of The Vanguard Group were as follows:

Tax-Managed Small-Cap Fund

Current Period Transactions

	Dec. 31, 2017 Market Value (\$000)	Purchases at Cost (\$000)	Proceeds Realized from Sold (\$000)	Net Change in Securities (Loss) (\$000)	Gain App.(Dep.) (\$000)	Unrealized Income (\$000)	Capital Gain Distributions Received (\$000)	Sept. 30, 2018 Market Value (\$000)
Vanguard Market Liquidity Fund	22,275	NA ¹	NA ¹	15	—	428	—	15,027
Vanguard Real Estate ETF	174,258	703,392	625,824	2,099	4,251	—	—	258,176
Total	196,533			2,114	4,251	428	—	273,203

1 Not applicable—purchases and sales are for temporary cash investment purposes.

Vanguard Developed Markets Index Fund

Schedule of Investments (unaudited)

As of September 30, 2018

	Shares	Market Value (\$000)
Common Stocks (98.7%)¹		
Australia (5.9%)		
Commonwealth Bank of Australia	10,019,406	517,139
BHP Billiton Ltd.	18,285,061	455,498
Westpac Banking Corp.	19,481,872	391,794
CSL Ltd.	2,569,656	373,370
Australia & New Zealand Banking Group Ltd.	16,500,459	335,895
National Australia Bank Ltd.	15,489,968	310,978
Wesfarmers Ltd.	6,442,271	231,982
Macquarie Group Ltd.	1,753,032	159,471
Woolworths Group Ltd.	7,473,463	151,576
Woodside Petroleum Ltd.	5,314,557	148,260
Rio Tinto Ltd.	2,348,412	133,560
Transurban Group	14,852,994	120,374

Scentre Group	29,110,744	83,657
South32 Ltd.	29,221,909	82,123
Suncorp Group Ltd.	7,378,283	77,092
Goodman Group	10,041,596	75,328
Aristocrat Leisure Ltd.	3,628,237	74,513
Brambles Ltd.	9,051,320	71,285
Insurance Australia Group Ltd.	13,456,407	71,140
Amcor Ltd.	6,580,430	65,036
QBE Insurance Group Ltd.	7,711,043	61,938
Newcrest Mining Ltd.	4,366,347	61,314
* Origin Energy Ltd.	9,975,114	59,458
Telstra Corp. Ltd.	23,672,596	54,539
Santos Ltd.	10,091,192	52,981
AGL Energy Ltd.	3,724,147	52,534
Treasury Wine Estates Ltd.	4,089,066	51,612
ASX Ltd.	1,100,710	50,629
Oil Search Ltd.	7,556,085	49,356
APA Group	6,711,274	48,398
LendLease Group	3,307,636	46,995
Cochlear Ltd.	318,996	46,253
Dexus	5,790,928	44,240
Sonic Healthcare Ltd.	2,414,902	43,450
Stockland	13,834,399	41,558
Computershare Ltd.	2,758,190	39,721
GPT Group	10,264,570	38,659
AMP Ltd.	16,662,151	38,410
BlueScope Steel Ltd.	3,130,649	38,397
James Hardie Industries plc	2,508,602	37,999
Tabcorp Holdings Ltd.	10,719,085	37,713
Mirvac Group	21,087,912	36,756
Vicinity Centres	18,221,362	34,570
Boral Ltd.	6,666,925	33,280
Medibank Pvt Ltd.	15,734,189	33,085
Aurizon Holdings Ltd.	10,851,677	32,218
Caltex Australia Ltd.	1,485,744	32,098
Sydney Airport	6,304,373	31,380
SEEK Ltd.	1,978,743	29,628

Ramsay Health Care Ltd.	731,316	29,015
Alumina Ltd.	14,236,146	28,498
Incitec Pivot Ltd.	9,443,958	27,154
Orica Ltd.	2,162,119	26,596
Challenger Ltd.	3,245,872	26,264
Fortescue Metals Group Ltd.	9,144,660	25,914
Bendigo & Adelaide Bank Ltd.	2,761,457	21,446
Coca-Cola Amatil Ltd.	2,915,015	20,549
CIMIC Group Ltd.	553,022	20,526
Northern Star Resources Ltd.	3,369,112	20,227
Crown Resorts Ltd.	2,020,127	19,978
Atlas Arteria Ltd.	3,871,613	19,532
Downer EDI Ltd.	3,405,736	19,420
* Xero Ltd.	520,239	18,409
ALS Ltd.	2,807,829	18,119
Bank of Queensland Ltd.	2,242,371	17,852
REA Group Ltd.	285,539	17,716
Star Entertainment Grp Ltd.	4,703,189	17,629
WorleyParsons Ltd.	1,159,492	17,126
Iluka Resources Ltd.	2,376,809	17,079
Orora Ltd.	6,897,746	16,543
Link Administration Holdings Ltd.	2,937,474	16,485
Qantas Airways Ltd.	3,741,691	15,948
Beach Energy Ltd.	10,106,897	15,647
Whitehaven Coal Ltd.	3,897,215	15,301
Healthscope Ltd.	9,951,052	15,096
Reliance Worldwide Corp. Ltd.	4,028,900	15,050
Magellan Financial Group Ltd.	752,388	15,042
Ansell Ltd.	811,242	14,798
^ Qube Holdings Ltd.	7,098,242	14,000
Charter Hall Group	2,652,750	13,731
Domino's Pizza Enterprises Ltd.	340,581	13,090
TPG Telecom Ltd.	2,061,711	12,718
carsales.com Ltd.	1,207,238	12,617
Flight Centre Travel Group Ltd.	323,015	12,404
DuluxGroup Ltd.	2,232,302	12,372
Investa Office Fund	3,098,920	12,364
Altium Ltd.	621,218	12,268
OZ Minerals Ltd.	1,796,640	12,111
AusNet Services	10,248,859	12,038
*,^ Afterpay Touch Group Ltd.	910,375	11,831
^ JB Hi-Fi Ltd.	643,862	11,709
Adelaide Brighton Ltd.	2,597,518	11,599
IOOF Holdings Ltd.	1,962,756	11,542
Evolution Mining Ltd.	6,007,901	11,520
Metcash Ltd.	5,162,719	11,186

nib holdings Ltd.	2,618,437	11,057
Cleanaway Waste Management Ltd.	7,726,545	10,479
Corporate Travel Management Ltd.	464,259	10,239
Pendal Group Ltd.	1,552,689	9,860
Washington H Soul Pattinson & Co. Ltd.	518,726	9,732
Steadfast Group Ltd.	4,508,405	9,276
[^] Seven Group Holdings Ltd.	565,703	9,241
Independence Group NL	2,725,624	9,181
Mineral Resources Ltd.	788,830	9,061
[*] NEXTDC Ltd.	1,928,425	9,053
Bapcor Ltd.	1,603,727	8,873

Costa Group Holdings Ltd.	1,719,619	8,856
Sims Metal Management Ltd.	960,811	8,782
* Mayne Pharma Group Ltd.	8,518,760	8,004
CSR Ltd.	2,923,931	7,966
* Vocus Group Ltd.	3,320,785	7,864
Perpetual Ltd.	250,932	7,721
^ Harvey Norman Holdings Ltd.	3,023,817	7,692
Fairfax Media Ltd.	12,833,826	7,639
Shopping Centres Australasia Property Group	4,306,576	7,487
St. Barbara Ltd.	2,947,127	7,439
GrainCorp Ltd. Class A	1,286,738	7,347
Regis Resources Ltd.	2,704,071	7,275
Primary Health Care Ltd.	3,234,061	7,108
Webjet Ltd.	633,689	7,064
IRESS Ltd.	768,341	7,061
^ Blackmores Ltd.	73,724	7,051
WiseTech Global Ltd.	440,240	7,019
Breville Group Ltd.	739,443	6,982
§ Nufarm Ltd.	1,438,905	6,943
BWP Trust	2,744,165	6,623
Cromwell Property Group	8,463,396	6,546
Premier Investments Ltd.	453,166	6,054
*,^ Pilbara Minerals Ltd.	8,947,802	5,811
Nine Entertainment Co. Holdings Ltd.	3,546,774	5,781
* Saracen Mineral Holdings Ltd.	4,267,110	5,756
Appen Ltd.	570,378	5,753
Charter Hall Retail REIT	1,864,332	5,717
Monadelphous Group Ltd.	489,958	5,692
InvoCare Ltd.	627,315	5,603
2 MYOB Group Ltd.	2,484,633	5,422
Navitas Ltd.	1,666,720	5,383
Super Retail Group Ltd.	822,863	5,273
Bingo Industries Ltd.	2,316,390	5,255
IDP Education Ltd.	694,488	5,170
^ Platinum Asset Management Ltd.	1,332,684	5,156
GUD Holdings Ltd.	487,110	5,089
ARB Corp. Ltd.	365,850	5,064
Bega Cheese Ltd.	1,008,480	4,964
Sandfire Resources NL	862,069	4,625
Abacus Property Group	1,867,220	4,604
oOh!media Ltd.	1,205,358	4,465
APN Outdoor Group Ltd.	920,208	4,426
* Emeco Holdings Ltd.	17,656,482	4,406
* Lynas Corp. Ltd.	3,776,621	4,351
Brickworks Ltd.	341,489	4,323
National Storage REIT	3,468,822	4,190

SmartGroup Corp. Ltd.	477,085	4,101
Viva Energy REIT	2,565,123	4,083
*, ^ Galaxy Resources Ltd.	2,256,766	4,059
Southern Cross Media Group Ltd.	4,312,672	4,021
Charter Hall Long Wale REIT	1,290,071	3,920
McMillan Shakespeare Ltd.	317,148	3,915
Growthpoint Properties Australia Ltd.	1,372,902	3,858
*, ^ Orocobre Ltd.	1,248,233	3,807
^ G8 Education Ltd.	2,626,601	3,795
SpeedCast International Ltd.	1,291,463	3,739
* Seven West Media Ltd.	5,064,047	3,654

*, [^] Mesoblast Ltd.	2,308,382	3,603
[^] Credit Corp. Group Ltd.	216,789	3,489
Ausdrill Ltd.	2,716,041	3,471
Aveo Group	2,339,931	3,419
IPH Ltd.	775,777	3,376
* Nanosonics Ltd.	1,298,917	3,368
Ardent Leisure Group	2,607,281	3,358
GWA Group Ltd.	1,458,522	3,289
Technology One Ltd.	813,722	3,280
Aventus Retail Property Fund Ltd.	2,114,184	3,268
Elders Ltd.	630,657	3,231
HT&E Ltd.	1,481,534	3,207
Domain Holdings Australia Ltd.	1,262,791	3,189
Tassal Group Ltd.	962,390	3,143
Eclix Group Ltd.	1,691,805	3,142
* NRW Holdings Ltd.	2,005,188	3,026
[^] Inghams Group Ltd.	1,075,234	3,012
* Bellamy's Australia Ltd.	394,285	2,914
Rural Funds Group	1,827,900	2,882
Pact Group Holdings Ltd.	1,071,054	2,879
Australian Pharmaceutical Industries Ltd.	2,294,930	2,860
Collins Foods Ltd.	631,150	2,824
Sigma Healthcare Ltd.	5,981,102	2,722
Folkestone Education Trust	1,332,089	2,712
Western Areas Ltd.	1,410,012	2,711
[^] Netwealth Group Ltd.	459,059	2,625
Ingenia Communities Group	1,176,097	2,556
Arena REIT	1,492,904	2,548
Navigator Global Investments Ltd.	658,986	2,534
Resolute Mining Ltd.	3,212,617	2,525
* Syrah Resources Ltd.	1,517,087	2,521
* Senex Energy Ltd.	6,935,035	2,511
Gateway Lifestyle	1,504,477	2,436
Estia Health Ltd.	1,400,886	2,397
[^] Centuria Industrial REIT	1,154,049	2,370
Automotive Holdings Group Ltd.	1,450,231	2,316
*, [^] Australian Agricultural Co. Ltd.	2,489,755	2,312
* Starpharma Holdings Ltd.	2,017,306	2,308
GDI Property Group	2,416,565	2,306
Genworth Mortgage Insurance Australia Ltd.	1,282,103	2,280
* Gold Road Resources Ltd.	4,632,980	2,278
Lovisa Holdings Ltd.	296,974	2,211
FlexiGroup Ltd.	1,556,440	2,154
Select Harvests Ltd.	550,275	2,115
Accent Group Ltd.	1,760,060	2,074
OFX Group Ltd.	1,251,394	2,064

Hotel Property Investments	852,083	1,945
* New Century Resources Ltd.	2,648,261	1,893
* Dacian Gold Ltd.	1,158,419	1,868
SG Fleet Group Ltd.	615,846	1,679
SeaLink Travel Group Ltd.	533,827	1,659
*,^ Myer Holdings Ltd.	4,467,593	1,647
*,^ Kidman Resources Ltd.	2,142,800	1,641
^ BWX Ltd.	622,872	1,620
*,^ Liquefied Natural Gas Ltd.	3,135,130	1,576
* Infigen Energy	3,694,606	1,575
* Perseus Mining Ltd.	5,664,854	1,559

Regis Healthcare Ltd.	746,468	1,559
* Westgold Resources Ltd.	1,585,821	1,457
*,^ Superloop Ltd.	904,030	1,452
Japara Healthcare Ltd.	1,447,017	1,448
^ Greencross Ltd.	469,370	1,438
Cedar Woods Properties Ltd.	341,113	1,418
* Cardno Ltd.	1,626,106	1,382
Virtus Health Ltd.	337,681	1,366
WPP AUNZ Ltd.	2,028,371	1,261
MACA Ltd.	1,402,153	1,233
* Village Roadshow Ltd.	665,456	1,197
Cabcharge Australia Ltd.	716,468	1,176
*,^ Clean TeQ Holdings Ltd.	2,916,231	1,148
Mount Gibson Iron Ltd.	3,413,797	1,135
RCR Tomlinson Ltd.	1,377,503	1,070
Asaleo Care Ltd.	2,019,510	1,058
ERM Power Ltd.	780,820	950
*,^ Karoon Gas Australia Ltd.	1,047,411	840
^ Ainsworth Game Technology Ltd.	812,390	710
Reject Shop Ltd.	170,834	585
Vita Group Ltd.	726,449	536
* Cash Converters International Ltd.	2,163,915	501
NZME Ltd.	1,089,693	488
*,^ Blue Sky Alternative Investments Ltd.	410,267	470
* OneMarket Ltd.	541,101	423
* Decmil Group Ltd.	686,114	382
*,§ Quintis Ltd.	1,479,365	315
* Highfield Resources Ltd.	522,488	234
*,^ Harvey Norman Holdings Ltd. Rights Exp. 10/15/2018	177,871	103
*,§BGP Holdings PLC	7,179,555	—
		6,574,918
Austria (0.3%)		
Erste Group Bank AG	1,630,102	67,677
OMV AG	805,721	45,201
voestalpine AG	644,499	29,441
ANDRITZ AG	403,054	23,508
Raiffeisen Bank International AG	735,276	21,163
Wienerberger AG	663,567	16,589
* IMMOFINANZ AG	566,331	14,773
CA Immobilien Anlagen AG	393,682	14,051
*,2BAWAG Group AG	200,022	9,284
Verbund AG	181,593	8,945
Oesterreichische Post AG	191,503	8,007
Lenzing AG	75,868	7,928
Schoeller-Bleckmann Oilfield Equipment AG	62,354	6,816
Vienna Insurance Group AG Wiener Versicherung Gruppe	223,293	6,374

UNIQA Insurance Group AG	617,471	6,166
Telekom Austria AG Class A	775,643	6,006
S IMMO AG	265,173	5,297
Strabag SE	93,422	3,685
^ DO & CO AG	37,846	3,299
EVN AG	164,292	3,216
Flughafen Wien AG	59,277	2,413
Palfinger AG	59,662	1,995
^ Porr AG	55,117	1,630
*,^ Zumtobel Group AG	163,313	1,555
* Agrana Beteiligungs AG	64,466	1,443

Kapsch TrafficCom AG	26,028	1,082
*,^ Semperit AG Holding	52,890	937
Mayr Melnhof Karton AG	3,578	450
*,§Strabag SE Rights Exp. 06/28/2021	87,956	133
		319,064
Belgium (0.9%)		
Anheuser-Busch InBev SA/NV	4,318,756	378,049
KBC Group NV	1,567,442	116,554
Umicore SA	1,172,005	65,467
UCB SA	683,211	61,397
Ageas	1,064,052	57,203
Solvay SA Class A	393,347	52,730
Groupe Bruxelles Lambert SA	413,079	43,301
Ackermans & van Haaren NV	126,177	21,958
Proximus SADP	796,784	19,034
Sofina SA	87,374	17,425
^ Colruyt SA	301,268	17,050
Cofinimmo SA	126,853	15,830
* Telenet Group Holding NV	275,656	15,189
Warehouses De Pauw CVA	95,678	12,591
Elia System Operator SA/NV	176,412	11,365
KBC Ancora	202,164	10,269
Ontex Group NV	454,201	9,668
Aedifica SA	103,126	9,299
bpost SA	569,032	9,234
Melexis NV	107,085	8,289
^ Euronav NV	915,482	7,906
Barco NV	54,306	7,273
Befimmo SA	109,097	6,234
Gimv NV	104,983	5,740
D'iereen SA/NV	129,032	5,680
* Tessenderlo Chemie NV (Voting Shares)	150,763	5,600
Bekaert SA	197,014	4,895
Cie d'Entreprises CFE	39,100	4,723
* AGFA-Gevaert NV	958,891	4,398
Kinopolis Group NV	72,775	4,352
Fagron	216,978	4,197
* Mithra Pharmaceuticals SA	78,309	2,675
Orange Belgium SA	169,458	2,664
^ Econocom Group SA/NV	731,501	2,377
*,^ Ion Beam Applications	110,903	2,267
EVS Broadcast Equipment SA	70,981	1,406
Wereldhave Belgium NV	11,769	1,208
Van de Velde NV	35,294	1,041
*,^ Nyrstar (Voting Shares)	430,411	1,023
^ Greenyard NV	77,723	712

		1,028,273
Canada (8.3%)		
Royal Bank of Canada	8,216,643	658,655
Toronto-Dominion Bank	10,493,929	637,687
Bank of Nova Scotia	7,012,101	417,963
Canadian National Railway Co.	4,180,514	375,118
Suncor Energy Inc.	9,297,458	359,762
Enbridge Inc.	9,673,759	312,161
Bank of Montreal	3,670,171	302,729
[^] Canadian Imperial Bank of Commerce	2,524,036	236,507

Canadian Natural Resources Ltd.	6,844,812	223,630
Brookfield Asset Management Inc. Class A	4,813,417	214,240
^ TransCanada Corp.	5,157,084	208,655
Nutrien Ltd.	3,527,648	203,687
Manulife Financial Corp.	11,282,068	201,682
^ Canadian Pacific Railway Ltd.	813,841	172,156
Sun Life Financial Inc.	3,451,336	137,209
^ Alimentation Couche-Tard Inc. Class B	2,423,599	121,232
Rogers Communications Inc. Class B	2,037,244	104,776
Magna International Inc.	1,856,769	97,536
^ Pembina Pipeline Corp.	2,850,475	96,859
National Bank of Canada	1,934,952	96,639
* CGI Group Inc. Class A	1,423,166	91,760
Constellation Software Inc.	113,187	83,237
Fairfax Financial Holdings Ltd.	152,908	83,073
Restaurant Brands International Inc.	1,328,373	78,654
Fortis Inc.	2,312,244	74,971
Barrick Gold Corp.	6,609,688	73,125
^ Thomson Reuters Corp.	1,588,700	72,495
Encana Corp.	5,473,674	71,745
Waste Connections Inc. (Canadian Shares)	874,167	69,682
Teck Resources Ltd. Class B	2,868,429	69,132
BCE Inc.	1,698,200	68,801
Intact Financial Corp.	789,970	65,686
^ Franco-Nevada Corp.	1,037,803	64,920
^ Cenovus Energy Inc.	5,794,846	58,189
Dollarama Inc.	1,846,561	58,171
Open Text Corp.	1,451,704	55,240
Loblaw Cos. Ltd.	1,061,416	54,531
* Bausch Health Cos. Inc.	1,943,841	49,919
^ Goldcorp Inc.	4,899,459	49,918
Waste Connections Inc.	620,451	49,493
Shaw Communications Inc. Class B	2,494,872	48,617
*,^ Canopy Growth Corp.	996,128	48,393
Power Corp. of Canada	2,190,616	47,589
Agnico Eagle Mines Ltd.	1,324,363	45,237
Imperial Oil Ltd.	1,386,419	44,867
Wheaton Precious Metals Corp.	2,526,551	44,207
First Quantum Minerals Ltd.	3,866,759	44,037
Metro Inc.	1,363,881	42,427
* Bombardier Inc. Class B	11,879,313	42,306
TELUS Corp.	1,127,111	41,545
*,^ Aurora Cannabis Inc.	4,276,852	41,091
SNC-Lavalin Group Inc.	995,517	40,595
Canadian Tire Corp. Ltd. Class A	344,860	40,407
Great-West Lifeco Inc.	1,570,321	38,102

^ Inter Pipeline Ltd.	2,183,112	37,860
CCL Industries Inc. Class B	826,143	37,238
Saputo Inc.	1,246,588	37,080
Methanex Corp.	448,866	35,433
Gildan Activewear Inc.	1,164,315	35,426
RioCan REIT	1,765,076	33,726
Onex Corp.	474,109	32,422
^ WSP Global Inc.	585,953	32,068
^ Power Financial Corp.	1,390,966	31,865
* BlackBerry Ltd.	2,778,421	31,449
^ Keyera Corp.	1,164,950	31,215

CAE Inc.	1,536,045	31,181
Husky Energy Inc.	1,749,044	30,711
^ Canadian Apartment Properties REIT	816,808	30,158
^ Algonquin Power & Utilities Corp.	2,631,835	27,222
^,2Hydro One Ltd.	1,780,071	27,067
^ Vermilion Energy Inc.	780,063	25,703
Cameco Corp.	2,228,743	25,417
Tourmaline Oil Corp.	1,439,261	25,339
^ Parkland Fuel Corp.	747,991	25,139
^ H&R REIT	1,624,164	24,985
Industrial Alliance Insurance & Financial Services Inc.	622,075	24,875
^ AltaGas Ltd.	1,485,702	23,637
Finning International Inc.	956,113	23,354
^ PrairieSky Royalty Ltd.	1,328,423	23,336
Toromont Industries Ltd.	445,369	23,023
^ ARC Resources Ltd.	2,015,192	22,466
^ CI Financial Corp.	1,400,797	22,243
^ Ritchie Bros Auctioneers Inc.	610,972	22,047
^ West Fraser Timber Co. Ltd.	375,484	21,369
TMX Group Ltd.	312,103	20,947
* Stars Group Inc.	840,487	20,875
^ Kirkland Lake Gold Ltd.	1,058,739	20,066
George Weston Ltd.	262,668	19,882
^ Crescent Point Energy Corp.	3,106,302	19,768
* Kinross Gold Corp.	7,088,713	19,318
Allied Properties REIT	571,686	19,076
Lundin Mining Corp.	3,593,664	19,030
* Seven Generations Energy Ltd. Class A	1,585,550	18,904
^ Enbridge Income Fund Holdings Inc.	755,143	18,340
Empire Co. Ltd.	969,829	17,675
^ TFI International Inc.	475,383	17,254
^ Enerplus Corp.	1,385,500	17,109
Canadian Utilities Ltd. Class A	682,613	16,785
* Air Canada Class B	759,706	16,233
^ Stantec Inc.	648,387	16,129
^ SmartCentres REIT	672,249	15,879
*,^ Aphria Inc.	1,138,596	15,867
Colliers International Group Inc.	193,231	14,968
* Descartes Systems Group Inc.	436,552	14,807
FirstService Corp.	174,072	14,707
* Parex Resources Inc.	846,119	14,379
* Canada Goose Holdings Inc.	222,134	14,309
^ Whitecap Resources Inc.	2,339,983	14,203
Chartwell Retirement Residences	1,216,869	13,792
^ Enercare Inc.	614,470	13,768
Quebecor Inc. Class B	675,537	13,546

^ Yamana Gold Inc.	5,366,185	13,378
First Capital Realty Inc.	872,973	13,179
^ Canadian Western Bank	498,874	13,170
^ Capital Power Corp.	591,864	13,064
^ IGM Financial Inc.	472,653	12,991
^ Gibson Energy Inc.	813,697	12,864
Atco Ltd.	433,369	12,666
Cott Corp.	779,035	12,575
Pan American Silver Corp.	849,643	12,524
NFI Group Inc.	320,971	12,492
* B2Gold Corp.	5,446,210	12,396

Premium Brands Holdings Corp.	167,401	12,212
Choice Properties REIT	1,305,575	12,200
^ Linamar Corp.	264,047	12,165
* Turquoise Hill Resources Ltd.	5,659,101	12,049
* Great Canadian Gaming Corp.	328,697	11,782
Dream Global REIT	1,021,255	11,741
Granite REIT	262,286	11,264
Element Fleet Management Corp.	2,162,425	11,133
BRP Inc.	236,763	11,106
^ Maple Leaf Foods Inc.	457,160	10,993
* Kinaxis Inc.	145,291	10,926
^ Northland Power Inc.	647,945	10,886
^ Boyd Group Income Fund	111,590	10,884
Stella-Jones Inc.	320,680	10,735
OceanaGold Corp.	3,535,594	10,675
^ Maxar Technologies Ltd.	320,662	10,561
Emera Inc.	329,471	10,244
Alamos Gold Inc. Class A	2,210,431	10,148
^ Cineplex Inc.	360,792	9,776
* IAMGOLD Corp.	2,644,637	9,726
Norbord Inc.	291,716	9,666
^ Cominar REIT	1,035,853	9,351
TransAlta Corp.	1,640,475	9,233
* MEG Energy Corp.	1,428,972	8,884
*,^ Baytex Energy Corp.	2,958,374	8,589
^ Boardwalk REIT	214,201	8,320
* ATS Automation Tooling Systems Inc.	438,768	8,160
* Gran Tierra Energy Inc.	2,140,379	8,153
* Detour Gold Corp.	993,175	8,028
Superior Plus Corp.	816,303	8,014
^ Laurentian Bank of Canada	238,085	7,852
^ Peyto Exploration & Development Corp.	897,920	7,737
ShawCor Ltd.	403,341	7,710
* Celestica Inc.	695,960	7,538
Nevsun Resources Ltd.	1,689,375	7,494
^ Transcontinental Inc. Class A	418,223	7,415
* Ivanhoe Mines Ltd.	3,470,042	7,388
* Pretium Resources Inc.	964,867	7,336
^ Russel Metals Inc.	351,222	7,287
^ Genworth MI Canada Inc.	216,033	7,123
^ Artis REIT	772,969	7,032
^ Innergex Renewable Energy Inc.	691,603	6,950
Enghouse Systems Ltd.	108,587	6,900
Hudbay Minerals Inc.	1,349,141	6,831
* Canfor Corp.	363,195	6,771
^ Osisko Gold Royalties Ltd.	884,685	6,712

^ Mullen Group Ltd.	552,370	6,564
Enerflex Ltd.	508,421	6,507
* Endeavour Mining Corp.	413,319	6,451
Winpak Ltd.	172,644	6,368
Pason Systems Inc.	416,811	6,322
* SSR Mining Inc.	694,065	6,034
^ North West Co. Inc.	273,792	5,961
^ Birchcliff Energy Ltd.	1,469,982	5,918
Secure Energy Services Inc.	889,690	5,827
^ Westshore Terminals Investment Corp.	271,135	5,634
* Precision Drilling Corp.	1,626,968	5,618

* Kelt Exploration Ltd.	853,288	5,556
*,^ NuVista Energy Ltd.	925,217	5,372
*,^ Home Capital Group Inc. Class B	452,346	5,253
^ Dream Office REIT	275,564	5,161
*,^ First Majestic Silver Corp.	906,723	5,146
Northview Apartment REIT	256,321	5,088
ECN Capital Corp.	1,739,032	5,076
Martinrea International Inc.	496,208	5,067
* Centerra Gold Inc.	1,209,254	4,821
*,^ NovaGold Resources Inc.	1,299,171	4,798
* Tahoe Resources Inc.	1,724,422	4,766
^ CES Energy Solutions Corp.	1,430,147	4,717
^ TransAlta Renewables Inc.	528,585	4,706
*,^ Paramount Resources Ltd. Class A	395,669	4,635
^ Hudson's Bay Co.	565,449	4,246
* SEMAFO Inc.	1,803,217	4,244
Aecon Group Inc.	327,787	4,119
* Torex Gold Resources Inc.	483,254	4,104
^ TORC Oil & Gas Ltd.	778,519	3,984
*,^ Eldorado Gold Corp.	4,508,694	3,944
*,^ Sierra Wireless Inc.	191,505	3,859
Cascades Inc.	377,190	3,682
Ensign Energy Services Inc.	727,880	3,511
Cogeco Communications Inc.	65,833	3,298
* Advantage Oil & Gas Ltd.	1,047,713	2,920
*,^ Obsidian Energy Ltd.	2,838,724	2,659
* New Gold Inc.	3,239,423	2,558
Dorel Industries Inc. Class B	143,820	2,549
* Alacer Gold Corp.	1,604,384	2,484
^ Corus Entertainment Inc. Class B	633,566	2,055
^ First National Financial Corp.	89,136	2,008
Fortis Inc. (New York Shares)	61,420	1,991
* China Gold International Resources Corp. Ltd.	1,323,082	1,905
^ Just Energy Group Inc.	545,573	1,694
Morguard REIT	147,286	1,372
*,^ ProMetic Life Sciences Inc.	933,897	347
Enbridge Inc. (New York Shares)	7,620	246
* Osisko Gold Royalties Warrants Exp. 02/26/2019	3,963	—
*,§ Australis Capital Inc.	121,789	—
		9,209,839
Denmark (1.4%)		
Novo Nordisk A/S Class B	9,661,864	454,736
Danske Bank A/S	3,821,356	100,167
DSV A/S	1,025,206	93,161
Coloplast A/S Class B	752,078	76,829
Vestas Wind Systems A/S	1,092,851	73,829

Carlsberg A/S Class B	596,860	71,579
Novozymes A/S	1,169,267	64,133
2 Orsted A/S	847,740	57,606
Chr Hansen Holding A/S	556,706	56,442
* Genmab A/S	314,336	49,373
AP Moller - Maersk A/S Class B	32,920	46,248
AP Moller - Maersk A/S Class A	29,078	38,120
GN Store Nord A/S	770,404	37,500
ISS A/S	1,051,076	36,928
Pandora A/S	591,224	36,876
* William Demant Holding A/S	620,035	23,275

Royal Unibrew A/S	279,558	23,012
H Lundbeck A/S	341,019	21,051
* Ambu A/S Class B	852,865	20,470
SimCorp A/S	222,442	19,242
Jyske Bank A/S	389,907	18,880
FLSmidth & Co. A/S	283,822	17,649
Tryg A/S	693,233	17,262
Rockwool International A/S Class B	36,411	15,580
Topdanmark A/S	235,534	10,765
Sydbank A/S	366,134	10,764
Dfds A/S	165,787	8,200
* Nilfisk Holding A/S	151,986	7,749
* ALK-Abello A/S	36,640	6,115
Schouw & Co. A/S	73,458	6,092
2 Scandinavian Tobacco Group A/S	355,523	5,449
*,^ Bavarian Nordic A/S	184,419	4,861
* Bang & Olufsen A/S	194,995	4,503
Spar Nord Bank A/S	479,004	4,442
* NKT A/S	156,796	4,067
Alm Brand A/S	360,149	3,077
* D/S Norden A/S	149,339	2,267
Matas A/S	181,039	1,770
Solar A/S Class B	27,374	1,712
		1,551,781
Finland (1.0%)		
Nokia Oyj	31,806,669	176,840
Sampo Oyj Class A	2,787,216	144,237
UPM-Kymmene Oyj	3,034,075	118,995
Kone Oyj Class B	2,215,445	118,259
Neste Oyj	789,510	65,076
Fortum Oyj	2,457,652	61,593
Stora Enso Oyj	3,181,939	60,763
Wartsila Oyj Abp	2,585,564	50,315
Elisa Oyj	814,342	34,524
Nokian Renkaat Oyj	763,843	31,266
Amer Sports Oyj	656,541	26,829
Orion Oyj Class B	583,104	22,069
Metso Oyj	607,717	21,509
Kesko Oyj Class B	386,907	20,990
Valmet Oyj	766,500	17,074
Huhtamaki Oyj	528,090	16,917
Konecranes Oyj Class A	411,649	15,733
Tieto Oyj	419,742	12,964
Cargotec Oyj Class B	277,527	12,460
Outokumpu Oyj	1,739,535	10,202
Metsa Board Oyj	981,119	9,914

DNA Oyj	342,750	7,660
Kemira Oyj	498,086	6,708
^ YIT Oyj	907,658	6,354
Cramo Oyj	242,523	5,471
* Outotec Oyj	829,238	5,424
Citycon Oyj	2,138,192	4,460
* Caverion Oyj	546,942	4,367
Sanoma Oyj	418,479	4,118
Uponor Oyj	307,577	4,018
Ramirent Oyj	367,903	2,970
Finnair Oyj	302,496	2,517

Oriola Oyj	723,442	2,371
Raisio Oyj	632,479	2,066
F-Secure Oyj	524,428	1,894
*, ^ Stockmann Oyj Abp Class B	229,020	1,034
		1,109,961
France (8.3%)		
^ TOTAL SA	14,296,494	929,579
Sanofi	6,168,626	551,156
LVMH Moet Hennessy Louis Vuitton SE	1,412,269	499,060
Airbus SE	3,124,503	392,263
BNP Paribas SA	6,148,947	376,545
AXA SA	10,931,681	292,925
Danone SA	3,398,019	264,081
Safran SA	1,822,859	255,247
Vinci SA	2,642,300	251,391
L'Oreal SA	1,000,595	241,233
Air Liquide SA (Prime de fidelite)	1,782,542	234,090
Schneider Electric SE	2,907,928	233,500
Kering SA	421,915	226,299
Pernod Ricard SA	1,201,524	197,061
Societe Generale SA	4,109,292	176,457
Orange SA	10,908,192	173,569
Essilor International Cie Generale d'Optique SA	1,162,867	172,129
Vivendi SA	5,448,467	140,120
Engie SA	9,320,658	137,223
Cie de Saint-Gobain	2,801,312	120,741
Cie Generale des Etablissements Michelin SCA	1,000,497	119,416
Hermes International	175,311	116,149
Dassault Systemes SE	751,005	112,380
Capgemini SE	886,584	111,620
Legrand SA	1,512,596	110,294
Credit Agricole SA	6,468,639	92,988
Renault SA	1,044,984	90,394
L'Oreal SA Loyalty Line	368,925	88,944
Peugeot SA	3,089,280	83,336
TechnipFMC plc	2,607,438	81,750
Thales SA	567,953	80,696
Air Liquide SA	605,982	79,580
Publicis Groupe SA	1,194,052	71,310
STMicroelectronics NV	3,604,327	65,969
Atos SE	524,606	62,422
Teleperformance	325,418	61,392
Carrefour SA	3,171,489	60,789
Accor SA	1,149,840	59,070
Valeo SA	1,352,081	58,547
Veolia Environnement SA	2,834,880	56,570

* Ubisoft Entertainment SA	482,912	52,146
Edenred	1,349,300	51,419
Arkema SA	409,156	50,707
Bouygues SA	1,164,080	50,359
Sodexo SA	474,165	50,284
Gecina SA	296,802	49,595
Eiffage SA	420,680	46,995
Electricite de France SA	2,604,058	45,798
SES SA Class A	2,001,392	43,902
SCOR SE	891,912	41,351
Klepierre SA	1,138,817	40,468

Alstom SA	875,963	39,181
Bureau Veritas SA	1,444,089	37,290
Aeroports de Paris	161,085	36,269
Eurofins Scientific SE	63,638	36,206
Orpea	256,400	33,170
Ipsen SA	195,514	32,916
Getlink	2,573,004	32,870
Natixis SA	4,759,992	32,325
Suez	2,092,488	29,766
Ingenico Group SA	355,191	27,006
SEB SA	154,213	26,230
Rubis SCA	482,866	26,153
2 Euronext NV	396,156	26,030
Rexel SA	1,722,994	25,881
Faurecia SA	417,413	25,103
Dassault Aviation SA	13,186	24,403
2 Amundi SA	322,120	24,123
Bollere SA	5,553,749	23,989
Wendel SA	159,862	23,820
Eutelsat Communications SA	963,021	22,752
CNP Assurances	902,219	21,749
Covivio	203,059	21,203
Eurazeo SE	265,960	20,942
Lagardere SCA	663,593	20,435
BioMerieux	235,494	19,657
Sartorius Stedim Biotech	136,820	18,839
Remy Cointreau SA	138,743	18,095
Iliad SA	137,030	17,899
Elis SA (London Shares)	728,718	17,157
ICADE	183,186	16,932
Alten SA	162,587	16,726
Imerys SA	205,680	15,188
JCDecaux SA	413,700	15,139
*,2Worldline SA	226,493	14,502
^ SPIE SA	682,697	13,596
Societe BIC SA	148,022	13,556
Nexity SA	244,845	13,533
^ Casino Guichard Perrachon SA	321,310	13,523
Sopra Steria Group	81,172	13,012
* Air France-KLM	1,216,852	12,683
Cie Plastic Omnium SA	319,863	12,061
Altran Technologies SA	1,315,617	11,409
* CGG SA	3,957,298	11,046
*,^ Vallourec SA	1,734,610	10,192
^ Gaztransport Et Technigaz SA	125,413	9,503
Korian SA	257,835	9,390

2	Elior Group SA	586,861	9,088
2	ALD SA	461,574	8,448
*	Fnac Darty SA	99,004	7,807
	Metropole Television SA	372,264	7,504
2	Maisons du Monde SA	248,490	7,248
*	Rothschild & Co.	160,000	6,781
*	SOITEC	95,775	6,644
	IPSOS	212,142	6,496
	Television Francaise 1	607,863	6,420
*	DBV Technologies SA	134,154	6,076
	Neopost SA	186,131	5,653

2	Europcar Mobility Group	581,876	5,469
	Eramet	49,739	5,254
	Nexans SA	165,432	5,201
	Vicat SA	85,147	5,187
	Trigano SA	45,406	4,966
	Coface SA	516,254	4,897
^	Tarkett SA	176,456	4,517
	Carmila SA	171,511	4,372
	Akka Technologies	56,297	4,075
	Electricite de France SA (Prime de fidelite)	229,038	4,028
	FFP	29,191	3,964
*	Virbac SA	23,785	3,952
*,2	SMCP SA	139,081	3,874
	Altearea SCA	16,446	3,817
*,^	Genfit	161,092	3,743
	Mercialys SA	231,755	3,735
	Albioma SA	151,803	3,472
	LISI	95,134	3,430
	Interparfums SA	64,218	3,286
	Beneteau SA	202,463	3,255
*	Sodexo SA - Prime de fidelite 2023	28,542	3,027
	Mersen SA	80,904	2,846
	Derichebourg SA	531,257	2,835
	Manitou BF SA	68,773	2,544
*,^	Technicolor SA	2,065,458	2,476
*,^,2	X-Fab Silicon Foundries SE	319,478	2,467
	Bonduelle SCA	78,094	2,452
	Guerbet	29,414	2,224
	Vilmorin & Cie SA	29,579	2,064
	Boiron SA	30,086	2,025
*	Etablissements Maurel et Prom	301,678	1,920
	Jacquet Metal Service SA	68,773	1,644
^	Rallye SA	137,638	1,613
*	Pharmagest Inter@ctive	20,431	1,396
	Synergie SA	36,002	1,359
	GL Events	56,643	1,287
	Groupe Crit	14,699	1,210
	AKWEL	50,714	1,070
*,^	Bourbon Corp.	152,974	977
	Haulotte Group SA	71,536	974
*	Stallergenes Greer plc	20,591	734
	Esso SA Francaise	12,846	641
	Union Financiere de France BQE SA	17,333	557
*	Collectis SA	4,315	121
*	GL Events Rights Exp. 10/08/2018	56,643	26
			9,237,907

Germany (7.6%)

SAP SE	5,509,012	677,415
Siemens AG	4,363,444	557,932
Allianz SE	2,430,992	541,064
Bayer AG	5,309,294	470,943
BASF SE	5,207,146	462,052
Daimler AG	4,891,525	308,278
Deutsche Telekom AG	18,360,574	295,583
adidas AG	1,122,886	274,616
Linde AG- Tender Line	1,056,766	249,565
Deutsche Post AG	5,522,639	196,356

Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	847,564	187,217
Volkswagen AG Preference Shares	1,043,354	183,228
Fresenius SE & Co. KGaA	2,303,302	168,904
Bayerische Motoren Werke AG	1,823,522	164,284
Infineon Technologies AG	6,436,841	146,477
Vonovia SE	2,948,197	144,193
Deutsche Boerse AG	1,062,411	142,053
Wirecard AG	650,147	140,660
E.ON SE	12,318,563	125,352
Fresenius Medical Care AG & Co. KGaA	1,207,099	124,023
Deutsche Bank AG	10,823,974	123,283
Henkel AG & Co. KGaA Preference Shares	976,673	114,517
Continental AG	615,093	106,870
Deutsche Wohnen SE	2,019,844	97,018
2 Covestro AG	1,020,715	82,625
Merck KGaA	734,456	75,885
RWE AG	3,008,928	74,289
thyssenkrupp AG	2,644,201	66,705
MTU Aero Engines AG	292,945	65,995
HeidelbergCement AG	844,440	65,958
Beiersdorf AG	566,730	63,884
Henkel AG & Co. KGaA	596,171	63,247
Symrise AG	687,471	62,683
* Commerzbank AG	5,914,360	61,450
Porsche Automobil Holding SE Preference Shares	871,280	58,653
Brenntag AG	879,987	54,271
Hannover Rueck SE	342,110	48,289
* QIAGEN NV	1,243,995	47,114
LEG Immobilien AG	359,461	42,721
LANXESS AG	518,211	37,907
Uniper SE	1,114,431	34,308
ProSiebenSat.1 Media SE	1,309,344	33,923
Evonik Industries AG	944,224	33,770
GEA Group AG	948,235	33,752
Deutsche Lufthansa AG	1,346,895	33,058
*,2Siemens Healthineers AG	740,801	32,549
* Aroundtown SA	3,616,403	32,219
Sartorius AG Preference Shares	194,464	31,521
Volkswagen AG	180,285	31,348
United Internet AG	655,427	30,989
*,2Zalando SE	770,381	29,936
*,2Delivery Hero SE	619,730	29,759
2 Scout24 AG	613,887	28,593
HUGO BOSS AG	364,408	28,036
Rheinmetall AG	243,236	25,426
Bayerische Motoren Werke AG Preference Shares	317,143	24,874

KION Group AG	401,796	24,671
Fuchs Petrolub SE Preference Shares	413,538	23,077
Puma SE	46,589	22,988
K&S AG	1,090,521	22,870
OSRAM Licht AG	548,142	21,765
MAN SE	199,546	21,693
* MorphoSys AG	179,244	19,176
Fraport AG Frankfurt Airport Services Worldwide	204,122	18,020
GRENKE AG	149,551	17,775
Freenet AG	733,347	17,606
Carl Zeiss Meditec AG	208,200	17,501

HOCHTIEF AG	104,297	17,290
TAG Immobilien AG	718,548	17,121
Axel Springer SE	253,508	17,043
2 Innogy SE Ordinary Shares	373,366	16,676
Grand City Properties SA	625,157	16,221
Telefonica Deutschland Holding AG	3,811,136	16,100
* Evotec AG	749,923	15,906
Bechtle AG	155,448	15,780
RTL Group SA	217,610	15,521
*,§Innogy SE	358,996	15,306
Gerresheimer AG	180,790	15,263
Nemetschek SE	103,073	15,068
METRO AG	959,247	15,025
Siltronic AG	118,143	14,448
Aareal Bank AG	344,726	14,374
Aurubis AG	205,347	14,331
* Hella GmbH & Co. KGaA	255,127	14,218
CTS Eventim AG & Co. KGaA	311,241	13,954
Rational AG	19,123	13,843
alstria office REIT-AG	904,565	13,414
1&1 Drillisch AG	264,043	12,836
Duerr AG	281,942	12,679
TLG Immobilien AG	483,577	12,637
Software AG	275,173	12,529
STADA Arzneimittel AG	128,617	12,109
TUI AG	619,858	11,911
Norma Group SE	183,012	11,690
*,2Rocket Internet SE	372,191	11,649
Stabilus SA	140,806	11,619
Salzgitter AG	219,055	10,929
Wacker Chemie AG	85,884	10,781
* Jenoptik AG	290,206	10,693
2 Deutsche Pfandbriefbank AG	703,775	10,521
Jungheinrich AG Preference Shares	275,170	10,473
2 ADO Properties SA	164,752	9,872
* Dialog Semiconductor plc	442,003	9,673
Deutsche EuroShop AG	293,079	9,485
Krones AG	82,781	8,681
CANCOM SE	191,511	8,642
FUCHS PETROLUB SE	172,390	8,499
Bilfinger SE	168,123	8,482
Sixt SE Preference Shares	106,436	8,471
Fielmann AG	139,392	8,387
Talanx AG	218,436	8,300
Sixt SE	66,719	8,288
Stroeer SE & Co. KGaA	140,699	8,038

S&T AG	269,117	7,866
Leoni AG	186,545	7,669
CompuGroup Medical SE	128,237	7,396
CECONOMY AG	1,013,933	7,168
Indus Holding AG	103,750	6,441
Deutz AG	696,577	6,196
* zooplus AG	35,494	6,161
*,^ AIXTRON SE	599,271	6,056
Suedzucker AG	442,820	5,888
2 Hapag-Lloyd AG	152,765	5,775
DMG Mori AG	108,775	5,570

Pfeiffer Vacuum Technology AG	37,251	5,524
2 Befesa SA	105,833	5,489
XING SE	15,828	5,410
Schaeffler AG Preference Shares	423,932	5,408
*,2DWS Group GmbH & Co. KGaA	195,101	5,379
Washtec AG	60,025	5,268
* Hypoport AG	21,919	5,038
RWE AG Preference Shares	250,052	5,031
RIB Software SE	234,616	4,962
Kloekner & Co. SE	415,149	4,794
Koenig & Bauer AG	76,985	4,647
PATRIZIA Immobilien AG	241,504	4,637
* Isra Vision AG	88,400	4,444
KWS Saat SE	11,412	4,405
VTG AG	64,678	3,955
*,^Heidelberger Druckmaschinen AG	1,467,462	3,920
* Nordex SE	348,263	3,744
Wacker Neuson SE	141,345	3,621
Hornbach Holding AG & Co. KGaA	49,494	3,467
Hamburger Hafen und Logistik AG	140,330	3,294
Biotest AG Preference Shares	109,399	3,037
Takkt AG	191,617	3,033
* SGL Carbon SE	270,818	2,962
RHOEN-KLINIKUM AG	113,221	2,911
* Corestate Capital Holding SA	59,538	2,767
Vossloh AG	53,124	2,765
Draegerwerk AG & Co. KGaA Preference Shares	42,177	2,675
DIC Asset AG	241,037	2,653
Deutsche Beteiligungs AG	64,555	2,653
Wuestenrot & Wuerttembergische AG	111,381	2,538
Diebold Nixdorf AG	37,747	2,480
BayWa AG	73,935	2,461
Bertrandt AG	25,814	2,384
* Varta AG	72,445	2,382
comdirect bank AG	157,574	2,020
ElringKlinger AG	156,801	1,738
*,2Tele Columbus AG	554,921	1,599
Hornbach Baumarkt AG	41,780	1,275
Draegerwerk AG & Co. KGaA	20,836	1,244
SMA Solar Technology AG	49,271	1,155
H&R GmbH & Co. KGaA	66,563	600
CropEnergies AG	107,543	578
* Gerry Weber International AG	507	2
		8,482,073
Hong Kong (3.1%)		
AIA Group Ltd.	68,758,120	613,111

Hong Kong Exchanges & Clearing Ltd.	7,050,500	201,465
CK Hutchison Holdings Ltd.	15,223,952	175,239
Link REIT	12,223,299	120,350
Sun Hung Kai Properties Ltd.	8,092,621	117,442
CK Asset Holdings Ltd.	15,320,502	114,845
Hang Seng Bank Ltd.	4,114,895	111,654
CLP Holdings Ltd.	9,349,924	109,494
Hong Kong & China Gas Co. Ltd.	50,906,568	100,899
BOC Hong Kong Holdings Ltd.	20,394,711	96,800
Galaxy Entertainment Group Ltd.	12,140,682	76,694
Jardine Matheson Holdings Ltd.	1,180,041	74,032

Sands China Ltd.	13,627,618	61,372
Power Assets Holdings Ltd.	7,424,683	51,609
China Mengniu Dairy Co. Ltd.	15,250,845	50,700
Techtronic Industries Co. Ltd.	7,110,801	45,358
Wharf Real Estate Investment Co. Ltd.	6,893,106	44,409
New World Development Co. Ltd.	32,553,688	44,215
Hongkong Land Holdings Ltd.	6,630,074	43,913
MTR Corp. Ltd.	8,053,570	42,353
AAC Technologies Holdings Inc.	3,935,713	40,641
Jardine Strategic Holdings Ltd.	1,031,743	37,446
Henderson Land Development Co. Ltd.	6,691,797	33,607
2 WH Group Ltd.	47,861,771	33,602
Swire Pacific Ltd. Class A	2,886,331	31,610
Sino Land Co. Ltd.	17,601,275	30,155
CK Infrastructure Holdings Ltd.	3,532,305	27,955
Wheelock & Co. Ltd.	4,642,842	27,913
2 Samsonite International SA	7,354,487	27,203
Want Want China Holdings Ltd.	31,232,109	26,273
Bank of East Asia Ltd.	6,950,254	25,865
Swire Properties Ltd.	6,003,531	22,765
Hang Lung Properties Ltd.	11,534,662	22,502
Tingyi Cayman Islands Holding Corp.	10,656,360	19,567
Wynn Macau Ltd.	8,323,313	19,115
Wharf Holdings Ltd.	6,932,899	18,876
*,^ Semiconductor Manufacturing International Corp.	17,174,172	18,508
Hysan Development Co. Ltd.	3,516,863	17,760
ASM Pacific Technology Ltd.	1,731,520	17,694
^ Minth Group Ltd.	3,952,165	16,259
Sun Art Retail Group Ltd.	12,520,465	16,243
NWS Holdings Ltd.	8,031,764	15,876
Dairy Farm International Holdings Ltd.	1,726,343	15,533
Vitasoy International Holdings Ltd.	4,543,061	15,493
Xinyi Glass Holdings Ltd.	11,414,622	14,391
PRADA SPA	2,898,955	13,851
PCCW Ltd.	23,750,638	13,838
Hang Lung Group Ltd.	5,018,087	13,365
Kerry Properties Ltd.	3,381,266	11,481
Yue Yuen Industrial Holdings Ltd.	4,113,060	11,434
Hopewell Holdings Ltd.	3,291,187	10,833
VTech Holdings Ltd.	919,425	10,613
SJM Holdings Ltd.	10,633,465	9,797
Shangri-La Asia Ltd.	6,360,920	9,415
2 BOC Aviation Ltd.	1,193,607	9,260
Swire Pacific Ltd. Class B	5,208,818	9,215
Fortune REIT	7,715,044	9,149
Melco International Development Ltd.	4,554,639	9,067

NagaCorp Ltd.	8,468,432	8,859
Champion REIT	11,201,568	7,839
Great Eagle Holdings Ltd.	1,562,688	7,806
Li & Fung Ltd.	33,341,386	7,468
Nexteer Automotive Group Ltd.	4,577,943	7,249
HKBN Ltd.	4,153,252	7,115
Uni-President China Holdings Ltd.	6,583,968	7,008
* MMG Ltd.	13,033,883	6,710
Luk Fook Holdings International Ltd.	1,926,780	6,704
MGM China Holdings Ltd.	4,201,383	6,633
United Energy Group Ltd.	32,131,171	6,619

First Pacific Co. Ltd.	13,229,867	6,523
IGG Inc.	5,172,937	6,435
Chow Tai Fook Jewellery Group Ltd.	6,033,173	6,186
Hongkong & Shanghai Hotels Ltd.	4,253,514	5,957
Johnson Electric Holdings Ltd.	1,972,475	5,570
Pacific Basin Shipping Ltd.	22,997,148	5,474
Lifestyle International Holdings Ltd.	2,784,883	5,461
Xinyi Solar Holdings Ltd.	17,544,196	5,423
SITC International Holdings Co. Ltd.	6,675,863	5,396
Dah Sing Financial Holdings Ltd.	834,724	5,340
Towngas China Co. Ltd.	5,953,958	5,197
Cathay Pacific Airways Ltd.	3,418,272	5,153
Kerry Logistics Network Ltd.	3,079,362	5,145
^ China Goldjoy Group Ltd.	86,415,219	4,967
^ Man Wah Holdings Ltd.	8,285,515	4,960
Television Broadcasts Ltd.	1,691,799	4,805
L'Occitane International SA	2,664,914	4,780
*,2Razer Inc.	20,969,723	4,682
China Travel International Investment Hong Kong Ltd.	14,514,841	4,667
Haitong International Securities Group Ltd.	13,238,461	4,628
Shui On Land Ltd.	19,791,514	4,598
Shougang Fushan Resources Group Ltd.	20,241,315	4,486
Cafe de Coral Holdings Ltd.	1,882,109	4,300
Yuexiu REIT	6,488,202	4,254
Dah Sing Banking Group Ltd.	2,057,892	4,132
^ Value Partners Group Ltd.	5,171,807	4,115
Sunlight REIT	6,037,365	4,056
Shun Tak Holdings Ltd.	10,289,451	3,588
Mandarin Oriental International Ltd.	1,673,309	3,430
SA Sa International Holdings Ltd.	6,170,431	3,419
K Wah International Holdings Ltd.	6,862,451	3,247
Giordano International Ltd.	6,471,213	3,245
Chinese Estates Holdings Ltd.	2,804,553	3,237
Guotai Junan International Holdings Ltd.	17,965,667	3,140
Far East Consortium International Ltd.	5,918,763	3,115
SmarTone Telecommunications Holdings Ltd.	2,174,348	2,896
2 FIT Hon Teng Ltd.	5,832,814	2,886
Microport Scientific Corp.	2,142,904	2,834
Gemdale Properties & Investment Corp. Ltd.	29,429,776	2,665
Hutchison Telecommunications Hong Kong Holdings Ltd.	6,728,533	2,658
CITIC Telecom International Holdings Ltd.	7,722,595	2,631
CP Pokphand Co. Ltd.	29,300,384	2,615
Prosperity REIT	6,713,063	2,611
Lai Sun Development Co. Ltd.	1,761,861	2,573
Chow Sang Sang Holdings International Ltd.	1,303,542	2,560
Huabao International Holdings Ltd.	4,654,030	2,492

Road King Infrastructure Ltd.	1,427,105	2,444
* Agritrade Resources Ltd.	10,970,396	2,411
Pacific Textiles Holdings Ltd.	2,813,430	2,398
*,^ Esprit Holdings Ltd.	9,966,790	2,394
2 Xiabuxiabu Catering Management China Holdings Co. Ltd.	1,609,509	2,380
^ Pou Sheng International Holdings Ltd.	11,808,071	2,355
* Zhaobangji Properties Holdings Ltd.	1,472,000	2,303
^ United Laboratories International Holdings Ltd.	2,483,654	2,195
*,^ HC Group Inc.	3,124,094	2,171
*,^ We Solutions Ltd.	16,909,041	2,158
Spring REIT	4,085,430	2,107

Canvest Environmental Protection Group Co. Ltd.	4,034,821	2,097
HKR International Ltd.	4,325,405	2,093
2 Crystal International Group Ltd.	3,000,288	1,967
* FIH Mobile Ltd.	17,035,100	1,951
Dynam Japan Holdings Co. Ltd.	1,567,881	1,943
Goodbaby International Holdings Ltd.	4,581,542	1,833
* Global Brands Group Holding Ltd.	35,032,662	1,829
*,^,§ Town Health International Medical Group Ltd.	20,414,000	1,799
Liu Chong Hing Investment Ltd.	1,181,195	1,793
* Anton Oilfield Services Group	10,742,652	1,786
^ Nan Hai Corp. Ltd.	73,194,853	1,746
Sun Hung Kai & Co. Ltd.	3,373,891	1,725
^ China Harmony New Energy Auto Holding Ltd.	4,084,318	1,701
* NewOcean Energy Holdings Ltd.	5,288,518	1,639
2 IMAX China Holding Inc.	626,010	1,593
Inspur International Ltd.	3,052,253	1,470
Texwinca Holdings Ltd.	3,719,015	1,466
Macau Legend Development Ltd.	7,958,847	1,443
*,^ China LNG Group Ltd.	9,303,799	1,377
* COFCO Meat Holdings Ltd.	9,479,876	1,372
*,§ Convoy Global Holdings Ltd.	62,200,399	1,327
^,2 Regina Miracle International Holdings Ltd.	1,936,993	1,325
*,^ Truly International Holdings Ltd.	7,867,276	1,317
* Beijing Enterprises Medical & Health Group Ltd.	28,203,608	1,294
Lee's Pharmaceutical Holdings Ltd.	1,502,214	1,288
*,^ Digital Domain Holdings Ltd.	88,612,403	1,210
*,^ GCL New Energy Holdings Ltd.	32,720,541	1,173
Ju Teng International Holdings Ltd.	4,567,147	1,154
Emperor Capital Group Ltd.	22,734,249	1,149
Singamas Container Holdings Ltd.	7,382,229	1,110
* Honghua Group Ltd.	12,907,067	1,089
* G-Resources Group Ltd.	128,983,837	1,088
* Lifestyle China Group Ltd.	2,624,750	1,069
2 CGN New Energy Holdings Co. Ltd.	6,478,299	1,067
* China Financial International Investments Ltd.	38,043,281	923
China Baoli Technologies Holdings Ltd.	11,669,643	895
*,^ KuangChi Science Ltd.	10,027,510	859
*,^ Panda Green Energy Group Ltd.	18,734,314	825
*,^ China Silver Group Ltd.	5,674,857	810
* China Strategic Holdings Ltd.	85,394,224	774
* New World Department Store China Ltd.	3,151,539	716
Emperor Watch & Jewellery Ltd.	17,347,004	683
* Sunshine Oilsands Ltd.	25,118,287	655
*,^ Hong Kong Television Network Ltd.	2,026,385	649
* Freeman FinTech Corp. Ltd.	61,246,705	618
Stella International Holdings Ltd.	680,070	605

^ Yip's Chemical Holdings Ltd.	1,760,790	588
New Sports Group Ltd.	9,379,613	584
*,^ China LotSynergy Holdings Ltd.	40,182,637	579
^ Shenwan Hongyuan HK Ltd.	2,523,758	571
^ EVA Precision Industrial Holdings Ltd.	6,277,277	553
*,^ Future World Financial Holdings Ltd.	47,774,251	530
* CST Group Ltd.	156,679,387	520
*,^ Technovator International Ltd.	2,925,938	519
Henderson Investment Ltd.	6,014,837	492
Chong Hing Bank Ltd.	265,430	478
BOE Varitronix Ltd.	1,343,084	446

* Parkson Retail Group Ltd.	4,475,123	427
TPV Technology Ltd.	3,857,610	341
*,\$Brightoil Petroleum Holdings Ltd.	10,553,301	270
* Mei Ah Entertainment Group Ltd.	6,819,482	216
* Silver Base Group Holdings Ltd.	2,765,175	190
* Qianhai Health Holdings Ltd.	3,350,522	190
* New Provenance Everlasting Holdings Ltd.	26,872,816	175
* Xinchen China Power Holdings Ltd.	1,386,196	122
* China Ocean Industry Group Ltd.	25,075,623	115
* China Oceanwide Holdings Ltd.	2,391,967	115
* Good Resources Holdings Ltd.	3,674,532	90
* Sincere Watch Hong Kong Ltd.	7,184,937	88
* Sino Oil And Gas Holdings Ltd.	2,951,378	76
* Yanchang Petroleum International Ltd.	4,919,250	53
* Summit Ascent Holdings Ltd.	517,938	52
		<hr/>
		3,396,657
Ireland (0.2%)		
Kerry Group plc Class A	832,443	92,060
Bank of Ireland Group plc	5,239,348	40,065
Kingspan Group plc	852,833	39,708
AIB Group plc	4,492,592	22,962
Glanbia plc	1,120,901	19,348
Dalata Hotel Group plc	1,054,684	8,377
Green REIT plc	4,150,274	7,273
* Cairn Homes plc	4,156,124	7,090
C&C Group plc	1,767,223	6,819
Hibernia REIT plc	3,920,545	6,462
Irish Continental Group plc	911,368	5,512
Origin Enterprises plc	705,683	4,649
* Permanent TSB Group Holdings plc	599,713	1,488
*,\$Irish Bank Resolution Corp. Ltd.	257,065	—
		<hr/>
		261,813
Israel (0.5%)		
Teva Pharmaceutical Industries Ltd.	5,102,892	112,699
Bank Leumi Le-Israel BM	8,654,466	57,036
Bank Hapoalim BM	5,876,551	43,032
* Nice Ltd.	348,547	39,701
Israel Chemicals Ltd.	3,892,929	23,611
Israel Discount Bank Ltd. Class A	6,685,336	22,259
Frutarom Industries Ltd.	209,464	21,733
* SodaStream International Ltd.	128,818	18,318
Elbit Systems Ltd.	134,280	17,062
Bezeq The Israeli Telecommunication Corp. Ltd.	11,691,525	13,455
Mizrahi Tefahot Bank Ltd.	736,029	12,889
* Tower Semiconductor Ltd.	560,817	12,301
Azrieli Group Ltd.	208,417	10,646

Paz Oil Co. Ltd.	57,934	9,062
* Mazor Robotics Ltd.	268,452	7,818
Israel Corp. Ltd.	20,919	6,715
First International Bank Of Israel Ltd.	291,575	6,580
Alony Hetz Properties & Investments Ltd.	586,050	6,155
Strauss Group Ltd.	228,138	5,014
* Airport City Ltd.	409,303	4,994
Harel Insurance Investments & Financial Services Ltd.	622,975	4,788
Gazit-Globe Ltd.	519,713	4,730
Delek Group Ltd.	27,352	4,610

Oil Refineries Ltd.	8,372,590	4,156
Phoenix Holdings Ltd.	680,552	4,113
* Nova Measuring Instruments Ltd.	153,468	4,067
Shufersal Ltd.	623,000	3,983
Melison Ltd.	90,333	3,919
Reit 1 Ltd.	948,392	3,855
Amot Investments Ltd.	676,924	3,585
* Jerusalem Oil Exploration	46,178	2,838
IDI Insurance Co. Ltd.	44,712	2,754
* Jerusalem Economy Ltd.	957,026	2,686
* Partner Communications Co. Ltd.	508,831	2,672
* Clal Insurance Enterprises Holdings Ltd.	137,373	2,594
* Shikun & Binui Ltd.	1,124,781	2,322
Electra Ltd.	9,205	2,274
Migdal Insurance & Financial Holding Ltd.	1,919,311	2,126
* Cellcom Israel Ltd. (Registered)	302,102	2,073
Teva Pharmaceutical Industries Ltd. ADR	95,578	2,059
Matrix IT Ltd.	171,597	2,052
Rami Levy Chain Stores Hashikma Marketing 2006 Ltd.	42,025	1,987
Sella Capital Real Estate Ltd.	1,074,829	1,919
* Africa Israel Properties Ltd.	70,637	1,756
Shapir Engineering and Industry Ltd.	489,844	1,722
Formula Systems 1985 Ltd.	40,749	1,716
Bayside Land Corp.	3,618	1,685
Big Shopping Centers Ltd.	23,473	1,644
Kenon Holdings Ltd.	94,069	1,601
* Brack Capital Properties NV	14,032	1,596
Delta Galil Industries Ltd.	50,957	1,507
Hilan Ltd.	59,350	1,478
Menora Mivtachim Holdings Ltd.	125,056	1,418
* Naphtha Israel Petroleum Corp. Ltd.	190,342	1,301
* Gilat Satellite Networks Ltd.	143,441	1,257
Delek Automotive Systems Ltd.	208,748	1,133
AudioCodes Ltd.	107,239	1,094
* Allot Communications Ltd.	165,766	1,039
Norstar Holdings Inc.	48,272	828
* Kamada Ltd.	133,480	822
* B Communications Ltd.	58,325	573
Property & Building Corp. Ltd.	5,883	474
* Evogene Ltd.	114,988	345
Ormat Technologies Inc.	1	—
		548,231
Italy (2.2%)		
Eni SPA	14,230,044	268,233
Enel SPA	44,221,549	226,042
Intesa Sanpaolo SPA (Registered)	85,882,977	218,826

UniCredit SPA	12,694,991	190,487
Assicurazioni Generali SPA	7,357,080	126,689
* Fiat Chrysler Automobiles NV	6,267,820	109,619
Ferrari NV	712,724	97,898
CNH Industrial NV	5,642,134	67,709
Atlantia SPA	3,020,977	62,676
Luxottica Group SPA	882,746	59,827
Snam SPA	13,042,316	54,237
Tenaris SA	2,665,083	44,634
Terna Rete Elettrica Nazionale SPA	8,034,316	42,919
Moncler SPA	972,260	41,834

EXOR NV	606,386	40,459
* Telecom Italia SPA (Registered)	61,241,740	37,020
Prismian SPA	1,488,620	34,563
Mediobanca Banca di Credito Finanziario SPA	3,388,241	33,719
FinecoBank Banca Fineco SPA	2,235,013	29,804
Davide Campari-Milano SPA	3,240,756	27,598
Leonardo SPA	2,201,836	26,465
Unione di Banche Italiane SPA	5,779,159	23,128
*,^ Banco BPM SPA	8,626,681	21,185
2 Poste Italiane SPA	2,631,054	20,986
*,2Pirelli & C SPA	2,453,406	20,557
* Saipem SPA	3,192,785	19,617
Recordati SPA	542,509	18,345
Telecom Italia SPA (Bearer)	34,186,636	18,340
Interpump Group SPA	474,299	15,516
A2A SPA	8,834,844	15,322
Italgas SPA	2,810,407	15,246
Amplifon SPA	672,071	14,900
Hera SPA	4,544,131	14,131
Unipol Gruppo SPA	3,146,690	13,986
Cerved Group SPA	1,116,481	12,005
De' Longhi SPA	367,393	11,516
Brembo SPA	876,810	11,465
^ UnipolSai Assicurazioni SPA	4,323,801	10,170
BPER Banca	2,200,500	10,149
2 Infrastrutture Wireless Italiane SPA	1,371,134	10,149
^ Azimut Holding SPA	669,039	10,057
Banca Popolare di Sondrio SCPA	2,572,348	9,787
Banca Mediolanum SPA	1,382,765	9,378
DiaSorin SPA	81,410	8,557
Buzzi Unicem SPA	403,013	8,357
Banca Generali SPA	323,986	8,344
IMA Industria Macchine Automatiche SPA	96,035	8,033
Reply SPA	116,649	8,017
2 Anima Holding SPA	1,623,059	7,953
Societa Cattolica di Assicurazioni SC	905,309	7,771
Autogrill SPA	727,276	7,423
Brunello Cucinelli SPA	188,293	7,327
2 Enav SPA	1,456,385	7,091
Iren SPA	2,801,253	6,868
2 Technogym SPA	558,801	6,841
Salvatore Ferragamo SPA	276,685	6,612
ERG SPA	309,731	6,303
Ei Towers SPA	88,100	5,817
Societa Iniziative Autostradali e Servizi SPA	390,871	5,771
Saras SPA	2,624,153	5,610

* Mediaset SPA	1,742,897	5,436
MARR SPA	183,889	5,384
Beni Stabili SpA SIIQ	5,718,064	4,989
^ Tod's SPA	72,296	4,921
Tamburi Investment Partners SPA	580,534	4,361
Fincantieri SPA	2,680,909	4,341
Datalogic SPA	117,635	4,251
ASTM SPA	195,367	4,211
Danieli & C Officine Meccaniche SPA RSP	222,060	3,992
Maire Tecnimont SPA	820,063	3,679
* Banca Monte dei Paschi di Siena SPA	1,410,241	3,662

ACEA SPA	244,377	3,659
*,^ Juventus Football Club SPA	2,152,121	3,654
Parmalat SPA	1,084,766	3,570
2 Banca Farmafactoring SPA	496,436	2,962
* Ansaldo STS SPA	207,703	2,953
Buzzi Unicem SPA RSP	236,860	2,832
Biesse SPA	78,443	2,783
*,2OVS SPA	967,750	2,772
2 RAI Way SPA	538,348	2,736
Credito Emiliano SPA	414,286	2,712
2 Gima TT SPA	198,516	2,493
2 doBank SPA	221,327	2,431
Banca IFIS SPA	104,825	2,355
^ Salini Impregilo SPA	939,117	2,310
Immobiliare Grande Distribuzione SIIQ SPA	284,973	2,192
Piaggio & C SPA	915,897	2,090
CIR-Compagnie Industriali Riunite SPA	1,725,458	1,968
Danieli & C Officine Meccaniche SPA	68,987	1,839
Cementir Holding SPA	253,337	1,768
Zignago Vetro SPA	164,434	1,634
Italmobiliare SPA	67,138	1,618
^ Cairo Communication SPA	379,091	1,369
* Arnoldo Mondadori Editore SPA	679,942	1,177
Cofide SPA	2,136,180	1,160
^ Geox SPA	460,767	1,159
* Rizzoli Corriere Della Sera Mediagroup SPA	743,731	859
DeA Capital SPA	379,623	559
*,^ Safilo Group SPA	153,459	376
		2,399,105
Japan (22.3%)		
Toyota Motor Corp.	14,373,138	895,487
SoftBank Group Corp.	4,847,508	484,264
Mitsubishi UFJ Financial Group Inc.	71,806,979	446,115
Sony Corp.	7,192,627	437,223
Sumitomo Mitsui Financial Group Inc.	7,515,592	302,456
Honda Motor Co. Ltd.	9,904,484	298,286
Keyence Corp.	512,211	297,537
KDDI Corp.	10,098,589	278,587
Mizuho Financial Group Inc.	144,323,981	251,528
Recruit Holdings Co. Ltd.	6,796,886	227,026
Mitsubishi Corp.	7,315,232	225,329
Nintendo Co. Ltd.	610,843	222,245
Kao Corp.	2,701,484	218,220
Central Japan Railway Co.	1,025,383	213,483
FANUC Corp.	1,103,044	207,519
Shin-Etsu Chemical Co. Ltd.	2,317,194	204,859

Daikin Industries Ltd.	1,506,363	200,502
Seven & i Holdings Co. Ltd.	4,382,150	195,378
East Japan Railway Co.	2,094,281	194,536
Astellas Pharma Inc.	11,064,563	193,220
NTT DOCOMO Inc.	7,161,149	192,474
Nidec Corp.	1,331,245	191,427
Tokio Marine Holdings Inc.	3,839,199	190,592
^ Takeda Pharmaceutical Co. Ltd.	4,337,364	185,457
Canon Inc.	5,845,507	185,358
Hitachi Ltd.	5,256,233	178,668
Japan Tobacco Inc.	6,795,997	177,466

Shiseido Co. Ltd.	2,206,327	170,875
Mitsui & Co. Ltd.	9,613,790	170,843
Nippon Telegraph & Telephone Corp.	3,717,887	167,790
Murata Manufacturing Co. Ltd.	1,081,457	166,173
Komatsu Ltd.	5,195,560	158,106
Daiichi Sankyo Co. Ltd.	3,612,469	156,593
Mitsubishi Electric Corp.	11,217,346	153,670
Fast Retailing Co. Ltd.	292,676	148,269
ITOCHU Corp.	8,031,324	146,998
Eisai Co. Ltd.	1,500,814	146,205
Panasonic Corp.	12,114,612	140,423
Denso Corp.	2,599,953	137,350
JXTG Holdings Inc.	18,040,794	136,457
Suzuki Motor Corp.	2,337,886	133,987
Dai-ichi Life Holdings Inc.	6,338,048	132,119
Bridgestone Corp.	3,494,844	132,082
Mitsui Fudosan Co. Ltd.	5,374,190	127,104
Hoya Corp.	2,084,658	123,810
Tokyo Electron Ltd.	887,249	122,281
Otsuka Holdings Co. Ltd.	2,378,337	119,961
Kirin Holdings Co. Ltd.	4,634,735	118,871
ORIX Corp.	7,285,295	117,961
Mitsubishi Estate Co. Ltd.	6,707,480	113,893
Oriental Land Co. Ltd.	1,067,952	111,660
Daiwa House Industry Co. Ltd.	3,690,396	109,361
Kubota Corp.	6,311,838	107,233
Asahi Kasei Corp.	7,064,876	107,118
Subaru Corp.	3,479,365	106,658
Sumitomo Corp.	6,358,447	105,965
SMC Corp.	330,286	105,715
Shionogi & Co. Ltd.	1,609,024	105,181
Terumo Corp.	1,776,072	105,115
Kyocera Corp.	1,741,789	104,545
Nissan Motor Co. Ltd.	10,963,671	102,593
FUJIFILM Holdings Corp.	2,162,290	97,280
* Toshiba Corp.	3,336,235	96,411
^ Aeon Co. Ltd.	3,962,203	95,471
MS&AD Insurance Group Holdings Inc.	2,832,324	94,611
Asahi Group Holdings Ltd.	2,160,999	93,760
Nippon Steel & Sumitomo Metal Corp.	4,419,027	93,474
Sysmex Corp.	1,075,628	92,755
Nomura Holdings Inc.	19,138,356	91,280
Japan Post Holdings Co. Ltd.	7,534,152	89,665
Secom Co. Ltd.	1,097,761	89,458
Sumitomo Realty & Development Co. Ltd.	2,445,110	87,717
Sumitomo Mitsui Trust Holdings Inc.	2,106,871	86,690

Sompo Holdings Inc.	1,962,007	83,599
Marubeni Corp.	8,870,735	81,128
Chugai Pharmaceutical Co. Ltd.	1,227,788	78,926
Fujitsu Ltd.	1,102,705	78,556
TDK Corp.	680,660	74,164
Unicharm Corp.	2,197,606	72,709
West Japan Railway Co.	1,040,434	72,528
Shimano Inc.	444,814	71,726
Ono Pharmaceutical Co. Ltd.	2,504,399	70,891
Resona Holdings Inc.	12,374,268	69,475
Makita Corp.	1,384,778	69,344

Mitsubishi Chemical Holdings Corp.	7,218,450	69,085
Sumitomo Electric Industries Ltd.	4,269,551	66,996
JFE Holdings Inc.	2,917,877	66,936
Nitto Denko Corp.	882,616	66,174
Inpex Corp.	5,179,517	64,716
Toray Industries Inc.	8,594,386	64,484
Mitsubishi Heavy Industries Ltd.	1,622,657	62,663
Kansai Electric Power Co. Inc.	4,124,179	62,250
Olympus Corp.	1,591,177	62,089
Yamato Holdings Co. Ltd.	2,017,527	61,946
Kikkoman Corp.	1,036,301	61,719
Nitori Holdings Co. Ltd.	421,094	60,345
Tokyo Gas Co. Ltd.	2,453,182	60,343
Chubu Electric Power Co. Inc.	3,965,934	60,076
Dentsu Inc.	1,249,185	58,015
Yakult Honsha Co. Ltd.	697,793	57,226
Daiwa Securities Group Inc.	9,040,665	54,983
Taisei Corp.	1,182,488	53,902
Toyota Industries Corp.	908,493	53,771
Japan Exchange Group Inc.	3,058,107	53,270
T&D Holdings Inc.	3,165,076	52,270
Daito Trust Construction Co. Ltd.	402,933	51,924
M3 Inc.	2,282,946	51,774
MEIJI Holdings Co. Ltd.	762,159	51,226
Tokyu Corp.	2,794,830	51,107
Sekisui House Ltd.	3,302,884	50,367
Sumitomo Chemical Co. Ltd.	8,595,751	50,305
NTT Data Corp.	3,573,274	49,466
Yamaha Corp.	920,693	48,786
Ajinomoto Co. Inc.	2,809,170	48,256
^ Yahoo Japan Corp.	13,348,688	47,937
Shimadzu Corp.	1,526,584	47,840
Toyota Tsusho Corp.	1,266,034	47,801
Aisin Seiki Co. Ltd.	980,907	47,789
Sumitomo Metal Mining Co. Ltd.	1,348,800	47,295
Omron Corp.	1,103,379	46,626
Showa Denko KK	829,386	45,749
Isuzu Motors Ltd.	2,896,785	45,666
Hankyu Hanshin Holdings Inc.	1,264,346	44,838
Yamaha Motor Co. Ltd.	1,586,064	44,478
AGC Inc.	1,070,216	44,417
Idemitsu Kosan Co. Ltd.	834,460	44,180
^ Yaskawa Electric Corp.	1,485,582	44,123
Osaka Gas Co. Ltd.	2,240,658	43,752
* Tokyo Electric Power Co. Holdings Inc.	8,823,430	43,359
MINEBEA MITSUMI Inc.	2,385,766	43,244

Bandai Namco Holdings Inc.	1,106,228	42,978
Koito Manufacturing Co. Ltd.	648,101	42,559
Trend Micro Inc.	652,157	41,949
Nissan Chemical Corp.	787,852	41,615
Ricoh Co. Ltd.	3,858,718	41,460
Odakyu Electric Railway Co. Ltd.	1,739,237	41,145
Kintetsu Group Holdings Co. Ltd.	1,018,349	40,955
MISUMI Group Inc.	1,579,456	40,868
Ryohin Keikaku Co. Ltd.	132,230	39,304
Mazda Motor Corp.	3,246,754	39,026
NEC Corp.	1,412,016	39,019

Dai Nippon Printing Co. Ltd.	1,672,983	38,923
SBI Holdings Inc.	1,237,559	38,413
Kajima Corp.	2,596,268	37,751
Nikon Corp.	1,986,353	37,326
Sekisui Chemical Co. Ltd.	2,022,095	37,290
Rohm Co. Ltd.	502,298	36,748
Tohoku Electric Power Co. Inc.	2,688,076	36,562
Oji Holdings Corp.	4,994,588	36,270
Obayashi Corp.	3,821,033	36,190
Obic Co. Ltd.	380,195	35,959
Keio Corp.	652,614	35,720
Tobu Railway Co. Ltd.	1,168,149	34,536
Pigeon Corp.	612,242	34,503
Rakuten Inc.	4,491,663	34,411
FamilyMart UNY Holdings Co. Ltd.	328,544	34,235
TOTO Ltd.	823,234	34,143
Don Quijote Holdings Co. Ltd.	665,597	33,682
NGK Spark Plug Co. Ltd.	1,138,163	33,177
Nippon Paint Holdings Co. Ltd.	878,831	32,803
Santen Pharmaceutical Co. Ltd.	2,061,319	32,684
Concordia Financial Group Ltd.	6,644,368	32,568
Nisshin Seifun Group Inc.	1,461,589	32,054
Kyushu Electric Power Co. Inc.	2,646,445	31,988
Lion Corp.	1,432,079	31,806
Hisamitsu Pharmaceutical Co. Inc.	409,670	31,419
Kose Corp.	163,044	31,067
Hoshizaki Corp.	299,306	30,980
Nexon Co. Ltd.	2,329,341	30,448
Suntory Beverage & Food Ltd.	713,783	30,240
Kuraray Co. Ltd.	1,997,092	30,023
ZOZO Inc.	989,653	29,937
Nomura Research Institute Ltd.	590,385	29,813
Taisho Pharmaceutical Holdings Co. Ltd.	243,653	29,807
NSK Ltd.	2,584,789	29,628
Marui Group Co. Ltd.	1,197,593	29,549
Shimizu Corp.	3,212,178	29,328
Yokogawa Electric Corp.	1,384,521	29,287
CyberAgent Inc.	543,505	28,924
Hamamatsu Photonics KK	725,063	28,877
LIXIL Group Corp.	1,497,804	28,840
Fuji Electric Co. Ltd.	716,240	28,690
Stanley Electric Co. Ltd.	839,012	28,684
JGC Corp.	1,228,640	28,174
Daifuku Co. Ltd.	550,893	28,076
IHI Corp.	738,040	27,962
Keisei Electric Railway Co. Ltd.	788,930	27,769

Kyushu Railway Co.	910,277	27,714
Nippon Express Co. Ltd.	417,562	27,423
Japan Post Bank Co. Ltd.	2,310,273	27,299
Konica Minolta Inc.	2,564,221	27,288
Alps Electric Co. Ltd.	1,069,125	27,180
Kyowa Hakko Kirin Co. Ltd.	1,440,848	27,037
Nissin Foods Holdings Co. Ltd.	392,215	26,979
Seiko Epson Corp.	1,572,537	26,827
Brother Industries Ltd.	1,346,372	26,584
Alfresa Holdings Corp.	990,486	26,531
Nagoya Railroad Co. Ltd.	1,069,255	26,479

Shizuoka Bank Ltd.	2,943,508	26,415
Disco Corp.	157,074	26,304
Electric Power Development Co. Ltd.	943,753	26,123
Kobayashi Pharmaceutical Co. Ltd.	353,674	26,038
Keikyu Corp.	1,411,971	25,734
Sojitz Corp.	7,114,365	25,672
Tsuruha Holdings Inc.	207,606	25,554
Mitsubishi Motors Corp.	3,565,977	25,192
Mitsui Chemicals Inc.	1,005,221	25,136
Chiba Bank Ltd.	3,660,225	24,998
NGK Insulators Ltd.	1,515,781	24,987
Isetan Mitsukoshi Holdings Ltd.	2,028,357	24,902
* Renesas Electronics Corp.	3,976,152	24,895
Hikari Tsushin Inc.	125,961	24,894
Tosoh Corp.	1,614,180	24,861
Asahi Intecc Co. Ltd.	567,371	24,740
Japan Airlines Co. Ltd.	669,256	24,054
Toppan Printing Co. Ltd.	1,495,465	24,010
Hakuhodo DY Holdings Inc.	1,356,766	23,829
Aozora Bank Ltd.	664,905	23,748
Kawasaki Heavy Industries Ltd.	834,217	23,527
Showa Shell Sekiyu KK	1,087,076	23,060
Fukuoka Financial Group Inc.	835,408	22,974
Sumitomo Heavy Industries Ltd.	641,810	22,907
USS Co. Ltd.	1,229,966	22,833
TIS Inc.	455,808	22,785
Persol Holdings Co. Ltd.	956,296	22,445
Mitsubishi Gas Chemical Co. Inc.	1,052,754	22,411
ANA Holdings Inc.	638,573	22,308
Seibu Holdings Inc.	1,233,942	22,185
Coca-Cola Bottlers Japan Holdings Inc.	826,829	22,129
Advantest Corp.	1,035,668	21,888
Sony Financial Holdings Inc.	992,333	21,883
J Front Retailing Co. Ltd.	1,408,493	21,845
^ Tokai Carbon Co. Ltd.	1,113,039	21,833
NH Foods Ltd.	588,809	21,752
Taiheiyo Cement Corp.	693,164	21,740
Nihon M&A Center Inc.	723,188	21,703
Otsuka Corp.	580,584	21,656
Sumitomo Dainippon Pharma Co. Ltd.	941,850	21,631
Bank of Kyoto Ltd.	409,916	21,396
Keihan Holdings Co. Ltd.	557,521	21,291
Suzuken Co. Ltd.	447,231	21,221
Konami Holdings Corp.	541,643	21,209
Mitsubishi Materials Corp.	708,889	21,180
Mitsubishi Tanabe Pharma Corp.	1,263,517	21,147

^ Chugoku Electric Power Co. Inc.	1,641,531	21,095
Hirose Electric Co. Ltd.	191,134	20,878
Haseko Corp.	1,579,224	20,511
^ Yamada Denki Co. Ltd.	4,043,553	20,457
Tokyu Fudosan Holdings Corp.	2,935,558	20,452
^ Kansai Paint Co. Ltd.	1,103,782	20,343
Toho Co. Ltd.	646,865	20,317
Hitachi Construction Machinery Co. Ltd.	600,982	20,092
^ Casio Computer Co. Ltd.	1,227,964	20,071
Mebuki Financial Group Inc.	5,795,734	20,054
Hulic Co. Ltd.	2,033,549	19,955

JSR Corp.	1,065,844	19,898
Toyo Suisan Kaisha Ltd.	511,231	19,847
Teijin Ltd.	1,032,731	19,807
Amada Holdings Co. Ltd.	1,855,102	19,806
Ebara Corp.	574,016	19,804
Daicel Corp.	1,676,819	19,478
SUMCO Corp.	1,333,059	19,419
Rohto Pharmaceutical Co. Ltd.	550,483	19,343
Toho Gas Co. Ltd.	507,915	19,325
Nippon Shinyaku Co. Ltd.	292,013	19,157
* PeptiDream Inc.	480,124	19,136
JTEKT Corp.	1,292,929	18,928
Park24 Co. Ltd.	626,214	18,927
MonotaRO Co. Ltd.	670,092	18,901
MediPal Holdings Corp.	885,594	18,502
Toyo Seikan Group Holdings Ltd.	883,571	18,335
Mitsui OSK Lines Ltd.	627,806	18,320
Matsumotokiyoshi Holdings Co. Ltd.	446,576	18,313
Kurita Water Industries Ltd.	623,200	18,155
Square Enix Holdings Co. Ltd.	438,089	18,113
Nabtesco Corp.	665,517	17,695
COMSYS Holdings Corp.	595,159	17,626
Denka Co. Ltd.	502,190	17,505
Miura Co. Ltd.	555,782	17,219
Nippon Yusen KK	914,251	17,193
Relo Group Inc.	584,413	17,176
Sohgo Security Services Co. Ltd.	383,906	16,869
^ Sharp Corp.	825,316	16,770
Sega Sammy Holdings Inc.	1,133,355	16,712
Hino Motors Ltd.	1,525,213	16,701
Azbil Corp.	767,004	16,678
Lawson Inc.	273,487	16,656
DIC Corp.	462,275	16,638
THK Co. Ltd.	652,673	16,608
Tokyo Century Corp.	265,682	16,502
Ube Industries Ltd.	600,344	16,333
Nichirei Corp.	607,687	16,122
Welcia Holdings Co. Ltd.	284,230	16,110
Rinnai Corp.	211,230	16,103
^ Skylark Holdings Co. Ltd.	1,087,700	16,094
Sankyu Inc.	286,394	16,083
Kyowa Exeo Corp.	547,451	16,023
Air Water Inc.	867,794	15,926
Nankai Electric Railway Co. Ltd.	620,227	15,582
Pola Orbis Holdings Inc.	423,011	15,450
Sumitomo Rubber Industries Ltd.	1,027,792	15,434

Cosmo Energy Holdings Co. Ltd.	369,899	15,231
Izumi Co. Ltd.	227,453	15,109
Kaneka Corp.	326,294	15,074
Kobe Steel Ltd.	1,689,204	15,012
Sotetsu Holdings Inc.	447,684	14,973
Asics Corp.	1,001,004	14,929
Credit Saison Co. Ltd.	914,720	14,919
Oracle Corp. Japan	183,794	14,809
Mitsubishi UFJ Lease & Finance Co. Ltd.	2,513,319	14,792
Kakaku.com Inc.	754,622	14,744
Nippon Electric Glass Co. Ltd.	468,270	14,720

Kewpie Corp.	633,835	14,688
Shinsei Bank Ltd.	896,365	14,644
Takara Holdings Inc.	991,298	14,576
Ezaki Glico Co. Ltd.	294,743	14,485
Iida Group Holdings Co. Ltd.	814,306	14,472
Takashimaya Co. Ltd.	853,874	14,422
Yamazaki Baking Co. Ltd.	714,888	14,321
Ito En Ltd.	322,159	14,303
Tokyo Tatemono Co. Ltd.	1,169,445	14,263
^ Taiyo Yuden Co. Ltd.	630,100	14,162
Nippon Shokubai Co. Ltd.	181,496	14,102
Calbee Inc.	425,883	14,023
Hitachi Metals Ltd.	1,119,210	13,859
AEON Financial Service Co. Ltd.	668,111	13,837
Nomura Real Estate Holdings Inc.	668,041	13,476
Sanwa Holdings Corp.	1,129,797	13,453
Nihon Kohden Corp.	424,596	13,451
Capcom Co. Ltd.	530,388	13,451
Sumitomo Forestry Co. Ltd.	772,747	13,434
NOF Corp.	397,756	13,425
Sundrug Co. Ltd.	374,784	13,373
^ Yamaguchi Financial Group Inc.	1,224,301	13,340
SCREEN Holdings Co. Ltd.	223,125	13,120
Kamigumi Co. Ltd.	589,121	12,986
Kagome Co. Ltd.	448,770	12,964
Anritsu Corp.	783,407	12,911
Seino Holdings Co. Ltd.	854,453	12,911
Nifco Inc.	479,803	12,901
House Foods Group Inc.	428,728	12,878
Tsumura & Co.	372,650	12,871
Yokohama Rubber Co. Ltd.	597,013	12,868
TechnoPro Holdings Inc.	206,981	12,847
K's Holdings Corp.	1,057,682	12,790
Ain Holdings Inc.	158,219	12,768
Hitachi High-Technologies Corp.	364,293	12,578
Gunma Bank Ltd.	2,431,340	12,515
*,^ LINE Corp.	296,273	12,482
Taiyo Nippon Sanso Corp.	811,501	12,145
Aica Kogyo Co. Ltd.	297,770	12,030
Itochu Techno-Solutions Corp.	553,723	12,030
Hachijuni Bank Ltd.	2,619,467	12,006
Japan Airport Terminal Co. Ltd.	263,931	12,006
SG Holdings Co. Ltd.	456,825	11,968
^ Sawai Pharmaceutical Co. Ltd.	220,807	11,920
Kinden Corp.	743,892	11,912
Nishi-Nippon Railroad Co. Ltd.	436,446	11,810

Seven Bank Ltd.	3,729,731	11,780
Bic Camera Inc.	846,615	11,768
Shimamura Co. Ltd.	124,029	11,765
Horiba Ltd.	221,662	11,749
Mabuchi Motor Co. Ltd.	290,814	11,731
Furukawa Electric Co. Ltd.	350,357	11,659
Hitachi Chemical Co. Ltd.	572,815	11,656
Aeon Mall Co. Ltd.	677,272	11,627
Maruichi Steel Tube Ltd.	353,813	11,539
Hiroshima Bank Ltd.	1,690,635	11,440
Zenkoku Hosho Co. Ltd.	286,210	11,437

Shikoku Electric Power Co. Inc.	875,276	11,436
Sankyo Co. Ltd.	291,699	11,411
GMO Payment Gateway Inc.	183,994	11,398
Benesse Holdings Inc.	400,186	11,395
NET One Systems Co. Ltd.	474,558	11,393
Nippon Kayaku Co. Ltd.	954,379	11,350
Daiichikosho Co. Ltd.	234,436	11,304
SCSK Corp.	237,767	11,232
NOK Corp.	653,419	11,216
Cosmos Pharmaceutical Corp.	49,753	11,194
DeNA Co. Ltd.	633,488	11,186
Nippon Gas Co. Ltd.	223,249	11,139
Nagase & Co. Ltd.	627,798	11,027
GS Yuasa Corp.	439,467	10,821
Topcon Corp.	592,180	10,804
Penta-Ocean Construction Co. Ltd.	1,612,911	10,746
Tokuyama Corp.	388,783	10,576
SHO-BOND Holdings Co. Ltd.	130,852	10,563
Kyushu Financial Group Inc.	2,212,099	10,510
Toyoda Gosei Co. Ltd.	419,532	10,361
Kaken Pharmaceutical Co. Ltd.	194,704	10,353
Toyo Tire & Rubber Co. Ltd.	572,485	10,319
Ulvac Inc.	274,602	10,307
Hokuhoku Financial Group Inc.	728,816	10,242
Citizen Watch Co. Ltd.	1,546,361	10,190
Nishi-Nippon Financial Holdings Inc.	877,147	10,143
^ Zensho Holdings Co. Ltd.	512,581	10,113
Fancl Corp.	205,864	10,109
Rengo Co. Ltd.	1,185,201	10,107
* Hokuriku Electric Power Co.	982,464	10,065
Maeda Corp.	761,900	10,061
NTN Corp.	2,454,887	10,050
Ariake Japan Co. Ltd.	100,595	10,035
TS Tech Co. Ltd.	290,749	10,030
Sugi Holdings Co. Ltd.	203,899	10,014
Chugoku Bank Ltd.	981,375	9,993
OSG Corp.	437,818	9,968
Mitsubishi Logistics Corp.	385,328	9,954
PALTAC Corp.	181,307	9,911
Daido Steel Co. Ltd.	203,171	9,865
^ Nippon Paper Industries Co. Ltd.	535,188	9,849
Wacoal Holdings Corp.	340,210	9,760
ADEKA Corp.	568,447	9,758
Iyo Bank Ltd.	1,560,244	9,749
77 Bank Ltd.	410,166	9,747
Nippon Suisan Kaisha Ltd.	1,492,233	9,725

DMG Mori Co. Ltd.	575,003	9,604
NHK Spring Co. Ltd.	919,740	9,565
* Kansai Mirai Financial Group Inc.	1,018,653	9,551
^ OKUMA Corp.	171,721	9,538
*,^ Kawasaki Kisen Kaisha Ltd.	469,059	9,484
Toda Corp.	1,309,136	9,453
Nihon Unisys Ltd.	365,400	9,425
Nisshinbo Holdings Inc.	785,926	9,358
Ship Healthcare Holdings Inc.	238,436	9,227
Ushio Inc.	670,378	9,194
Nipro Corp.	671,566	9,188

Mitsui Mining & Smelting Co. Ltd.	315,158	9,122
Kyudenko Corp.	225,059	8,932
Tsubakimoto Chain Co.	190,799	8,833
Acom Co. Ltd.	2,184,536	8,807
Zeon Corp.	835,580	8,797
Pilot Corp.	144,944	8,712
Japan Steel Works Ltd.	357,824	8,712
Japan Post Insurance Co. Ltd.	365,991	8,677
Morinaga & Co. Ltd.	231,941	8,667
Kokuyo Co. Ltd.	479,577	8,636
Ibiden Co. Ltd.	613,043	8,590
Fuji Seal International Inc.	241,630	8,559
Toyobo Co. Ltd.	499,308	8,473
Sumitomo Osaka Cement Co. Ltd.	202,495	8,393
Amano Corp.	398,095	8,318
Iwatani Corp.	233,560	8,308
Toagosei Co. Ltd.	719,721	8,304
ABC-Mart Inc.	149,010	8,289
Sumitomo Bakelite Co. Ltd.	183,007	8,233
Open House Co. Ltd.	166,907	8,223
Dowa Holdings Co. Ltd.	257,671	8,186
Fuji Oil Holdings Inc.	259,532	8,184
^ Colowide Co. Ltd.	319,435	8,173
Nichias Corp.	314,151	8,172
Fukuyama Transporting Co. Ltd.	188,069	8,133
Aoyama Trading Co. Ltd.	264,723	8,130
Hazama Ando Corp.	1,063,996	8,121
Kureha Corp.	107,700	8,065
H2O Retailing Corp.	489,251	8,049
§ Daishi Bank Ltd.	183,400	8,039
Shimachu Co. Ltd.	248,744	8,031
Japan Lifeline Co. Ltd.	376,477	7,958
Nikkon Holdings Co. Ltd.	305,729	7,926
Miraca Holdings Inc.	301,565	7,845
FP Corp.	128,722	7,829
Tadano Ltd.	654,363	7,607
San-In Godo Bank Ltd.	862,303	7,572
Infomart Corp.	577,498	7,514
KH Neochem Co. Ltd.	192,977	7,513
Yaoko Co. Ltd.	122,565	7,496
* Mitsui E&S Holdings Co. Ltd.	417,005	7,487
Nippon Light Metal Holdings Co. Ltd.	3,347,594	7,481
Shima Seiki Manufacturing Ltd.	169,117	7,472
Maruha Nichiro Corp.	202,184	7,463
^ Toho Holdings Co. Ltd.	280,003	7,436
Fujikura Ltd.	1,567,536	7,405

Glory Ltd.	303,242	7,405
Tokai Tokyo Financial Holdings Inc.	1,286,716	7,403
Sapporo Holdings Ltd.	355,424	7,391
Nihon Parkerizing Co. Ltd.	542,907	7,339
^ Shiga Bank Ltd.	284,755	7,332
Leopalace21 Corp.	1,309,341	7,293
Lintec Corp.	284,740	7,290
Takara Bio Inc.	261,712	7,262
Nishimatsu Construction Co. Ltd.	285,661	7,233
Kusuri no Aoki Holdings Co. Ltd.	90,204	7,183
Lasertec Corp.	214,349	7,163

NTT Urban Development Corp.	622,832	7,144
Chiyoda Corp.	875,134	7,123
Kanematsu Corp.	471,389	7,094
Kenedix Inc.	1,239,140	7,072
Fuji Corp.	440,107	7,055
^ Shochiku Co. Ltd.	57,191	6,992
Jafco Co. Ltd.	178,592	6,942
Hanwa Co. Ltd.	207,064	6,887
Goldwin Inc.	98,487	6,800
Meitec Corp.	140,834	6,772
Hitachi Transport System Ltd.	240,864	6,765
Takasago Thermal Engineering Co. Ltd.	371,731	6,726
Okumura Corp.	214,080	6,719
^ Sanrio Co. Ltd.	331,256	6,714
Sangetsu Corp.	339,320	6,658
Mandom Corp.	209,101	6,644
Fuyo General Lease Co. Ltd.	108,991	6,626
Daiwabo Holdings Co. Ltd.	102,456	6,618
Hitachi Capital Corp.	237,526	6,611
Awa Bank Ltd.	212,955	6,609
cocokara fine Inc.	102,883	6,600
^ Outsourcing Inc.	448,573	6,578
Maeda Road Construction Co. Ltd.	323,026	6,574
Sakata Seed Corp.	182,494	6,570
^ Heiwa Corp.	291,679	6,505
Inaba Denki Sangyo Co. Ltd.	146,808	6,482
TOKAI Holdings Corp.	643,040	6,446
Toyota Boshoku Corp.	344,198	6,433
Hokkaido Electric Power Co. Inc.	1,016,120	6,406
Tokyo Ohka Kogyo Co. Ltd.	211,703	6,284
Sushiro Global Holdings Ltd.	106,013	6,278
Resorttrust Inc.	377,931	6,230
Kandenko Co. Ltd.	602,568	6,225
Morinaga Milk Industry Co. Ltd.	226,944	6,165
Oki Electric Industry Co. Ltd.	468,853	6,160
United Arrows Ltd.	144,733	6,158
Matsui Securities Co. Ltd.	582,650	6,123
^ Mirait Holdings Corp.	354,314	6,110
Yamato Kogyo Co. Ltd.	196,415	6,091
Topre Corp.	240,346	6,079
GMO internet Inc.	348,697	6,076
Okamura Corp.	454,309	6,076
NS Solutions Corp.	187,902	6,067
^ Digital Garage Inc.	185,195	6,028
Fuji Soft Inc.	118,778	6,010
Shinmaywa Industries Ltd.	442,439	5,997

Mochida Pharmaceutical Co. Ltd.	72,411	5,984
HIS Co. Ltd.	178,764	5,977
Trusco Nakayama Corp.	215,847	5,974
Fujitec Co. Ltd.	444,120	5,954
Duskin Co. Ltd.	243,304	5,936
Daiseki Co. Ltd.	214,658	5,926
Iriso Electronics Co. Ltd.	112,677	5,916
Megmilk Snow Brand Co. Ltd.	230,116	5,916
Tokai Rika Co. Ltd.	278,687	5,891
Ryobi Ltd.	149,432	5,889
Autobacs Seven Co. Ltd.	342,057	5,869

Yoshinoya Holdings Co. Ltd.	368,326	5,841
Kiyo Bank Ltd.	363,716	5,829
FCC Co. Ltd.	193,560	5,820
Central Glass Co. Ltd.	223,761	5,814
^ Daio Paper Corp.	406,454	5,809
^ Kyoritsu Maintenance Co. Ltd.	136,351	5,761
Paramount Bed Holdings Co. Ltd.	116,114	5,723
Keiyo Bank Ltd.	675,338	5,684
Mani Inc.	115,963	5,655
Kumagai Gumi Co. Ltd.	203,898	5,646
SMS Co. Ltd.	283,903	5,642
Koei Tecmo Holdings Co. Ltd.	327,703	5,633
Sumitomo Mitsui Construction Co. Ltd.	836,468	5,627
Toyo Ink SC Holdings Co. Ltd.	212,333	5,626
Tokyo Seimitsu Co. Ltd.	215,652	5,621
Ogaki Kyoritsu Bank Ltd.	218,969	5,607
Takuma Co. Ltd.	421,548	5,599
EDION Corp.	498,323	5,572
Zenrin Co. Ltd.	179,230	5,548
Kissei Pharmaceutical Co. Ltd.	172,970	5,484
Nippon Sheet Glass Co. Ltd.	502,305	5,471
Joyful Honda Co. Ltd.	343,585	5,431
Exedy Corp.	163,751	5,427
North Pacific Bank Ltd.	1,599,066	5,418
KYORIN Holdings Inc.	261,939	5,413
Benefit One Inc.	165,102	5,390
Fujitsu General Ltd.	319,333	5,358
Descente Ltd.	253,937	5,326
Canon Marketing Japan Inc.	250,852	5,322
Itoham Yonekyu Holdings Inc.	769,888	5,311
Kanamoto Co. Ltd.	149,731	5,309
Hokkoku Bank Ltd.	137,152	5,298
Systema Corp.	383,340	5,240
Taikisha Ltd.	160,418	5,239
Takeuchi Manufacturing Co. Ltd.	193,197	5,213
Musashino Bank Ltd.	179,440	5,181
Okinawa Electric Power Co. Inc.	245,164	5,170
Nippo Corp.	280,434	5,150
Morita Holdings Corp.	227,422	5,146
Arcs Co. Ltd.	189,419	5,136
Tomy Co. Ltd.	496,897	5,113
ZERIA Pharmaceutical Co. Ltd.	230,671	5,102
As One Corp.	68,015	5,081
Nachi-Fujikoshi Corp.	102,885	5,061
Keihin Corp.	244,528	5,060
Valor Holdings Co. Ltd.	218,409	5,050

Makino Milling Machine Co. Ltd.	118,141	5,044
Juroku Bank Ltd.	195,668	4,978
Senshu Ikeda Holdings Inc.	1,482,819	4,973
^ Monex Group Inc.	1,033,386	4,967
Ryosan Co. Ltd.	136,027	4,951
Senko Group Holdings Co. Ltd.	594,469	4,947
* Aiful Corp.	1,643,944	4,931
Nippon Television Holdings Inc.	284,065	4,921
Eizo Corp.	108,767	4,917
^ Suruga Bank Ltd.	983,019	4,915
Nippon Flour Mills Co. Ltd.	278,004	4,900

Kotobuki Spirits Co. Ltd.	103,764	4,881
KYB Corp.	108,499	4,862
NSD Co. Ltd.	217,154	4,821
^ Orient Corp.	3,253,444	4,782
Tsubaki Nakashima Co. Ltd.	231,470	4,768
Nippon Seiki Co. Ltd.	250,901	4,756
Takara Standard Co. Ltd.	271,121	4,747
Gunze Ltd.	94,203	4,744
Milbon Co. Ltd.	103,325	4,737
Noevir Holdings Co. Ltd.	86,917	4,736
DCM Holdings Co. Ltd.	521,248	4,736
Round One Corp.	355,958	4,715
Hyakugo Bank Ltd.	1,162,452	4,697
Macnica Fuji Electronics Holdings Inc.	265,598	4,691
Nippon Soda Co. Ltd.	151,823	4,670
Okasan Securities Group Inc.	906,262	4,667
Nomura Co. Ltd.	224,090	4,626
Mitsubishi Pencil Co. Ltd.	250,096	4,599
Tokyo Dome Corp.	524,186	4,590
Ai Holdings Corp.	198,085	4,587
Toei Co. Ltd.	38,157	4,586
Nanto Bank Ltd.	180,659	4,582
Fuji Media Holdings Inc.	255,987	4,556
Okamoto Industries Inc.	83,290	4,550
Heiwado Co. Ltd.	168,999	4,538
JINS Inc.	85,109	4,538
DTS Corp.	113,667	4,525
Noritake Co. Ltd.	71,493	4,512
Jeol Ltd.	207,349	4,499
San-A Co. Ltd.	99,983	4,470
Seiren Co. Ltd.	263,276	4,462
Ci:z Holdings Co. Ltd.	120,061	4,442
Hyakujushi Bank Ltd.	150,361	4,433
IBJ Leasing Co. Ltd.	165,454	4,426
^ GungHo Online Entertainment Inc.	2,142,009	4,408
Justsystems Corp.	190,262	4,407
Bank of Okinawa Ltd.	124,451	4,405
Alpine Electronics Inc.	233,468	4,386
^ Atom Corp.	487,125	4,385
^ Nissha Co. Ltd.	224,093	4,369
Toshiba Plant Systems & Services Corp.	204,067	4,362
JCR Pharmaceuticals Co. Ltd.	76,616	4,355
S Foods Inc.	100,076	4,330
Japan Material Co. Ltd.	322,390	4,323
Nikkiso Co. Ltd.	329,846	4,316
Ichigo Inc.	1,149,309	4,309

Seiko Holdings Corp.	152,946	4,306
Sumitomo Warehouse Co. Ltd.	324,612	4,305
Shibuya Corp.	115,451	4,302
Sato Holdings Corp.	129,452	4,291
Nichiha Corp.	161,714	4,281
Yamazen Corp.	358,123	4,271
Fuji Kyuko Co. Ltd.	130,087	4,254
Pacific Industrial Co. Ltd.	256,438	4,250
Kitz Corp.	491,344	4,247
Showa Corp.	274,597	4,220
Hogy Medical Co. Ltd.	122,275	4,215

Kumiai Chemical Industry Co. Ltd.	557,699	4,211
Onward Holdings Co. Ltd.	622,335	4,168
Unipres Corp.	214,139	4,164
Hokuetsu Corp.	763,243	4,156
Japan Aviation Electronics Industry Ltd.	246,513	4,156
Nitta Corp.	108,580	4,138
Tokyo Broadcasting System Holdings Inc.	197,779	4,118
Kato Sangyo Co. Ltd.	122,034	4,115
Ohsho Food Service Corp.	58,828	4,106
* ^ RENOVA Inc.	329,600	4,098
Bank of Iwate Ltd.	93,632	4,087
Nippon Densetsu Kogyo Co. Ltd.	195,207	4,078
TPR Co. Ltd.	154,123	4,077
CKD Corp.	315,289	4,046
Totetsu Kogyo Co. Ltd.	157,137	4,041
Nippon Carbon Co. Ltd.	58,236	4,030
Nojima Corp.	183,914	4,028
Funai Soken Holdings Inc.	177,032	4,015
EPS Holdings Inc.	187,443	3,995
Japan Petroleum Exploration Co. Ltd.	173,705	3,992
^ Katitas Co. Ltd.	130,939	3,988
Musashi Seimitsu Industry Co. Ltd.	243,812	3,975
Toshiba TEC Corp.	135,702	3,952
Nippon Steel & Sumikin Bussan Corp.	78,708	3,949
Eiken Chemical Co. Ltd.	169,791	3,946
Prima Meat Packers Ltd.	166,441	3,925
Nisshin Oillio Group Ltd.	133,639	3,922
Starts Corp. Inc.	177,840	3,921
^ UACJ Corp.	163,683	3,920
Tokyo Steel Manufacturing Co. Ltd.	531,854	3,894
Transcosmos Inc.	153,091	3,874
* Japan Display Inc.	3,522,237	3,873
United Super Markets Holdings Inc.	310,689	3,867
Maxell Holdings Ltd.	246,574	3,863
Nisshin Steel Co. Ltd.	256,634	3,848
Toho Bank Ltd.	1,035,325	3,836
Kintetsu World Express Inc.	200,172	3,836
Taiyo Holdings Co. Ltd.	98,599	3,805
Yodogawa Steel Works Ltd.	153,663	3,801
Yamagata Bank Ltd.	175,842	3,795
Hitachi Zosen Corp.	903,338	3,777
Royal Holdings Co. Ltd.	144,634	3,773
Modec Inc.	115,070	3,765
Nitto Boseki Co. Ltd.	160,953	3,764
Nissin Kogyo Co. Ltd.	222,258	3,742
San-Ai Oil Co. Ltd.	303,719	3,724

Kohnan Shoji Co. Ltd.	146,994	3,717
Inabata & Co. Ltd.	241,533	3,713
Tokyu Construction Co. Ltd.	383,842	3,707
Asahi Holdings Inc.	202,724	3,705
^ V Technology Co. Ltd.	24,686	3,703
Aeon Delight Co. Ltd.	101,220	3,694
Komeri Co. Ltd.	157,713	3,686
Yokogawa Bridge Holdings Corp.	176,021	3,685
^ MOS Food Services Inc.	140,640	3,669
Earth Corp.	76,091	3,656
Raito Kogyo Co. Ltd.	255,344	3,652

TOMONY Holdings Inc.	854,027	3,646
OBIC Business Consultants Co. Ltd.	40,566	3,618
Kura Corp.	55,625	3,612
Arata Corp.	71,678	3,594
BML Inc.	118,081	3,593
TSI Holdings Co. Ltd.	492,605	3,589
Meidensha Corp.	219,130	3,587
Futaba Corp.	198,446	3,571
Heiwa Real Estate Co. Ltd.	201,596	3,564
Nichi-iko Pharmaceutical Co. Ltd.	239,379	3,558
Ichibanya Co. Ltd.	89,372	3,555
LEC Inc.	136,556	3,545
KOMEDA Holdings Co. Ltd.	175,216	3,544
Towa Pharmaceutical Co. Ltd.	47,795	3,543
Kameda Seika Co. Ltd.	75,096	3,538
Daikyonishikawa Corp.	305,441	3,531
Wacom Co. Ltd.	821,930	3,505
Nagaileben Co. Ltd.	145,756	3,484
YA-MAN Ltd.	170,677	3,466
Showa Sangyo Co. Ltd.	134,184	3,459
^ Hirata Corp.	47,502	3,420
Nichicon Corp.	345,075	3,402
Zojirushi Corp.	240,477	3,400
^ ASKUL Corp.	113,159	3,398
Idec Corp.	154,227	3,381
Sanken Electric Co. Ltd.	128,262	3,369
Bank of Nagoya Ltd.	100,180	3,368
Riso Kagaku Corp.	139,262	3,366
Create SD Holdings Co. Ltd.	129,137	3,361
^ Siix Corp.	192,961	3,357
TKC Corp.	80,224	3,356
Solasto Corp.	257,471	3,351
Nippon Signal Company Ltd.	327,941	3,350
Broadleaf Co. Ltd.	461,347	3,329
^ SKY Perfect JSAT Holdings Inc.	690,203	3,328
Financial Products Group Co. Ltd.	346,838	3,318
Star Micronics Co. Ltd.	186,366	3,314
^ Istyle Inc.	279,476	3,312
Nissan Shatai Co. Ltd.	366,999	3,311
Tosho Co. Ltd.	81,327	3,300
Max Co. Ltd.	220,101	3,287
Aomori Bank Ltd.	108,114	3,274
Oiles Corp.	150,702	3,246
Chudenko Corp.	142,316	3,245
Fukushima Industries Corp.	63,360	3,234
^ Unizo Holdings Co. Ltd.	166,661	3,211

Saibu Gas Co. Ltd.	134,832	3,203
Tokyotokeiba Co. Ltd.	82,943	3,194
Internet Initiative Japan Inc.	156,928	3,183
Computer Engineering & Consulting Ltd.	130,329	3,182
Piolax Inc.	142,616	3,169
Menicon Co. Ltd.	129,913	3,168
Obara Group Inc.	65,417	3,154
Daikyo Inc.	154,993	3,151
Link And Motivation Inc.	252,897	3,150
Seikagaku Corp.	206,746	3,148
Oita Bank Ltd.	86,324	3,143

Hamakyorex Co. Ltd.	86,344	3,135
Belluna Co. Ltd.	264,077	3,121
Wakita & Co. Ltd.	251,994	3,119
Yuasa Trading Co. Ltd.	86,834	3,118
Optex Group Co. Ltd.	157,601	3,117
Noritsu Koki Co. Ltd.	111,863	3,108
MCJ Co. Ltd.	352,448	3,102
Mitsubishi Belting Ltd.	117,482	3,102
Shinko Electric Industries Co. Ltd.	368,497	3,101
^ Chugoku Marine Paints Ltd.	308,266	3,096
Teikoku Sen-I Co. Ltd.	116,233	3,073
Kurabo Industries Ltd.	113,048	3,069
Hosiden Corp.	313,091	3,067
Komori Corp.	246,095	3,066
Tocalo Co. Ltd.	296,816	3,056
Tokyo Kiraboshi Financial Group Inc.	142,280	3,032
Yamanashi Chuo Bank Ltd.	167,839	3,017
Japan Wool Textile Co. Ltd.	363,437	3,006
Vector Inc.	127,308	3,005
Maruwa Co. Ltd.	44,944	3,000
^ Sanyo Special Steel Co. Ltd.	122,798	2,996
Takasago International Corp.	81,528	2,984
Jaccs Co. Ltd.	141,021	2,982
JCU Corp.	123,481	2,977
Joshin Denki Co. Ltd.	100,887	2,976
Konoike Transport Co. Ltd.	173,515	2,965
^ Create Restaurants Holdings Inc.	252,824	2,952
Japan Securities Finance Co. Ltd.	492,195	2,950
Koshidaka Holdings Co. Ltd.	256,789	2,947
Aida Engineering Ltd.	329,600	2,946
Topy Industries Ltd.	99,791	2,938
^ Pacific Metals Co. Ltd.	78,921	2,937
T-Gaia Corp.	112,361	2,935
Noritz Corp.	184,955	2,934
Macromill Inc.	138,771	2,933
Daihen Corp.	114,072	2,920
Toshiba Machine Co. Ltd.	130,465	2,917
Sakata INX Corp.	228,495	2,898
Qol Holdings Co. Ltd.	132,299	2,897
AOKI Holdings Inc.	211,156	2,887
Sekisui Jushi Corp.	151,920	2,882
Fujimori Kogyo Co. Ltd.	84,430	2,880
*,^ euglena Co. Ltd.	373,535	2,879
Toho Zinc Co. Ltd.	72,498	2,876
Sakai Moving Service Co. Ltd.	50,308	2,865
Bando Chemical Industries Ltd.	240,706	2,863

^ Kisoji Co. Ltd.	121,634	2,858
Saizeriya Co. Ltd.	146,150	2,856
* Ishihara Sangyo Kaisha Ltd.	186,168	2,855
^ Shoei Co. Ltd.	66,068	2,853
Bell System24 Holdings Inc.	181,235	2,852
Sanyo Chemical Industries Ltd.	55,925	2,850
Doutor Nichires Holdings Co. Ltd.	151,991	2,822
NEC Networks & System Integration Corp.	121,593	2,820
^ Marusan Securities Co. Ltd.	330,927	2,815
Hiday Hidaka Corp.	139,736	2,811
Axial Retailing Inc.	78,637	2,810

Nippon Ceramic Co. Ltd.	105,531	2,809
Prestige International Inc.	234,664	2,807
Relia Inc.	226,930	2,797
Nishio Rent All Co. Ltd.	83,643	2,792
Shizuoka Gas Co. Ltd.	315,006	2,791
Life Corp.	108,901	2,789
Fujimi Inc.	107,242	2,786
*,^ Remixpoint Inc.	322,249	2,776
Dexerials Corp.	272,458	2,769
Eighteenth Bank Ltd.	81,388	2,769
kabu.com Securities Co. Ltd.	818,768	2,767
Belc Co. Ltd.	50,792	2,750
Kanto Denka Kogyo Co. Ltd.	255,131	2,748
Koa Corp.	158,458	2,734
Sumitomo Seika Chemicals Co. Ltd.	48,595	2,729
Maeda Kosen Co. Ltd.	127,928	2,724
Nishimatsuya Chain Co. Ltd.	270,756	2,721
Nitto Kogyo Corp.	147,077	2,720
^ Strike Co. Ltd.	80,332	2,719
Daibiru Corp.	257,413	2,717
Retail Partners Co. Ltd.	207,325	2,715
Ichikoh Industries Ltd.	309,349	2,714
Sintokogio Ltd.	267,915	2,709
Kyokuto Kaihatsu Kogyo Co. Ltd.	170,686	2,705
Doshisha Co. Ltd.	130,385	2,703
Fukui Bank Ltd.	129,319	2,703
^ OPT Holding Inc.	88,678	2,687
Nohmi Bosai Ltd.	120,177	2,682
Chiyoda Co. Ltd.	136,064	2,682
^ Furukawa Co. Ltd.	181,875	2,681
Elecom Co. Ltd.	105,539	2,677
Dip Corp.	110,447	2,671
Daiho Corp.	94,189	2,670
Tsukishima Kikai Co. Ltd.	192,962	2,666
San ju San Financial Group Inc.	125,753	2,661
Token Corp.	40,500	2,654
Shikoku Chemicals Corp.	191,158	2,653
Osaka Soda Co. Ltd.	99,786	2,648
^ Toridoll Holdings Corp.	120,651	2,625
^ J Trust Co. Ltd.	431,637	2,619
Tamura Corp.	417,766	2,613
Riken Corp.	46,879	2,612
Anicom Holdings Inc.	78,724	2,605
^ Pepper Food Service Co. Ltd.	73,502	2,597
Kadokawa Dwango Corp.	237,018	2,597
Itochu Enex Co. Ltd.	256,353	2,593

§ Hokuetsu Bank Ltd.	120,625	2,583
^ Ringer Hut Co. Ltd.	121,689	2,576
T Hasegawa Co. Ltd.	124,415	2,576
Tsugami Corp.	260,084	2,575
Fujicco Co. Ltd.	124,482	2,573
Sanki Engineering Co. Ltd.	239,106	2,569
FULLCAST Holdings Co. Ltd.	110,948	2,565
Press Kogyo Co. Ltd.	485,117	2,561
Japan Pulp & Paper Co. Ltd.	61,015	2,559
Ricoh Leasing Co. Ltd.	77,311	2,548
Shoei Foods Corp.	68,978	2,547

Shikoku Bank Ltd.	207,990	2,540
Mitsui Sugar Co. Ltd.	88,161	2,530
Digital Arts Inc.	53,824	2,529
Mizuno Corp.	100,321	2,523
Tsukui Corp.	256,377	2,516
Fuso Chemical Co. Ltd.	105,837	2,515
Nippon Chemi-Con Corp.	89,863	2,515
Miyazaki Bank Ltd.	85,814	2,515
Gree Inc.	531,743	2,508
Chofu Seisakusho Co. Ltd.	108,963	2,507
Monogatari Corp.	25,487	2,496
Sanshin Electronics Co. Ltd.	137,841	2,480
Akita Bank Ltd.	93,833	2,476
Trancom Co. Ltd.	33,735	2,467
Avex Inc.	172,601	2,462
Nippon Thompson Co. Ltd.	369,538	2,456
DyDo Group Holdings Inc.	48,998	2,454
Aichi Steel Corp.	64,147	2,447
Tonami Holdings Co. Ltd.	38,239	2,439
Iino Kaiun Kaisha Ltd.	475,824	2,437
Matsuya Co. Ltd.	213,586	2,430
Bank of the Ryukyus Ltd.	198,910	2,428
Information Services International-Dentsu Ltd.	65,265	2,426
^ Marudai Food Co. Ltd.	124,907	2,423
^ Nippon Yakin Kogyo Co. Ltd.	832,076	2,415
Futaba Industrial Co. Ltd.	327,351	2,400
YAMABIKO Corp.	193,444	2,397
Tachi-S Co. Ltd.	160,046	2,395
Takamatsu Construction Group Co. Ltd.	85,821	2,395
* Sourcenext Corp.	229,900	2,391
Miroku Jyoho Service Co. Ltd.	106,434	2,384
Sanyo Denki Co. Ltd.	49,102	2,349
Nissin Electric Co. Ltd.	257,943	2,346
Kyoei Steel Ltd.	119,558	2,332
Pack Corp.	62,553	2,314
Tokai Corp.	100,310	2,309
^ Vital KSK Holdings Inc.	204,325	2,306
Dainichiseika Color & Chemicals Manufacturing Co. Ltd.	70,387	2,292
Pressance Corp.	179,106	2,291
Valqua Ltd.	81,428	2,286
Taihei Dengyo Kaisha Ltd.	86,027	2,279
§ Sogo Medical Co. Ltd.	102,186	2,277
Kanematsu Electronics Ltd.	66,759	2,275
Konishi Co. Ltd.	144,375	2,275
Aichi Bank Ltd.	50,404	2,254
Toyo Tanso Co. Ltd.	76,016	2,253

Geo Holdings Corp.	148,853	2,251
Okabe Co. Ltd.	228,414	2,245
TV Asahi Holdings Corp.	116,414	2,237
Tayca Corp.	93,072	2,212
^ Plenus Co. Ltd.	135,558	2,209
Mitsubishi Logisnext Co. Ltd.	168,991	2,205
Shinko Plantech Co. Ltd.	211,138	2,196
* Mitsui-Soko Holdings Co. Ltd.	120,232	2,193
Meisei Industrial Co. Ltd.	274,961	2,189
Sinfonia Technology Co. Ltd.	146,759	2,187
Bunka Shutter Co. Ltd.	290,448	2,186

^ Sanyo Electric Railway Co. Ltd.	98,314	2,170
Toppan Forms Co. Ltd.	225,477	2,168
Toa Corp.	98,110	2,159
Sakai Chemical Industry Co. Ltd.	86,940	2,145
Yellow Hat Ltd.	80,032	2,140
Canon Electronics Inc.	101,799	2,140
^ Megachips Corp.	101,520	2,137
Ehime Bank Ltd.	194,468	2,137
* M&A Capital Partners Co. Ltd.	35,339	2,135
Inageya Co. Ltd.	142,032	2,135
VT Holdings Co. Ltd.	480,943	2,124
* Vision Inc.	47,775	2,122
Riken Keiki Co. Ltd.	98,061	2,122
Shindengen Electric Manufacturing Co. Ltd.	44,378	2,121
Fuji Co. Ltd.	107,303	2,112
^ Adastria Co. Ltd.	157,049	2,098
Toho Titanium Co. Ltd.	174,196	2,096
^ Aruhi Corp.	100,891	2,096
Sumitomo Riko Co. Ltd.	207,479	2,095
Denki Kogyo Co. Ltd.	70,966	2,087
CMK Corp.	270,446	2,069
Yondoshi Holdings Inc.	98,806	2,069
^ Giken Ltd.	77,932	2,068
JVC Kenwood Corp.	735,101	2,063
Mitsubishi Shokuhin Co. Ltd.	76,695	2,048
UKC Holdings Corp.	88,532	2,042
Maruwa Unyu Kikan Co. Ltd.	54,516	2,039
Ichiyoshi Securities Co. Ltd.	195,794	2,035
* Unitika Ltd.	318,800	2,032
Union Tool Co.	54,315	2,031
^ Nihon Nohyaku Co. Ltd.	287,355	2,021
Neturen Co. Ltd.	197,165	2,016
TOC Co. Ltd.	284,298	2,015
*,^ Open Door Inc.	68,484	2,011
Nippon Koei Co. Ltd.	74,789	2,004
St. Marc Holdings Co. Ltd.	85,332	1,992
Tamron Co. Ltd.	93,454	1,991
Dai-Dan Co. Ltd.	78,976	1,990
ESPEC Corp.	103,589	1,981
^ Kitanotatsujin Corp.	318,768	1,977
JAC Recruitment Co. Ltd.	86,248	1,973
Kaga Electronics Co. Ltd.	94,680	1,972
Arcland Sakamoto Co. Ltd.	144,185	1,962
Asahi Diamond Industrial Co. Ltd.	278,335	1,961
Maruzen Showa Unyu Co. Ltd.	76,028	1,958
Rheon Automatic Machinery Co. Ltd.	109,161	1,954

Sinko Industries Ltd.	117,539	1,952
Sodick Co. Ltd.	214,482	1,947
Eagle Industry Co. Ltd.	149,375	1,946
Nihon Tokushu Toryo Co. Ltd.	83,572	1,944
METAWATER Co. Ltd.	67,648	1,944
Juki Corp.	156,229	1,937
Melco Holdings Inc.	53,743	1,933
Chubu Shiryo Co. Ltd.	140,466	1,929
Hokuto Corp.	112,754	1,927
Kamei Corp.	136,404	1,925
Tokushu Tokai Paper Co. Ltd.	45,671	1,919

^ Nissei ASB Machine Co. Ltd.	45,786	1,918
Fujibo Holdings Inc.	61,943	1,905
ValueCommerce Co. Ltd.	87,200	1,898
Mitsuuroko Group Holdings Co. Ltd.	258,759	1,898
Kato Works Co. Ltd.	61,446	1,895
^ Yakuodo Co. Ltd.	55,320	1,893
^ Stella Chemifa Corp.	51,611	1,887
Daito Pharmaceutical Co. Ltd.	60,822	1,883
G-Tekt Corp.	113,680	1,881
Kenko Mayonnaise Co. Ltd.	74,999	1,880
Nippon Kanzai Co. Ltd.	98,661	1,865
Osaki Electric Co. Ltd.	241,982	1,865
Genky DrugStores Co. Ltd.	47,951	1,848
Anest Iwata Corp.	185,043	1,847
Tochigi Bank Ltd.	552,057	1,847
Sankyo Tateyama Inc.	145,394	1,845
Komtasu Matere Co. Ltd.	196,162	1,843
Hosokawa Micron Corp.	33,642	1,836
Krosaki Harima Corp.	23,787	1,834
^ PIA Corp.	35,338	1,829
LIXIL VIVA Corp.	118,058	1,827
Yokohama Reito Co. Ltd.	225,229	1,826
Tsurumi Manufacturing Co. Ltd.	110,460	1,823
Tanseisha Co. Ltd.	173,606	1,821
^ Starzen Co. Ltd.	42,166	1,815
^ Mitsui High-Tec Inc.	128,543	1,813
* RS Technologies Co. Ltd.	37,654	1,807
Trust Tech Inc.	45,725	1,783
Xebio Holdings Co. Ltd.	122,194	1,782
Enplas Corp.	62,043	1,779
Furuno Electric Co. Ltd.	135,035	1,774
NichiiGakkan Co. Ltd.	209,330	1,772
* Sanden Holdings Corp.	128,818	1,769
^ Clarion Co. Ltd.	114,678	1,768
Ryoyo Electro Corp.	114,036	1,763
Tekken Corp.	67,687	1,762
LIFULL Co. Ltd.	316,516	1,755
Mitsuba Corp.	188,371	1,753
Dai Nippon Toryo Co. Ltd.	150,009	1,737
Nittetsu Mining Co. Ltd.	35,932	1,723
J-Oil Mills Inc.	50,166	1,719
^ Nippon Denko Co. Ltd.	657,617	1,713
Daiwa Industries Ltd.	156,434	1,710
Tachibana Eletech Co. Ltd.	99,600	1,709
Rock Field Co. Ltd.	102,781	1,701
Nippon Road Co. Ltd.	29,304	1,697

Hibiya Engineering Ltd.	97,500	1,692
Towa Bank Ltd.	181,916	1,691
COLOPL Inc.	260,566	1,690
NDS Co. Ltd.	27,585	1,690
Achilles Corp.	80,825	1,689
Yurtec Corp.	201,038	1,686
Central Security Patrols Co. Ltd.	37,888	1,683
OSJB Holdings Corp.	619,161	1,679
CONEXIO Corp.	90,739	1,672
Intage Holdings Inc.	182,653	1,671
Sun Frontier Fudousan Co. Ltd.	145,791	1,668

^	Fixstars Corp.	118,500	1,662
	Kobe Bussan Co. Ltd.	29,124	1,656
	Shin-Etsu Polymer Co. Ltd.	201,715	1,656
	Ines Corp.	143,421	1,654
	Key Coffee Inc.	89,960	1,653
^	Sumida Corp.	127,576	1,652
	Yorozu Corp.	106,428	1,645
	Daido Metal Co. Ltd.	199,397	1,644
	Toyo Construction Co. Ltd.	402,842	1,642
*	Kintetsu Department Store Co. Ltd.	47,266	1,641
	Nagatanien Holdings Co. Ltd.	60,249	1,638
	OSAKA Titanium Technologies Co. Ltd.	102,203	1,638
	Daiichi Jitsugyo Co. Ltd.	47,591	1,638
^	KLab Inc.	166,318	1,637
	Kyokuyo Co. Ltd.	54,708	1,637
	Arakawa Chemical Industries Ltd.	96,278	1,634
	Hioki EE Corp.	49,791	1,625
	Nichiban Co. Ltd.	67,474	1,623
^	Alconix Corp.	112,706	1,606
	Tenma Corp.	90,018	1,604
^	Tokyo Individualized Educational Institute Inc.	121,387	1,602
	Goldcrest Co. Ltd.	97,767	1,596
	Iseki & Co. Ltd.	86,257	1,589
	Daiken Corp.	79,609	1,587
	BRONCO BILLY Co. Ltd.	48,787	1,586
	Fukuda Corp.	31,600	1,580
^	eRex Co. Ltd.	171,592	1,580
	Oyo Corp.	117,204	1,577
	Torii Pharmaceutical Co. Ltd.	65,452	1,575
	Riken Vitamin Co. Ltd.	45,330	1,572
	Jimoto Holdings Inc.	957,856	1,568
	Foster Electric Co. Ltd.	124,208	1,565
*,^	Pioneer Corp.	1,530,046	1,562
	Shinnihon Corp.	143,190	1,560
§	Nissei Build Kogyo Co. Ltd.	159,921	1,559
	Namura Shipbuilding Co. Ltd.	297,620	1,557
	ASAHI YUKIZAI Corp.	65,451	1,556
	Amuse Inc.	54,421	1,551
	Tosei Corp.	149,200	1,543
	Okuwa Co. Ltd.	151,515	1,543
	Toa Corp.	132,225	1,543
	Keihanshin Building Co. Ltd.	202,649	1,543
	Takara Leben Co. Ltd.	509,965	1,538
	Feed One Co. Ltd.	822,491	1,535
	Alpen Co. Ltd.	86,250	1,529
^	Yamashin-Filter Corp.	201,426	1,529

WDB Holdings Co. Ltd.	42,504	1,518
ASKA Pharmaceutical Co. Ltd.	109,952	1,515
KAWADA TECHNOLOGIES Inc.	24,899	1,511
Aisan Industry Co. Ltd.	172,876	1,503
Itochu-Shokuhin Co. Ltd.	28,590	1,502
Future Corp.	92,170	1,497
JSP Corp.	58,536	1,495
^ Kappa Create Co. Ltd.	125,123	1,493
^ SAMTY Co. Ltd.	103,000	1,492
*,^ Medical Data Vision Co. Ltd.	88,908	1,488
^ Hoosiers Holdings	249,200	1,487

Katakura Industries Co. Ltd.	120,038	1,486
F@N Communications Inc.	241,371	1,478
Jamco Corp.	52,111	1,471
^ W-Scope Corp.	147,181	1,471
Arcland Service Holdings Co. Ltd.	77,699	1,470
Kasai Kogyo Co. Ltd.	140,417	1,468
PAL GROUP Holdings Co. Ltd.	58,339	1,466
Riken Technos Corp.	275,100	1,465
^ Yonex Co. Ltd.	216,078	1,459
Matsuyafoods Holdings Co. Ltd.	45,675	1,457
Rokko Butter Co. Ltd.	63,825	1,456
Cawachi Ltd.	71,475	1,453
Roland DG Corp.	60,029	1,452
Teikoku Electric Manufacturing Co. Ltd.	96,154	1,441
KFC Holdings Japan Ltd.	82,333	1,440
^ Mie Kotsu Group Holdings Inc.	291,443	1,437
Kyosan Electric Manufacturing Co. Ltd.	268,928	1,434
^ Pasona Group Inc.	96,400	1,429
Bank of Saga Ltd.	68,753	1,415
Kyokuto Securities Co. Ltd.	111,042	1,413
* World Holdings Co. Ltd.	46,591	1,405
Warabeya Nichiyō Holdings Co. Ltd.	78,996	1,397
^ Sagami Holdings Corp.	113,561	1,394
Michinoku Bank Ltd.	88,213	1,392
Shinko Shoji Co. Ltd.	94,991	1,386
Nissin Corp.	59,045	1,377
FIDEA Holdings Co. Ltd.	908,454	1,368
Nitto Kohki Co. Ltd.	58,614	1,361
Chukyo Bank Ltd.	66,715	1,353
Sekisui Plastics Co. Ltd.	138,160	1,342
Fujiya Co. Ltd.	59,519	1,339
Mitsubishi Research Institute Inc.	34,738	1,339
Gakken Holdings Co. Ltd.	26,801	1,337
Chiyoda Integre Co. Ltd.	64,427	1,334
Kanagawa Chuo Kotsu Co. Ltd.	39,216	1,334
Cosel Co. Ltd.	116,886	1,333
Denyo Co. Ltd.	81,101	1,333
Itoki Corp.	229,160	1,331
CI Takiron Corp.	242,605	1,327
K&O Energy Group Inc.	85,018	1,325
^ Central Sports Co. Ltd.	35,454	1,324
Aeon Fantasy Co. Ltd.	35,544	1,324
Koatsu Gas Kogyo Co. Ltd.	154,729	1,317
Mimasu Semiconductor Industry Co. Ltd.	82,018	1,316
Onoken Co. Ltd.	81,915	1,314
^ Micronics Japan Co. Ltd.	186,889	1,313

Osaka Steel Co. Ltd.	67,527	1,308
Happinet Corp.	74,393	1,308
Fudo Tetra Corp.	70,354	1,305
Sinanen Holdings Co. Ltd.	50,668	1,300
Mitsubishi Steel Manufacturing Co. Ltd.	67,838	1,300
*,^ Nextage Co. Ltd.	170,998	1,300
Yushin Precision Equipment Co. Ltd.	118,633	1,296
*,^ Oporun Co. Ltd.	50,506	1,292
Advan Co. Ltd.	149,072	1,291
Japan Transcity Corp.	282,857	1,287
^ Ohara Inc.	47,987	1,286

^ Marvelous Inc.	155,897	1,277
Nissin Sugar Co. Ltd.	63,500	1,274
Fuji Pharma Co. Ltd.	80,714	1,272
Sumitomo Densetsu Co. Ltd.	77,077	1,267
Nippon Parking Development Co. Ltd.	804,381	1,254
NS United Kaiun Kaisha Ltd.	54,415	1,253
Toyo Kanetsu KK	49,790	1,253
Shinwa Co. Ltd.	64,629	1,246
^ Towa Corp.	130,147	1,241
Kyodo Printing Co. Ltd.	47,576	1,240
Hokkan Holdings Ltd.	59,404	1,234
Hochiki Corp.	84,124	1,232
Uchida Yoko Co. Ltd.	45,282	1,231
Chiba Kogyo Bank Ltd.	272,400	1,218
^ Rorze Corp.	59,010	1,214
Nihon Trim Co. Ltd.	23,500	1,212
*,^ Nisso Corp.	46,000	1,211
GLOBERIDE Inc.	43,889	1,211
^ Tateru Inc.	186,055	1,208
Sanyo Shokai Ltd.	61,621	1,204
Torishima Pump Manufacturing Co. Ltd.	124,128	1,201
Icom Inc.	54,805	1,190
Ministop Co. Ltd.	61,866	1,188
Mito Securities Co. Ltd.	345,814	1,183
ST Corp.	63,324	1,176
Zuken Inc.	71,504	1,173
Nichiden Corp.	66,575	1,173
Kanaden Corp.	106,133	1,163
Hisaka Works Ltd.	110,236	1,162
Fujita Kanko Inc.	38,451	1,159
SRA Holdings	37,753	1,156
Kurimoto Ltd.	70,113	1,155
^ Akatsuki Inc.	27,921	1,153
Yahagi Construction Co. Ltd.	150,623	1,151
Chori Co. Ltd.	61,953	1,141
Ryoden Corp.	74,274	1,126
Gurunavi Inc.	137,864	1,123
Kitagawa Corp.	41,770	1,112
Halows Co. Ltd.	46,151	1,111
^ CHIMNEY Co. Ltd.	43,432	1,109
Tokyo Energy & Systems Inc.	110,005	1,108
Fuso Pharmaceutical Industries Ltd.	42,472	1,105
Nihon Chouzai Co. Ltd.	35,148	1,104
^ COOKPAD Inc.	274,525	1,101
Japan Cash Machine Co. Ltd.	97,177	1,099
Mars Group Holdings Corp.	51,685	1,095

Studio Alice Co. Ltd.	52,824	1,091
Tatsuta Electric Wire and Cable Co. Ltd.	194,859	1,086
Toyo Corp.	131,211	1,071
Mitsui Matsushima Holdings Co. Ltd.	64,371	1,069
CMIC Holdings Co. Ltd.	52,810	1,065
^ WATAMI Co. Ltd.	93,067	1,064
France Bed Holdings Co. Ltd.	123,300	1,062
Organo Corp.	38,129	1,062
Tsukuba Bank Ltd.	437,582	1,059
*,^ Nippon Sharyo Ltd.	38,212	1,053
Aiphone Co. Ltd.	69,885	1,049

Nippon Beet Sugar Manufacturing Co. Ltd.	57,222	1,048
Toenec Corp.	36,724	1,044
Kita-Nippon Bank Ltd.	44,446	1,034
Kansai Super Market Ltd.	97,032	1,027
GCA Corp.	121,958	1,024
Keiyo Co. Ltd.	210,724	1,020
Chugai Ro Co. Ltd.	38,129	1,016
Daikokutenbussan Co. Ltd.	25,804	1,013
Alpha Systems Inc.	39,423	1,012
*, [^] Akebono Brake Industry Co. Ltd.	447,976	1,010
Fuji Oil Co. Ltd.	237,736	1,008
CTS Co. Ltd.	148,973	1,003
* U-Shin Ltd.	146,015	1,000
Hodogaya Chemical Co. Ltd.	32,715	993
Elematec Corp.	41,860	989
Atsugi Co. Ltd.	95,473	987
Toho Co. Ltd.	49,173	984
Wowow Inc.	30,633	982
Weathernews Inc.	31,298	981
Parco Co. Ltd.	87,711	980
Takaoka Toko Co. Ltd.	62,022	978
Sac's Bar Holdings Inc.	116,961	974
AOI Electronics Co. Ltd.	28,511	973
Tokyo Rope Manufacturing Co. Ltd.	73,863	966
Asunaro Aoki Construction Co. Ltd.	113,040	963
Tv Tokyo Holdings Corp.	38,913	962
Toyo Securities Co. Ltd.	408,286	962
IDOM Inc.	283,381	960
Matsuda Sangyo Co. Ltd.	68,507	960
Hokkaido Gas Co. Ltd.	70,007	958
Misawa Homes Co. Ltd.	122,538	957
[^] Hito Communications Inc.	60,129	952
Mitsubishi Paper Mills Ltd.	160,325	943
Tomoku Co. Ltd.	50,794	942
T RAD Co. Ltd.	34,134	938
Pronexus Inc.	87,917	937
*, [^] Toyo Engineering Corp.	116,795	931
Godo Steel Ltd.	45,179	930
Sanoh Industrial Co. Ltd.	131,782	926
Shimizu Bank Ltd.	49,077	923
Chuo Spring Co. Ltd.	27,263	922
Seika Corp.	52,217	922
Taisei Lamick Co. Ltd.	32,617	922
Linical Co. Ltd.	56,843	914
Toa Oil Co. Ltd.	38,450	910
Cybozu Inc.	151,766	910

Taiho Kogyo Co. Ltd.	77,263	908
Maezawa Kyuso Industries Co. Ltd.	51,364	900
Yushiro Chemical Industry Co. Ltd.	65,012	900
Tsutsumi Jewelry Co. Ltd.	46,523	898
Daisy Corp.	59,616	897
^ Yomiuri Land Co. Ltd.	22,388	896
SWCC Showa Holdings Co. Ltd.	126,696	895
Asahi Co. Ltd.	67,524	892
Meiko Network Japan Co. Ltd.	96,194	892
Sankyo Seiko Co. Ltd.	208,137	885
Sanei Architecture Planning Co. Ltd.	56,501	872

Hakuto Co. Ltd.	61,962	869
Ateam Inc.	50,815	867
SMK Corp.	31,020	849
Toli Corp.	263,868	846
Shibusawa Warehouse Co. Ltd.	53,391	835
Nihon Yamamura Glass Co. Ltd.	51,470	832
Aichi Corp.	152,505	831
Kourakuen Holdings Corp.	56,133	826
Kitano Construction Corp.	23,092	825
Okura Industrial Co. Ltd.	40,559	823
Maezawa Kasei Industries Co. Ltd.	75,258	816
* KNT-CT Holdings Co. Ltd.	69,863	807
Gun-Ei Chemical Industry Co. Ltd.	27,199	802
Wellnet Corp.	85,643	797
Nippon Coke & Engineering Co. Ltd.	787,278	790
Rhythm Watch Co. Ltd.	41,251	784
Artnature Inc.	126,227	784
PC Depot Corp.	159,940	780
^ JP-Holdings Inc.	276,532	762
CAC Holdings Corp.	74,880	757
Honeys Holdings Co. Ltd.	84,006	755
Corona Corp. Class A	65,691	737
Chuetsu Pulp & Paper Co. Ltd.	50,703	735
Fujikura Kasei Co. Ltd.	123,278	731
MTI Ltd.	130,509	722
Fukui Computer Holdings Inc.	36,820	712
* Kojima Co. Ltd.	151,201	693
Fields Corp.	82,878	691
Nakayama Steel Works Ltd.	107,585	690
Daikoku Denki Co. Ltd.	43,834	685
* Shin Nippon Biomedical Laboratories Ltd.	124,229	679
^ Tosho Printing Co. Ltd.	96,289	677
Nippon Chemiphar Co. Ltd.	16,342	670
Zuiko Corp.	24,480	669
Gecoss Corp.	61,164	657
Srg Takamiya Co. Ltd.	109,775	653
Showa Aircraft Industry Co. Ltd.	56,608	647
Sumitomo Precision Products Co. Ltd.	18,051	641
Inaba Seisakusho Co. Ltd.	51,448	640
Shimajima Co. Ltd.	63,984	637
NEC Capital Solutions Ltd.	37,437	636
^ Toyo Denki Seizo KK	40,121	627
Fujitsu Frontech Ltd.	56,915	617
Takihyo Co. Ltd.	32,385	611
Right On Co. Ltd.	63,885	602
Airport Facilities Co. Ltd.	101,608	584

* Aplus Financial Co. Ltd.	596,261	576
Cleanup Corp.	77,914	568
^ Toda Kogyo Corp.	21,088	556
*,^ FDK Corp.	41,164	546
Dai-ichi Seiko Co. Ltd.	36,735	533
*,^ Tokyo Base Co. Ltd.	93,810	532
* Senshukai Co. Ltd.	136,424	520
Tokyo Rakutenchi Co. Ltd.	11,352	519
Paris Miki Holdings Inc.	120,822	516
* Kinki Sharyo Co. Ltd.	22,152	503
*,^ Laox Co. Ltd.	137,705	483

Tokyo Electron Device Ltd.	28,224	481
*,^ Funai Electric Co. Ltd.	82,615	479
* SAMTY Co. Ltd. Rights Exp. 11/19/2018	103,000	189
Mitsubishi Kakoki Kaisha Ltd.	7,564	131
Mitani Sekisan Co. Ltd.	4,800	125
Tokyo Tekko Co. Ltd.	4,370	70
		<hr/>
		24,727,352
Mexico (0.0%)		
Elis SA	348,824	8,258
Netherlands (2.8%)		
Unilever NV	8,601,458	478,460
ASML Holding NV	2,310,820	433,872
ING Groep NV	22,135,745	287,305
Koninklijke Philips NV	5,271,325	240,277
Koninklijke Ahold Delhaize NV	6,714,814	154,057
Akzo Nobel NV	1,434,922	134,229
Heineken NV	1,338,453	125,616
* Unibail-Rodamco-Westfield	565,734	113,966
ArcelorMittal	3,437,883	106,735
Koninklijke DSM NV	994,388	105,320
Wolters Kluwer NV	1,572,445	98,027
NN Group NV	1,887,521	84,246
2 ABN AMRO Group NV	2,351,927	64,053
Aegon NV	9,657,969	62,686
Heineken Holding NV	599,826	54,391
Koninklijke KPN NV	18,810,726	49,624
* Unibail-Rodamco-Westfield CDI	198,857	39,994
ASR Nederland NV	793,340	37,816
Randstad NV	624,238	33,319
* Galapagos NV	262,463	29,815
* Gemalto NV	469,165	27,343
IMCD NV	301,732	23,483
Aalberts Industries NV	546,889	23,291
Koninklijke Vopak NV	376,553	18,552
SBM Offshore NV	1,001,896	18,086
* OCI NV	545,897	17,452
2 Signify NV	629,646	16,298
^ Boskalis Westminster	450,522	14,186
TKH Group NV	239,861	13,513
APERAM SA	287,152	13,136
ASM International NV	213,054	11,038
Corbion NV	335,514	10,914
Eurocommercial Properties NV	274,860	10,077
PostNL NV	2,549,322	9,123
*,^ ALTICE EUROPE NV	3,269,262	8,818

* BE Semiconductor Industries NV	412,866	8,712
Wereldhave NV	231,874	8,161
2 Intertrust NV	429,225	7,943
Rhi Magnesita NV	127,757	7,936
AMG Advanced Metallurgical Group NV	170,739	7,929
*,2Takeaway.com NV	117,290	7,585
Sligro Food Group NV	177,192	7,567
2 GrandVision NV	271,647	6,693
Arcadis NV	397,253	6,647
*,^ Fugro NV	456,223	6,005
*,2Basic-Fit NV	171,980	5,848

* TomTom NV	689,495	5,648
Koninklijke BAM Groep NV	1,410,870	5,419
2 Flow Traders	158,643	4,650
NSI NV	99,074	4,077
Vastned Retail NV	102,709	3,915
Wessanen	309,260	3,784
*,^ VEON Ltd.	1,001,125	3,008
Koninklijke Volkerwessels NV	140,389	2,951
*,2B&S Group Sarl	139,510	2,837
Accell Group NV	137,645	2,676
ForFarmers NV	207,386	2,346
2 NIBC Holding NV	221,313	2,132
Aegon NV (New York Shares)	302,830	1,947
Brunel International NV	104,292	1,508
* ALTICE EUROPE NV Class B	305,206	818
		3,097,860
New Zealand (0.3%)		
Fisher & Paykel Healthcare Corp. Ltd.	3,214,146	32,049
* a2 Milk Co. Ltd.	4,118,706	30,723
Spark New Zealand Ltd.	10,427,870	27,989
Auckland International Airport Ltd.	5,313,907	25,710
Ryman Healthcare Ltd.	2,339,164	21,689
* Fletcher Building Ltd.	4,838,697	20,986
Contact Energy Ltd.	4,117,900	15,912
Meridian Energy Ltd.	6,993,265	15,225
SKYCITY Entertainment Group Ltd.	3,929,777	10,442
Z Energy Ltd.	2,042,557	9,674
Mainfreight Ltd.	464,134	9,293
Mercury NZ Ltd.	3,742,143	8,349
Trade Me Group Ltd.	2,302,982	7,959
Chorus Ltd.	2,452,883	7,901
Kiwi Property Group Ltd.	8,029,793	7,403
EBOS Group Ltd.	489,462	7,286
Summerset Group Holdings Ltd.	1,272,838	6,588
Goodman Property Trust	6,030,871	6,183
Air New Zealand Ltd.	2,884,128	5,909
Infratil Ltd.	2,262,541	5,345
Genesis Energy Ltd.	2,732,598	4,681
Precinct Properties New Zealand Ltd.	4,881,933	4,661
Freightways Ltd.	863,756	4,480
Metlifecare Ltd.	974,808	4,198
* Synlait Milk Ltd.	556,777	4,005
Argosy Property Ltd.	4,622,081	3,370
SKY Network Television Ltd.	2,257,861	3,288
* Restaurant Brands New Zealand Ltd.	592,628	3,071
^ Vital Healthcare Property Trust	2,121,632	2,976

Vector Ltd.	1,297,893	2,970
Tourism Holdings Ltd.	674,283	2,566
Heartland Bank Ltd.	2,204,858	2,528
Kathmandu Holdings Ltd.	1,044,795	2,292
New Zealand Refining Co. Ltd.	977,430	1,666
* TOWER Ltd.	1,856,910	997
		330,364
Norway (0.8%)		
Equinor ASA	5,604,459	157,576
DNB ASA	6,029,302	126,884

^ Telenor ASA	3,784,246	74,003
Marine Harvest ASA	2,295,283	53,186
Yara International ASA	991,297	48,651
Norsk Hydro ASA	7,583,818	45,479
Orkla ASA	4,421,533	37,358
Aker BP ASA	613,380	25,973
Storebrand ASA	2,667,407	23,830
TGS NOPEC Geophysical Co. ASA	582,473	23,712
Subsea 7 SA	1,466,829	21,633
Schibsted ASA Class A	505,408	18,972
Schibsted ASA Class B	502,206	17,454
Gjensidige Forsikring ASA	951,909	16,044
Tomra Systems ASA	627,279	15,648
Salmar ASA	297,882	14,881
Bakkafrost P/F	224,901	13,720
SpareBank 1 SR-Bank ASA	1,012,226	12,311
Aker ASA	135,775	12,243
Leroy Seafood Group ASA	1,451,430	11,853
* Norwegian Finans Holding ASA	890,835	10,888
* Borr Drilling Ltd.	2,181,777	10,014
2 Entra ASA	622,755	8,958
SpareBank 1 SMN	744,156	8,313
* Petroleum Geo-Services ASA	1,814,867	8,144
Atea ASA	450,150	7,304
DNO ASA	3,540,886	7,301
Austevoll Seafood ASA	506,927	6,983
*,2Elkem ASA	1,372,286	6,850
Veidekke ASA	623,560	6,805
*,2Aker Solutions ASA	825,142	5,869
Borregaard ASA	557,021	5,708
Kongsberg Gruppen ASA	284,895	5,491
2 Sbanken ASA	462,428	5,039
* Nordic Semiconductor ASA	822,373	4,732
Grieg Seafood ASA	309,334	4,089
2 Evry AS	996,360	3,917
2 XXL ASA	561,411	2,892
*,^ Norwegian Air Shuttle ASA	82,439	2,483
*,^ Wallenius Wilhelmsen Logistics	561,570	2,408
Ocean Yield ASA	280,471	2,295
Stolt-Nielsen Ltd.	144,973	2,219
Norway Royal Salmon ASA	83,641	2,020
*,^,2 BW LPG Ltd.	411,930	1,804
* Akastor ASA	816,808	1,773
Sparebank 1 Oestlandet	154,874	1,717
*,^ Otello Corp. ASA	736,599	1,604
Hoegh LNG Holdings Ltd.	237,778	1,325

		910,356
Poland (0.3%)		
Powszechna Kasa Oszczednosci Bank Polski SA	4,860,205	56,462
Polski Koncern Naftowy ORLEN SA	1,766,713	48,427
Powszechny Zaklad Ubezpieczen SA	3,196,175	34,396
Bank Polska Kasa Opieki SA	895,241	25,765
* KGHM Polska Miedz SA	774,705	18,679
* CD Projekt SA	354,748	18,011
* Polskie Gornictwo Naftowe i Gazownictwo SA	9,840,535	17,273
Santander Bank Polska SA	163,604	16,639
Grupa Lotos SA	558,548	11,361

LPP SA	4,767	11,152
* PGE Polska Grupa Energetyczna SA	4,138,920	10,698
CCC SA	162,483	9,687
* Cyfrowy Polsat SA	1,518,891	9,160
* Alior Bank SA	521,713	8,904
mBank SA	72,957	8,849
* Bank Millennium SA	3,452,260	8,663
*,2Dino Polska SA	271,576	7,333
Asseco Poland SA	420,059	5,429
* Jastrzebska Spolka Weglowa SA	292,063	5,255
KRUK SA	92,577	5,039
* AmRest Holdings SE	39,524	4,814
* Orange Polska SA	3,714,762	4,472
Kernel Holding SA	285,555	3,874
Bank Handlowy w Warszawie SA	184,532	3,863
2 PLAY Communications SA	611,601	3,338
* Tauron Polska Energia SA	5,889,066	2,828
* Enea SA	1,202,977	2,609
* Energa SA	1,166,658	2,474
Grupa Azoty SA	263,405	2,256
* PKP Cargo SA	166,759	2,170
Eurocash SA	442,504	2,168
Ciech SA	145,198	1,865
Warsaw Stock Exchange	151,464	1,824
Budimex SA	64,795	1,819
* Lubelski Wegiel Bogdanka SA	65,281	1,062
Neuca SA	10,060	715
* Boryszew SA	391,867	537
		379,870
Portugal (0.2%)		
Galp Energia SGPS SA	2,929,077	58,078
EDP - Energias de Portugal SA	12,869,006	47,532
Jeronimo Martins SGPS SA	1,388,284	20,463
* Banco Comercial Portugues SA	44,254,369	13,103
EDP Renovaveis SA	871,721	8,848
NOS SGPS SA	1,280,971	7,672
Navigator Co. SA	1,432,570	7,019
REN - Redes Energeticas Nacionais SGPS SA	2,175,145	6,140
Sonae SGPS SA	5,348,135	5,547
Altri SGPS SA	406,965	3,908
^ CTT-Correios de Portugal SA	876,588	3,439
Semapa-Sociedade de Investimento e Gestao	133,830	2,661
Corticeira Amorim SGPS SA	186,503	2,491
* Mota-Engil SGPS SA	525,272	1,283
* Banco Espirito Santo SA	10,412,510	20
		188,204

Singapore (1.1%)

DBS Group Holdings Ltd.	10,257,233	195,679
Oversea-Chinese Banking Corp. Ltd.	18,571,215	155,398
United Overseas Bank Ltd.	7,271,806	143,752
Singapore Telecommunications Ltd.	42,238,333	100,092
Keppel Corp. Ltd.	8,137,506	41,430
CapitaLand Ltd.	14,266,725	35,141
Ascendas REIT	13,533,496	26,141
Wilmar International Ltd.	11,094,639	26,123
Genting Singapore Ltd.	33,074,373	25,637

Singapore Exchange Ltd.	4,683,234	25,241
Singapore Technologies Engineering Ltd.	8,678,896	22,589
CapitaLand Mall Trust	13,158,872	21,387
Singapore Airlines Ltd.	2,916,181	20,773
ComfortDelGro Corp. Ltd.	11,660,928	20,724
Singapore Press Holdings Ltd.	9,092,574	19,092
Venture Corp. Ltd.	1,468,902	18,941
City Developments Ltd.	2,683,583	17,892
CapitaLand Commercial Trust	13,454,728	17,529
Suntec REIT	11,094,052	15,666
UOL Group Ltd.	2,818,404	14,214
SATS Ltd.	3,641,162	13,901
Jardine Cycle & Carriage Ltd.	565,787	13,243
Mapletree Commercial Trust	10,860,656	12,795
Sembcorp Industries Ltd.	5,258,620	11,877
Mapletree Industrial Trust	7,474,256	10,829
Mapletree Logistics Trust	11,768,743	10,590
Mapletree North Asia Commercial Trust	11,902,883	9,923
Keppel REIT	11,304,332	9,838
NetLink NBN Trust	16,901,428	9,644
Singapore Post Ltd.	8,671,159	7,165
Hutchison Port Holdings Trust	28,580,216	7,140
^ Sembcorp Marine Ltd.	4,609,377	6,880
Golden Agri-Resources Ltd.	36,438,023	6,656
Frasers Logistics & Industrial Trust	8,349,610	6,532
CDL Hospitality Trusts	4,480,614	5,246
Manulife US REIT	6,474,597	5,142
Frasers Centrepoint Trust	3,059,139	5,081
Ascott Residence Trust	6,207,911	4,993
United Engineers Ltd.	2,548,217	4,940
Keppel DC REIT	4,581,294	4,587
Bukit Sembawang Estates Ltd.	1,043,300	4,408
Parkway Life REIT	2,229,830	4,402
StarHub Ltd.	3,178,916	4,347
Raffles Medical Group Ltd.	5,034,312	4,162
Starhill Global REIT	8,161,892	4,150
Keppel Infrastructure Trust	11,299,064	4,091
Frasers Commercial Trust	3,566,051	3,808
Ascendas India Trust	4,544,900	3,625
First Resources Ltd.	2,908,827	3,573
^ ESR-REIT	9,223,605	3,442
CapitaLand Retail China Trust	3,202,784	3,395
Cache Logistics Trust	5,987,419	3,217
AIMS AMP Capital Industrial REIT	3,016,300	3,088
M1 Ltd.	1,965,244	3,033
Wing Tai Holdings Ltd.	2,110,743	3,011

OUE Hospitality Trust	5,703,046	3,006
Ascendas Hospitality Trust	4,652,113	2,791
SIA Engineering Co. Ltd.	1,292,328	2,789
First REIT	2,890,282	2,666
Far East Hospitality Trust	5,350,010	2,486
Frasers Property Ltd.	1,944,058	2,405
^ GuocoLand Ltd.	1,722,815	2,385
SPH REIT	3,201,509	2,341
Lippo Malls Indonesia Retail Trust	11,708,176	2,226
Frasers Hospitality Trust	4,294,092	2,198
Sheng Siong Group Ltd.	2,429,265	1,989

Soilbuild Business Space REIT	4,518,634	1,983
Asian Pay Television Trust	7,666,749	1,825
OUE Ltd.	1,589,204	1,779
Accordia Golf Trust	4,450,055	1,774
Sabana Shari'ah Compliant Industrial REIT	5,567,101	1,754
RHT Health Trust	3,197,701	1,732
Silverlake Axis Ltd.	4,407,061	1,418
[^] Yoma Strategic Holdings Ltd.	6,670,268	1,292
[^] Boustead Singapore Ltd.	1,793,076	1,043
Bumitama Agri Ltd.	1,820,023	893
* Noble Group Ltd.	4,883,318	479
*, [^] , [§] Hyflux Ltd.	2,817,700	433
*, [^] , [§] Ezra Holdings Ltd.	10,329,900	83
* Ezion Holdings Ltd. Warrants Exp. 04/15/2020	720,757	1
*, [^] Ezion Holdings Ltd. Warrants Exp. 04/16/2023	5,153,611	—
		1,229,966
South Korea (4.5%)		
Samsung Electronics Co. Ltd.	23,912,388	1,000,754
SK Hynix Inc.	3,031,444	200,554
Samsung Electronics Co. Ltd. Preference Shares	4,272,230	145,714
Samsung Electronics Co. Ltd. GDR	127,405	133,490
*, [^] Celltrion Inc.	442,240	118,519
KB Financial Group Inc.	2,149,790	104,703
POSCO	386,707	102,650
Shinhan Financial Group Co. Ltd.	2,435,491	98,415
NAVER Corp.	152,405	98,371
Hyundai Motor Co.	781,352	91,206
LG Chem Ltd.	251,339	82,802
Hyundai Mobis Co. Ltd.	370,490	76,127
Samsung SDI Co. Ltd.	298,480	69,513
Hana Financial Group Inc.	1,683,883	67,613
SK Innovation Co. Ltd.	343,167	66,519
KT&G Corp.	628,620	58,930
LG Household & Health Care Ltd.	48,579	55,872
Samsung C&T Corp.	477,065	55,670
SK Holdings Co. Ltd.	188,797	48,854
Kia Motors Corp.	1,462,843	46,273
Samsung Fire & Marine Insurance Co. Ltd.	176,984	45,306
Woori Bank	2,883,416	43,906
Amorepacific Corp.	173,761	40,870
Samsung Electro-Mechanics Co. Ltd.	316,074	39,588
NCSOFT Corp.	98,041	39,116
Samsung SDS Co. Ltd.	181,141	37,716
*, ² Samsung Biologics Co. Ltd.	75,721	36,439
LG Electronics Inc.	553,285	35,405
Korea Electric Power Corp.	1,269,062	33,590

LG Corp.	512,581	33,551
Samsung Life Insurance Co. Ltd.	361,766	31,732
^ Kakao Corp.	290,138	31,114
* Hyundai Heavy Industries Co. Ltd.	239,442	29,022
S-Oil Corp.	232,025	28,660
*,^ SillaJen Inc.	298,325	27,525
Hyundai Engineering & Construction Co. Ltd.	412,398	25,082
Coway Co. Ltd.	318,035	24,884
*,^ Celltrion Healthcare Co. Ltd.	289,526	24,070
Korea Zinc Co. Ltd.	56,003	22,009
LG Display Co. Ltd.	1,262,388	21,813

* Hyundai Heavy Industries Holdings Co. Ltd.	59,420	21,692
Hyundai Steel Co.	424,388	21,621
E-MART Inc.	114,402	21,404
*,^ HLB Inc.	194,944	21,083
Lotte Chemical Corp.	83,223	20,856
Industrial Bank of Korea	1,499,586	20,609
Hankook Tire Co. Ltd.	424,078	19,145
* Samsung Heavy Industries Co. Ltd.	2,492,927	18,154
LG Uplus Corp.	1,096,676	18,094
Hanmi Pharm Co. Ltd.	39,432	17,773
DB Insurance Co. Ltd.	267,093	17,528
^ Lotte Corp.	338,664	17,434
Hotel Shilla Co. Ltd.	175,495	17,160
Mirae Asset Daewoo Co. Ltd.	2,218,020	16,934
*,^ ViroMed Co. Ltd.	77,661	16,863
SK Telecom Co. Ltd.	65,240	16,541
SK Telecom Co. Ltd. ADR	574,641	16,021
Kangwon Land Inc.	605,349	15,662
* Samsung Engineering Co. Ltd.	892,486	15,527
^ GS Engineering & Construction Corp.	322,844	15,216
Hyundai Motor Co. 2nd Preference Shares	195,598	14,940
Korea Investment Holdings Co. Ltd.	216,145	14,821
GS Holdings Corp.	289,510	14,383
AMOREPACIFIC Group	164,467	13,830
CJ ENM Co. Ltd.	61,368	13,720
CJ CheilJedang Corp.	44,303	13,316
Hyundai Marine & Fire Insurance Co. Ltd.	345,737	13,069
BNK Financial Group Inc.	1,660,367	12,870
Shinsegae Inc.	38,883	12,712
Medy-Tox Inc.	22,626	12,629
Hyundai Glovis Co. Ltd.	105,494	12,362
Lotte Shopping Co. Ltd.	64,219	12,136
Fila Korea Ltd.	295,615	11,959
Orion Corp.	122,943	11,689
Daelim Industrial Co. Ltd.	156,644	11,665
*,^ Korea Aerospace Industries Ltd.	365,958	11,592
Samsung Securities Co. Ltd.	365,350	10,758
LG Chem Ltd. Preference Shares	57,901	10,647
^,2Netmarble Corp.	101,693	10,540
Yuhan Corp.	48,109	10,515
Hanon Systems	917,152	10,460
OCI Co. Ltd.	102,091	10,122
LG Household & Health Care Ltd. Preference Shares	13,706	9,933
KCC Corp.	31,889	9,748
Hyundai Motor Co. Preference Shares	134,755	9,511
NH Investment & Securities Co. Ltd.	734,554	9,464

^ LG Innotek Co. Ltd.	80,363	9,451
^ Hyundai Elevator Co. Ltd.	91,077	9,147
Amorepacific Corp. Preference Shares	71,403	8,850
S-1 Corp.	107,289	8,840
Kumho Petrochemical Co. Ltd.	99,331	8,819
CJ Corp.	70,660	8,599
* Daewoo Shipbuilding & Marine Engineering Co. Ltd.	267,596	8,358
* Korea Gas Corp.	149,270	8,164
Hanwha Chemical Corp.	461,575	8,030
DGB Financial Group Inc.	852,491	7,799
POSCO Chemtech Co. Ltd.	117,690	7,746

Cheil Worldwide Inc.	391,043	7,636
Hyundai Department Store Co. Ltd.	85,118	7,628
^ HDC Holdings Co. Ltd.	368,487	7,609
Hanwha Life Insurance Co. Ltd.	1,584,552	7,557
*,^ Hyundai Rotem Co. Ltd.	270,467	7,434
Com2uSCorp	55,587	7,343
Hanwha Corp.	241,536	7,143
*,^ Celltrion Pharm Inc.	97,035	7,003
Korean Air Lines Co. Ltd.	268,494	6,800
*,^ Hyundai Merchant Marine Co. Ltd.	1,526,141	6,766
Koh Young Technology Inc.	68,101	6,700
*,^ Doosan Infracore Co. Ltd.	756,492	6,680
*,^ Genexine Co. Ltd.	71,276	6,674
* Pearl Abyss Corp.	34,259	6,601
BGF retail Co. Ltd.	35,320	6,546
Shinhan Financial Group Co. Ltd. ADR	159,310	6,393
LG Electronics Inc. Preference Shares	234,036	6,297
LS Corp.	99,311	6,131
Youngone Corp.	170,262	6,063
* Hanall Biopharma Co. Ltd.	205,710	6,045
*,^ CJ Logistics Corp.	42,018	5,984
Meritz Securities Co. Ltd.	1,592,682	5,962
Samsung Card Co. Ltd.	178,258	5,912
Hanmi Science Co. ltd	74,292	5,880
^ Mando Corp.	185,195	5,759
^ KIWOOM Securities Co. Ltd.	65,252	5,734
2 Orange Life Insurance Ltd.	186,135	5,723
LS Industrial Systems Co. Ltd.	85,111	5,720
Douzone Bizon Co. Ltd.	103,222	5,684
Kolon Industries Inc.	98,681	5,533
^ Korea Kolmar Co. Ltd.	81,564	5,499
Meritz Fire & Marine Insurance Co. Ltd.	314,707	5,488
* Hyundai Mipo Dockyard Co. Ltd.	57,540	5,368
*,^ Doosan Heavy Industries & Construction Co. Ltd.	398,845	5,358
* Daewoo Engineering & Construction Co. Ltd.	994,033	5,303
Posco Daewoo Corp.	278,424	5,253
GS Retail Co. Ltd.	150,554	5,227
^ Cosmax Inc.	36,904	5,222
*,^ Pan Ocean Co. Ltd.	1,070,440	5,056
Doosan Bobcat Inc.	136,714	4,979
Samsung Fire & Marine Insurance Co. Ltd. Preference Shares	29,913	4,948
* JYP Entertainment Corp.	147,413	4,926
Korean Reinsurance Co.	521,950	4,918
^ Paradise Co. Ltd.	258,730	4,886
Ottogi Corp.	7,222	4,863
^ Green Cross Corp.	30,550	4,819

* Hugel Inc.	12,385	4,776
^ Korea Electric Power Corp. ADR	357,587	4,709
*,^ Hanwha Aerospace Co. Ltd.	204,422	4,680
^ Iljin Materials Co. Ltd.	96,182	4,638
LOTTE Fine Chemical Co. Ltd.	98,713	4,618
Taekwang Industrial Co. Ltd.	3,056	4,592
* Pharmicell Co. Ltd.	300,634	4,486
* HDC Hyundai Development Co-Engineering & Construction	96,945	4,447
^ SK Materials Co. Ltd.	27,005	4,442
^ Daewoong Pharmaceutical Co. Ltd.	24,539	4,288
*,^ Komipharm International Co. Ltd.	182,566	4,286

* SM Entertainment Co. Ltd.	93,355	4,246
SKC Co. Ltd.	110,020	4,230
KB Financial Group Inc. ADR	86,495	4,176
^ LOTTE Himart Co. Ltd.	68,724	4,133
*,^ CrystalGenomics Inc.	196,143	4,120
SK Networks Co. Ltd.	825,579	4,093
* Cafe24 Corp.	29,987	4,043
*,^ Ecopro Co. Ltd.	104,357	4,017
*,^ Inscobee Inc.	470,745	3,938
Green Cross Holdings Corp.	150,726	3,919
*,^ Hyundai Construction Equipment Co. Ltd.	35,493	3,919
NongShim Co. Ltd.	17,802	3,908
*,^ SK Chemicals Co. Ltd.	50,839	3,904
Doosan Corp.	31,168	3,834
^ Bukwang Pharmaceutical Co. Ltd.	151,886	3,779
Seoul Semiconductor Co. Ltd.	204,236	3,778
* Medipost Co. Ltd.	40,122	3,757
Hanssem Co. Ltd.	53,864	3,720
Chong Kun Dang Pharmaceutical Corp.	34,960	3,718
KEPCO Plant Service & Engineering Co. Ltd.	121,206	3,714
*,^ HLB Life Science CO Ltd.	182,971	3,699
* Enzychem Lifesciences Corp.	34,054	3,668
*,^ Kumho Tire Co. Inc.	766,063	3,660
*,^ Yungjin Pharmaceutical Co. Ltd.	478,591	3,637
* Amicogen Inc.	95,216	3,569
Hyundai Greenfood Co. Ltd.	281,691	3,567
* Feelux Co. Ltd.	224,111	3,545
^ Hyundai Wia Corp.	91,165	3,481
^ Ssangyong Cement Industrial Co. Ltd.	598,727	3,479
SFA Engineering Corp.	105,149	3,469
*,^ Studio Dragon Corp.	33,240	3,463
^ Dentium Co. Ltd.	37,915	3,437
^ CJ CGV Co. Ltd.	72,409	3,388
Esmo Corp.	426,664	3,385
* Sangsangin Co. Ltd.	179,779	3,358
Hanjin Kal Corp.	164,750	3,341
^ L&F Co. Ltd.	84,064	3,318
Dongsuh Cos. Inc.	174,605	3,307
SK Discovery Co. Ltd.	108,745	3,288
*,^ Telcon RF Pharmaceutical Inc.	353,928	3,276
* G-treeBNT Co. Ltd.	107,112	3,252
SKCKOLONPI Inc.	76,697	3,249
Innocean Worldwide Inc.	61,680	3,249
WONIK IPS Co. Ltd.	160,298	3,240
Hansol Chemical Co. Ltd.	44,932	3,236
DoubleUGames Co. Ltd.	52,023	3,236

* NHN Entertainment Corp.	57,820	3,190
^ Hana Tour Service Inc.	47,669	3,175
GS Home Shopping Inc.	17,232	3,148
Hyundai Home Shopping Network Corp.	31,454	3,147
JB Financial Group Co. Ltd.	566,219	3,077
* , ^ Naturecell Co. Ltd.	218,162	3,025
LEENO Industrial Inc.	50,877	3,025
Poongsan Corp.	105,212	3,011
^ Kolon Life Science Inc.	39,980	2,990
Samyang Holdings Corp.	32,300	2,956
JW Pharmaceutical Corp.	70,177	2,851

DB HiTek Co. Ltd.	198,859	2,836
Hite Jinro Co. Ltd.	182,389	2,771
LG International Corp.	138,531	2,765
Dongkuk Steel Mill Co. Ltd.	326,970	2,745
* Samwha Capacitor Co. Ltd.	40,708	2,734
* F&F Co. Ltd.	35,831	2,723
Hanwha General Insurance Co. Ltd.	428,803	2,714
Daou Technology Inc.	133,755	2,701
Huchems Fine Chemical Corp.	119,950	2,698
* Hyosung TNC Co. Ltd.	15,960	2,676
Shinsegae International Inc.	12,916	2,654
Korea Petrochemical Ind Co. Ltd.	15,868	2,639
Soulbrain Co. Ltd.	48,504	2,628
Daesang Corp.	108,849	2,576
*,^ Foosung Co. Ltd.	267,420	2,567
LF Corp.	108,101	2,539
* Mirae Asset Daewoo Co. Ltd. Preference Shares	656,132	2,521
Jeil Pharmaceutical Co. Ltd.	46,799	2,502
*,^ iNtRON Biotechnology Inc.	65,002	2,495
Handsome Co. Ltd.	73,720	2,489
Dong-A ST Co. Ltd.	25,538	2,474
Taeyoung Engineering & Construction Co. Ltd.	215,624	2,466
* Osstem Implant Co. Ltd.	56,348	2,465
IS Dongseo Co. Ltd.	70,935	2,464
Lotte Chilsung Beverage Co. Ltd.	1,938	2,431
Huons Co. Ltd.	26,906	2,401
^ YG Entertainment Inc.	60,018	2,392
Ilyang Pharmaceutical Co. Ltd.	73,204	2,373
*,^ CMG Pharmaceutical Co. Ltd.	453,706	2,359
* BH Co. Ltd.	137,788	2,341
Grand Korea Leisure Co. Ltd.	103,007	2,317
*,^ GemVax & Kael Co. Ltd.	171,872	2,288
*,^ Peptron Inc.	78,086	2,228
Eo Technics Co. Ltd.	46,836	2,223
Green Cross Cell Corp.	33,065	2,215
^ Hyosung Corp.	50,877	2,201
Hankook Tire Worldwide Co. Ltd.	135,621	2,200
*,^ Ananti Inc.	230,705	2,184
LG Hausys Ltd.	33,969	2,153
Korea Real Estate Investment & Trust Co. Ltd.	851,307	2,141
*,^ Aekyung Industrial Co. Ltd.	35,249	2,139
*,^ Jenax Inc.	86,509	2,137
* Hyosung Advanced Materials Corp.	16,521	2,107
*,^ Hyundai Electric & Energy System Co. Ltd.	33,737	2,101
Orion Holdings Corp.	120,679	2,051
Dongwon Industries Co. Ltd.	7,548	2,035

* Asiana Airlines Inc.	516,283	2,032
Young Poong Corp.	2,847	1,984
^ Tongyang Inc.	1,123,121	1,979
Mirae Asset Life Insurance Co. Ltd.	427,192	1,979
Hanjin Transportation Co. Ltd.	67,134	1,979
Posco ICT Co. Ltd.	289,358	1,967
Meritz Financial Group Inc.	173,647	1,965
Songwon Industrial Co. Ltd.	87,246	1,950
Youngone Holdings Co. Ltd.	33,272	1,944
Binggrae Co. Ltd.	28,535	1,940
NICE Holdings Co. Ltd.	106,715	1,940

Daewoong Co. Ltd.	117,513	1,906
^ HS Industries Co. Ltd.	250,118	1,903
^ LIG Nex1 Co. Ltd.	60,862	1,902
* Seegene Inc.	85,211	1,902
NICE Information Service Co. Ltd.	201,633	1,871
Silicon Works Co. Ltd.	50,528	1,847
^ Modetour Network Inc.	81,357	1,845
* Hyosung Heavy Industries Corp.	34,388	1,841
* DIO Corp.	62,563	1,816
^ Hansae Co. Ltd.	92,161	1,807
^ Dongwon F&B Co. Ltd.	6,635	1,779
Daishin Securities Co. Ltd.	157,826	1,777
Caregen Co. Ltd.	22,308	1,769
Dong-A Socio Holdings Co. Ltd.	17,188	1,759
Kumho Industrial Co. Ltd.	163,764	1,757
Hansol Paper Co. Ltd.	95,821	1,745
SPC Samlip Co. Ltd.	13,957	1,736
Sebang Global Battery Co. Ltd.	51,267	1,735
Hanwha Corp. Preference Shares	129,443	1,727
AK Holdings Inc.	30,661	1,692
^ SK Gas Ltd.	22,237	1,687
Nexen Tire Corp.	195,494	1,687
^ Dawonsys Co. Ltd.	108,004	1,683
*,^ Webzen Inc.	93,486	1,677
^ Ahnlab Inc.	34,731	1,663
Dae Hwa Pharmaceutical Co. Ltd.	66,304	1,656
Daishin Securities Co. Ltd. Preference Shares	194,082	1,655
* Hyosung Chemical Corp.	11,765	1,623
* ATGen Co. Ltd.	105,163	1,613
*,^ Binex Co. Ltd.	140,057	1,610
* Yuanta Securities Korea Co. Ltd.	456,726	1,562
Halla Holdings Corp.	42,686	1,560
* Hanil Cement Co. Ltd.	11,620	1,556
SL Corp.	81,978	1,555
*,^ Taihan Electric Wire Co. Ltd.	1,377,777	1,552
*,^ Innox Advanced Materials Co. Ltd.	32,102	1,544
Lotte Confectionery Co. Ltd.	9,448	1,538
Partron Co. Ltd.	226,435	1,531
JW Holdings Corp.	209,012	1,528
Lotte Food Co. Ltd.	2,032	1,521
DongKook Pharmaceutical Co. Ltd.	25,699	1,520
Korea Electric Terminal Co. Ltd.	39,395	1,519
InBody Co. Ltd.	59,060	1,514
Korea Asset In Trust Co. Ltd.	295,715	1,490
Namyang Dairy Products Co. Ltd.	2,539	1,483
*,^ Arogen pharmaceuticals Inc.	430,068	1,439

CJ Hello Co. Ltd.	155,972	1,435
^ Lock&Lock Co. Ltd.	92,900	1,432
^ Advanced Process Systems Corp.	60,947	1,425
*,^ Vidente Co. Ltd.	134,747	1,420
Dongjin Semichem Co. Ltd.	159,159	1,414
^ Namhae Chemical Corp.	113,780	1,410
Shinyoung Securities Co. Ltd.	26,792	1,409
*,^ Korea Line Corp.	64,617	1,406
* SK Securities Co. Ltd.	1,428,202	1,351
^ Maeil Dairies Co. Ltd.	17,825	1,335
Jusung Engineering Co. Ltd.	183,291	1,325

WeMade Entertainment Co. Ltd.	47,176	1,318
^ ST Pharm Co. Ltd.	48,592	1,314
*,^ Toptec Co. Ltd.	108,069	1,310
*,^ Cellumed Co. Ltd.	109,221	1,303
^ Lutronic Corp.	110,737	1,303
^ Able C&C Co. Ltd.	102,088	1,297
^ Samyang Corp.	19,705	1,295
^ Kolon Corp.	36,097	1,287
BGF Co. Ltd.	151,707	1,285
Korea Kolmar Holdings Co. Ltd.	36,092	1,280
*,^ Naturalendo Tech Co. Ltd.	73,316	1,276
^ Hyundai Corp.	42,262	1,264
S&T Motiv Co. Ltd.	46,362	1,260
Sung Kwang Bend Co. Ltd.	107,988	1,256
KEPCO Engineering & Construction Co. Inc.	65,601	1,242
Huons Global Co. Ltd.	24,696	1,226
Hancom Inc.	84,391	1,210
* Cuckoo Homesys Co. Ltd.	6,196	1,193
Vieworks Co. Ltd.	41,511	1,192
Hyundai Livart Furniture Co. Ltd.	53,890	1,185
Samchully Co. Ltd.	12,589	1,180
Kwangju Bank Co. Ltd.	117,255	1,179
* Hanwha Investment & Securities Co. Ltd.	498,370	1,165
*,^ COSON Co. Ltd.	85,102	1,162
^ Kwang Dong Pharmaceutical Co. Ltd.	168,119	1,159
* Homecast Co. Ltd.	154,109	1,155
* Gamevil Inc.	24,787	1,150
* KONA I Co. Ltd.	69,825	1,146
^ TES Co. Ltd.	76,230	1,135
*,^ NUTRIBIOTECH Co. Ltd.	54,959	1,135
* Seobu T&D	120,541	1,120
Daeduck Electronics Co.	155,203	1,116
Seah Besteel Corp.	62,744	1,103
^ Cuckoo Holdings Co. Ltd.	7,425	1,078
Tongyang Life Insurance Co. Ltd.	186,940	1,077
Daekyo Co. Ltd.	161,636	1,061
NS Shopping Co. Ltd.	91,209	1,061
KISWIRE Ltd.	44,257	1,055
*,^ CUROCOM Co. Ltd.	479,509	1,049
*,^ Insun ENT Co. Ltd.	161,857	1,037
Cell Biotech Co. Ltd.	31,477	1,033
*,^ G-SMATT GLOBAL Co. Ltd.	82,691	1,032
* KTB Investment & Securities Co. Ltd.	263,903	1,025
Daeduck GDS Co. Ltd.	92,757	1,024
CJ CheilJedang Corp. Preference Shares	8,902	1,023
Chongkundang Holdings Corp.	16,275	1,020

TK Corp.	82,760	1,018
Hankook Shell Oil Co. Ltd.	3,259	1,005
* Leaders Cosmetics Co. Ltd.	66,350	999
Sungwoo Hitech Co. Ltd.	256,964	991
i-SENS Inc.	49,409	989
* Hanjin Heavy Industries & Construction Co. Ltd.	424,435	987
KT Skylife Co. Ltd.	77,678	980
Muhak Co. Ltd.	70,361	974
*,^ Neowiz	69,435	973
Hansol Holdings Co. Ltd.	205,414	931
Sindoh Co. Ltd.	20,162	902

^ NEPES Corp.	93,434	897
Humedix Co. Ltd.	30,141	893
Dae Han Flour Mills Co. Ltd.	5,395	885
* Eugene Investment & Securities Co. Ltd.	337,863	882
*,^ Duk San Neolux Co. Ltd.	62,066	876
* APS Holdings Corp.	179,723	868
E1 Corp.	14,871	861
Youlchon Chemical Co. Ltd.	72,331	858
^,§SeAH Steel Holdings Corp.	7,105	832
* Ssangyong Motor Co.	195,087	803
It's Hanbul Co. Ltd.	20,953	800
*,^ Samsung Pharmaceutical Co. Ltd.	243,462	797
CJ Freshway Corp.	28,241	794
^ Byucksan Corp.	263,447	789
* Wonik Holdings Co. Ltd.	174,797	784
KISCO Corp.	126,920	768
*,^ GNCO Co. Ltd.	366,174	761
*,^ Agabang&Company	166,714	739
KC Co. Ltd.	38,571	725
* Hansol Technics Co. Ltd.	95,448	719
*,^ Taewoong Co. Ltd.	56,050	707
KC Tech Co. Ltd.	52,883	706
^ Kyobo Securities Co. Ltd.	79,565	699
*,^ Interflex Co. Ltd.	57,472	679
^ Coreana Cosmetics Co. Ltd.	115,233	675
iMarketKorea Inc.	112,171	665
Cosmax BTI Inc	24,252	663
*,^ KH Vatec Co. Ltd.	76,572	656
* SFA Semicon Co. Ltd.	356,349	624
Sam Young Electronics Co. Ltd.	51,402	623
^ Hanil Holdings Co. Ltd.	9,533	623
SBS Media Holdings Co. Ltd.	270,712	622
DB Financial Investment Co. Ltd.	158,760	612
GOLFZON Co. Ltd.	16,463	586
* Lumens Co. Ltd.	193,646	580
ICD Co. Ltd.	59,955	517
Interpark Holdings Corp.	226,106	509
* Eusu Holdings Co. Ltd.	83,934	509
INTOPS Co. Ltd.	63,755	509
* S&T Dynamics Co. Ltd.	79,767	479
^ Woongjin Thinkbig Co. Ltd.	111,751	477
LVMC Holdings	139,617	459
Maeil Holdings Co. Ltd.	36,686	450
Humax Co. Ltd.	74,623	434
* HSD Engine Co. Ltd.	68,285	281
* HLB Life Science CO Ltd. Rights Exp. 10/16/2018	22,697	114

* CrucialTec Co. Ltd.	16,923	41
* SeAH Steel Corp.	6,369	—
		4,992,128
Spain (2.4%)		
Banco Santander SA	90,721,788	454,218
* Iberdrola SA	34,076,160	250,287
Banco Bilbao Vizcaya Argentaria SA	37,858,777	240,037
Amadeus IT Group SA	2,348,485	217,681
Telefonica SA	25,802,620	203,542
Industria de Diseno Textil SA	5,972,966	180,455
* Repsol SA	6,879,977	136,963

CaixaBank SA	20,399,987	92,779
2 Aena SME SA	362,306	62,773
* ACS Actividades de Construccion y Servicios SA	1,396,188	59,301
Grifols SA	2,039,635	57,351
* Ferrovial SA	2,708,158	56,041
Red Electrica Corp. SA	2,457,455	51,375
Banco de Sabadell SA	31,939,572	49,376
Naturgy Energy Group SA	1,760,134	47,982
Endesa SA	1,794,694	38,711
Bankinter SA	3,899,145	35,817
Enagas SA	1,291,234	34,803
Grifols SA Preference Shares	1,276,448	27,201
Bankia SA	6,898,638	26,931
Merlin Properties Socimi SA	1,906,732	25,855
2 Cellnex Telecom SA	924,742	24,254
Inmobiliaria Colonial Socimi SA	1,727,256	17,913
Mapfre SA	5,671,402	17,740
Viscofan SA	223,883	16,306
*,^ Siemens Gamesa Renewable Energy SA	1,285,388	16,219
Bolsas y Mercados Espanoles SHMSF SA	436,126	14,058
Acerinox SA	984,220	14,041
Applus Services SA	826,432	11,736
Grupo Catalana Occidente SA	252,561	10,991
^ Acciona SA	119,284	10,785
CIE Automotive SA	308,683	9,632
Ebro Foods SA	439,669	9,596
Zardoya Otis SA	1,022,500	9,527
Prosegur Cia de Seguridad SA	1,516,437	9,413
Cia de Distribucion Integral Logista Holdings SA	357,730	9,191
* Masmovil Ibercom SA	75,111	8,653
* Indra Sistemas SA	713,249	8,170
*,2Neinor Homes SA	434,717	7,899
NH Hotel Group SA	1,023,711	7,457
Mediaset Espana Comunicacion SA	1,011,109	7,361
Ence Energia y Celulosa SA	708,392	7,180
2 Unicaja Banco SA	4,377,192	7,132
Melia Hotels International SA	620,547	6,936
* Almirall SA	337,229	6,767
2 Gestamp Automocion SA	877,780	6,634
Corp Financiera Alba SA	114,428	6,355
Faes Farma SA	1,478,762	6,245
* Fomento de Construcciones y Contratas SA	407,319	6,095
^ Distribuidora Internacional de Alimentacion SA	2,585,088	5,992
Papeles y Cartones de Europa SA	283,789	5,500
* Sacyr SA	1,840,274	5,373
^ Tecnicas Reunidas SA	172,067	5,284

Fluidra SA	347,758	5,182
2 Prosegur Cash SA	2,106,993	4,619
2 Euskaltel SA	564,770	4,440
Construcciones y Auxiliar de Ferrocarriles SA	103,665	4,307
* Liberbank SA	7,399,640	4,118
*,^Promotora de Informaciones SA	1,816,691	4,091
Lar Espana Real Estate Socimi SA	377,760	3,847
*,2Aedas Homes SAU	119,147	3,768
*,2Global Dominion Access SA	596,726	3,629
*,2Metrovacesa SA	255,136	3,400
^ Atresmedia Corp. de Medios de Comunicacion SA	466,172	2,893

* Codere SA	291,110	2,428
^ Obrascon Huarte Lain SA	971,307	1,933
* Pharma Mar SA	940,663	1,657
		2,716,226
Sweden (2.7%)		
Nordea Bank Abp	18,060,187	196,506
Volvo AB Class B	8,497,555	149,871
Telefonaktiebolaget LM Ericsson Class B	16,865,604	149,274
Swedbank AB Class A	5,685,416	140,613
Investor AB Class B	2,940,841	135,519
Sandvik AB	6,113,392	108,233
Assa Abloy AB Class B	5,207,677	104,382
Svenska Handelsbanken AB Class A	8,150,138	102,787
* Atlas Copco AB Class A	3,541,511	101,847
^ Hennes & Mauritz AB Class B	4,978,683	91,974
Skandinaviska Enskilda Banken AB Class A	8,072,512	89,993
Essity AB Class B	3,447,043	86,525
Hexagon AB Class B	1,421,888	83,247
Telia Co. AB	15,436,756	70,787
* Atlas Copco AB Class B	2,178,167	58,033
Swedish Match AB	984,976	50,347
Alfa Laval AB	1,781,465	48,203
* Boliden AB	1,555,278	43,254
SKF AB	2,105,062	41,421
Kinnevik AB	1,357,262	40,985
* Epiroc AB Class A	3,584,157	40,025
Skanska AB Class B	2,015,562	39,520
Svenska Cellulosa AB SCA Class B	3,374,133	38,159
Lundin Petroleum AB	983,918	37,504
Securitas AB Class B	1,752,723	30,472
Electrolux AB Class B	1,365,960	30,091
Trelleborg AB Class B	1,386,193	28,207
Castellum AB	1,538,094	27,552
Elekta AB Class B	2,034,172	27,351
* Swedish Orphan Biovitrum AB	918,030	26,843
Industrivarden AB Class A	1,094,731	24,990
Tele2 AB	1,994,803	23,974
Industrivarden AB	1,036,874	22,992
* Epiroc AB Class B	2,137,066	21,948
Saab AB Class B	422,044	21,224
* Faberge AB	1,504,766	20,837
^ Nibe Industrier AB Class B	1,702,390	20,384
Husqvarna AB	2,302,303	19,573
*,^ Investor AB Class A	396,538	18,256
* AAK AB	975,617	16,887
Com Hem Holding AB	1,006,578	16,630

Hexpol AB	1,419,625	15,622
* Fastighets AB Balder Class B	551,844	15,301
* Holmen AB	579,318	15,061
2 Dometic Group AB	1,685,447	14,745
Getinge AB	1,272,269	14,611
Indutrade AB	531,926	14,383
2 Thule Group AB	594,507	14,362
L E Lundbergforetagen AB Class B	419,784	14,146
SSAB AB Class B	3,459,909	14,022
^ ICA Gruppen AB	440,154	13,961
Modern Times Group MTG AB Class B	364,749	13,372

Loomis AB Class B	410,947	13,223
^ BillerudKorsnas AB	1,001,183	12,921
Hemfosa Fastigheter AB	853,269	11,779
Lifco AB Class B	255,952	11,461
Axfood AB	597,963	11,192
^ Intrum AB	419,454	10,883
2 Ahlsell AB	1,839,044	10,292
Peab AB	1,119,805	10,237
Sweco AB Class B	386,404	10,180
2 Evolution Gaming Group AB	141,439	10,064
^ NCC AB Class B	537,458	9,509
Hufvudstaden AB Class A	617,221	9,390
2 Bravida Holding AB	1,137,745	9,322
* Wihlborgs Fastigheter AB	760,877	9,176
Wallenstam AB	929,755	8,802
AF AB	376,568	8,697
^ Investment AB Latour Class B	681,753	8,484
Kungsleden AB	1,086,056	7,992
Padox AB Class B	433,010	7,757
JM AB	389,004	7,627
Bonava AB	485,014	6,960
SSAB AB Class A	1,302,349	6,537
^ Avanza Bank Holding AB	135,219	6,148
Nolato AB Class B	97,767	6,026
2 Attendo AB	597,199	5,613
* Betsson AB	705,148	5,428
* Vitrolife AB	362,482	5,314
Atrium Ljungberg AB	260,379	4,723
2 Resurs Holding AB	607,728	4,546
Nobia AB	631,894	4,469
2 Scandic Hotels Group AB	394,532	4,426
Arjo AB	1,233,680	4,167
Svenska Handelsbanken AB Class B	331,493	4,164
* NetEnt AB	1,019,722	4,123
^ Mycronic AB	393,516	4,121
Ratos AB	1,110,368	4,047
* SAS AB	1,638,620	3,955
^ Klovern AB	2,975,169	3,911
* D Carnegie & Co. AB Class B	202,203	3,874
Concentric AB	228,298	3,668
Cloetta AB Class B	1,176,107	3,631
Bilia AB	442,318	3,607
Bure Equity AB	281,247	3,601
Oriflame Holding AG	135,412	3,461
Klovern AB Preference Shares	84,764	3,146
SkiStar AB	113,634	2,832

Lindab International AB	378,417	2,830
* Investment AB Oresund	167,853	2,676
Skandinaviska Enskilda Banken AB	220,481	2,405
^ Mekonomen AB	154,822	2,202
Hemfosa Fastigheter AB Preference Shares	102,953	2,195
Telefonaktiebolaget LM Ericsson Class A	216,760	1,962
Haldex AB	178,288	1,747
^ Clas Ohlson AB	214,374	1,740
^,2Munters Group AB	394,061	1,718
*,^ Collector AB	238,608	1,656
Sagax AB	397,412	1,549

SKF AB Class A	62,797	1,238
* Radisson Hospitality AB	285,519	1,169
Sagax AB Preference Shares	167,224	670
NCC AB Class A	27,790	499
SAS AB Preference Shares	7,816	484
* Mekonomen AB Rights Exp. 10/18/2018	619,288	472
		2,949,504
Switzerland (6.5%)		
Nestle SA	17,126,917	1,425,587
Novartis AG	12,382,005	1,065,824
Roche Holding AG	3,949,586	955,071
UBS Group AG	20,010,711	315,942
Zurich Insurance Group AG	854,180	269,327
ABB Ltd.	10,132,895	239,691
Cie Financiere Richemont SA	2,897,987	236,274
Credit Suisse Group AG	14,446,561	216,777
Swiss Re AG	1,723,465	158,794
Lonza Group AG	421,203	144,092
Givaudan SA	52,344	128,797
* Sika AG	787,721	114,629
LafargeHolcim Ltd.	2,051,664	101,571
Geberit AG	205,596	95,426
SGS SA	29,177	76,821
Partners Group Holding AG	94,451	74,873
Swiss Life Holding AG	193,558	73,392
Swatch Group AG (Bearer)	167,510	66,574
Swisscom AG	144,743	65,649
Julius Baer Group Ltd.	1,229,890	61,465
Sonova Holding AG	288,052	57,169
Schindler Holding AG	222,415	55,505
TEMENOS AG	332,834	54,209
Chocoladefabriken Lindt & Spruengli AG Registered Shares	560	45,870
Adecco Group AG	872,296	45,854
Kuehne & Nagel International AG	284,141	45,086
Vifor Pharma AG	253,024	43,867
Chocoladefabriken Lindt & Spruengli AG	6,169	43,174
Straumann Holding AG	56,943	42,899
Baloise Holding AG	268,881	40,975
Roche Holding AG (Bearer)	151,990	37,014
Logitech International SA	824,870	36,995
Swiss Prime Site AG	426,793	36,412
LafargeHolcim Ltd. (Paris Shares)	635,227	31,382
Clariant AG	1,138,132	29,607
Schindler Holding AG (Registered)	115,228	27,803
Georg Fischer AG	23,405	26,510
ams AG	440,130	24,773

EMS-Chemie Holding AG	40,507	24,158
^ BB Biotech AG	314,245	23,031
Helvetia Holding AG	37,411	22,789
Flughafen Zurich AG	107,865	21,795
PSP Swiss Property AG	224,271	21,742
Barry Callebaut AG	10,876	20,595
^ Dufry AG	176,197	19,907
Swatch Group AG (Registered)	253,940	19,779
2 Sunrise Communications Group AG	193,724	17,555
Pargesa Holding SA	214,848	17,262
2 VAT Group AG	146,972	16,484

Tecan Group AG	66,353	15,708
2 Galenica AG	273,707	15,614
OC Oerlikon Corp. AG	1,104,508	15,179
Cembra Money Bank AG	161,630	14,631
^ dormakaba Holding AG	17,507	13,203
Allreal Holding AG	80,380	12,898
* Idorsia Ltd.	503,596	12,662
Belimo Holding AG	2,633	12,593
Bucher Industries AG	37,310	12,013
Banque Cantonale Vaudoise	16,118	11,942
Sulzer AG	97,868	11,733
SFS Group AG	96,647	11,206
Vontobel Holding AG	155,479	10,984
^ Panalpina Welttransport Holding AG	73,574	10,696
Siegfried Holding AG	22,872	10,636
Valiant Holding AG	91,756	10,377
Forbo Holding AG	6,405	10,272
DKSH Holding AG	149,325	10,167
^ Landis&Gyr Group AG	142,664	9,534
Mobimo Holding AG	35,134	8,321
Emmi AG	10,939	8,167
Conzzeta AG	7,401	8,049
Daetwyler Holding AG	41,634	7,935
Schweiter Technologies AG	5,298	6,413
Komax Holding AG	19,763	6,379
St. Galler Kantonalbank AG	12,604	6,377
BKW AG	99,919	6,340
GAM Holding AG	884,956	6,293
Huber & Suhner AG	82,906	6,198
^ Burckhardt Compression Holding AG	17,530	6,085
Interroll Holding AG	3,117	6,075
Kardex AG	33,033	5,614
Inficon Holding AG	10,838	5,537
u-blox Holding AG	37,468	5,366
HBM HLTHCR-I	29,405	5,346
*,^ COSMO Pharmaceuticals NV	40,089	5,272
Implenia AG	80,566	5,113
Valora Holding AG	18,715	5,026
*,^ Aryzta AG	477,695	4,557
VZ Holding AG	14,882	4,423
^ Comet Holding AG	42,866	4,337
Ascom Holding AG	211,311	4,296
Bachem Holding AG	29,995	3,824
Swissquote Group Holding SA	50,462	3,668
Bell Food Group AG	11,334	3,596
Bobst Group SA	45,022	3,514

* Basilea Pharmaceutica AG	62,260	3,369
Liechtensteinische Landesbank AG	51,035	3,367
Intershop Holding AG	6,640	3,349
Autoneum Holding AG	16,539	3,338
*,^ Arbonia AG	242,103	3,284
EFG International AG	421,242	3,212
LEM Holding SA	2,606	3,071
Bossard Holding AG	14,808	2,941
Vetropack Holding AG	1,102	2,793
^ Rieter Holding AG	17,996	2,765
* Leonteq AG	51,661	2,666

Ypsomed Holding AG	18,445	2,633
*,^ Meyer Burger Technology AG	3,520,542	2,465
Zehnder Group AG	51,682	2,254
APG SGA SA	6,002	2,141
* VP Bank AG	13,399	2,084
* Schmolz & Bickenbach AG	2,483,513	1,952
ALSO Holding AG	14,877	1,860
^ Kudelski SA	192,298	1,650
* Alpiq Holding AG	20,220	1,628
* Arysza AG (Dublin Shares)	3,631	35
		7,273,803
United Kingdom (15.1%)		
HSBC Holdings plc	114,326,717	997,550
Royal Dutch Shell plc Class A (London Shares)	26,103,119	895,041
BP plc	111,122,880	851,733
Royal Dutch Shell plc Class B	21,320,628	746,366
British American Tobacco plc	12,625,208	588,597
AstraZeneca plc	7,209,873	561,970
GlaxoSmithKline plc	27,721,829	555,956
Diageo plc	13,734,916	486,605
Unilever plc	6,329,546	347,710
Prudential plc	14,738,073	337,917
Rio Tinto plc	6,552,463	330,518
Vodafone Group plc	151,822,318	325,300
Reckitt Benckiser Group plc	3,560,605	325,263
Lloyds Banking Group plc	408,248,306	313,980
Glencore plc	66,424,200	286,335
BHP Billiton plc	11,829,780	258,146
Shire plc	3,965,195	239,562
Barclays plc	96,887,951	214,901
Compass Group plc	8,987,576	199,825
National Grid plc	19,316,330	199,515
Imperial Brands plc	5,400,030	187,911
Tesco plc	54,963,708	171,846
BAE Systems plc	18,132,115	148,684
Aviva plc	22,262,664	142,047
BT Group plc	47,391,338	139,111
Experian plc	5,198,286	133,389
Sky plc	5,870,308	132,279
Standard Chartered plc	15,359,174	127,255
Anglo American plc	5,617,074	125,660
RELX plc	5,971,933	125,630
Rolls-Royce Holdings plc	9,444,408	121,507
CRH plc (London Shares)	3,608,685	118,098
Legal & General Group plc	33,621,280	114,777
* Ferguson plc	1,317,675	111,768

London Stock Exchange Group plc	1,771,579	105,864
* RELX plc (London Shares)	4,958,049	104,166
WPP plc	6,963,435	101,977
Smith & Nephew plc	4,970,871	90,692
Ashtead Group plc	2,776,485	88,094
SSE plc	5,768,084	86,140
Royal Bank of Scotland Group plc	25,667,243	83,165
Melrose Industries plc	27,326,769	71,132
Informa plc	7,075,718	70,280
Shire plc ADR	385,184	69,822
InterContinental Hotels Group plc	1,082,249	67,367

Standard Life Aberdeen plc	16,672,931	66,436
3i Group plc	5,410,123	66,247
Centrica plc	31,862,779	64,391
Whitbread plc	1,037,366	63,759
Burberry Group plc	2,355,905	61,865
Bunzl plc	1,908,020	59,985
Intertek Group plc	916,689	59,633
Carnival plc	955,563	59,289
Associated British Foods plc	1,974,979	58,944
Mondi plc	2,082,327	57,014
Persimmon plc	1,766,991	54,401
Next plc	759,670	54,367
Smurfit Kappa Group plc	1,316,203	52,065
Pearson plc	4,435,002	51,342
DCC plc	557,137	50,534
Johnson Matthey plc	1,078,924	50,066
International Consolidated Airlines Group SA (London Shares)	5,708,941	49,079
Croda International plc	721,846	48,930
Segro plc	5,723,902	47,631
Sage Group plc	6,158,655	47,037
Land Securities Group plc	4,042,823	46,549
DS Smith plc	7,242,059	45,110
British Land Co. plc	5,566,689	44,774
St. James's Place plc	2,965,145	44,198
Smiths Group plc	2,249,853	43,805
RSA Insurance Group plc	5,841,457	43,766
ITV plc	21,246,687	43,606
Hargreaves Lansdown plc	1,491,965	43,432
Rentokil Initial plc	10,481,259	43,421
Barratt Developments plc	5,740,656	42,395
Wm Morrison Supermarkets plc	12,343,071	41,732
Taylor Wimpey plc	18,587,136	41,546
Kingfisher plc	12,213,634	41,297
Halma plc	2,152,482	40,525
Spirax-Sarco Engineering plc	418,378	39,747
GVC Holdings plc	3,264,962	39,070
Paddy Power Betfair plc	462,057	39,036
J Sainsbury plc	9,180,933	38,464
Coca-Cola HBC AG	1,123,581	38,280
Micro Focus International plc	2,041,342	37,963
Randgold Resources Ltd.	534,041	37,772
John Wood Group plc	3,756,965	37,693
CRH plc	1,130,357	36,979
United Utilities Group plc	3,872,286	35,548
TUI AG (London Shares)	1,851,278	35,513
Marks & Spencer Group plc	9,229,186	34,724

Hiscox Ltd.	1,577,857	33,817
Weir Group plc	1,469,119	33,704
Berkeley Group Holdings plc	700,319	33,550
Direct Line Insurance Group plc	7,825,901	33,032
Meggitt plc	4,399,195	32,479
Severn Trent plc	1,343,183	32,377
Royal Mail plc	5,204,309	32,352
* Rightmove plc	5,109,148	31,355
Admiral Group plc	1,155,364	31,319
2 Auto Trader Group plc	5,295,202	30,804
* Ocado Group plc	2,481,587	29,072

Phoenix Group Holdings	3,279,057	28,883
* Just Eat plc	3,280,988	28,635
G4S plc	8,816,315	27,808
Bellway plc	704,571	27,652
Hammerson plc	4,511,402	26,844
* Tullow Oil plc	7,855,695	26,797
Investec plc	3,665,905	25,717
Schroders plc	634,579	25,560
2 ConvaTec Group plc	8,276,792	25,043
SSP Group plc	2,617,992	24,724
B&M European Value Retail SA	4,867,702	24,532
RPC Group plc	2,287,068	23,685
Cineworld Group plc	5,760,786	23,671
Tate & Lyle plc	2,650,154	23,567
Electrocomponents plc	2,515,357	23,532
NEX Group plc	1,796,423	23,226
BBA Aviation plc	5,809,563	22,740
Intermediate Capital Group plc	1,582,505	22,445
Pennon Group plc	2,376,930	22,091
Beazley plc	2,959,897	22,008
Antofagasta plc	1,966,002	21,847
IMI plc	1,523,368	21,748
NMC Health plc	488,108	21,577
^ CYBG plc	5,062,593	21,371
easyJet plc	1,248,539	21,365
Rotork plc	4,929,008	21,216
Derwent London plc	569,820	21,215
Evraz plc	2,874,678	21,159
2 Merlin Entertainments plc	4,011,157	20,919
* Cobham plc	13,640,976	20,728
Inchcape plc	2,366,269	20,604
HomeServe plc	1,542,829	20,581
Howden Joinery Group plc	3,360,642	20,523
Spectris plc	656,294	20,272
Hays plc	7,627,395	20,248
Victrex plc	465,252	20,231
Man Group plc	8,809,654	20,209
Travis Perkins plc	1,445,885	20,065
*,^ Metro Bank plc	513,157	19,867
Hikma Pharmaceuticals plc	800,432	19,273
2 Quilter plc	10,571,269	18,366
Close Brothers Group plc	858,316	17,690
Capita plc	9,395,605	17,483
Jardine Lloyd Thompson Group plc	697,124	17,203
UNITE Group plc	1,466,956	17,063
Inmarsat plc	2,607,837	16,976

IG Group Holdings plc	2,054,508	16,937
British American Tobacco plc ADR	358,284	16,707
Tritax Big Box REIT plc	8,367,353	16,063
WH Smith plc	598,022	16,057
William Hill plc	4,875,243	16,020
Dechra Pharmaceuticals plc	561,276	15,924
* BTG plc	2,183,323	15,681
Aggreko plc	1,366,547	15,541
Shaftesbury plc	1,302,604	15,392
Britvic plc	1,497,930	15,248
Capital & Counties Properties plc	4,188,050	14,531

Great Portland Estates plc	1,609,120	14,019
Balfour Beatty plc	3,879,261	13,839
Daily Mail & General Trust plc	1,508,580	13,789
Babcock International Group plc	1,442,798	13,588
AVEVA Group plc	360,021	13,571
Pagegroup plc	1,769,818	13,188
Cranswick plc	290,542	12,814
UDG Healthcare plc	1,430,015	12,663
Bodycote plc	1,068,215	12,600
Dixons Carphone plc	5,688,656	12,540
Mediclinic International plc	2,224,122	12,422
Jupiter Fund Management plc	2,354,381	12,402
Petrofac Ltd.	1,464,835	12,318
Grafton Group plc	1,240,678	12,242
IWG plc	3,861,967	12,205
National Express Group plc	2,399,573	12,204
JD Sports Fashion plc	2,039,012	12,185
Ascential plc	2,220,454	12,099
Renishaw plc	194,646	12,015
QinetiQ Group plc	3,188,997	11,892
2 Sophos Group plc	1,862,689	11,853
2 Countryside Properties plc	2,560,760	11,546
Diploma plc	625,457	11,528
Drax Group plc	2,276,295	11,508
BCA Marketplace plc	4,314,647	11,473
* Provident Financial plc	1,456,029	11,455
2 John Laing Group plc	2,794,005	11,366
Fresnillo plc	1,060,057	11,323
Greene King plc	1,768,030	11,289
TP ICAP plc	3,223,244	11,191
Saga plc	6,392,812	10,882
Entertainment One Ltd.	2,010,734	10,827
Synthomer plc	1,530,054	10,786
Genus plc	346,240	10,770
Moneysupermarket.com Group plc	2,951,713	10,741
Bovis Homes Group plc	763,659	10,660
Playtech plc	1,664,659	10,565
Redrow plc	1,371,605	10,425
Polymetal International plc	1,303,287	10,424
Ashmore Group plc	2,181,352	10,323
^ Intu Properties plc	5,029,896	10,113
Vesuvius plc	1,202,335	10,098
Big Yellow Group plc	834,717	9,959
Domino's Pizza Group plc	2,734,140	9,956
* Cairn Energy plc	3,272,889	9,892
* Indivior plc	4,100,618	9,835

Greencore Group plc	4,038,768	9,745
Senior plc	2,378,455	9,666
Workspace Group plc	753,937	9,643
Assura plc	13,340,233	9,423
KAZ Minerals plc	1,315,141	9,368
*,^ Sirius Minerals plc	25,539,062	9,290
Rathbone Brothers plc	296,650	9,276
Paragon Banking Group plc	1,477,485	9,215
Lancashire Holdings Ltd.	1,155,542	9,153
Elementis plc	2,616,302	9,145
Grainger plc	2,336,707	9,119

Coats Group plc	8,025,359	8,606
Centamin plc	6,212,692	8,580
Ultra Electronics Holdings plc	414,344	8,567
LondonMetric Property plc	3,645,987	8,443
Games Workshop Group plc	170,335	8,403
* Firstgroup plc	6,863,576	8,128
* Hunting plc	795,916	8,065
Galliford Try plc	611,615	8,044
Virgin Money Holdings UK plc	1,611,607	8,039
* Serco Group plc	6,246,767	7,959
Safestore Holdings plc	1,166,748	7,902
Essentra plc	1,476,230	7,777
* Premier Oil plc	4,335,903	7,773
Greggs plc	562,018	7,721
Savills plc	746,416	7,598
*,2Wizz Air Holdings plc	202,833	7,591
^ Micro Focus International plc ADR	406,093	7,505
OneSavings Bank plc	1,396,689	7,392
Softcat plc	700,253	7,262
Morgan Advanced Materials plc	1,607,639	6,951
Brewin Dolphin Holdings plc	1,548,896	6,912
2 Ibstock plc	2,194,107	6,737
J D Wetherspoon plc	394,971	6,717
Computacenter plc	403,813	6,659
2 Equiniti Group plc	1,879,586	6,508
Crest Nicholson Holdings plc	1,416,199	6,459
Sanne Group plc	756,282	6,307
^ Kier Group plc	533,194	6,296
^ TalkTalk Telecom Group plc	3,903,853	6,267
Just Group plc	5,419,255	6,243
Marshalls plc	1,119,165	6,046
esure Group plc	1,666,802	6,027
Primary Health Properties plc	3,996,220	5,942
2 Hastings Group Holdings plc	1,730,184	5,845
Thomas Cook Group plc	7,693,391	5,798
* EI Group plc	2,650,299	5,723
Hill & Smith Holdings plc	443,977	5,698
NewRiver REIT plc	1,694,116	5,681
Stobart Group Ltd.	1,717,097	5,560
SIG plc	3,362,985	5,556
F&C Commercial Property Trust Ltd.	2,999,775	5,464
Superdry plc	377,735	5,345
Keller Group plc	400,730	5,299
2 McCarthy & Stone plc	3,031,201	5,299
Go-Ahead Group plc	243,616	5,105
Dairy Crest Group plc	855,261	5,093

Polypipe Group plc	1,093,451	5,068
* IntegraFin Holdings plc	1,095,952	5,062
Stagecoach Group plc	2,471,695	5,039
St. Modwen Properties plc	997,085	4,929
* Bank of Cyprus Holdings plc	1,913,941	4,889
* Sports Direct International plc	1,094,247	4,862
Ted Baker plc	161,267	4,860
Bank of Georgia Group plc	209,564	4,680
Card Factory plc	1,802,550	4,653
Halfords Group plc	1,111,048	4,583
Marston's plc	3,540,249	4,555

Chemring Group plc	1,579,810	4,418
Telecom Plus plc	323,142	4,390
UK Commercial Property REIT Ltd.	3,842,676	4,381
TBC Bank Group plc	198,603	4,353
AA plc	3,445,202	4,352
Restaurant Group plc	1,098,098	4,254
Ferrexpo plc	1,633,735	4,249
Northgate plc	781,664	4,234
Mitchells & Butlers plc	1,228,399	4,219
Pets at Home Group plc	2,708,213	4,211
Chesnara plc	868,348	4,020
Mitie Group plc	2,081,996	3,975
NCC Group plc	1,502,140	3,919
* Vectura Group plc	3,746,731	3,895
Dunelm Group plc	545,401	3,880
AG Barr plc	410,629	3,851
888 Holdings plc	1,473,717	3,826
RPS Group plc	1,302,182	3,733
ITE Group plc	3,970,835	3,710
Dignity plc	278,444	3,686
De La Rue plc	581,471	3,641
KCOM Group plc	2,964,273	3,623
International Personal Finance plc	1,229,887	3,591
2 Charter Court Financial Services Group plc	814,848	3,554
Picton Property Income Ltd.	3,023,324	3,470
Redefine International plc	7,503,638	3,224
PZ Cussons plc	1,047,354	3,188
* Georgia Capital plc	209,559	3,052
2 Spire Healthcare Group plc	1,621,850	3,013
Hochschild Mining plc	1,401,722	2,980
*,^ AO World plc	1,566,968	2,851
Hansteen Holdings plc	2,228,046	2,818
Royal Dutch Shell plc Class A	74,848	2,564
Renewi plc	3,453,260	2,563
Devro plc	948,587	2,545
Lookers plc	1,834,596	2,540
Helical plc	562,457	2,431
*,^ Petra Diamonds Ltd.	4,857,709	2,386
Gocompare.Com Group plc	1,811,710	2,290
Schroder REIT Ltd.	2,922,734	2,286
* Premier Foods plc	3,944,667	2,173
Rank Group plc	945,940	2,091
Daejan Holdings plc	26,150	1,991
* Ophir Energy plc	3,855,410	1,908
2 Bakkavor Group plc	823,050	1,812
Smurfit Kappa Group plc (Dublin Shares)	40,073	1,586

N Brown Group plc	866,314	1,544
* Nostrum Oil & Gas plc	473,945	1,496
* Acacia Mining plc	837,765	1,447
Soco International plc	1,196,468	1,350
* Allied Minds plc	1,283,576	1,206
2 CMC Markets plc	667,096	1,206
*,2Alfa Financial Software Holdings plc	531,052	945
Rhi Magnesita NV (London Shares)	10,170	621
* Lamprell plc	173,937	142
*,§GVC CVR	29,940	4
Debenhams plc	9,720	1

* Countrywide plc			1,860	—
*,§ Sole Realisation Co. plc			135	—
*,^,§ Carillion plc			2,500,529	—
				16,794,519
Total Common Stocks (Cost \$94,993,849)				109,718,032
	Coupon			
Temporary Cash Investments (3.1%)¹				
Money Market Fund (3.0%)				
3,4 Vanguard Market Liquidity Fund	2.209%		33,488,728	3,348,873
			Face	
		Maturity	Amount	
		Date	(\$000)	
U.S. Government and Agency Obligations (0.1%)				
5 United States Treasury Bill	1.918%—1.946%	10/4/18	29,100	29,095
5 United States Treasury Bill	2.078%	11/15/18	19,100	19,050
5 United States Treasury Bill	2.123%	12/13/18	600	597
5 United States Treasury Bill	2.194%	1/24/19	10,000	9,929
5 United States Treasury Bill	2.284%—2.292%	2/21/19	37,000	36,665
5 United States Treasury Bill	2.313%—2.314%	2/28/19	5,000	4,953
				100,289
Total Temporary Cash Investments (Cost \$3,449,137)				3,449,162
Total Investments (101.8%) (Cost \$98,442,986)				113,167,194
Other Assets and Liabilities-Net (-1.8%)^{4,6}				(2,016,568)
Net Assets (100%)				111,150,626

* Non-income-producing security.

^ Includes partial security positions on loan to broker-dealers. The total value of securities on loan is \$2,362,706,000.

§ Security value determined using significant unobservable inputs.

1 The fund invests a portion of its cash reserves in equity markets through the use of index futures contracts. After giving effect to futures investments, the fund's effective common stock and temporary cash investment positions represent 100.0% and 1.8%, respectively, of net assets.

2 Security exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At September 30, 2018, the aggregate value of these securities was \$1,291,872,000, representing 1.2% of net assets.

3 Affiliated money market fund available only to Vanguard funds and certain trusts and accounts managed by Vanguard. Rate shown is the 7-day yield.

4 Includes \$2,523,082,000 of collateral received for securities on loan.

5 Securities with a value of \$67,986,000 have been segregated as initial margin for open futures contracts.

6 Cash of \$7,800,000 has been segregated as collateral for open forward currency contracts.

ADR—American Depositary Receipt.

CVR—Contingent Value Rights.

GDR—Global Depositary Receipt.

REIT—Real Estate Investment Trust.

Derivative Financial Instruments Outstanding as of Period End
Futures Contracts

	Expiration	Number of Long (Short) Contracts	Notional Amount	(\$000) Value and Unrealized Appreciation (Depreciation)
Long Futures Contracts				
Dow Jones EURO STOXX 50 Index	December 2018	12,067	474,719	6,451
Topix Index	December 2018	2,553	408,511	31,561
FTSE 100 Index	December 2018	2,906	283,707	7,262
S&P/TSX 60 Index	December 2018	1,004	147,625	623
S&P ASX 200 Index	December 2018	1,307	146,439	933
				46,830

Forward Currency Contracts

Counterparty	Contract Amount (000)					Unrealized Appreciation (Depreciation) (\$000)
	Contract Settlement Date	Receive			Deliver	
		EUR	JPY	USD		
Morgan Stanley Capital Services LLC	12/28/18	EUR	381,586	USD	448,264	(1,708)
BNP Paribas	12/18/18	JPY	38,236,659	USD	345,589	(6,818)
Toronto-Dominion Bank	12/28/18	GBP	203,293	USD	270,541	(4,352)
Deutsche Bank AG	12/27/18	CAD	184,887	USD	142,185	1,242
Morgan Stanley Capital Services LLC	12/27/18	AUD	172,333	USD	124,382	278
JP Morgan Chase Bank, N.A.	12/28/18	EUR	21,572	USD	25,376	(131)
Citibank, N.A.	12/18/18	JPY	2,288,570	USD	20,514	(238)
JP Morgan Chase Bank, N.A.	12/18/18	JPY	1,508,850	USD	13,633	(265)
Citibank, N.A.	12/27/18	AUD	15,979	USD	11,536	23
UBS AG	12/28/18	GBP	8,723	USD	11,534	(112)
JP Morgan Chase Bank, N.A.	12/27/18	AUD	12,788	USD	9,242	9
Goldman Sachs International	12/18/18	JPY	751,725	USD	6,808	(148)
Toronto-Dominion Bank	12/27/18	CAD	5,170	USD	3,990	21
UBS AG	12/18/18	USD	169,453	JPY	19,000,000	1,116
BNP Paribas	1/4/19	USD	105,027	CHF	100,000	2,132
						(8,951)

AUD—Australian dollar.

CAD—Canadian dollar.

CHF—Swiss franc.

EUR—Euro.

GBP—British pound.

JPY—Japanese yen.

USD—U.S. dollar.

At September 30, 2018, the counterparty had deposited in segregated accounts cash of \$630,000 in connection with open forward currency contracts.

A. Security Valuation: Securities are valued as of the close of trading on the New York Stock Exchange (generally 4 p.m., Eastern time) on the valuation date. Equity securities are valued at the latest quoted sales prices or official closing prices taken from the primary market in which each security trades; such securities not traded on the valuation date are valued at the mean of the latest quoted bid and asked prices. Securities for which market quotations are not readily available, or whose values have been affected by events occurring before the fund's pricing time but after the close of the securities' primary markets, are valued at their fair values calculated according to procedures adopted by the board of trustees. These procedures include obtaining quotations from an independent pricing service, monitoring news to identify significant market- or security-specific events, and evaluating changes in the values of foreign market proxies (for example, ADRs, futures contracts, or exchange-traded funds), between the time the foreign markets close and the fund's pricing time. When fair-value pricing is employed, the prices of securities used by a fund to calculate its net asset value may differ from quoted or published prices for the same securities. Investments in Vanguard Market Liquidity Fund are valued at that fund's net asset value. Temporary cash investments are valued using the latest bid prices or using valuations based on a matrix system (which considers such factors as security prices, yields, maturities, and ratings), both as furnished by independent pricing services.

B. Foreign Currency: Securities and other assets and liabilities denominated in foreign currencies are translated into U.S. dollars using exchange rates obtained from an independent third party as of the fund's pricing time on the valuation date. Realized gains (losses) and unrealized appreciation (depreciation) on investment securities include the effects of changes in exchange rates since the securities were purchased, combined with the effects of changes in security prices. Fluctuations in the value of other assets and liabilities resulting from changes in exchange rates are recorded as unrealized foreign currency gains (losses) until the assets or liabilities are settled in cash, at which time they are recorded as realized foreign currency gains (losses).

C. Futures and Forward Currency Contracts: The fund uses index futures contracts to a limited extent, with the objectives of maintaining full exposure to the stock market, maintaining liquidity, and minimizing transaction costs. The fund may purchase futures contracts to immediately invest incoming cash in the market, or sell futures in response to cash outflows, thereby simulating a fully invested position in the underlying index while maintaining a cash balance for liquidity. The primary risks associated with the use of futures contracts are imperfect correlation between changes in market values of stocks held by the fund and the prices of futures contracts, and the possibility of an illiquid market. Counterparty risk involving futures is mitigated because a regulated clearinghouse is the counterparty instead of the clearing broker. To further mitigate counterparty risk, the fund trades futures contracts on an exchange, monitors the financial strength of its clearing brokers and clearinghouse, and has entered into clearing agreements with its clearing brokers. The clearinghouse imposes initial margin requirements to secure the fund's performance and requires daily settlement of variation margin representing changes in the market value of each contract. Any assets pledged as initial margin for open contracts are noted in the Schedule of Investments. The fund also enters into forward currency contracts to provide the appropriate currency exposure related to any open futures contracts. The fund's risks in using these contracts include movement in the values of the foreign currencies relative to the U.S. dollar and the ability of the counterparties to fulfill their obligations under the contracts. The fund mitigates its counterparty risk by entering into forward currency contracts only with a diverse group of prequalified counterparties, monitoring their financial strength, entering into master netting arrangements with its counterparties, and requiring its

Developed Markets Index Fund

counterparties to transfer collateral as security for their performance. In the absence of a default, the collateral pledged or received by the fund cannot be repledged, resold, or rehypothecated. The master netting arrangements provide that, in the event of a counterparty's default (including bankruptcy), the fund may terminate the forward currency contracts, determine the net amount owed by either party in accordance with its master netting arrangements, and sell or retain any collateral held up to the net amount owed to the fund under the master netting arrangements. The forward currency contracts contain provisions whereby a counterparty may terminate open contracts if the fund's net assets decline below a certain level, triggering a payment by the fund if the fund is in a net liability position at the time of the termination. The payment amount would be reduced by any collateral the fund has pledged. Any assets pledged as collateral for open contracts are noted in the Schedule of Investments. The value of collateral received or pledged is compared daily to the value of the forward currency contracts exposure with each counterparty, and any difference, if in excess of a specified minimum transfer amount, is adjusted and settled within two business days.

Futures contracts are valued at their quoted daily settlement prices. Forward currency contracts are valued at their quoted daily prices obtained from an independent third party, adjusted for currency risk based on the expiration date of each contract. The notional amounts of the contracts are not recorded in the Schedule of Investments. Fluctuations in the value of the contracts are recorded as an asset (liability).

D. Various inputs may be used to determine the value of the fund's investments. These inputs are summarized in three broad levels for financial statement purposes. The inputs or methodologies used to value securities are not necessarily an indication of the risk associated with investing in those securities.

Level 1—Quoted prices in active markets for identical securities.

Level 2—Other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.).

Level 3—Significant unobservable inputs (including the fund's own assumptions used to determine the fair value of investments). Any investments valued with significant unobservable inputs are noted on the Schedule of Investments.

The following table summarizes the market value of the fund's investments as of September 30, 2018, based on the inputs used to value them:

	Level 1	Level 2	Level 3
Investments	(\$000)	(\$000)	(\$000)
Common Stocks	9,339,178	100,336,951	41,903
Temporary Cash Investments	3,348,873	100,289	—
Futures Contracts—Assets ¹	2,812	—	—
Futures Contracts—Liabilities ¹	(8,706)	—	—
Forward Currency Contracts—Assets	—	4,821	—
Forward Currency Contracts—Liabilities	—	(13,772)	—
Total	12,682,157	100,428,289	41,903

¹ Represents variation margin on the last day of the reporting period.

Item 2: Controls and Procedures

(a) **Disclosure Controls and Procedures.** The Principal Executive and Financial Officers concluded that the Registrant's Disclosure Controls and Procedures are effective based on their evaluation of the Disclosure Controls and Procedures as of a date within 90 days of the filing date of this report.

(b) **Internal Control Over Financial Reporting.** During the last fiscal quarter, there was no significant change in the Registrant's internal control over financial reporting that has materially affected, or is reasonably likely to materially affect, the registrant's internal control over financial reporting.

Item 3: Exhibits

(a) Certifications

By:

VANGUARD TAX-MANAGED FUNDS

/s/ MORTIMER J. BUCKLEY*
MORTIMER J. BUCKLEY

CHIEF EXECUTIVE OFFICER

Date: November 16, 2018

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

By:

VANGUARD TAX-MANAGED FUNDS

/s/ MORTIMER J. BUCKLEY*

MORTIMER J. BUCKLEY
CHIEF EXECUTIVE OFFICER

Date: November 16, 2018

By:

VANGUARD TAX-MANAGED FUNDS

/s/ THOMAS J. HIGGINS*

THOMAS J. HIGGINS
CHIEF FINANCIAL OFFICER

Date: November 16, 2018

*By: /s/ Anne E. Robinson

Anne E. Robinson, pursuant to a Power of Attorney filed on January 18, 2018 see file Number 33-32216, Incorporated by Reference.

CERTIFICATIONS

I, Mortimer J. Buckley, certify that:

1. I have reviewed this report on Form N-Q of Vanguard Tax-Managed Funds;
2. Based on my knowledge, this report does not contain any untrue statement of a material fact or omit to state a material fact necessary to make the statements made, in light of the circumstances under which such statements were made, not misleading with respect to the period covered by this report;
3. Based on my knowledge, the schedules of investments included in this report fairly present in all material respects the investments of the registrant as of the end of the fiscal quarter for which the report is filed;
4. The registrant's other certifying officer(s) and I are responsible for establishing and maintaining disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940) and internal control over financial reporting (as defined in Rule 30a-3(d) under the Investment Company Act of 1940) for the registrant and have:
 - (a) Designed such disclosure controls and procedures, or caused such disclosure controls and procedures to be designed under our supervision, to ensure that material information relating to the registrant, including its consolidated subsidiaries, is made known to us by others within those entities, particularly during the period in which this report is being prepared;
 - (b) Designed such internal control over financial reporting, or caused such internal control over financial reporting to be designed under our supervision, to provide reasonable assurance regarding the reliability of financial reporting and the preparation of financial statements for external purposes in accordance with generally accepted accounting principles;
 - (c) Evaluated the effectiveness of the registrant's disclosure controls and procedures and presented in this report our conclusions about the effectiveness of the disclosure controls and procedures, as of a date within 90 days prior to the filing date of this report, based on such evaluation; and
 - (d) Disclosed in this report any change in the registrant's internal control over financial reporting that occurred during the registrant's most recent fiscal quarter that has materially affected, or is reasonably likely to materially affect, the registrant's internal control over financial reporting; and
5. The registrant's other certifying officer(s) and I have disclosed to the registrant's auditors and the audit committee of the registrant's board of directors (or persons performing the equivalent functions):
 - (a) All significant deficiencies and material weaknesses in the design or operation of internal control over financial reporting which are reasonably likely to adversely affect the registrant's ability to record, process, summarize, and report financial information; and
 - (b) Any fraud, whether or not material, that involves management or other employees who have a significant role in the registrant's internal control over financial reporting.

Date: November 16, 2018

/s/ Mortimer J. Buckley

Mortimer J. Buckley
Chief Executive Officer

CERTIFICATIONS

I, Thomas J. Higgins, certify that:

1. I have reviewed this report on Form N-Q of Vanguard Tax-Managed Funds;
2. Based on my knowledge, this report does not contain any untrue statement of a material fact or omit to state a material fact necessary to make the statements made, in light of the circumstances under which such statements were made, not misleading with respect to the period covered by this report;
3. Based on my knowledge, the schedules of investments included in this report fairly present in all material respects the investments of the registrant as of the end of the fiscal quarter for which the report is filed;
4. The registrant's other certifying officer(s) and I are responsible for establishing and maintaining disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940) and internal control over financial reporting (as defined in Rule 30a-3(d) under the Investment Company Act of 1940) for the registrant and have:
 - (a) Designed such disclosure controls and procedures, or caused such disclosure controls and procedures to be designed under our supervision, to ensure that material information relating to the registrant, including its consolidated subsidiaries, is made known to us by others within those entities, particularly during the period in which this report is being prepared;
 - (b) Designed such internal control over financial reporting, or caused such internal control over financial reporting to be designed under our supervision, to provide reasonable assurance regarding the reliability of financial reporting and the preparation of financial statements for external purposes in accordance with generally accepted accounting principles;
 - (c) Evaluated the effectiveness of the registrant's disclosure controls and procedures and presented in this report our conclusions about the effectiveness of the disclosure controls and procedures, as of a date within 90 days prior to the filing date of this report, based on such evaluation; and
 - (d) Disclosed in this report any change in the registrant's internal control over financial reporting that occurred during the registrant's most recent fiscal quarter that has materially affected, or is reasonably likely to materially affect, the registrant's internal control over financial reporting; and
5. The registrant's other certifying officer(s) and I have disclosed to the registrant's auditors and the audit committee of the registrant's board of directors (or persons performing the equivalent functions):
 - (a) All significant deficiencies and material weaknesses in the design or operation of internal control over financial reporting which are reasonably likely to adversely affect the registrant's ability to record, process, summarize, and report financial information; and
 - (b) Any fraud, whether or not material, that involves management or other employees who have a significant role in the registrant's internal control over financial reporting.

Date: November 16, 2018

/s/ Thomas J. Higgins

Thomas J. Higgins
Chief Financial Officer