

Annual Report | December 31, 2021

Vanguard Total Stock Market Index Fund

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Please note: The opinions expressed in this report are just that—informed opinions. They should not be considered promises or advice. Also, please keep in mind that the information and opinions cover the period through the date on the front of this report. Of course, the risks of investing in your fund are spelled out in the prospectus.

Your Fund's Performance at a Glance

- For the 12 months ended December 31, 2021, returns for Vanguard Total Stock Market Index Fund ranged from 25.59% for Investor Shares to 25.75% for Institutional Select Shares.
- The U.S. economy continued to heal over the 12 months. Vaccination programs started to roll out shortly after the beginning of the year, helping hard-hit sectors such as hospitality, leisure, and travel begin to rebound, and more workers returned to the labor force. U.S. stocks turned in a strong performance even with the spread of new COVID-19 variants, a surge in inflation, and Federal Reserve monetary policy turning less accommodative.
- The fund, which offers investors exposure to every segment, size, and style of the U.S. equity market, closely tracked its target index, the CRSP US Total Market Index.
- All 11 sectors recorded positive returns for the 12 months. Technology, financial, and consumer discretionary stocks contributed most to the fund's performance.

Market Barometer

	Average Annual Total Returns Periods Ended December 31, 2021		
	One Year	Three Years	Five Years
Stocks			
Russell 1000 Index (Large-caps)	26.45%	26.21%	18.43%
Russell 2000 Index (Small-caps)	14.82	20.02	12.02
Russell 3000 Index (Broad U.S. market)	25.66	25.79	17.97
FTSE All-World ex US Index (International)	8.36	13.66	9.89
Bonds			
Bloomberg U.S. Aggregate Bond Index (Broad taxable market)	-1.54%	4.79%	3.57%
Bloomberg Municipal Bond Index (Broad tax-exempt market)	1.52	4.73	4.17
FTSE Three-Month U.S. Treasury Bill Index	0.05	0.95	1.11
CPI			
Consumer Price Index	7.04%	3.53%	2.92%

About Your Fund's Expenses

As a shareholder of the fund, you incur ongoing costs, which include costs for portfolio management, administrative services, and shareholder reports (like this one), among others. Operating expenses, which are deducted from a fund's gross income, directly reduce the investment return of the fund.

A fund's expenses are expressed as a percentage of its average net assets. This figure is known as the expense ratio. The following examples are intended to help you understand the ongoing costs (in dollars) of investing in your fund and to compare these costs with those of other mutual funds. The examples are based on an investment of \$1,000 made at the beginning of the period shown and held for the entire period.

The accompanying table illustrates your fund's costs in two ways:

- **Based on actual fund return.** This section helps you to estimate the actual expenses that you paid over the period. The "Ending Account Value" shown is derived from the fund's actual return, and the third column shows the dollar amount that would have been paid by an investor who started with \$1,000 in the fund. You may use the information here, together with the amount you invested, to estimate the expenses that you paid over the period.

To do so, simply divide your account value by \$1,000 (for example, an \$8,600 account value divided by \$1,000 = 8.6), then multiply the result by the number given for your fund under the heading "Expenses Paid During Period."

- **Based on hypothetical 5% yearly return.** This section is intended to help you compare your fund's costs with those of other mutual funds. It assumes that the fund had a yearly return of 5% before expenses, but that the expense ratio is unchanged. In this case—because the return used is not the fund's actual return—the results do not apply to your investment. The example is useful in making comparisons because the Securities and Exchange Commission requires all mutual funds to calculate expenses based on a 5% return. You can assess your fund's costs by comparing this hypothetical example with the hypothetical examples that appear in shareholder reports of other funds.

Note that the expenses shown in the table are meant to highlight and help you compare *ongoing* costs only and do not reflect transaction costs incurred by the fund for buying and selling securities. Further, the expenses do not include any purchase, redemption, or account service fees described in the fund prospectus. If such fees were applied to your account, your costs would be higher. Your fund does not carry a "sales load."

The calculations assume no shares were bought or sold during the period. Your actual costs may have been higher or lower, depending on the amount of your investment and the timing of any purchases or redemptions.

You can find more information about the fund's expenses, including annual expense ratios, in the Financial Statements section of this report. For additional information on operating expenses and other shareholder costs, please refer to your fund's current prospectus.

Six Months Ended December 31, 2021

	Beginning Account Value 6/30/2021	Ending Account Value 12/31/2021	Expenses Paid During Period
Based on Actual Fund Return			
Total Stock Market Index Fund			
Investor Shares	\$1,000.00	\$1,090.30	\$0.74
ETF Shares	1,000.00	1,090.80	0.16
Admiral™ Shares	1,000.00	1,090.90	0.21
Institutional Shares	1,000.00	1,090.90	0.16
Institutional Plus Shares	1,000.00	1,090.90	0.11
Institutional Select Shares	1,000.00	1,091.00	0.05
Based on Hypothetical 5% Yearly Return			
Total Stock Market Index Fund			
Investor Shares	\$1,000.00	\$1,024.50	\$0.71
ETF Shares	1,000.00	1,025.05	0.15
Admiral Shares	1,000.00	1,025.00	0.20
Institutional Shares	1,000.00	1,025.05	0.15
Institutional Plus Shares	1,000.00	1,025.10	0.10
Institutional Select Shares	1,000.00	1,025.15	0.05

The calculations are based on expenses incurred in the most recent six-month period. The fund's annualized six-month expense ratios for that period are: 0.14% for Investor Shares, 0.03% for ETF Shares, 0.04% for Admiral Shares, 0.03% for Institutional Shares, 0.02% for Institutional Plus Shares, and 0.01% for Institutional Select Shares. The dollar amounts shown as "Expenses Paid" are equal to the annualized expense ratio multiplied by the average account value over the period, multiplied by the number of days in the most recent six-month period, then divided by the number of days in the most recent 12-month period (184/365).

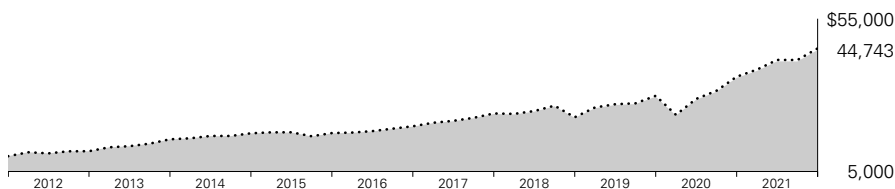
Total Stock Market Index Fund

Performance Summary

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. (Current performance may be lower or higher than the performance data cited. For performance data current to the most recent month-end, visit our website at vanguard.com/performance.) Note, too, that both investment returns and principal value can fluctuate widely, so an investor's shares, when sold, could be worth more or less than their original cost. The returns shown do not reflect taxes that a shareholder would pay on fund distributions or on the sale of fund shares.

Cumulative Performance: December 31, 2011, Through December 31, 2021

Initial Investment of \$10,000



Average Annual Total Returns
Periods Ended December 31, 2021

	One Year	Five Years	Ten Years	Final Value of a \$10,000 Investment
■ Total Stock Market Index Fund Investor Shares	25.59%	17.86%	16.16%	\$44,743
..... Spliced Total Stock Market Index	25.72	18.00	16.31	45,289

Spliced Total Stock Market Index: MSCI US Broad Market Index through June 2, 2013; and CRSP US Total Market Index thereafter.

	One Year	Five Years	Ten Years	Final Value of a \$10,000 Investment
Total Stock Market Index Fund ETF Shares Net Asset Value	25.72%	17.98%	16.29%	\$45,240
Total Stock Market Index Fund ETF Shares Market Price	25.64	17.97	16.29	45,245
Spliced Total Stock Market Index	25.72	18.00	16.31	45,289

See Financial Highlights for dividend and capital gains information.

Total Stock Market Index Fund

	Average Annual Total Returns Periods Ended December 31, 2021			Final Value of a \$10,000 Investment
	One Year	Five Years	Ten Years	
Total Stock Market Index Fund Admiral Shares	25.71%	17.98%	16.29%	\$45,224
Spliced Total Stock Market Index	25.72	18.00	16.31	45,289

	Average Annual Total Returns Periods Ended December 31, 2021			Final Value of a \$5,000,000 Investment
	One Year	Five Years	Ten Years	
Total Stock Market Index Fund Institutional Shares	25.73%	17.99%	16.30%	\$22,632,376
Spliced Total Stock Market Index	25.72	18.00	16.31	22,644,332

	Average Annual Total Returns Periods Ended December 31, 2021			Final Value of a \$100,000,000 Investment
	One Year	Five Years	Since Inception (4/28/2015)	
Total Stock Market Index Fund Institutional Plus Shares	25.74%	18.01%	14.67%	\$249,417,470
CRSP US Total Market Index	25.72	18.00	14.66	249,242,800

"Since Inception" performance is calculated from the Institutional Plus Shares' inception date for both the fund and its comparative standard(s).

	Average Annual Total Returns Periods Ended December 31, 2021			Final Value of a \$5,000,000,000 Investment
	One Year	Five Years	Since Inception (6/27/2016)	
Total Stock Market Index Fund Institutional Select Shares	25.75%	18.02%	19.06%	\$13,077,055,500
CRSP US Total Market Index	25.72	18.00	19.04	13,063,790,500

"Since Inception" performance is calculated from the Institutional Select Shares' inception date for both the fund and its comparative standard(s).

Total Stock Market Index Fund

Cumulative Returns of ETF Shares: December 31, 2011, Through December 31, 2021

	One Year	Five Years	Ten Years
Total Stock Market Index Fund ETF Shares Market Price	25.64%	128.50%	352.45%
Total Stock Market Index Fund ETF Shares Net Asset Value	25.72	128.61	352.40
Spliced Total Stock Market Index	25.72	128.73	352.89

For the ETF Shares, the market price is determined by the midpoint of the bid-offer spread as of the closing time of the New York Stock Exchange (generally 4 p.m., Eastern time). The net asset value is also determined as of the NYSE closing time. For more information about how the ETF Shares' market prices have compared with their net asset value, visit vanguard.com, select your ETF, and then select the Price and Performance tab. The ETF premium/discount analysis there shows the percentages of days on which the ETF Shares' market price was above or below the NAV.

Fund Allocation

As of December 31, 2021

Basic Materials	2.0%
Consumer Discretionary	16.0
Consumer Staples	4.7
Energy	2.8
Financials	10.9
Health Care	12.8
Industrials	12.8
Real Estate	3.7
Technology	29.0
Telecommunications	2.6
Utilities	2.7

The table reflects the fund's investments, except for short-term investments and derivatives. Sector categories are based on the Industry Classification Benchmark ("ICB"), except for the "Other" category (if applicable), which includes securities that have not been provided an ICB classification as of the effective reporting period.

The fund may invest in derivatives (such as futures and swap contracts) for various reasons, including, but not limited to, attempting to remain fully invested and tracking its target index as closely as possible.

Financial Statements

Schedule of Investments

As of December 31, 2021

The fund files its complete schedule of portfolio holdings with the Securities and Exchange Commission (SEC) for the first and third quarters of each fiscal year as an exhibit to its reports on Form N-PORT. The fund's Form N-PORT reports are available on the SEC's website at www.sec.gov.

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
Common Stocks (99.6%)					
Basic Materials (2.0%)					
Linde plc	14,543,767	5,038,397			
Air Products and Chemicals Inc.	6,294,953	1,915,302			
Freepoint-McMoRan Inc.	41,735,180	1,741,609			
Ecolab Inc.	7,329,473	1,719,421			
Newmont Corp.	22,661,214	1,405,448			
Dow Inc.	21,020,483	1,192,282			
International Flavors & Fragrances Inc.	7,234,165	1,089,827			
Fastenal Co.	16,346,708	1,047,170			
Nucor Corp.	8,122,422	927,174			
Albemarle Corp.	3,324,814	777,242			
LyondellBasell Industries NV Class A	7,566,634	697,871			
Celanese Corp.	3,094,117	519,997			
International Paper Co.	11,006,638	517,092			
Avery Dennison Corp.	2,352,252	509,427			
Eastman Chemical Co.	3,821,453	462,052			
CF Industries Holdings Inc.	6,096,710	431,525			
Mosaic Co.	10,518,914	413,288			
FMC Corp.	3,602,212	395,847			
Steel Dynamics Inc.	5,356,743	332,493			
Alcoa Corp.	5,318,356	316,868			
Reliance Steel & Aluminum Co.	1,779,532	288,676			
* Cleveland-Cliffs Inc.	12,790,692	278,453			
Olin Corp.	4,077,809	234,556			
Royal Gold Inc.	1,863,823	196,093			
Huntsman Corp.	5,575,458	194,472			
Valvoline Inc.	5,117,124	190,818			
Scotts Miracle-Gro Co.	1,097,268	176,660			
* RBC Bearings Inc.	820,925	165,802			
United States Steel Corp.	6,894,514	164,158			
			Ashland Global Holdings Inc.	1,453,857	156,522
			Chemours Co.	4,633,493	155,500
			Balchem Corp.	920,794	155,246
			UFP Industries Inc.	1,670,505	153,703
			Avient Corp.	2,601,769	145,569
			Element Solutions Inc.	5,977,174	145,126
			* Univar Solutions Inc.	4,851,470	137,539
			Timken Co.	1,941,655	134,537
			Commercial Metals Co.	3,461,159	125,605
			* Hexcel Corp.	2,387,039	123,649
			Sensient Technologies Corp.	1,195,304	119,602
			*.1 MP Materials Corp.	2,526,129	114,737
			* Livent Corp.	4,581,285	111,692
			Mueller Industries Inc.	1,548,402	91,913
			Cabot Corp.	1,614,227	90,720
			* Arconic Corp.	2,725,301	89,962
			Westlake Chemical Corp.	907,576	88,153
			1 Quaker Chemical Corp.	381,730	88,096
			* Ingevity Corp.	1,121,374	80,403
			Hecla Mining Co.	15,338,342	80,066
			Boise Cascade Co.	1,118,842	79,662
			Tronox Holdings plc Class A	3,281,029	78,843
			NewMarket Corp.	226,927	77,772
			Stepan Co.	605,635	75,274
			Minerals Technologies Inc.	948,157	69,358
			GrafTech International Ltd.	5,613,712	66,410
			Innospec Inc.	698,841	63,133
			Materion Corp.	580,245	53,348
			Compass Minerals International Inc.	967,246	49,407
			Worthington Industries Inc.	856,689	46,827

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
* GCP Applied Technologies Inc.	1,464,593	46,369	FutureFuel Corp.	739,753	5,652
Kaiser Aluminum Corp.	453,321	42,585	* NN Inc.	1,112,705	4,562
* Kraton Corp.	871,582	40,372	Eastern Co.	163,141	4,105
Carpenter Technology Corp.	1,371,752	40,041	* Synalloy Corp.	237,258	3,898
Schnitzer Steel Industries Inc. Class A	698,597	36,271	Northern Technologies International Corp.	243,564	3,727
AdvanSix Inc.	753,607	35,608	Gold Resource Corp.	2,125,660	3,316
*.1 Energy Fuels Inc.	4,421,625	33,737	Culp Inc.	277,660	2,641
* Coeur Mining Inc.	6,516,993	32,846	* Perma-Pipe International Holdings Inc.	263,560	2,267
*.1 Amyris Inc.	5,253,903	28,424	* Universal Stainless & Alloy Products Inc.	278,493	2,197
* Sylvamo Corp.	1,005,492	28,043	*.1 Westwater Resources Inc.	989,913	2,128
Schweitzer-Mauduit International Inc.	901,505	26,955	* Marrone Bio Innovations Inc.	2,812,532	2,026
*.1 Uranium Energy Corp.	7,359,096	24,653	* Comstock Mining Inc.	1,460,392	1,884
* Century Aluminum Co.	1,382,886	22,901	* US Gold Corp.	201,077	1,802
Glatfelter Corp.	1,275,904	21,946	* Ampco-Pittsburgh Corp.	357,753	1,789
Neenah Inc.	470,344	21,768	Friedman Industries Inc.	185,959	1,744
Hawkins Inc.	532,230	20,996	*.1 Golden Minerals Co.	4,469,717	1,561
Resolute Forest Products Inc.	1,349,536	20,607	*.1 PharmaCute Biotech Inc.	590,900	1,477
Verso Corp. Class A	740,740	20,015	*.1 United States Antimony Corp.	2,763,406	1,376
* US Silica Holdings Inc.	1,992,459	18,729	*.1 CPS Technologies Corp.	336,311	1,275
* Koppers Holdings Inc.	587,127	18,377	* AgroFresh Solutions Inc.	635,804	1,265
* TimkenSteel Corp.	1,090,490	17,993	* ABVC BioPharma Inc.	372,760	1,264
Ecovyst Inc.	1,747,108	17,890	United-Guardian Inc.	73,036	1,198
* Clearwater Paper Corp.	473,105	17,349	* Paramount Gold Nevada Corp.	1,225,450	856
* Piedmont Lithium Inc.	326,173	17,111	* Hycroft Mining Holding Corp.	986,180	602
Haynes International Inc.	347,482	14,014	* Flexible Solutions International Inc.	151,258	588
* Gatos Silver Inc.	1,256,006	13,037	* Solitario Zinc Corp.	638,028	319
*.1 Origin Materials Inc.	1,949,891	12,577	Chicago Rivet & Machine Co.	11,238	295
American Vanguard Corp.	749,948	12,292	* Orbsat Corp.	50,264	162
* Intrepid Potash Inc.	283,137	12,098	* Hycroft Mining Holding Corp. Warrants Exp. 10/6/25	155,000	18
Ryerson Holding Corp.	434,515	11,319	*.2 Partners LP CVR	61,021	4
Omega Flex Inc.	88,289	11,208			27,259,710
Tredegar Corp.	838,057	9,906	Consumer Discretionary (15.9%)		
* Unifi Inc.	422,068	9,771	* Amazon.com Inc.	12,251,420	40,850,400
* Alto Ingredients Inc.	1,951,445	9,386	* Tesla Inc.	22,833,680	24,130,176
* Rayonier Advanced Materials Inc.	1,621,220	9,257	Home Depot Inc.	29,677,684	12,316,536
*.1 Zymergen Inc.	1,311,077	8,771	* Walt Disney Co.	51,659,466	8,001,535
* LSB Industries Inc.	758,771	8,384			
* Northwest Pipe Co.	261,682	8,321			
* Ur-Energy Inc.	5,846,618	7,133			
Olympic Steel Inc.	266,301	6,258			

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
* Netflix Inc.	12,588,931	7,584,076	* CarMax Inc.	4,607,433	600,026
Costco Wholesale Corp.	12,557,012	7,128,616	Garmin Ltd.	4,370,417	595,120
NIKE Inc. Class B	36,315,359	6,052,681	Domino's Pizza Inc.	1,033,981	583,507
Walmart Inc.	39,624,211	5,733,227	* Take-Two Interactive Software Inc.	3,277,010	582,390
McDonald's Corp.	21,236,707	5,692,924	Genuine Parts Co.	4,046,954	567,383
Lowe's Cos. Inc.	19,148,036	4,949,384	* Carvana Co.	2,432,228	563,766
Starbucks Corp.	33,341,115	3,899,910	* NVR Inc.	94,045	555,700
Target Corp.	13,616,463	3,151,394	Darden Restaurants Inc.	3,687,923	555,549
* Booking Holdings Inc.	1,166,961	2,799,808	* Burlington Stores Inc.	1,897,609	553,172
TJX Cos. Inc.	32,467,240	2,464,913	* Caesars Entertainment Inc.	5,770,573	539,722
Ford Motor Co.	111,552,791	2,316,951	*.1 Rivian Automotive Inc. Class A	5,021,486	520,678
Estee Lauder Cos. Inc. Class A	6,256,258	2,316,067	MGM Resorts International	11,329,267	508,458
* General Motors Co.	37,137,412	2,177,366	ViacomCBS Inc. Class B	16,698,902	503,973
* Uber Technologies Inc.	41,355,353	1,734,030	Bath & Body Works Inc.	7,134,103	497,889
Dollar General Corp.	6,629,763	1,563,497	* Live Nation Entertainment Inc.	4,151,132	496,849
* Airbnb Inc. Class A	9,364,259	1,559,055	* Carnival Corp.	23,707,539	476,996
Activision Blizzard Inc.	22,137,065	1,472,779	* Royal Caribbean Cruises Ltd.	6,153,089	473,173
* O'Reilly Automotive Inc.	1,914,787	1,352,280	* Las Vegas Sands Corp.	11,947,168	449,691
* Chipotle Mexican Grill Inc.	759,588	1,327,950	*.1 Lucid Group Inc.	11,698,786	445,139
* Lululemon Athletica Inc.	3,364,407	1,316,997	Omnicom Group Inc.	6,042,274	442,717
* Marriott International Inc. Class A	7,866,848	1,299,918	Advance Auto Parts Inc.	1,772,234	425,124
* Aptiv plc	7,688,486	1,268,216	LKQ Corp.	7,041,683	422,712
* AutoZone Inc.	595,953	1,249,350	Interpgroup Group of Cos. Inc.	11,193,299	419,189
* Hilton Worldwide Holdings Inc.	7,920,317	1,235,490	Whirlpool Corp.	1,726,218	405,074
Yum! Brands Inc.	8,329,093	1,156,578	* United Airlines Holdings Inc.	9,196,987	402,644
Ross Stores Inc.	10,099,477	1,154,168	* Wayfair Inc. Class A	2,105,495	399,981
* Trade Desk Inc. Class A	12,394,032	1,135,789	*.1 AMC Entertainment Holdings Inc. Class A	14,599,205	397,098
eBay Inc.	16,901,659	1,123,960	PulteGroup Inc.	6,835,665	390,727
Electronic Arts Inc.	8,037,915	1,060,201	Hasbro Inc.	3,724,421	379,072
DR Horton Inc.	9,625,981	1,043,938	Vail Resorts Inc.	1,149,367	376,877
* Copart Inc.	6,066,720	919,836	* Floor & Decor Holdings Inc. Class A	2,850,891	370,644
* Dollar Tree Inc.	6,394,307	898,528	Williams-Sonoma Inc.	2,084,255	352,510
Lennar Corp. Class A	7,353,948	854,235	Lyft Inc. Class A	8,025,249	342,919
* ROBLOX Corp. Class A	8,245,691	850,625	* Liberty Media Corp.-Liberty Formula One Class C	5,278,105	333,787
* Etsy Inc.	3,604,714	789,216	* American Airlines Group Inc.	18,418,499	330,796
Tractor Supply Co.	3,234,491	771,750			
* Expedia Group Inc.	4,149,671	749,929			
VF Corp.	10,046,410	735,598			
* Southwest Airlines Co.	16,828,738	720,943			
* Delta Air Lines Inc.	18,200,263	711,266			
Best Buy Co. Inc.	6,291,594	639,226			
* Ulta Beauty Inc.	1,544,958	637,048			
Pool Corp.	1,081,785	612,290			

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
* Five Below Inc.	1,592,336	329,438	* Discovery Inc.		
Fox Corp. Class A	8,902,445	328,500	Class C	8,906,501	203,959
Tapestry Inc.	7,820,060	317,494	* Crocs Inc.	1,589,037	203,746
Service Corp.			* Fox Factory Holding Corp.	1,196,099	203,456
International	4,452,632	316,092	* YETI Holdings Inc.	2,368,395	196,174
Lear Corp.	1,694,167	309,948	Marriott Vacations Worldwide Corp.	1,149,662	194,270
* SiteOne Landscape Supply Inc.	1,269,760	307,637	* IAA Inc.	3,832,553	194,004
BorgWarner Inc.	6,815,140	307,158	* Zynga Inc. Class A	30,250,143	193,601
News Corp. Class A	13,395,796	298,860	* Alaska Air Group Inc.	3,553,511	185,138
* Peloton Interactive Inc. Class A	8,049,408	287,847	¹ Dick's Sporting Goods Inc.	1,609,549	185,082
* Deckers Outdoor Corp.	780,138	285,772	AMERCO	250,834	182,163
* Capri Holdings Ltd.	4,276,731	277,603	Polaris Inc.	1,641,370	180,403
* BJ's Wholesale Club Holdings Inc.	4,132,121	276,728	* Scientific Games Corp.	2,609,174	174,371
*.1 GameStop Corp. Class A	1,847,892	274,209	* Goodyear Tire & Rubber Co.	8,001,994	170,603
Aramark	7,285,002	268,452	Texas Roadhouse Inc. Class A	1,880,020	167,848
* RH	486,895	260,947	* Helen of Troy Ltd.	686,296	167,779
Tempur Sealy International Inc.	5,471,848	257,341	Nexstar Media Group Inc. Class A	1,104,407	166,743
Lithia Motors Inc. Class A	860,018	255,382	* Skechers USA Inc. Class A	3,840,130	166,662
* Wynn Resorts Ltd.	2,961,649	251,859	Hanesbrands Inc.	9,924,240	165,933
* Penn National Gaming Inc.	4,817,607	249,793	Harley-Davidson Inc.	4,374,990	164,893
* DraftKings Inc. Class A	8,664,446	238,012	* AutoNation Inc.	1,397,353	163,281
Toll Brothers Inc.	3,286,801	237,932	Choice Hotels International Inc.	1,027,450	160,272
Newell Brands Inc.	10,881,720	237,657	* Terminix Global Holdings Inc.	3,445,483	155,839
Wyndham Hotels & Resorts Inc.	2,647,348	237,335	Thor Industries Inc.	1,497,400	155,385
Churchill Downs Inc.	977,823	235,558	Fox Corp. Class B	4,478,348	153,473
Gentex Corp.	6,721,348	234,239	Ralph Lauren Corp.	1,247,798	148,313
* Liberty Media Corp.-Liberty SiriusXM Class C	4,512,478	229,460	Leggett & Platt Inc.	3,602,339	148,272
Macy's Inc.	8,508,465	222,752	Wingstop Inc.	849,325	146,763
* Norwegian Cruise Line Holdings Ltd.	10,522,514	218,237	* Boyd Gaming Corp.	2,234,229	146,498
New York Times Co. Class A	4,507,055	217,691	¹ Sirius XM Holdings Inc.	22,738,623	144,390
* Avis Budget Group Inc.	1,043,053	216,298	* Endeavor Group Holdings Inc. Class A	4,128,800	144,054
* Bright Horizons Family Solutions Inc.	1,716,298	216,048	*.1 Chewy Inc. Class A	2,423,239	142,898
PVH Corp.	2,019,663	215,397	Gap Inc.	7,996,106	141,131
Rollins Inc.	6,292,967	215,282	* Victoria's Secret & Co.	2,511,791	139,505
* Planet Fitness Inc. Class A	2,368,268	214,518	Murphy USA Inc.	692,371	137,948
* Mattel Inc.	9,948,071	214,480	Travel + Leisure Co.	2,454,604	135,666
Kohl's Corp.	4,279,059	211,343	* Hilton Grand Vacations Inc.	2,554,794	133,130
Nielsen Holdings plc	10,201,161	209,226	* Hyatt Hotels Corp. Class A	1,358,919	130,320
			* Meritage Homes Corp.	1,060,833	129,485
			Foot Locker Inc.	2,954,785	128,917

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
* JetBlue Airways Corp.	9,023,337	128,492	* Ollie's Bargain Outlet Holdings Inc.	1,757,744	89,979
Signet Jewelers Ltd.	1,433,117	124,724	MDC Holdings Inc.	1,607,171	89,728
Papa John's International Inc.	930,036	124,132	* Visteon Corp.	796,525	88,526
*.1 QuantumScape Corp. Class A	5,557,425	123,319	* Frontdoor Inc.	2,408,996	88,290
* Skyline Champion Corp.	1,534,502	121,195	* Six Flags Entertainment Corp.	2,072,282	88,238
Warner Music Group Corp. Class A	2,799,189	120,869	* Tri Pointe Homes Inc.	3,157,085	88,051
* Chegg Inc.	3,915,237	120,198	* Dorman Products Inc.	764,391	86,384
Wendy's Co.	5,012,904	119,558	Cracker Barrel Old Country Store Inc.	668,715	86,024
H&R Block Inc.	4,994,275	117,665	Lennar Corp. Class B	892,929	85,382
* Academy Sports & Outdoors Inc.	2,658,122	116,692	MillerKnoll Inc.	2,153,414	84,392
TEGNA Inc.	6,281,171	116,579	Penske Automotive Group Inc.	777,823	83,398
* Taylor Morrison Home Corp. Class A	3,318,552	116,017	* Madison Square Garden Sports Corp.	476,440	82,772
Carter's Inc.	1,141,463	115,539	Red Rock Resorts Inc. Class A	1,496,638	82,330
* National Vision Holdings Inc.	2,358,364	113,178	* Gentherm Inc.	944,152	82,047
* Asbury Automotive Group Inc.	644,864	111,387	* Allegiant Travel Co.	434,952	81,353
* Under Armour Inc. Class C	6,124,371	110,484	Rent-A-Center Inc.	1,692,151	81,291
1 American Eagle Outfitters Inc.	4,312,685	109,197	* Sabre Corp.	9,167,070	78,745
* Callaway Golf Co.	3,966,605	108,844	* Cavco Industries Inc.	247,745	78,696
*.1 Discovery Inc. Class A	4,580,165	107,817	* TripAdvisor Inc.	2,842,207	77,479
* Under Armour Inc. Class A	5,084,312	107,737	* Figs Inc. Class A	2,801,723	77,216
* Sonos Inc.	3,614,846	107,722	* Shake Shack Inc. Class A	1,057,169	76,285
* Liberty Media Corp.-Liberty SiriusXM Class A	2,108,435	107,214	Qurate Retail Inc. Class A	9,935,944	75,513
*.1 LCI Industries	682,455	106,374	Kontoor Brands Inc.	1,466,970	75,182
Luminar Technologies Inc. Class A	6,282,706	106,241	* Vista Outdoor Inc.	1,629,510	75,072
KB Home	2,362,961	105,695	* Coursera Inc.	2,998,543	73,284
* Leslie's Inc.	4,413,244	104,417	*.1 PROG Holdings Inc.	1,613,112	72,767
* Boot Barn Holdings Inc.	842,207	103,634	Rush Enterprises Inc. Class A	1,293,213	71,954
Steven Madden Ltd.	2,198,830	102,180	* Nordstrom Inc. Century	3,161,808	71,520
Columbia Sportswear Co.	1,016,981	99,095	Communities Inc.	862,906	70,577
* Grand Canyon Education Inc.	1,140,456	97,748	* Overstock.com Inc.	1,160,313	68,470
* Coty Inc. Class A	9,271,639	97,352	John Wiley & Sons Inc. Class A	1,195,153	68,446
* LGI Homes Inc. Group 1	618,877	95,604	Graham Holdings Co. Class B	107,809	67,901
Automotive Inc.	488,983	95,459	Winnebago Industries Inc.	904,451	67,761
Dana Inc.	4,103,966	93,653	* Spirit Airlines Inc.	3,099,963	67,734
* SeaWorld Entertainment Inc.	1,428,204	92,633	Wolverine World Wide Inc.	2,342,183	67,478
			*.1 Fisker Inc.	4,187,755	65,873
			Levi Strauss & Co. Class A	2,606,132	65,231
			* Revolve Group Inc. Class A	1,122,753	62,919

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)	
World Wrestling Entertainment Inc. Class A	1,272,323	62,776	*	Central Garden & Pet Co. Class A	931,779	44,586
* Knowles Corp.	2,639,024	61,621	*	Petco Health & Wellness Co. Inc. Class A	2,250,688	44,541
* Sally Beauty Holdings Inc.	3,214,705	59,343	*	Stitch Fix Inc. Class A	2,241,298	42,405
* Abercrombie & Fitch Co. Class A	1,685,206	58,696	*	Dave & Buster's Entertainment Inc.	1,102,602	42,340
* Houghton Mifflin Harcourt Co.	3,628,981	58,427		Big Lots Inc.	931,048	41,944
* iHeartMedia Inc. Class A	2,737,141	57,589	*	Franchise Group Inc.	798,414	41,645
* SkyWest Inc.	1,427,580	56,104	*	2U Inc.	2,037,494	40,893
* Cardlytics Inc.	846,908	55,972	*	Malibu Boats Inc. Class A	594,655	40,871
* Liberty Media Corp.-Liberty Formula One Class A	931,971	55,303	1	Dillard's Inc. Class A	166,498	40,795
* Cheesecake Factory Inc.	1,409,648	55,188	*.1	ContextLogic Inc. Class A	13,114,358	40,786
* Everi Holdings Inc.	2,582,987	55,147	*.1	Bed Bath & Beyond Inc.	2,727,840	39,772
* Madison Square Garden Entertainment Corp.	782,547	55,044	*	Adtalem Global Education Inc.	1,336,028	39,493
* KAR Auction Services Inc.	3,443,502	53,788	*	Stride Inc.	1,155,222	38,504
* Bloomin' Brands Inc.	2,545,187	53,398	*	Bally's Corp.	1,003,294	38,185
Inter Parfums Inc.	497,987	53,235	*	GoPro Inc. Class A	3,633,707	37,464
Monro Inc.	906,491	52,821		Sinclair Broadcast Group Inc. Class A	1,406,282	37,168
* ODP Corp.	1,319,899	51,846	*	MarineMax Inc. Strategic	623,233	36,796
* M/I Homes Inc.	831,424	51,698		Education Inc.	630,218	36,452
PriceSmart Inc.	702,559	51,406	*	Buckle Inc.	850,015	35,964
*.1 iRobot Corp.	767,039	50,533	*	Dine Brands Global Inc.	467,022	35,405
* ACV Auctions Inc. Class A	2,650,718	49,940	*	XPEL Inc.	510,050	34,826
Acushnet Holdings Corp.	939,066	49,846		Sturm Ruger & Co. Inc.	497,397	33,833
HNI Corp.	1,179,369	49,592	*	Clear Channel Outdoor Holdings Inc.	10,064,766	33,314
Jack in the Box Inc.	566,861	49,589		EW Scripps Co. Class A	1,705,726	33,006
* Urban Outfitters Inc.	1,670,873	49,057	*	G-III Apparel Group Ltd.	1,169,676	32,330
* Lions Gate Entertainment Corp. Class B	3,183,715	48,997	*.1	Rover Group Inc. Class A	3,249,186	31,680
Gray Television Inc.	2,391,838	48,219	*	Selectquote Inc.	3,480,012	31,529
* Driven Brands Holdings Inc.	1,422,836	47,836	*	Children's Place Inc.	396,459	31,435
* Brinker International Inc.	1,291,775	47,266	*	Clean Energy Fuels Corp.	5,058,167	31,007
* Cinemark Holdings Inc.	2,909,906	46,908		Matthews International Corp. Class A	840,980	30,839
* Sleep Number Corp.	612,223	46,896	*.1	Mister Car Wash Inc.	1,676,736	30,533
* elf Beauty Inc.	1,407,008	46,727	*	Cars.com Inc.	1,865,417	30,015
Oxford Industries Inc.	457,621	46,458	*.1	Dutch Bros Inc. Class A	586,836	29,876
Camping World Holdings Inc. Class A	1,142,508	46,157	*	Zumiez Inc.	603,962	28,984
La-Z-Boy Inc.	1,247,649	45,302	*	American Axle & Manufacturing Holdings Inc.	3,090,797	28,837

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
*.1 Canoo Inc.	3,729,337	28,790	Aaron's Co. Inc.	894,931	22,060
Hibbett Inc.	399,774	28,756	* Arko Corp.	2,481,279	21,761
Sonic Automotive Inc. Class A	579,713	28,667	Clarus Corp.	775,402	21,494
* AMC Networks Inc. Class A	830,849	28,614	*.1 Vizio Holding Corp. Class A	1,102,849	21,428
* Lions Gate Entertainment Corp. Class A	1,672,185	27,825	*.1 Portillo's Inc. Class A	569,641	21,384
Standard Motor Products Inc.	525,112	27,511	* BJ's Restaurants Inc.	618,740	21,377
Carriage Services Inc. Class A	426,478	27,482	* Latham Group Inc.	851,305	21,308
* Golden Entertainment Inc.	542,354	27,405	* Purple Innovation Inc. Class A	1,599,775	21,229
* Monarch Casino & Resort Inc.	367,965	27,211	* Accel Entertainment Inc. Class A	1,600,271	20,836
* Denny's Corp.	1,699,029	27,184	Scholastic Corp.	513,493	20,519
Interface Inc. Class A	1,684,351	26,865	* Gannett Co. Inc.	3,818,003	20,350
*.1 Blink Charging Co.	1,007,737	26,715	* Tupperware Brands Corp.	1,323,079	20,230
Guess? Inc.	1,120,158	26,525	Global Industrial Co.	486,761	19,909
* Liberty Media Corp.-Liberty Braves Class C	940,129	26,418	* Beazer Homes USA Inc.	830,575	19,286
Steelcase Inc. Class A	2,236,903	26,217	*.1 ThredUp Inc. Class A	1,484,311	18,940
* Genesco Inc.	407,043	26,120	Movado Group Inc.	449,351	18,796
* Tenneco Inc. Class A	2,309,411	26,096	* Life Time Group Holdings Inc.	1,083,300	18,644
* Green Brick Partners Inc.	858,495	26,038	* Ruth's Hospitality Group Inc.	929,579	18,499
* RealReal Inc.	2,224,204	25,823	* PowerSchool Holdings Inc. Class A	1,122,480	18,487
* Hawaiian Holdings Inc.	1,397,468	25,672	1 Krispy Kreme Inc.	972,532	18,400
News Corp. Class B	1,138,629	25,619	Laureate Education Inc. Class A	1,480,558	18,122
* Lovesac Co.	386,590	25,615	* America's Car-Mart Inc.	176,312	18,054
* QuinStreet Inc.	1,392,113	25,323	* 1-800-Flowers.com Inc. Class A	771,537	18,031
Smith & Wesson Brands Inc.	1,365,747	24,310	* TravelCenters of America Inc.	347,029	17,914
* Sun Country Airlines Holdings Inc.	889,258	24,232	Winmark Corp.	72,138	17,911
* Arlo Technologies Inc.	2,276,863	23,884	* Quotient Technology Inc.	2,412,918	17,904
* Central Garden & Pet Co.	453,040	23,844	* Chico's FAS Inc.	3,319,275	17,858
* Thryv Holdings Inc.	579,382	23,830	RCI Hospitality Holdings Inc.	225,730	17,580
* Viad Corp.	555,751	23,781	* Angi Inc. Class A	1,904,642	17,542
* Designer Brands Inc. Class A	1,670,792	23,742	*.1 Poshmark Inc.	1,022,034	17,405
* WW International Inc.	1,470,013	23,711	OneWater Marine Inc. Class A	282,871	17,247
* Caleres Inc.	1,036,100	23,499	Shoe Carnival Inc.	436,102	17,043
* Rush Street Interactive Inc.	1,412,344	23,304	Ethan Allen Interiors Inc.	647,614	17,026
* Citi Trends Inc.	245,188	23,232	* Party City Holdco Inc.	3,031,691	16,887
*.1 Corsair Gaming Inc.	1,066,340	22,404	* Chuy's Holdings Inc.	560,372	16,878
* Perdoceo Education Corp.	1,894,742	22,282	* Liquidity Services Inc.	740,267	16,345

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)	
* Hovnanian Enterprises Inc. Class A	127,447	16,223		Entravision Communications Corp. Class A	1,674,306	11,352
*.1 Vuzix Corp.	1,706,177	14,793	1	Big 5 Sporting Goods Corp.	596,868	11,346
* MasterCraft Boat Holdings Inc.	519,098	14,706	*.1	BARK Inc.	2,686,777	11,338
* Integral Ad Science Holding Corp.	659,627	14,650	*.1	Liberty Media Corp.-Liberty Braves Class A	390,380	11,223
A-Mark Precious Metals Inc.	239,095	14,609	*	Cooper-Standard Holdings Inc.	497,350	11,146
* European Wax Center Inc. Class A	477,548	14,494	*	Noodles & Co. Class A	1,186,247	10,759
* Stoneridge Inc.	733,128	14,472	*.1	Dream Finders Homes Inc. Class A	550,933	10,716
*.1 Duolingo Inc. Class A	134,834	14,307	*	Tilly's Inc. Class A	658,710	10,612
* Boston Omaha Corp. Class A	487,816	14,015	*	RumbleON Inc. Class B	253,143	10,511
* Stagwell Inc.	1,611,357	13,970	*.1	XL Fleet Corp.	3,139,688	10,392
* Funko Inc. Class A	738,271	13,880		Del Taco Restaurants Inc.	826,810	10,294
* Sportsman's Warehouse Holdings Inc.	1,162,482	13,717	*	Kura Sushi USA Inc. Class A	120,616	9,751
* LL Flooring Holdings Inc.	802,995	13,707	*	Turtle Beach Corp.	430,683	9,587
* CarParts.com Inc.	1,217,153	13,632		Rush Enterprises Inc. Class B	177,642	9,587
* Fossil Group Inc.	1,319,131	13,574	*	Cato Corp. Class A	536,537	9,207
* AMMO Inc.	2,454,609	13,378	*	Century Casinos Inc.	751,313	9,151
* Lindblad Expeditions Holdings Inc.	851,979	13,291	*	Snap One Holdings Corp.	427,850	9,019
Haverty Furniture Cos. Inc.	430,730	13,167	*	Sciplay Corp. Class A	652,071	8,986
Johnson Outdoors Inc. Class A	139,239	13,045	*	ONE Group Hospitality Inc.	706,651	8,911
* Bluegreen Vacations Holding Corp. Class A	365,934	12,844	*	Destination XL Group Inc.	1,528,407	8,681
* Janus International Group Inc.	1,023,381	12,813	*	Motorcar Parts of America Inc.	508,491	8,680
*.1 Sweetgreen Inc. Class A	394,655	12,629	*	Container Store Group Inc.	863,409	8,617
*.1 Critic Inc. Class A	567,341	12,533	*.1	Allbirds Inc. Class A	571,448	8,617
* Frontier Group Holdings Inc.	910,699	12,358	*.1	Genius Brands International Inc.	8,048,873	8,451
*.1 Lordstown Motors Corp.	3,556,255	12,269	*.1	Vinco Ventures Inc.	3,506,721	8,346
* Universal Electronics Inc.	293,728	11,969	*	Alta Equipment Group Inc.	568,355	8,321
* Conn's Inc.	499,363	11,745	*.1	Eastman Kodak Co.	1,773,206	8,299
* Golden Nugget Online Gaming Inc.	1,166,902	11,611	*	Audacy Inc. Class A	3,219,968	8,275
Kimball International Inc. Class B	1,134,107	11,602	*	Holley Inc.	635,789	8,259
* Full House Resorts Inc.	952,478	11,535	*	Lands' End Inc.	415,014	8,147
*.1 Marcus Corp.	643,540	11,494	*.1	Traeger Inc.	665,828	8,096
* American Public Education Inc.	511,008	11,370	*	Rocky Brands Inc.	202,930	8,077
			*	American Outdoor Brands Inc.	401,980	8,011
			*	Daily Journal Corp.	22,234	7,932
			*.1	Hooker Furnishings Corp.	333,634	7,767
			*.1	Udemy Inc.	388,908	7,599

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)		
	Superior Group of Cos. Inc.	336,688	7,387	* Lakeland Industries Inc.	219,969	4,773	
*.1	Esports Technologies Inc.	357,232	7,345	* Flexsteel Industries Inc.	176,856	4,750	
*	Build-A-Bear Workshop Inc.	370,870	7,239	* National CineMedia Inc.	1,676,816	4,712	
*	El Pollo Loco Holdings Inc.	506,628	7,189	* Aterian Inc.	1,142,716	4,697	
*.1	1847 Goedecker Inc.	2,939,372	7,055	* Townsquare Media Inc. Class A	336,709	4,488	
*	Red Robin Gourmet Burgers Inc.	426,022	7,042	* Liberty TripAdvisor Holdings Inc. Class A	2,050,097	4,449	
*	Barnes & Noble Education Inc.	1,030,888	7,020	*.1	Shift Technologies Inc.	1,302,731	4,442
*.1	F45 Training Holdings Inc.	644,113	7,014		Bassett Furniture Industries Inc.	264,538	4,436
	Tile Shop Holdings Inc.	961,063	6,852	1	JOANN Inc.	423,780	4,399
*	Universal Technical Institute Inc.	863,741	6,754	*.1	Focus Universal Inc.	493,800	4,375
*.1	Arcimoto Inc.	839,472	6,531	*.1	CuriosityStream Inc.	728,847	4,322
*	Lazydays Holdings Inc.	302,067	6,507	*	VOXX International Corp. Class A	421,895	4,291
*.1	Weber Inc. Class A	497,623	6,434	*	Strattec Security Corp.	115,520	4,277
*	Lifetime Brands Inc.	397,860	6,354	*	First Watch Restaurant Group Inc.	250,998	4,207
*	Lincoln Educational Services Corp.	842,781	6,296	*.1	Brilliant Earth Group Inc. Class A	231,495	4,181
*	Vera Bradley Inc.	727,256	6,189	*.1	Rent the Runway Inc. Class A	509,942	4,156
*	Legacy Housing Corp.	233,301	6,175	*	Casper Sleep Inc.	596,360	3,984
*	Nerdy Inc.	1,316,500	5,924		Nathan's Famous Inc.	66,657	3,892
*.1	Ondas Holdings Inc.	877,371	5,887	*.1	Reservoir Media Inc.	489,336	3,871
*.1	XpresSpa Group Inc.	2,891,324	5,840	*	Weyco Group Inc.	150,356	3,600
*	Fiesta Restaurant Group Inc.	503,077	5,539		Escalade Inc.	225,800	3,565
*.1	Kirkland's Inc.	368,678	5,504		Wayside Technology Group Inc.	100,234	3,514
*.1	Solo Brands Inc. Class A	352,117	5,504	*	Drive Shack Inc.	2,362,238	3,378
*	Nautilus Inc.	897,105	5,499	*	Outbrain Inc.	240,155	3,362
*	Xponential Fitness Inc. Class A	266,864	5,455	*	Potbelly Corp.	601,878	3,358
*	Express Inc.	1,747,660	5,383	*	Tuesday Morning Corp.	1,465,187	3,341
*	Arhaus Inc. Class A	405,773	5,377	*	Wheels Up Experience Inc.	708,381	3,287
*	PlayAGS Inc.	787,936	5,350		Hamilton Beach Brands Holding Co. Class A	228,579	3,282
*	Cumulus Media Inc. Class A	469,461	5,281		Marine Products Corp.	255,346	3,192
*	Delta Apparel Inc.	177,059	5,266	*	Gaia Inc. Class A	367,401	3,149
*	Mesa Air Group Inc.	931,159	5,215	*	iMedia Brands Inc. Saga	512,961	3,078
*.1	Cinedigm Corp. Class A	4,433,038	5,142		Communications Inc. Class A	127,309	3,057
*	Lee Enterprises Inc.	144,656	4,996	*	Biglari Holdings Inc. Class A	4,330	3,009
*.1	Faraday Future Intelligent Electric Inc.	930,089	4,948				
*	Duluth Holdings Inc. Class B	324,610	4,928				
*.1	CarLotz Inc.	2,116,825	4,805				

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)		
			*	JAKKS Pacific Inc.	116,504	1,184	
			*	Salem Media Group Inc. Class A	370,322	1,133	
*.1	Redbox Entertainment Inc.	402,900	2,988	2,986	34,139	1,076	
*	Chicken Soup For The Soul Entertainment Inc.	211,224	2,923	*	Zovio Inc. Class A	827,480	1,051
	Acme United Corp.	85,199	2,871	*.1	Koss Corp.	96,440	1,030
*	Urban One Inc.	844,838	2,864	*	FlexShopper Inc.	425,184	999
*	Superior Industries International Inc.	622,847	2,790	*	Volcon Inc. CompX International Inc.	83,500	902
*	Emerald Holding Inc.	690,955	2,743	*.1	Digital Media Solutions Inc.	38,137	857
*	Biglari Holdings Inc. Class B	18,772	2,676	*	NL Industries Inc.	173,744	831
*	SRAX Inc. Class A	591,097	2,654	*	Harte Hanks Inc.	109,805	813
*	Landsea Homes Corp.	356,896	2,612	*	Ark Restaurants Corp.	102,600	780
*.1	HyreCar Inc.	526,051	2,478	*.1	Troika Media Group Inc.	42,468	707
*.1	Revlon Inc. Class A	214,200	2,429	*	Digital Brands Group Inc.	595,828	697
*	BBQ Holdings Inc.	152,057	2,415	*.1	Vince Holding Corp.	296,678	682
*.1	Hall of Fame Resort & Entertainment Co.	1,464,451	2,226	*.1	InterGroup Corp.	85,410	680
*	NextPlay Technologies Inc.	2,436,472	2,084	*	Canterbury Park Holding Corp.	12,233	661
*	Fluent Inc.	1,044,952	2,079	*.1	Mullen Automotive Inc.	35,941	620
*.1	J. Jill Inc.	108,388	2,079	*	Beasley Broadcast Group Inc. Class A	117,454	614
*.1	BurgerFi International Inc.	362,697	2,057	*	Instructure Holdings Inc.	314,502	594
*	Dixie Group Inc.	344,452	1,974	*	Allied Esports Entertainment Inc.	23,243	557
*	Travelzoo	204,643	1,928	*.1	Urban One Inc. Class A	107,488	500
*.1	LiveOne Inc.	1,461,313	1,870	*	EzFill Holdings Inc.	348,800	481
*	Regis Corp. Educational Development Corp.	202,269	1,804	*	Motorsport Games Inc. Class A	138,235	470
*	Charles & Colvard Ltd.	610,246	1,764	*.1	Auddia Inc.	264,100	470
*	StoneMor Inc.	770,131	1,756	*	aka Brands Holding Corp.	45,691	423
*.1	Red Cat Holdings Inc.	844,136	1,756	*	Lulu's Fashion Lounge Holdings Inc.	36,667	375
*	Luby's Inc.	600,620	1,718	*.1	Lottery.com Inc.	58,000	369
*.1	Dolphin Entertainment Inc.	199,020	1,696	*.1	Mediaco Holding Inc. Class A	67,571	362
*.1	Owlet Inc.	625,636	1,670	*.1	Muscle Maker Inc.	487,573	351
	FAT Brands Inc. Class A	153,984	1,631	*	PARTS iD Inc.	138,518	338
*	GoodTimes Restaurants Inc.	350,945	1,523	*	Reading International Inc. Class A	83,326	337
*	Aspen Group Inc.	638,706	1,507	*.1	Amesite Inc.	292,757	302
*.1	LMP Automotive Holdings Inc.	210,630	1,472	*	Jerash Holdings US Inc.	43,903	284
	Crown Crafts Inc.	197,670	1,437	*	Kaspian Holdings Inc.	23,810	252
*.1	AYRO Inc.	891,109	1,435	*	Grom Social Enterprises Inc.	134,277	242
*.1	Envela Corp.	343,551	1,398				
*.1	Marchex Inc. Class B	546,577	1,356				
	DallasNews Corp.	176,590	1,270				
*	Kewaunee Scientific Corp.	97,612	1,244				

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
*.1 Applied UV Inc.	86,071	232	McCormick & Co. Inc. (Non-Voting)	7,086,139	684,592
* Forward Industries Inc.	144,468	225	Brown-Forman Corp. Class B	9,005,018	656,106
1 FAT Brands Inc. Class B	16,647	224	Clorox Co.	3,493,193	609,073
* Torrid Holdings Inc.	16,980	168	AmerisourceBergen Corp.	4,137,284	549,804
* Xcel Brands Inc.	151,456	165	Kellogg Co.	7,272,263	468,479
* Unique Fabricating Inc.	79,983	157	Conagra Brands Inc.	13,637,110	465,707
* Virco Manufacturing Corp.	38,418	118	J M Smucker Co.	2,924,160	397,159
* Flanigan's Enterprises Inc.	3,749	116	Hormel Foods Corp.	7,710,013	376,326
* Moving Image Technologies Inc.	40,290	85	Bunge Ltd.	3,793,451	354,157
*.2 Zagg Inc. CVR	780,631	70	* Darling Ingredients Inc.	4,598,916	318,659
*.2 SRAX Inc.	590,641	47	Lamb Weston Holdings Inc.	4,152,473	263,184
* Rave Restaurant Group Inc.	21,026	21	Campbell Soup Co.	5,581,045	242,552
* Summer Infant Inc.	522	5	Molson Coors Beverage Co. Class B	5,134,011	237,961
*.2 resTORbio Inc. CVR	70,194	—	Casey's General Stores Inc.	1,055,817	208,366
		218,314,246	* Performance Food Group Co.	4,378,630	200,935
Consumer Staples (4.7%)			* US Foods Holding Corp.	5,688,259	198,122
Procter & Gamble Co.	68,774,496	11,250,132	* Post Holdings Inc.	1,599,854	180,352
PepsiCo Inc.	39,294,953	6,825,926	Ingredion Inc.	1,796,611	173,625
Coca-Cola Co.	110,482,879	6,541,691	Flowers Foods Inc.	5,408,573	148,574
Philip Morris International Inc.	44,245,226	4,203,297	* Boston Beer Co. Inc. Class A	260,452	131,554
CVS Health Corp.	37,517,401	3,870,295	Spectrum Brands Holdings Inc.	1,172,286	119,245
Mondelez International Inc. Class A	39,640,610	2,628,569	Sanderson Farms Inc.	602,792	115,182
Altria Group Inc.	52,205,320	2,474,010	* Freshpet Inc.	1,169,456	111,414
Colgate-Palmolive Co.	23,947,429	2,043,674	* Herbalife Nutrition Ltd.	2,710,803	110,953
Kimberly-Clark Corp.	9,569,512	1,367,675	* Hain Celestial Group Inc.	2,562,737	109,198
General Mills Inc.	17,213,544	1,159,849	*.1 Beyond Meat Inc.	1,616,714	105,345
Sysco Corp.	14,571,218	1,144,569	* Simply Good Foods Co.	2,452,396	101,946
Constellation Brands Inc. Class A	4,435,351	1,113,140	WD-40 Co.	390,101	95,434
Walgreens Boots Alliance Inc.	20,913,653	1,090,856	* Sprouts Farmers Market Inc.	3,195,645	94,847
McKesson Corp.	4,329,765	1,076,250	Lancaster Colony Corp.	547,995	90,748
Archer-Daniels-Midland Co.	15,902,225	1,074,831	Coca-Cola Consolidated Inc.	132,113	81,803
* Monster Beverage Corp.	10,527,725	1,011,083	* United Natural Foods Inc.	1,648,698	80,918
Corteva Inc.	20,754,473	981,272	* Hostess Brands Inc. Class A	3,932,404	80,300
Kroger Co.	19,025,330	861,086	* Celsius Holdings Inc.	1,064,986	79,416
Keurig Dr Pepper Inc.	22,167,787	817,105	Primo Water Corp.	4,328,024	76,303
Hershey Co.	4,131,631	799,347	Energizer Holdings Inc.	1,901,802	76,262
Tyson Foods Inc. Class A	8,376,405	730,087			
Church & Dwight Co. Inc.	6,940,931	711,445			
Kraft Heinz Co.	19,154,502	687,647			

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
Nu Skin Enterprises Inc.				Nature's Sunshine Products Inc.	789,554 14,607
Class A	1,418,629	71,995	1	PetMed Express Inc.	568,993 14,373
* Beauty Health Co.	2,977,847	71,945	*.1	22nd Century Group Inc.	4,628,765 14,303
Edgewell Personal Care Co.	1,547,480	70,735		Tootsie Roll Industries Inc.	391,887 14,198
*.1 Grocery Outlet Holding Corp.	2,459,571	69,557	*	Honest Co. Inc.	1,426,618 11,541
Medifast Inc.	314,128	65,788	*	Whole Earth Brands Inc.	1,037,374 11,141
* TreeHouse Foods Inc.	1,588,167	64,368	*	Sovos Brands Inc.	716,600 10,785
1 B&G Foods Inc.	1,846,771	56,751	*	Veru Inc.	1,770,928 10,431
* Olaplex Holdings Inc.	1,832,868	53,391	*	Vital Farms Inc.	520,595 9,402
J & J Snack Foods Corp.	326,028	51,499	*	Benson Hill Inc.	1,265,490 9,225
Reynolds Consumer Products Inc.	1,475,996	46,346	*.1	HF Foods Group Inc.	1,087,920 9,204
Vector Group Ltd.	3,721,616	42,724		Oil-Dri Corp. of America	263,293 8,618
Cal-Maine Foods Inc.	1,130,220	41,807	*	Landec Corp.	714,876 7,935
* Pilgrim's Pride Corp.	1,391,177	39,231	*	Seneca Foods Corp. Class A	162,229 7,779
Universal Corp.	667,177	36,641	*.1	AppHarvest Inc.	1,904,283 7,408
Ingles Markets Inc. Class A	406,165	35,068		Limoneira Co.	451,596 6,774
MGP Ingredients Inc.	405,852	34,493		Alico Inc.	149,534 5,537
* USANA Health Sciences Inc.	332,532	33,652		Village Super Market Inc. Class A	219,880 5,143
Andersons Inc.	844,343	32,685		Natural Grocers by Vitamin Cottage Inc.	317,495 4,524
* Chefs' Warehouse Inc.	970,749	32,326	*.1	Local Bounti Corp.	617,326 3,982
*.1 BellRing Brands Inc. Class A	1,115,843	31,835	*.1	NewAge Inc.	3,820,555 3,935
Weis Markets Inc.	459,818	30,293	*.1	Vita Coco Co. Inc.	315,970 3,529
Utz Brands Inc.	1,891,544	30,170	*.1	Alkaline Water Co. Inc.	2,698,649 3,184
1 National Beverage Corp.	656,795	29,773	*	Lifevantage Corp.	500,965 3,166
Fresh Del Monte Produce Inc.	1,013,637	27,976	*	Farmer Bros Co.	415,167 3,093
* Hydrofarm Holdings Group Inc.	934,972	26,450	*.1	AquaBounty Technologies Inc.	1,307,824 2,746
Seaboard Corp.	6,616	26,034	*	Natural Alternatives International Inc.	197,375 2,495
SpartanNash Co.	970,540	25,001	*.1	LifeMD Inc.	621,308 2,404
*.1 Duckhorn Portfolio Inc.	976,373	22,789	*.1	Laird Superfood Inc.	182,168 2,376
John B Sanfilippo & Son Inc.	251,600	22,684	*.1	Zevia PBC Class A	333,732 2,353
* Rite Aid Corp.	1,482,120	21,772	*	Blue Apron Holdings Inc. Class A	344,335 2,317
ACCO Brands Corp.	2,592,751	21,416	*.1	Beachbody Co. Inc.	968,258 2,295
Calavo Growers Inc.	478,378	20,283	*	ProPhase Labs Inc.	303,130 2,173
* GrowGeneration Corp.	1,467,130	19,146	*.1	Urban-Gro Inc.	189,972 1,991
*.1 Tattooed Chef Inc.	1,187,742	18,458		Greenlane Holdings Inc. Class A	2,011,084 1,939
Brown-Forman Corp. Class A	259,279	17,577	*	Nuzee Inc.	410,002 1,697
Turning Point Brands Inc.	456,482	17,246	*	S&W Seed Co.	576,492 1,574
*.1 PLBY Group Inc.	646,732	17,229		AMCON Distributing Co.	6,105 1,218
* Mission Produce Inc.	1,001,161	15,718	*	Rocky Mountain Chocolate Factory Inc.	152,787 1,192

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
Mannatech Inc.	30,953	1,186	Coterra Energy Inc.	23,124,856	439,372
* Willamette Valley Vineyards Inc.	130,770	1,135	Marathon Oil Corp.	22,133,274	363,428
Ocean Bio-Chem Inc.	124,500	1,083	Targa Resources Corp.	6,507,505	339,952
* Coffee Holding Co. Inc.	230,234	1,002	APA Corp.	10,326,651	277,684
* Real Good Food Co. Inc. Class A	157,843	988	Ovintiv Inc.	7,422,687	250,145
* Reed's Inc.	2,530,478	908	* First Solar Inc.	2,720,101	237,084
*.1 MedAvail Holdings Inc.	629,749	882	* EQT Corp.	10,744,643	234,341
*.1 Calyxt Inc.	333,863	711	Texas Pacific Land Corp.	176,157	219,997
* Better Choice Co. Inc.	197,337	637	Chesapeake Energy Corp.	2,924,725	188,703
* Eastside Distilling Inc.	341,987	612	* NOV Inc.	11,120,234	150,679
* Guardian Health Sciences Inc.	787,758	510	HollyFrontier Corp.	4,157,470	136,282
* Arcadia Biosciences Inc.	483,138	503	PDC Energy Inc.	2,768,909	135,067
* Bridgford Foods Corp.	39,983	465	* Southwestern Energy Co.	28,904,087	134,693
* MamaMancini's Holdings Inc.	205,991	416	* Antero Resources Corp.	7,587,733	132,785
* Yield10 Bioscience Inc.	75,975	374	DT Midstream Inc.	2,749,231	131,908
* Lifeway Foods Inc.	45,393	214	* Range Resources Corp.	7,018,074	125,132
* RiceBran Technologies	560,464	195	*.1 ChargePoint Holdings Inc.	6,419,977	122,301
* Zivo Bioscience Inc.	62,634	180	Equitrans Midstream Corp.	11,678,401	120,755
		64,495,877	Civitas Resources Inc.	2,377,588	116,430
Energy (2.8%)			* ChampionX Corp.	5,752,265	116,253
Exxon Mobil Corp.	120,319,130	7,362,328	Matador Resources Co.	3,003,844	110,902
Chevron Corp.	54,784,484	6,428,959	Murphy Oil Corp.	4,175,145	109,013
ConocoPhillips	37,485,339	2,705,692	* Denbury Inc.	1,353,732	103,682
EOG Resources Inc.	16,629,234	1,477,175	SM Energy Co.	3,454,445	101,837
Schlumberger NV	39,874,353	1,194,237	California Resources Corp.	2,285,489	97,613
Pioneer Natural Resources Co.	6,246,129	1,136,046	Antero Midstream Corp.	8,820,351	85,381
Marathon Petroleum Corp.	17,496,110	1,119,576	Magnolia Oil & Gas Corp. Class A	4,390,416	82,847
Kinder Morgan Inc.	57,991,542	919,746	*.1 Stem Inc.	3,902,594	74,032
Phillips 66	12,455,848	902,551	Arcosa Inc.	1,372,884	72,351
Valero Energy Corp.	11,614,485	872,364	* Shoals Technologies Group Inc. Class A	2,969,583	72,161
Williams Cos. Inc.	33,153,587	863,319	* Whiting Petroleum Corp.	1,107,029	71,603
Devon Energy Corp.	19,233,799	847,249	* CNX Resources Corp.	5,108,559	70,243
ONEOK Inc.	12,678,056	744,963	* Ameresco Inc. Class A	858,200	69,892
Occidental Petroleum Corp.	25,206,963	730,750	Continental Resources Inc.	1,560,025	69,827
Cheniere Energy Inc.	6,486,678	657,879	Oasis Petroleum Inc.	534,448	67,335
* Enphase Energy Inc.	3,451,568	631,430	* Callon Petroleum Co.	1,395,398	65,933
Hess Corp.	7,923,192	586,554	Helmerich & Payne Inc.	2,770,002	65,649
Baker Hughes Co.	23,525,253	566,018	Cactus Inc. Class A	1,677,887	63,978
Diamondback Energy Inc.	5,149,710	555,396			
Halliburton Co.	24,185,025	553,112			
* Plug Power Inc.	16,387,798	462,628			

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
* Renewable Energy Group Inc.	1,432,078	60,777	* Bristow Group Inc. Class A	644,164	20,401
* Array Technologies Inc.	3,647,281	57,226	* Dril-Quip Inc.	1,016,414	20,003
*.1 FuelCell Energy Inc.	9,902,701	51,494	* Comstock Resources Inc.	2,272,847	18,387
*.1 SunPower Corp.	2,455,269	51,241	* Nabors Industries Ltd.	208,953	16,944
* Green Plains Inc.	1,446,539	50,282	* CONSOL Energy Inc.	735,685	16,707
* Weatherford International plc	1,794,387	49,740	*.1 Montauk Renewables Inc.	1,624,116	16,647
¹ New Fortress Energy Inc. Class A	2,057,729	49,674	* Berry Corp.	1,936,014	16,301
World Fuel Services Corp.	1,698,033	44,947	* SunCoke Energy Inc.	2,368,439	15,608
Patterson-UTI Energy Inc.	5,216,876	44,083	* Centrus Energy Corp. Class A	310,367	15,490
* Transocean Ltd.	15,701,779	43,337	* Ranger Oil Corp.	570,189	15,349
Arch Resources Inc.	435,409	39,762	* MRC Global Inc.	2,220,526	15,277
Warrior Met Coal Inc.	1,470,663	37,811	* TPI Composites Inc.	982,532	14,699
*.1 Tellurian Inc.	11,565,108	35,621	* REX American Resources Corp.	150,951	14,491
* PBF Energy Inc. Class A	2,732,636	35,442	* CVR Energy Inc.	855,403	14,379
Northern Oil & Gas Inc.	1,715,318	35,301	* Talos Energy Inc.	1,284,887	12,592
* Liberty Oilfield Services Inc. Class A	3,408,195	33,059	* Helix Energy Solutions Group Inc.	3,988,209	12,443
Archrock Inc.	4,390,845	32,844	* Tidewater Inc.	1,081,354	11,581
* Oceaneering International Inc.	2,859,768	32,344	* Select Energy Services Inc. Class A	1,858,281	11,577
* Delek US Holdings Inc.	2,122,957	31,823	*.1 Aemetis Inc.	805,835	9,912
* Centennial Resource Development Inc. Class A	5,263,526	31,476	* RPC Inc.	2,163,613	9,823
* Fluence Energy Inc. Class A	845,919	30,081	* SandRidge Energy Inc.	920,016	9,623
* Peabody Energy Corp.	2,896,192	29,165	* TETRA Technologies Inc.	3,298,148	9,367
Core Laboratories NV	1,300,792	29,021	* Earthstone Energy Inc. Class A	834,701	9,132
* Alpha Metallurgical Resources Inc.	443,333	27,065	*.1 Crescent Energy Inc. Class A	696,896	8,837
* NOW Inc.	3,119,549	26,641	* W&T Offshore Inc.	2,683,486	8,668
* Laredo Petroleum Inc.	437,939	26,333	* Oil States International Inc.	1,675,598	8,328
Brigham Minerals Inc. Class A	1,223,920	25,812	*.1 Volta Inc.	1,089,200	7,995
*.1 Noble Corp.	1,027,335	25,488	* American Superconductor Corp.	699,725	7,613
*.1 Gevo Inc.	5,448,564	23,320	* Newpark Resources Inc.	2,465,453	7,248
* Gulfport Energy Corp.	321,805	23,180	* FTS International Inc. Class A	274,859	7,215
* DMC Global Inc.	530,714	21,022	* SilverBow Resources Inc.	320,799	6,984
* Par Pacific Holdings Inc.	1,264,259	20,848	*.1 EVgo Inc.	684,200	6,801
* NexTier Oilfield Solutions Inc.	5,861,975	20,810	*.1 Camber Energy Inc.	7,107,332	6,041
* ProPetro Holding Corp.	2,528,442	20,480	¹ Altus Midstream Co.	96,236	5,900
			* Trecora Resources	711,814	5,751
			*.1 Advent Technologies Holdings Inc.	804,755	5,641
			* Matrix Service Co.	742,386	5,583

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
Solaris Oilfield Infrastructure Inc. Class A	851,953	5,580	* MIND Technology Inc.	491,883	817
* Ramaco Resources Inc.	376,500	5,120	* Profire Energy Inc.	598,754	635
* VAALCO Energy Inc.	1,573,656	5,051	*.1 KLX Energy Services Holdings Inc.	186,512	578
Falcon Minerals Corp.	1,004,143	4,890	* Mammoth Energy Services Inc.	307,258	559
*.1 Ring Energy Inc.	2,080,950	4,745	*.1 ION Geophysical Corp.	615,545	542
NACCO Industries Inc. Class A	125,541	4,556	* PEDEVCO Corp.	460,492	488
*.1 Beam Global	225,421	4,193	* Independence Contract Drilling Inc.	129,345	388
* Natural Gas Services Group Inc.	378,603	3,964	*.1 New Concept Energy Inc.	154,300	367
Evolution Petroleum Corp.	784,579	3,962	*.1 Nine Energy Service Inc.	332,516	332
*.1 NextDecade Corp.	1,303,072	3,714	* Nabors Industries Ltd. Warrants Exp. 6/11/26	70,676	264
* FTC Solar Inc.	470,149	3,554	* US Energy Corp. Wyoming	73,862	242
* Amplify Energy Corp.	859,535	2,673	* Stabilis Solutions Inc.	43,809	188
*.1 American Resources Corp.	1,448,956	2,608	* NCS Multistage Holdings Inc.	5,982	173
* Geospace Technologies Corp.	385,060	2,588	* Tidewater Inc. Class A Warrants Exp. 7/31/23	8,839	5
* Sunworks Inc.	763,794	2,345	* Tidewater Inc. Class B Warrants Exp. 7/31/23	9,555	3
* Flotek Industries Inc.	1,911,170	2,160	*.1.2 Harvest Natural Resources Inc.	51,829	—
*.1 Ocean Power Technologies Inc.	1,436,122	2,125	*.1 FTS International Inc. Warrants Exp. 11/19/23	22,671	—
* Exterran Corp.	707,599	2,109			38,467,534
* Battalion Oil Corp.	207,283	2,031	Financials (10.8%)		
* Epsilon Energy Ltd.	355,787	2,017	* Berkshire Hathaway Inc. Class B	48,225,937	14,419,555
Adams Resources & Energy Inc.	67,642	1,881	JPMorgan Chase & Co.	83,988,235	13,299,537
* Ranger Energy Services Inc. Class A	179,548	1,844	Bank of America Corp.	197,709,410	8,796,092
* Ideal Power Inc.	149,114	1,798	Wells Fargo & Co.	113,321,790	5,437,179
* SEACOR Marine Holdings Inc.	507,121	1,724	Morgan Stanley	40,798,842	4,004,814
*.1 ESS Tech Inc.	147,986	1,693	Charles Schwab Corp.	43,757,082	3,679,971
PHX Minerals Inc.	766,499	1,663	Goldman Sachs Group Inc.	9,533,979	3,647,224
* Ecoark Holdings Inc.	703,727	1,569	BlackRock Inc.	3,885,635	3,557,532
*.1 iSun Inc.	262,173	1,563	Citigroup Inc.	56,391,721	3,405,496
* PrimeEnergy Resources Corp.	21,626	1,493	S&P Global Inc.	6,849,223	3,232,354
* Gulf Island Fabrication Inc.	372,057	1,492	Blackstone Inc.	19,521,962	2,525,947
* Forum Energy Technologies Inc.	89,925	1,443	Marsh & McLennan Cos. Inc.	14,348,153	2,493,996
* Hallador Energy Co.	579,365	1,425	PNC Financial Services Group Inc.	12,010,806	2,408,407
* Capstone Green Energy Corp.	344,624	1,144			
* Smart Sand Inc.	618,977	1,102			
*.1 US Well Services Inc. Class A	895,941	1,030			
* Dawson Geophysical Co.	420,698	974			

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
CME Group Inc.	10,215,056	2,333,732	FactSet Research Systems Inc.	1,069,802	519,934
Truist Financial Corp.	37,928,163	2,220,694	Cincinnati Financial Corp.	4,352,185	495,844
Intercontinental Exchange Inc.	16,010,771	2,189,793	Brown & Brown Inc.	6,822,503	479,486
US Bancorp	37,925,164	2,130,256	* Markel Corp.	388,240	479,088
Chubb Ltd.	10,405,274	2,011,444	* Berkshire Hathaway Inc. Class A	1,051	473,646
Aon plc Class A	5,949,029	1,788,040	Ally Financial Inc.	9,846,914	468,812
Moody's Corp.	4,490,534	1,753,913	* Arch Capital Group Ltd.	10,424,414	463,365
Progressive Corp.	16,608,682	1,704,881	Signature Bank	1,418,801	458,940
MSCI Inc.	2,226,044	1,363,875	Apollo Asset Management Inc.	6,234,076	451,534
American International Group Inc.	23,599,107	1,341,845	MarketAxess Holdings Inc.	1,026,900	422,333
T. Rowe Price Group Inc.	6,387,721	1,256,081	Fidelity National Financial Inc.	7,679,797	400,732
Bank of New York Mellon Corp.	21,124,633	1,226,919	Cboe Global Markets Inc.	3,029,409	395,035
KKR & Co. Inc.	15,795,030	1,176,730	Equitable Holdings Inc.	11,511,808	377,472
Prudential Financial Inc.	10,740,838	1,162,588	Loews Corp.	6,126,880	353,889
* SVB Financial Group	1,668,009	1,131,310	LPL Financial Holdings Inc.	2,164,186	346,465
MetLife Inc.	17,930,203	1,120,458	Carlyle Group Inc.	6,079,507	333,765
Travelers Cos. Inc.	6,991,414	1,093,667	Lincoln National Corp.	4,880,883	333,169
First Republic Bank	5,088,465	1,050,819	Ares Management Corp. Class A	4,048,954	329,058
Arthur J Gallagher & Co.	5,891,200	999,560	Comerica Inc.	3,728,720	324,399
Aflac Inc.	16,920,915	988,012	Annaly Capital Management Inc.	41,142,564	321,735
Discover Financial Services	8,330,088	962,625	* Athene Holding Ltd. Class A	3,822,576	318,535
Ameriprise Financial Inc.	3,180,155	959,326	East West Bancorp Inc.	4,033,493	317,355
Allstate Corp.	8,146,969	958,491	W R Berkley Corp.	3,765,001	310,198
* Coinbase Global Inc. Class A	3,750,497	946,513	Everest Re Group Ltd.	1,118,860	306,478
Fifth Third Bancorp	19,434,478	846,372	Western Alliance Bancorp	2,813,951	302,922
Willis Towers Watson plc	3,541,684	841,115	Tradeweb Markets Inc. Class A	2,985,306	298,949
Nasdaq Inc.	3,326,160	698,527	Franklin Resources Inc.	8,564,594	286,828
State Street Corp.	7,300,767	678,971	American Financial Group Inc.	2,046,578	281,036
Northern Trust Corp.	5,607,132	670,669	Zions Bancorp NA	4,447,949	280,932
Hartford Financial Services Group Inc.	9,674,667	667,939	*.1 SoFi Technologies Inc.	17,196,053	271,870
Huntington Bancshares Inc.	41,112,365	633,953	Invesco Ltd.	11,802,080	271,684
KeyCorp	26,461,232	612,048	Assurant Inc.	1,618,971	252,333
Broadridge Financial Solutions Inc.	3,312,162	605,529	First Horizon Corp.	15,365,123	250,912
Regions Financial Corp.	27,105,395	590,898	* Alleghany Corp.	369,779	246,861
Citizens Financial Group Inc.	12,114,193	572,396	* Upstart Holdings Inc.	1,630,582	246,707
M&T Bank Corp.	3,657,449	561,711			
Principal Financial Group Inc.	7,533,780	544,918			
Raymond James Financial Inc.	5,273,097	529,419			

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)	
Globe Life Inc.	2,586,301	242,388		Wintrust Financial Corp.	1,621,326	147,249
First American Financial Corp.	2,962,815	231,781		Kinsale Capital Group Inc.	616,377	146,630
Morningstar Inc.	673,698	230,398		CIT Group Inc.	2,812,456	144,391
AGNC Investment Corp.	14,894,178	224,008		Webster Financial Corp.	2,576,552	143,875
RenaissanceRe Holdings Ltd.	1,308,156	221,510		New Residential Investment Corp.	13,253,198	141,942
SEI Investments Co.	3,565,874	217,304	*.1	Credit Acceptance Corp.	206,217	141,811
People's United Financial Inc.	12,166,689	216,810		Sterling Bancorp	5,484,248	141,439
Commerce Bancshares Inc.	3,117,858	214,322		Selective Insurance Group Inc.	1,709,589	140,084
Reinsurance Group of America Inc.	1,921,747	210,412		Erie Indemnity Co. Class A	722,007	139,102
Voya Financial Inc.	3,158,599	209,447		Blackstone Mortgage Trust Inc. Class A	4,521,143	138,437
Cullen/Frost Bankers Inc.	1,628,534	205,309		RLI Corp.	1,222,251	137,014
Old Republic International Corp.	8,285,987	203,670	*	Trupanion Inc.	1,034,070	136,528
Janus Henderson Group plc	4,848,475	203,345		Essent Group Ltd.	2,985,528	135,931
Jefferies Financial Group Inc.	5,233,530	203,061		First Citizens BancShares Inc. Class A	162,416	134,779
Starwood Property Trust Inc.	8,232,975	200,061		United Bankshares Inc.	3,687,105	133,768
Interactive Brokers Group Inc. Class A	2,514,881	199,732		MGIC Investment Corp.	9,252,544	133,422
Stifel Financial Corp.	2,813,917	198,156		Lazard Ltd. Class A	3,041,343	132,694
Pinnacle Financial Partners Inc.	2,056,226	196,370		Unum Group	5,233,902	128,597
First Financial Bankshares Inc.	3,846,987	195,581		Evercore Inc. Class A	942,795	128,079
Synovus Financial Corp.	3,929,745	188,117		UMB Financial Corp.	1,169,394	124,084
Affiliated Managers Group Inc.	1,097,879	180,612		Walker & Dunlop Inc.	819,811	123,693
Prosperity Bancshares Inc.	2,486,041	179,741		Hanover Insurance Group Inc.	910,754	119,363
Glacier Bancorp Inc.	3,146,050	178,381		Umpqua Holdings Corp.	6,150,217	118,330
Popular Inc.	2,129,164	174,677		Axis Capital Holdings Ltd.	2,170,226	118,212
Primerica Inc.	1,122,369	172,025		ServisFirst Bancshares Inc.	1,387,609	117,864
1 Blue Owl Capital Inc. Class A	11,522,581	171,802	*	Brighthouse Financial Inc.	2,271,871	117,683
OneMain Holdings Inc.	3,311,140	165,689		Hancock Whitney Corp.	2,346,496	117,372
SLM Corp.	8,333,532	163,921		Community Bank System Inc.	1,535,739	114,382
Bank OZK	3,506,828	163,173		* Silvergate Capital Corp. Class A	765,620	113,465
Cadence Bank	5,473,997	163,070		Jackson Financial Inc. Class A	2,645,650	110,668
Valley National Bancorp	11,576,034	159,170		FNB Corp.	9,078,611	110,124
SouthState Corp.	1,983,629	158,909		Moelis & Co. Class A	1,733,538	108,363
PacWest Bancorp	3,334,427	150,616		Radian Group Inc.	5,104,001	107,848
Houlihan Lokey Inc. Class A	1,449,608	150,063		Pacific Premier Bancorp Inc.	2,684,452	107,459
New York Community Bancorp Inc.	12,109,549	147,858		BankUnited Inc.	2,535,673	107,284

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)	
Independent Bank Corp. (XNGS)	1,279,794	104,342		Live Oak Bancshares Inc.	919,156	80,233
Home BancShares Inc.	4,190,065	102,028	*	Mr Cooper Group Inc.	1,918,280	79,820
Chimera Investment Corp.	6,731,256	101,507		CVB Financial Corp.	3,663,017	78,425
Kemper Corp.	1,714,796	100,813		Fulton Financial Corp.	4,593,721	78,093
First Hawaiian Inc.	3,665,045	100,166		* Focus Financial Partners Inc. Class A	1,291,491	77,128
Federated Hermes Inc. Class B	2,617,417	98,363		* Enstar Group Ltd.	309,763	76,694
Eastern Bankshares Inc.	4,781,747	96,448		Atlantic Union Bankshares Corp.	2,044,466	76,238
Investors Bancorp Inc.	6,349,236	96,191		* Cannae Holdings Inc.	2,155,209	75,756
Bank of Hawaii Corp.	1,141,133	95,581		Independent Bank Group Inc.	1,037,848	74,881
Assured Guaranty Ltd.	1,887,645	94,760		Arbor Realty Trust Inc.	4,086,847	74,871
Ameris Bancorp	1,881,890	93,492		Santander Consumer USA Holdings Inc.	1,738,846	73,066
United Community Banks Inc.	2,584,316	92,880		Columbia Banking System Inc.	2,230,435	72,980
Hamilton Lane Inc. Class A	895,240	92,765	*.1	Flagstar Bancorp Inc.	1,492,858	71,568
Navient Corp.	4,342,323	92,144		Riot Blockchain Inc.	3,130,662	69,908
Virtu Financial Inc. Class A	3,193,682	92,074		International Bancshares Corp.	1,631,611	69,164
Simmons First National Corp. Class A	3,103,579	91,804		* LendingClub Corp.	2,839,709	68,664
American Equity Investment Life Holding Co.	2,358,312	91,785		WSFS Financial Corp.	1,354,514	67,888
Associated Banc-Corp	4,058,866	91,690		First Midwest Bancorp Inc.	3,249,439	66,549
*.1 Marathon Digital Holdings Inc.	2,771,433	91,069		Goosehead Insurance Inc. Class A	506,625	65,902
Cathay General Bancorp	2,088,588	89,788		PennyMac Financial Services Inc.	921,384	64,294
* Texas Capital Bancshares Inc.	1,440,278	86,777		First Merchants Corp.	1,533,512	64,239
Piper Sandler Cos.	483,168	86,250		Cohen & Steers Inc.	685,110	63,380
Old National Bancorp	4,721,695	85,557		* Ryan Specialty Group Holdings Inc. Class A	1,560,631	62,971
* Axos Financial Inc.	1,524,050	85,210		First Financial Bancorp	2,550,775	62,188
Artisan Partners Asset Management Inc. Class A	1,765,721	84,119		Washington Federal Inc.	1,857,844	62,015
CNO Financial Group Inc.	3,508,722	83,648		Stewart Information Services Corp.	763,906	60,906
White Mountains Insurance Group Ltd.	81,371	82,502		Virtus Investment Partners Inc.	204,227	60,676
BOK Financial Corp.	781,531	82,444		* Open Lending Corp. Class A	2,691,725	60,510
FirstCash Holdings Inc.	1,089,590	81,512		StepStone Group Inc. Class A	1,440,674	59,889
* Triumph Bancorp Inc.	678,064	80,744		WesBanco Inc.	1,710,258	59,842
First Bancorp (XNYS)	5,853,909	80,667		* PRA Group Inc.	1,184,720	59,485
				Sandy Spring Bancorp Inc.	1,233,859	59,324
				Hilltop Holdings Inc.	1,680,850	59,065
				Towne Bank	1,859,617	58,745

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
* Genworth Financial Inc.					
Class A	14,438,103	58,474	FB Financial Corp.	1,019,593	44,679
Renasant Corp.	1,508,208	57,236	* Palomar Holdings Inc.	685,031	44,369
MFA Financial Inc.	12,539,036	57,178	*.1 Lemonade Inc.	1,050,809	44,250
Park National Corp.	415,805	57,094	*.1 Lightwave Logic Inc.	2,936,371	43,693
Two Harbors Investment Corp.	9,814,212	56,628	First Commonwealth Financial Corp.	2,707,427	43,562
Banner Corp.	926,473	56,209	Stock Yards Bancorp Inc.	678,700	43,355
Seacoast Banking Corp. of Florida	1,579,873	55,912	Redwood Trust Inc.	3,249,083	42,855
* BRP Group Inc. Class A	1,536,370	55,478	BGC Partners Inc.	9,188,420	42,726
Lakeland Financial Corp.	685,895	54,968	Capitol Federal Financial Inc.	3,724,163	42,195
Heartland Financial USA Inc.	1,083,893	54,856	B. Riley Financial Inc.	472,236	41,963
Argo Group International Holdings Ltd.	943,733	54,840	Mercury General Corp.	787,864	41,804
* Customers Bancorp Inc.	829,452	54,221	*.1 Encore Capital Group Inc.	668,173	41,500
¹ Rocket Cos. Inc. Class A	3,828,264	53,596	Westamerica Bancorp	718,604	41,485
Great Western Bancorp Inc.	1,576,115	53,525	First Busey Corp.	1,494,322	40,526
* NMI Holdings Inc. Class A	2,440,304	53,321	New York Mortgage Trust Inc.	10,806,302	40,199
Veritex Holdings Inc.	1,334,578	53,090	* Enova International Inc.	974,802	39,928
Eagle Bancorp Inc.	904,631	52,776	* LendingTree Inc.	320,186	39,255
Apollo Commercial Real Estate Finance Inc.	3,973,380	52,290	ProAssurance Corp.	1,537,853	38,908
Trustmark Corp.	1,601,426	51,982	Ladder Capital Corp.	3,222,288	38,635
Meta Financial Group Inc.	825,250	49,234	OFG Bancorp	1,420,708	37,734
Compass Diversified Holdings	1,593,700	48,735	Southside Bancshares Inc.	874,150	36,557
Northwest Bancshares Inc.	3,423,252	48,473	National Bank Holdings Corp. Class A	820,912	36,071
iStar Inc.	1,875,980	48,457	OceanFirst Financial Corp.	1,594,500	35,398
Provident Financial Services Inc.	1,986,157	48,105	Berkshire Hills Bancorp Inc.	1,238,529	35,211
Hope Bancorp Inc.	3,255,243	47,885	* Bancorp Inc.	1,382,276	34,985
PennyMac Mortgage Investment Trust	2,755,444	47,752	Safety Insurance Group Inc.	405,870	34,511
First Bancorp (XNGS)	1,014,431	46,380	Brookline Bancorp Inc.	2,101,275	34,020
Enterprise Financial Services Corp.	978,006	46,054	Broadmark Realty Capital Inc.	3,574,729	33,710
First Interstate BancSystem Inc. Class A	1,126,818	45,828	S&T Bancorp Inc.	1,066,198	33,607
Nelnet Inc. Class A	468,564	45,769	City Holding Co.	409,598	33,501
PJT Partners Inc. Class A	616,117	45,648	ConnectOne Bancorp Inc.	1,001,268	32,751
Horace Mann Educators Corp.	1,171,060	45,320	BancFirst Corp.	463,100	32,676
NBT Bancorp Inc.	1,172,929	45,181	Premier Financial Corp.	1,054,389	32,591
			Federal Agricultural Mortgage Corp. Class C	262,217	32,497
			TriCo Bancshares	755,079	32,438

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
Employers Holdings Inc.	759,018	31,408	Univest Financial Corp.	799,960	23,935
* Metropolitan Bank Holding Corp.	287,792	30,658	QCR Holdings Inc.	421,137	23,584
* World Acceptance Corp.	123,784	30,380	Peoples Bancorp Inc.	724,102	23,034
Dime Community Bancshares Inc.	862,098	30,311	* Blucora Inc.	1,315,554	22,785
AMERISAFE Inc.	552,756	29,755	First Bancshares Inc.	576,125	22,250
Tompkins Financial Corp.	355,647	29,725	* Horizon Bancorp Inc.	1,050,994	21,913
Banc of California Inc.	1,504,580	29,520	Columbia Financial Inc.	1,046,664	21,833
* Amerant Bancorp Inc. Class A	843,985	29,160	TPG RE Finance Trust Inc.	1,747,225	21,526
James River Group Holdings Ltd.	999,441	28,794	Central Pacific Financial Corp.	762,219	21,472
HomeStreet Inc.	553,013	28,757	WisdomTree Investments Inc.	3,504,056	21,445
TFS Financial Corp.	1,605,671	28,693	* Ambac Financial Group Inc.	1,317,492	21,146
Allegiance Bancshares Inc.	665,894	28,107	* MBIA Inc.	1,322,743	20,886
* Nicolet Bankshares Inc.	324,999	27,869	Hanmi Financial Corp.	867,122	20,533
* StoneX Group Inc.	450,490	27,593	* SiriusPoint Ltd.	2,525,100	20,529
Origin Bancorp Inc.	638,790	27,417	First Mid Bancshares Inc.	477,568	20,435
Preferred Bank	379,480	27,243	* Clearwater Analytics Holdings Inc. Class A	883,787	20,309
*.1 Oscar Health Inc. Class A	3,469,287	27,234	HarborOne Bancorp Inc.	1,367,499	20,294
First Foundation Inc.	1,087,378	27,032	Flushing Financial Corp.	829,044	20,146
Cowen Inc. Class A	736,215	26,577	KKR Real Estate Finance Trust Inc.	951,886	19,828
German American Bancorp Inc.	681,395	26,561	Great Southern Bancorp Inc.	332,068	19,675
BrightSpire Capital Inc. Class A	2,573,284	26,402	HCI Group Inc.	233,340	19,493
State Auto Financial Corp.	509,902	26,357	Republic Bancorp Inc. Class A	383,393	19,492
Lakeland Bancorp Inc.	1,371,817	26,051	Northfield Bancorp Inc.	1,206,028	19,489
Washington Trust Bancorp Inc.	460,207	25,942	Heritage Commerce Corp.	1,597,415	19,073
Ready Capital Corp.	1,651,372	25,811	Community Trust Bancorp Inc.	436,138	19,020
Kearny Financial Corp.	1,928,359	25,551	Camden National Corp.	392,310	18,894
Bryn Mawr Bank Corp.	566,925	25,517	* MoneyGram International Inc.	2,359,261	18,615
Ellington Financial Inc.	1,481,380	25,317	Hingham Institution For Savings	43,253	18,161
BrightSphere Investment Group Inc.	984,365	25,200	* CrossFirst Bancshares Inc.	1,158,387	18,082
ARMOUR Residential REIT Inc.	2,553,805	25,053	Granite Point Mortgage Trust Inc.	1,528,156	17,895
Heritage Financial Corp.	1,016,779	24,850	Byline Bancorp Inc.	644,447	17,626
Invesco Mortgage Capital Inc.	8,865,124	24,645	Cambridge Bancorp	187,772	17,574
* TriState Capital Holdings Inc.	803,103	24,302	TrustCo Bank Corp.	526,680	17,544

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)	
Diamond Hill Investment Group Inc.	87,521	16,999	*	Waterstone Financial Inc.	600,218	13,121
Peapack-Gladstone Financial Corp.	471,663	16,697		Coastal Financial Corp.	257,862	13,053
United Fire Group Inc.	714,294	16,564		HomeTrust Bancshares Inc.	417,531	12,935
Farmers National Banc Corp.	892,687	16,559	*	Mid Penn Bancorp Inc.	407,174	12,924
¹ Dynex Capital Inc.	985,744	16,472		Oportun Financial Corp.	636,646	12,892
Bank of Marin Bancorp	434,472	16,175		Southern Missouri Bancorp Inc.	243,725	12,715
Victory Capital Holdings Inc. Class A	440,974	16,109		First Financial Corp.	280,502	12,704
¹ Orchid Island Capital Inc.	3,480,164	15,661		Arrow Financial Corp.	352,689	12,425
Business First Bancshares Inc.	549,061	15,544		West Bancorp Inc.	399,157	12,402
eHealth Inc.	600,680	15,317		First Internet Bancorp	263,312	12,386
CBTX Inc.	525,056	15,227		1st Source Corp.	247,039	12,253
¹ UWM Holdings Corp. Class A	2,568,383	15,205		Regional Management Corp.	211,580	12,157
Reliant Bancorp Inc.	423,923	15,049		CNB Financial Corp.	455,730	12,077
* Atlantic Capital Bancshares Inc.	515,287	14,825		Bar Harbor Bankshares	412,183	11,924
Equity Bancshares Inc. Class A	432,117	14,662		* Carter Bankshares Inc.	742,589	11,428
Financial Institutions Inc.	450,618	14,330		RBB Bancorp	435,114	11,400
Independent Bank Corp.	598,641	14,290		¹ GCM Grosvenor Inc. Class A	1,068,829	11,223
Mercantile Bank Corp.	403,858	14,147		National Western Life Group Inc. Class A	52,273	11,209
Midland States Bancorp Inc.	564,694	13,999		American National Bankshares Inc.	296,822	11,184
* AssetMark Financial Holdings Inc.	533,665	13,987		MVB Financial Corp.	267,198	11,094
First Community Bankshares Inc.	415,227	13,877		SmartFinancial Inc.	401,450	10,984
Metrocity Bankshares Inc.	499,338	13,747		¹ Farmers & Merchants Bancorp Inc.	333,453	10,947
Bank First Corp.	189,999	13,726		Enterprise Bancorp Inc.	243,685	10,946
Universal Insurance Holdings Inc.	798,817	13,580		* Bridgewater Bancshares Inc.	610,919	10,807
Merchants Bancorp	285,856	13,530		Citizens & Northern Corp.	409,413	10,694
* Blue Foundry Bancorp	921,106	13,476		Spirit of Texas Bankshares Inc.	371,555	10,693
* Southern First Bancshares Inc.	215,321	13,455		Sierra Bancorp	393,731	10,690
First of Long Island Corp.	622,402	13,438		Shore Bancshares Inc.	509,859	10,631
Sculptor Capital Management Inc. Class A	617,684	13,188		* EZCORP Inc. Class A	1,440,775	10,619
* Franklin BSP Realty Trust Inc.	878,283	13,122	*.1	First Bancorp Inc.	327,356	10,279
			*.1	Capstar Financial Holdings Inc.	488,695	10,277
				Primis Financial Corp.	682,667	10,267
				Alerus Financial Corp.	348,804	10,213
				Old Second Bancorp Inc.	798,040	10,047
				Romeo Power Inc.	2,747,187	10,027
				Root Inc. Class A	3,207,770	9,944

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)	
Oppenheimer Holdings Inc. Class A	213,217	9,887		First Business Financial Services Inc.	228,040	6,652
Civista Bancshares Inc.	398,946	9,734		BCB Bancorp Inc.	430,285	6,639
Capital City Bank Group Inc.	359,714	9,496	1	LCNB Corp.	335,339	6,549
Peoples Financial Services Corp.	179,285	9,447		Meridian Corp.	177,937	6,543
MidWestOne Financial Group Inc.	286,575	9,276	*	Fidelity D&D Bancorp Inc.	110,302	6,508
Guaranty Bancshares Inc.	245,483	9,225		Bankwell Financial Group Inc.	195,386	6,416
Curo Group Holdings Corp.	575,636	9,216		Professional Holding Corp. Class A	330,335	6,329
Summit Financial Group Inc.	330,919	9,084		AG Mortgage Investment Trust Inc.	615,108	6,305
* Howard Bancorp Inc.	413,346	9,007		National Bankshares Inc.	173,594	6,295
Five Star Bancorp	293,908	8,817		Capital Bancorp Inc.	238,721	6,254
Home Bancorp Inc.	205,685	8,538		Parke Bancorp Inc.	290,867	6,190
1 Blue Ridge Bankshares Inc.	456,364	8,169		HBT Financial Inc.	330,067	6,182
Tiptree Inc. Class A	590,045	8,160		Donegal Group Inc. Class A	429,838	6,142
South Plains Financial Inc.	292,506	8,135		Community Financial Corp.	155,233	6,102
* Ocwen Financial Corp.	201,053	8,036	*	Timberland Bancorp Inc.	219,929	6,092
* Citizens Inc. Class A	1,512,237	8,030	*	FVCBancorp Inc.	305,180	6,046
AFC Gamma Inc.	351,716	8,005		Richmond Mutual Bancorp Inc.	362,105	5,834
Provident Bancorp Inc.	429,658	7,992		Central Valley Community Bancorp	277,797	5,770
Great Ajax Corp.	606,670	7,984		* Esquire Financial Holdings Inc.	181,815	5,749
* P10 Inc. Class A	568,705	7,950	*	Territorial Bancorp Inc.	226,146	5,710
Orrstown Financial Services Inc.	307,627	7,752		Codorus Valley Bancorp Inc.	262,970	5,680
Northrim Bancorp Inc.	176,916	7,689		Unity Bancorp Inc.	216,027	5,671
Red River Bancshares Inc.	141,840	7,588		OP Bancorp	444,270	5,669
PCSB Financial Corp.	391,041	7,445		Ames National Corp.	229,764	5,627
Investors Title Co.	37,598	7,412		* Maiden Holdings Ltd.	1,833,912	5,612
FS Bancorp Inc.	219,893	7,395		Crawford & Co. Class B	746,601	5,592
First Bank	503,770	7,310		Level One Bancorp Inc.	139,890	5,517
Northeast Bank	203,338	7,265		* BayCom Corp.	288,027	5,403
ACNB Corp.	230,161	7,199		Greenhill & Co. Inc.	299,465	5,369
Independence Holding Co.	125,453	7,111	*	Evans Bancorp Inc.	133,161	5,366
Marlin Business Services Corp.	304,596	7,091		Colony Bancorp Inc.	311,012	5,309
1 PCB Bancorp	317,360	6,969		* Consumer Portfolio Services Inc.	445,159	5,275
Macatawa Bank Corp.	784,729	6,921		*.1 Hagerly Inc. Class A	363,800	5,159
* GoHealth Inc. Class A	1,801,058	6,826	*	* MainStreet Bancshares Inc.	208,509	5,127
1st Constitution Bancorp	263,385	6,766		Norwood Financial Corp.	197,002	5,120
Amalgamated Financial Corp.	399,627	6,702				

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
ChoiceOne Financial Services Inc.	192,470	5,099	First Community Corp.	186,158	3,865
* MetroMile Inc.	2,327,223	5,097	Franklin Financial Services Corp.	117,076	3,863
C&F Financial Corp.	99,227	5,079	* California Bancorp	192,397	3,856
* NI Holdings Inc.	266,088	5,032	¹ First National Corp.	167,836	3,835
* Greenlight Capital Re Ltd. Class A	636,481	4,990	Hawthorn Bancshares Inc.	147,849	3,819
* First Western Financial Inc.	163,419	4,961	First Capital Inc.	95,554	3,817
Sachem Capital Corp.	847,514	4,949	* Medallion Financial Corp.	650,658	3,774
Investar Holding Corp.	262,066	4,825	Westwood Holdings Group Inc.	222,721	3,773
Western New England Bancorp Inc.	541,360	4,742	First Financial Northwest Inc.	223,305	3,611
*.1 Sunlight Financial Holdings Inc.	984,228	4,705	Citizens Community Bancorp Inc.	260,601	3,588
Bank of Princeton	159,711	4,684	SB Financial Group Inc.	183,208	3,567
Pzena Investment Management Inc. Class A	493,761	4,676	¹ First United Corp.	188,149	3,550
Riverview Bancorp Inc.	608,040	4,676	Angel Oak Mortgage Inc.	216,030	3,539
* Doma Holdings Inc.	918,684	4,667	Manning & Napier Inc. Class A	421,693	3,504
* Republic First Bancorp Inc.	1,250,257	4,651	Nexpoint Real Estate Finance Inc.	177,897	3,425
William Penn Bancorp	375,356	4,534	* Arlington Asset Investment Corp. Class A	964,778	3,377
Virginia National Bankshares Corp.	122,415	4,529	Western Asset Mortgage Capital Corp.	1,575,362	3,324
Plumas Bancorp	133,540	4,512	BankFinancial Corp.	308,169	3,288
Chemung Financial Corp.	98,140	4,493	Seven Hills Realty Trust	315,585	3,276
* Trean Insurance Group Inc.	501,844	4,471	*.1 MarketWise Inc.	433,550	3,269
ESSA Bancorp Inc.	253,876	4,400	Greene County Bancorp Inc.	88,584	3,255
First Savings Financial Group Inc.	165,222	4,362	* HMN Financial Inc.	133,193	3,247
* Pioneer Bancorp Inc.	382,436	4,329	CB Financial Services Inc.	132,867	3,202
Penns Woods Bancorp Inc.	183,161	4,317	¹ Ellington Residential Mortgage REIT	304,308	3,162
Silvercrest Asset Management Group Inc. Class A	247,747	4,254	First Guaranty Bancshares Inc.	155,128	3,162
FNCB Bancorp Inc.	465,590	4,242	* Malvern Bancorp Inc.	201,577	3,159
Eagle Bancorp Montana Inc.	184,128	4,231	Peoples Bancorp of North Carolina Inc.	113,193	3,123
First Northwest Bancorp	209,090	4,230	* Velocity Financial Inc.	225,504	3,089
¹ Federal Agricultural Mortgage Corp. Class A	35,555	4,221	Salisbury Bancorp Inc.	58,032	3,069
¹ Cherry Hill Mortgage Investment Corp.	510,083	4,218	* ACRES Commercial Realty Corp.	245,355	3,060
Luther Burbank Corp.	294,907	4,140	*.1 Bakkt Holdings Inc.	356,200	3,031
Heritage Insurance Holdings Inc.	698,957	4,110	GAMCO Investors Inc. Class A	121,104	3,025
			¹ Partners Bancorp	305,021	2,983

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)	
Provident Financial Holdings Inc.	178,916	2,961	¹	Citizens Holding Co.	97,134	1,821
^{*.1} BM Technologies Inc.	313,589	2,888	¹	US Global Investors Inc. Class A	413,658	1,820
[*] PDL Community Bancorp	196,447	2,876	¹	Cullman Bancorp Inc.	141,227	1,761
^{*.1} Finance of America Cos. Inc. Class A	716,866	2,846		Sound Financial Bancorp Inc.	39,057	1,718
[*] Hippo Holdings Inc.	1,005,399	2,845	[*]	Kingsway Financial Services Inc.	311,150	1,705
Ohio Valley Banc Corp.	97,749	2,840		CF Bankshares Inc.	74,586	1,556
Lument Finance Trust Inc.	736,731	2,829	^{*.1}	OppFi Inc.	342,288	1,554
Guild Holdings Co. Class A	200,200	2,809	¹	Bank of South Carolina Corp.	74,261	1,498
Middlefield Banc Corp.	111,453	2,766		Hennessy Advisors Inc.	136,198	1,479
Summit State Bank	181,958	2,742	[*]	Great Elm Group Inc.	700,231	1,463
[*] Safeguard Scientifics Inc.	370,901	2,726	[*]	Limestone Bancorp Inc.	77,944	1,454
United Insurance Holdings Corp.	605,363	2,627		Elmira Savings Bank	61,402	1,404
United Security Bancshares	322,421	2,618	[*]	Manhattan Bridge Capital Inc.	253,648	1,395
loanDepot Inc. Class A	538,648	2,586	[*]	LM Funding America Inc.	286,075	1,390
[*] Security National Financial Corp. Class A	279,866	2,575	[*]	Midwest Holding Inc.	79,299	1,380
[*] SWK Holdings Corp.	128,875	2,530	[*]	Bogota Financial Corp.	133,526	1,359
Bank7 Corp.	109,773	2,525		AmeriServ Financial Inc.	345,360	1,333
Landmark Bancorp Inc.	88,296	2,516	[*]	USCB Financial Holdings Inc.	90,208	1,301
¹ Union Bankshares Inc.	85,053	2,472		United Bankshares Inc.	36,068	1,100
Oak Valley Bancorp	141,787	2,467	^{*.1}	Reliance Global Group Inc.	159,588	1,028
[*] Elevate Credit Inc.	793,543	2,357	[*]	Rhinebeck Bancorp Inc.	95,620	1,022
Prudential Bancorp Inc.	169,608	2,303		Kingstone Cos. Inc.	202,353	1,012
[*] Sterling Bancorp Inc.	370,819	2,132		First US Bankshares Inc.	91,843	972
IF Bancorp Inc.	85,645	2,127	[*]	Ashford Inc.	56,551	942
Associated Capital Group Inc. Class A	48,920	2,104		Southern States Bankshares Inc.	44,692	879
Northeast Community Bancorp Inc.	188,155	2,094		Community West Bancshares	61,904	823
[*] Hallmark Financial Services Inc.	480,443	2,090		Emclair Financial Corp.	28,051	811
[*] Broadway Financial Corp.	896,664	2,071	[*]	Generations Bancorp NY Inc.	67,225	801
[*] Catalyst Bancorp Inc.	151,200	2,067	[*]	FFBW Inc.	66,391	779
[*] TC Bancshares Inc.	151,263	2,025	[*]	Oxbridge Re Holdings Ltd.	132,133	743
Randolph Bancorp Inc.	84,355	2,014	^{*.1}	Patriot National Bancorp Inc.	47,078	732
[*] Heritage Global Inc.	1,010,347	1,879	[*]	Carver Bancorp Inc.	85,301	728
Auburn National Bancorp Inc.	59,246	1,878	[*]	FedNat Holding Co.	439,008	619
[*] Nicholas Financial Inc.	155,984	1,839	^{*.1}	Biorestorative Therapies Inc.	138,454	591
			^{*.1}	SurgePays Inc.	290,433	587

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
* Affinity Bancshares Inc.	35,206	542	Medtronic plc	38,220,866	3,953,949
Mid-Southern Bancorp Inc.	29,996	450	Bristol-Myers Squibb Co.	63,083,990	3,933,287
* NeuroOne Medical Technologies Corp.	209,321	406	* Intuitive Surgical Inc.	10,152,895	3,647,935
Lake Shore Bancorp Inc.	25,679	387	Amgen Inc.	16,008,641	3,601,464
Pathfinder Bancorp Inc.	22,868	387	Zoetis Inc.	13,446,588	3,281,371
* HV Bancorp Inc.	14,687	326	Anthem Inc.	6,898,478	3,197,720
Old Point Financial Corp.	12,849	293	Gilead Sciences Inc.	35,651,267	2,588,638
Oconee Federal Financial Corp.	13,031	284	Stryker Corp.	9,648,803	2,580,283
*.2 Altisource Asset Management Corp.	15,386	275	* Moderna Inc.	9,794,908	2,487,711
* Impac Mortgage Holdings Inc.	244,016	271	* Edwards Lifesciences Corp.	17,744,202	2,298,761
*.1,2 Contran Corp. CVR	204,224	196	Cigna Corp.	9,419,683	2,163,042
* OptimumBank Holdings Inc.	48,881	194	Becton Dickinson & Co.	8,071,982	2,029,942
1895 Bancorp of Wisconsin Inc.	15,643	171	* Regeneron Pharmaceuticals Inc.	2,854,570	1,802,718
* Finwise Bancorp	12,287	169	* Boston Scientific Corp.	40,504,440	1,720,629
Kentucky First Federal Bancorp	21,331	160	HCA Healthcare Inc.	6,630,009	1,703,382
* FG Financial Group Inc.	34,257	127	Humana Inc.	3,652,714	1,694,348
* PB Bankshares Inc.	8,966	122	* Illumina Inc.	4,442,272	1,690,018
Atlantic American Corp.	36,081	88	* Vertex Pharmaceuticals Inc.	7,226,375	1,586,912
* First Seacoast Bancorp	6,207	66	* IDEXX Laboratories Inc.	2,409,891	1,586,817
Village Bank & Trust Financial Corp.	1,124	64	* IQVIA Holdings Inc.	5,429,446	1,531,864
* Vericity Inc.	1,036	7	* Dexcom Inc.	2,754,702	1,479,137
* Cincinnati Bancorp Inc.	400	6	* Align Technology Inc.	2,129,039	1,399,162
*.2 Frontier Financial Corp.	1	—	Agilent Technologies Inc.	8,582,701	1,370,228
*.1,2 Cogent Biosciences Inc. CVR	400,874	—	* Centene Corp.	16,580,507	1,366,234
		148,961,770	Baxter International Inc.	14,225,159	1,221,088
Health Care (12.7%)			ResMed Inc.	4,141,480	1,078,773
UnitedHealth Group Inc.	26,768,259	13,441,414	* Veeva Systems Inc. Class A	3,940,625	1,006,751
Johnson & Johnson	74,819,509	12,799,373	* Biogen Inc.	4,175,182	1,001,710
Pfizer Inc.	159,524,035	9,419,894	West Pharmaceutical Services Inc.	2,106,040	987,754
Thermo Fisher Scientific Inc.	11,199,012	7,472,429	* Laboratory Corp. of America Holdings	2,720,118	854,688
Abbott Laboratories	50,255,433	7,072,950	Cerner Corp.	8,361,825	776,563
AbbVie Inc.	50,244,447	6,803,098	Zimmer Biomet Holdings Inc.	5,936,467	754,169
Eli Lilly & Co.	24,468,610	6,758,719	PerkinElmer Inc.	3,586,790	721,160
Danaher Corp.	18,278,949	6,013,957	* Horizon Therapeutics plc	6,446,904	694,718
Merck & Co. Inc.	71,790,103	5,501,993	STERIS plc	2,842,718	691,946
			* Catalent Inc.	4,865,719	622,958
			* Avantor Inc.	14,723,330	620,441
			Quest Diagnostics Inc.	3,486,815	603,254
			* Seagen Inc.	3,898,257	602,671
			Cooper Cos. Inc.	1,401,141	586,994
			Bio-Techne Corp.	1,116,839	577,785

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
* Alnylam Pharmaceuticals Inc.	3,399,367	576,465	* Jazz Pharmaceuticals plc	1,660,120	211,499
* Hologic Inc.	7,145,088	547,028	* Mirati Therapeutics Inc.	1,411,972	207,122
* Charles River Laboratories International Inc.	1,433,990	540,299	* Envista Holdings Corp.	4,581,866	206,459
* Molina Healthcare Inc.	1,660,183	528,071	* DaVita Inc.	1,738,349	197,755
* Insulet Corp.	1,959,851	521,458	* Novocure Ltd.	2,511,869	188,591
* Viartis Inc.	34,371,955	465,053	* Arrowhead Pharmaceuticals Inc.	2,822,433	187,127
* BioMarin Pharmaceutical Inc.	5,215,202	460,763	* Encompass Health Corp.	2,829,082	184,626
* Bio-Rad Laboratories Inc. Class A	599,873	453,246	* Blueprint Medicines Corp.	1,675,544	179,468
* ABIOMED Inc.	1,228,522	441,248	* Medpace Holdings Inc.	817,389	177,897
* Teleflex Inc.	1,331,492	437,368	* Shockwave Medical Inc.	953,732	170,079
* Masimo Corp.	1,411,792	413,344	* Inspire Medical Systems Inc.	737,273	169,617
* Cardinal Health Inc.	8,009,929	412,431	* Exelixis Inc.	8,985,133	164,248
* Repligen Corp.	1,492,969	395,398	* Globus Medical Inc. Class A	2,246,780	162,218
* Incyte Corp.	5,333,840	391,504	* Arena Pharmaceuticals Inc.	1,744,074	162,094
* Exact Sciences Corp.	4,902,670	381,575	* Halozyme Therapeutics Inc.	4,002,223	160,929
* Teladoc Health Inc. Royalty Pharma plc Class A	9,156,554	364,889	* Acadia Healthcare Co. Inc.	2,557,583	155,245
* Elanco Animal Health Inc.	12,763,516	362,229	* Ultragenyx Pharmaceutical Inc.	1,840,757	154,789
* 10X Genomics Inc. Class A	2,342,973	349,009	* Amedisys Inc.	927,003	150,063
DENTSPLY SIRONA Inc.	6,212,630	346,603	* Perrigo Co. plc	3,803,940	147,973
*.1 Novavax Inc.	2,148,956	307,451	* Neogen Corp.	3,064,508	139,159
* Henry Schein Inc.	3,942,001	305,623	* Integra LifeSciences Holdings Corp.	2,046,589	137,101
* Syneos Health Inc.	2,947,171	302,616	* agilon health Inc.	5,036,543	135,987
* Penumbra Inc.	1,008,835	289,858	* ICU Medical Inc.	572,034	135,767
* United Therapeutics Corp.	1,279,182	276,406	* Quidel Corp.	1,004,871	135,648
* Guardant Health Inc.	2,743,948	274,450	* Premier Inc. Class A	3,292,523	135,553
* Tandem Diabetes Care Inc.	1,806,113	271,856	* Fate Therapeutics Inc.	2,308,055	135,044
Universal Health Services Inc. Class B	1,974,970	256,075	* Maravai LifeSciences Holdings Inc. Class A	3,176,722	133,105
* Tenet Healthcare Corp.	3,044,017	248,666	* Ensign Group Inc.	1,488,761	124,996
* Bruker Corp.	2,802,014	235,117	* STAAR Surgical Co.	1,353,927	123,614
* Chemed Corp.	437,696	231,559	* Pacific Biosciences of California Inc.	5,957,447	121,889
* Neurocrine Biosciences Inc.	2,696,301	229,644	* CONMED Corp.	832,025	117,948
* Natera Inc.	2,420,309	226,033	* LHC Group Inc.	855,811	117,443
* Omnicell Inc.	1,248,903	225,352	* Option Care Health Inc.	4,092,536	116,392
* Intellia Therapeutics Inc.	1,903,875	225,114	* Beam Therapeutics Inc.	1,452,853	115,778
* Organon & Co.	7,206,723	219,445	* NeoGenomics Inc.	3,333,311	113,733
* Sarepta Therapeutics Inc.	2,352,043	211,801	* Apellis Pharmaceuticals Inc.	2,351,153	111,163

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
* Intra-Cellular Therapies Inc.	2,085,681	109,165	* lovance Biotherapeutics Inc.	3,795,805	72,462
* Denali Therapeutics Inc.	2,430,567	108,403	* Pacira BioSciences Inc.	1,203,762	72,430
* Alkermes plc	4,608,352	107,190	* Ortho Clinical Diagnostics Holdings plc	3,365,328	71,984
* HealthEquity Inc.	2,383,726	105,456	* BioCryst Pharmaceuticals Inc.	5,110,953	70,787
* Ionis Pharmaceuticals Inc.	3,414,345	103,899	* Nektar Therapeutics	5,234,921	70,724
* Cytokinetics Inc.	2,269,512	103,444	* Ligand Pharmaceuticals Inc.	451,729	69,774
* Oak Street Health Inc.	3,073,379	101,852	* TG Therapeutics Inc.	3,650,851	69,366
* Adaptive Biotechnologies Corp.	3,609,655	101,287	* CareDx Inc.	1,493,017	67,902
* R1 RCM Inc.	3,938,522	100,393	*.1 GoodRx Holdings Inc. Class A	2,065,809	67,511
* Arvinas Inc.	1,203,052	98,819	* Xencor Inc.	1,666,026	66,841
* Twist Bioscience Corp.	1,270,246	98,304	* Sotera Health Co.	2,818,547	66,377
* Progyny Inc.	1,930,234	97,187	*.1 Doximity Inc. Class A	1,314,487	65,895
* Merit Medical Systems Inc.	1,521,467	94,787	* Magellan Health Inc.	669,987	63,642
* iRhythm Technologies Inc.	797,916	93,907	* MEDNAX Inc.	2,338,065	63,619
* Vir Biotechnology Inc.	2,236,431	93,639	* Evolent Health Inc. Class A	2,285,839	63,249
* Invitae Corp.	6,115,832	93,389	* Surgery Partners Inc.	1,142,352	61,013
* Insmed Inc.	3,366,988	91,717	* Sage Therapeutics Inc.	1,424,394	60,594
* Amicus Therapeutics Inc.	7,927,222	91,559	* Emergent BioSolutions Inc.	1,375,829	59,807
Select Medical Holdings Corp.	3,052,965	89,757	* Myriad Genetics Inc.	2,159,798	59,610
Owens & Minor Inc.	2,043,366	88,886	* Axonics Inc.	1,054,121	59,031
* AtriCure Inc.	1,244,382	86,522	* Outset Medical Inc.	1,271,081	58,584
* Prestige Consumer Healthcare Inc.	1,425,649	86,466	* ChemoCentryx Inc.	1,591,997	57,965
* Inari Medical Inc.	927,613	84,663	* CorVel Corp.	277,154	57,648
* VeracYTE Inc.	2,025,188	83,438	* Arcus Biosciences Inc.	1,398,867	56,612
* Karuna Therapeutics Inc.	632,472	82,854	* Relay Therapeutics Inc.	1,843,411	56,611
* Certara Inc.	2,914,923	82,842	* SpringWorks Therapeutics Inc.	910,187	56,413
* Zentaris Pharmaceuticals Inc.	966,857	81,274	* Glaukos Corp.	1,260,158	56,001
*.1 Warby Parker Inc. Class A	1,739,487	80,991	* Kymera Therapeutics Inc.	875,821	55,606
* Integer Holdings Corp.	939,613	80,421	*.1 Fulgent Genetics Inc.	550,823	55,407
* ACADIA Pharmaceuticals Inc.	3,430,223	80,061	* NanoString Technologies Inc.	1,299,621	54,883
* PTC Therapeutics Inc.	2,009,126	80,023	* Codexis Inc.	1,750,892	54,750
* Haemonetics Corp.	1,453,213	77,078	* Phreesia Inc.	1,310,009	54,575
* NuVasive Inc.	1,466,506	76,962	* IVERIC bio Inc.	3,257,842	54,471
* 1Life Healthcare Inc.	4,343,665	76,318	* Traverre Therapeutics Inc.	1,740,106	54,013
* Nevro Corp.	939,258	76,146	* Turning Point Therapeutics Inc.	1,126,183	53,719
*.1 Apollo Medical Holdings Inc.	1,029,745	75,666	* Global Blood Therapeutics Inc.	1,831,287	53,602
* Kodiak Sciences Inc.	883,572	74,909	*.1 Corcept Therapeutics Inc.	2,701,452	53,489
* Patterson Cos. Inc.	2,491,598	73,128	* ModivCare Inc.	358,575	53,173

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
* Heska Corp.	290,734	53,056	*.1 Anavex Life Sciences Corp.	2,059,527	35,712
* Lantheus Holdings Inc.	1,818,068	52,524	* Varex Imaging Corp.	1,122,895	35,427
* Vericel Corp.	1,328,158	52,197	* US Physical Therapy Inc.	368,295	35,191
* Editas Medicine Inc.	1,946,698	51,685	*.1 Recursion Pharmaceuticals Inc. Class A	2,039,616	34,939
* Celldex Therapeutics Inc.	1,328,884	51,348	* REGENXBIO Inc.	1,026,682	33,572
*.1 OPKO Health Inc.	10,656,268	51,257	* Alektor Inc.	1,616,312	33,377
* Avid Bioservices Inc.	1,743,331	50,870	* FibroGen Inc.	2,361,024	33,290
* Agios Pharmaceuticals Inc.	1,547,236	50,858	* Coherus Biosciences Inc.	2,074,055	33,102
* AdaptHealth Corp. Class A	2,065,568	50,524	* Nurix Therapeutics Inc.	1,138,158	32,950
* REVOLUTION Medicines Inc.	1,995,057	50,216	* Prometheus Biosciences Inc.	829,736	32,808
* Health Catalyst Inc.	1,257,138	49,808	* Crinetics Pharmaceuticals Inc.	1,145,049	32,531
*.1 Bridgebio Pharma Inc.	2,928,886	48,854	* Cano Health Inc.	3,591,651	32,002
* Avanos Medical Inc.	1,370,836	47,527	* Harmony Biosciences Holdings Inc.	747,810	31,887
* Cerevel Therapeutics Holdings Inc.	1,464,021	47,464	* Tivity Health Inc.	1,205,505	31,874
* Community Health Systems Inc.	3,550,509	47,257	* Revance Therapeutics Inc.	1,951,068	31,841
*.1 Cassava Sciences Inc.	1,075,531	47,001	* Cerus Corp.	4,614,621	31,426
* Ironwood Pharmaceuticals Inc. Class A	3,940,451	45,946	*.1 Seer Inc. Class A	1,377,013	31,410
* Dynavax Technologies Corp.	3,237,203	45,547	*.1 Clover Health Investments Corp. Class A	8,424,736	31,340
* ImmunoGen Inc.	6,076,817	45,090	* Privia Health Group Inc.	1,208,353	31,260
*.1 Multiplan Corp.	9,973,519	44,183	* American Well Corp. Class A	5,173,369	31,247
* Addus HomeCare Corp.	453,076	42,367	* Innoviva Inc.	1,780,193	30,708
*.1 Ginkgo Bioworks Holdings Inc.	5,065,389	42,093	* Inhibrx Inc.	700,947	30,610
* BioLife Solutions Inc.	1,124,220	41,900	*.1 Senseonics Holdings Inc.	11,403,178	30,446
* Supernus Pharmaceuticals Inc.	1,434,233	41,822	* Axsome Therapeutics Inc.	801,063	30,264
* Protagonist Therapeutics Inc.	1,209,862	41,377	* Allogene Therapeutics Inc.	2,017,623	30,103
* Accolade Inc.	1,517,821	40,010	*.1 Inovio Pharmaceuticals Inc.	6,018,028	30,030
* Quanterix Corp.	938,819	39,806	* Alignment Healthcare Inc.	2,121,699	29,831
* Krystal Biotech Inc.	564,988	39,521	*.1 MannKind Corp.	6,808,119	29,751
* RadNet Inc.	1,295,210	38,999	* Morphic Holding Inc.	625,804	29,651
* Enanta Pharmaceuticals Inc.	520,311	38,909	* Syndax Pharmaceuticals Inc.	1,344,301	29,427
*.1 Sorrento Therapeutics Inc.	8,297,730	38,584	*.1 Nuvention Bio Inc.	3,403,381	28,929
* Silk Road Medical Inc.	892,722	38,039	* Madrigal Pharmaceuticals Inc.	340,736	28,874
* C4 Therapeutics Inc.	1,174,714	37,826	* AngioDynamics Inc.	1,045,325	28,830
* Healthcare Services Group Inc.	2,119,214	37,701	* LeMaitre Vascular Inc.	565,478	28,404
* Atara Biotherapeutics Inc.	2,388,794	37,647			
* Sana Biotechnology Inc.	2,400,453	37,159			

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
* Rocket Pharmaceuticals Inc.	1,289,887	28,158	* Triple-S Management Corp. Class B	640,323	22,847
* iTeos Therapeutics Inc.	601,357	27,999	* National Research Corp.	545,812	22,662
* NextGen Healthcare Inc.	1,554,908	27,662	* Inotiv Inc.	533,245	22,434
*.1 Butterfly Network Inc.	4,127,533	27,613	* CryoLife Inc.	1,076,564	21,908
* Joint Corp.	410,254	26,950	*.1 Vaxart Inc.	3,399,097	21,312
* Brookdale Senior Living Inc.	5,222,431	26,948	* Agiliti Inc.	913,771	21,163
Atrion Corp.	37,874	26,697	* Agenus Inc.	6,571,688	21,161
* OptimizeRx Corp.	429,263	26,662	*.1 Gritstone bio Inc.	1,642,659	21,125
* MacroGenics Inc.	1,654,155	26,549	* Cardiovascular Systems Inc.	1,110,009	20,846
* Castle Biosciences Inc.	619,225	26,546	* Inogen Inc.	605,155	20,575
* ViewRay Inc.	4,769,153	26,278	* Praxis Precision Medicines Inc.	1,027,741	20,246
* Heron Therapeutics Inc.	2,877,718	26,274	* Reata Pharmaceuticals Inc. Class A	762,202	20,099
*.1 Berkeley Lights Inc.	1,438,830	26,158	* Bluebird Bio Inc.	2,009,410	20,074
* Zogenix Inc.	1,602,566	26,042	* Scholar Rock Holding Corp.	806,635	20,037
* MaxCyte Inc.	2,549,425	25,979	* Gossamer Bio Inc.	1,770,683	20,026
*.1 Ocugen Inc.	5,601,885	25,489	* Kezar Life Sciences Inc.	1,193,981	19,963
* Avidity Biosciences Inc.	1,066,450	25,350	* Alphatec Holdings Inc.	1,704,060	19,477
*.1 Instil Bio Inc.	1,465,384	25,073	* PMV Pharmaceuticals Inc.	838,847	19,377
* Kura Oncology Inc.	1,787,387	25,023	*.1 Day One Biopharmaceuticals Inc.	1,144,558	19,286
* Intersect ENT Inc.	912,624	24,924	* Definitive Healthcare Corp. Class A	702,947	19,212
* Sangamo Therapeutics Inc.	3,317,213	24,879	* SI-BONE Inc.	862,337	19,152
* Meridian Bioscience Inc.	1,218,909	24,866	* HealthStream Inc.	721,647	19,023
* RAPT Therapeutics Inc.	672,140	24,688	* AnaptysBio Inc.	546,451	18,989
* Aclaris Therapeutics Inc.	1,679,868	24,425	* Cutera Inc.	455,291	18,813
National HealthCare Corp.	354,161	24,062	* Theravance Biopharma Inc.	1,702,049	18,808
* Amphastar Pharmaceuticals Inc.	1,031,005	24,012	* Hanger Inc.	1,030,939	18,691
* Arcturus Therapeutics Holdings Inc.	644,043	23,836	* Catalyst Pharmaceuticals Inc.	2,741,908	18,563
* Keros Therapeutics Inc.	406,191	23,766	* Ideaya Biosciences Inc.	776,655	18,360
*.1 Hims & Hers Health Inc.	3,614,268	23,673	* Apria Inc.	555,583	18,112
* Endo International plc	6,284,824	23,631	* OraSure Technologies Inc.	2,069,155	17,981
*.1 Bionano Genomics Inc.	7,879,312	23,559	* Arcutis Biotherapeutics Inc.	842,760	17,479
* Pulmonx Corp.	732,933	23,505	* Collegium Pharmaceutical Inc.	933,947	17,446
* Replimune Group Inc.	865,293	23,449	* Surmodics Inc.	359,290	17,300
* Vanda Pharmaceuticals Inc.	1,492,124	23,411	* 2seventy bio Inc.	667,203	17,100
* Vaxcyte Inc.	980,079	23,316	* PetIQ Inc. Class A	751,753	17,072
* OrthoPediatrics Corp.	387,103	23,172	* Orthofix Medical Inc.	546,188	16,981
* Natus Medical Inc.	975,293	23,144	* Relmada Therapeutics Inc.	747,531	16,842

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
* Organogenesis Holdings Inc. Class A	1,822,227	16,837	* Albireo Pharma Inc.	565,251	13,165
* ANI Pharmaceuticals Inc.	362,290	16,694	* SeaSpine Holdings Corp.	961,674	13,098
* Amneal Pharmaceuticals Inc.	3,483,678	16,687	* TransMedics Group Inc.	671,310	12,862
* Pennant Group Inc.	716,355	16,533	* Forma Therapeutics Holdings Inc.	898,654	12,779
* Antares Pharma Inc.	4,597,597	16,413	* Phathom Pharmaceuticals Inc.	640,958	12,608
* Y-mAbs Therapeutics Inc.	1,012,266	16,409	* Rigel Pharmaceuticals Inc.	4,729,555	12,533
*.1 Adicet Bio Inc.	921,110	16,110	*.1 Rubius Therapeutics Inc.	1,273,947	12,332
* Atea Pharmaceuticals Inc.	1,771,846	15,840	* Apyx Medical Corp.	945,007	12,115
* NGM Biopharmaceuticals Inc.	884,464	15,664	* Mersana Therapeutics Inc.	1,935,742	12,040
* Sutro Biopharma Inc.	1,047,202	15,582	* Computer Programs & Systems Inc.	407,736	11,947
* Eagle Pharmaceuticals Inc.	305,010	15,531	* Karyopharm Therapeutics Inc.	1,844,372	11,859
* Ocular Therapeutix Inc.	2,180,451	15,198	* Accuray Inc.	2,481,415	11,836
* Seres Therapeutics Inc.	1,817,614	15,141	* Marinus Pharmaceuticals Inc.	994,957	11,820
* Chinook Therapeutics Inc.	925,097	15,088	* Edgewise Therapeutics Inc.	771,050	11,782
*.1 Verve Therapeutics Inc.	408,759	15,071	* Curis Inc.	2,465,760	11,737
* Cara Therapeutics Inc.	1,217,825	14,833	* Phibro Animal Health Corp. Class A	574,011	11,721
* BioAtla Inc.	754,265	14,806	* Talaris Therapeutics Inc.	764,850	11,695
* 4D Molecular Therapeutics Inc.	673,332	14,773	* Viridian Therapeutics Inc.	587,442	11,614
* Bioventus Inc. Class A	1,014,433	14,699	*.1 Athira Pharma Inc.	888,962	11,583
* Personalis Inc.	1,020,303	14,560	*.1 Cullinan Oncology Inc.	749,484	11,565
* Anika Therapeutics Inc.	403,039	14,441	* Semler Scientific Inc.	125,100	11,465
* Chimerix Inc.	2,225,657	14,311	* Biocxel Therapeutics Inc.	558,433	11,353
* Fulcrum Therapeutics Inc.	807,395	14,283	* Kinnate Biopharma Inc.	637,863	11,303
* Treace Medical Concepts Inc.	756,312	14,098	* Deciphera Pharmaceuticals Inc.	1,154,365	11,278
* Kronos Bio Inc.	1,024,841	13,928	* Akebia Therapeutics Inc.	4,988,610	11,274
* Stoke Therapeutics Inc.	577,128	13,845	* 908 Devices Inc.	433,283	11,209
* Akero Therapeutics Inc.	646,709	13,678	* Foghorn Therapeutics Inc.	484,050	11,070
* UFP Technologies Inc.	193,826	13,618	*.1 Intercept Pharmaceuticals Inc.	673,695	10,974
*.1 ImmunityBio Inc.	2,231,847	13,570	* ALX Oncology Holdings Inc.	510,327	10,967
*.1 MiMedx Group Inc.	2,246,582	13,569	* Precigen Inc.	2,943,674	10,921
*.1 Design Therapeutics Inc.	633,295	13,559	* Geron Corp.	8,897,946	10,855
* Rhythm Pharmaceuticals Inc.	1,356,727	13,540	* Spero Therapeutics Inc.	677,888	10,853
* ORIC Pharmaceuticals Inc.	912,634	13,416	* Allovir Inc.	834,467	10,798
			*.1 Aadi Bioscience Inc.	445,926	10,769
			*.1 Omeros Corp.	1,670,488	10,741

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
*.1 VistaGen Therapeutics Inc.	5,505,056	10,735	* Viking Therapeutics Inc.	1,956,125	8,998
*.1 Vapotherm Inc.	516,784	10,703	*.1 Esperion Therapeutics Inc.	1,736,578	8,683
* Verastem Inc.	5,204,312	10,669	* Stereotaxis Inc.	1,387,817	8,604
* Allakos Inc.	1,085,554	10,628	*.1 CELSCI Corp.	1,193,012	8,470
*.1 Tabula Rasa HealthCare Inc.	708,021	10,620	* Olema Pharmaceuticals Inc.	901,724	8,440
*.1 Vicarious Surgical Inc.	989,738	10,511	*.1 Lineage Cell Therapeutics Inc.	3,437,446	8,422
*.1 Arbutus Biopharma Corp.	2,697,043	10,491	*.1 Applied Molecular Transport Inc.	601,000	8,402
*.1 Signify Health Inc. Class A	728,189	10,355	* Axogen Inc.	896,295	8,398
*.1 DermTech Inc.	653,798	10,330	* Mirum Pharmaceuticals Inc.	526,006	8,390
* Kiniksa Pharmaceuticals Ltd. Class A	868,519	10,222	* Selecta Biosciences Inc.	2,565,679	8,364
*.1 LifeStance Health Group Inc.	1,064,164	10,131	* Lexicon Pharmaceuticals Inc.	2,121,674	8,359
* Tactile Systems Technology Inc.	529,858	10,083	*.1 DICE Therapeutics Inc.	326,204	8,256
* Aligos Therapeutics Inc.	848,752	10,075	* iRadimed Corp.	176,500	8,156
*.1 Xeris Biopharma Holdings Inc.	3,373,558	9,885	* Cymabay Therapeutics Inc.	2,398,201	8,106
*.1 G1 Therapeutics Inc.	966,855	9,872	*.1 Erasca Inc.	518,553	8,079
* MEI Pharma Inc.	3,693,414	9,861	*.1 Zomedica Corp.	26,205,556	8,032
*.1 Clovis Oncology Inc.	3,614,712	9,796	* Provention Bio Inc.	1,417,520	7,966
* Pliant Therapeutics Inc.	718,287	9,697	* Jounce Therapeutics Inc.	950,782	7,939
* Altimune Inc.	1,055,590	9,669	* CytomX Therapeutics Inc.	1,826,173	7,907
* Cue Biopharma Inc.	849,873	9,612	*.1 Cogent Biosciences Inc.	919,181	7,887
* Dyne Therapeutics Inc.	807,332	9,599	*.1 KemPharm Inc.	893,113	7,779
* Utah Medical Products Inc.	95,438	9,544	*.1 Caribou Biosciences Inc.	514,146	7,758
* Aveanna Healthcare Holdings Inc.	1,284,770	9,507	* Passage Bio Inc.	1,216,852	7,727
* KalVista Pharmaceuticals Inc.	717,163	9,488	*.1 Oyster Point Pharma Inc.	418,653	7,645
* Singular Genomics Systems Inc.	820,124	9,481	*.1 SmileDirectClub Inc. Class A	3,163,758	7,435
*.1 Fluidigm Corp.	2,407,569	9,438	* BioDelivery Sciences International Inc.	2,396,202	7,428
* Immunovant Inc.	1,107,045	9,432	*.1 Leap Therapeutics Inc.	2,289,511	7,418
* EyePoint Pharmaceuticals Inc.	767,993	9,400	* ADMA Biologics Inc.	5,232,363	7,378
*.1 23andMe Holding Co.	1,401,400	9,333	*.1 Cortexyme Inc.	582,453	7,351
* Precision BioSciences Inc.	1,254,716	9,285	* Generation Bio Co.	1,038,127	7,350
* Aerie Pharmaceuticals Inc.	1,313,983	9,224	*.1 Icosavax Inc.	319,992	7,321
* SIGA Technologies Inc.	1,214,044	9,130	* Akoya Biosciences Inc.	477,329	7,308
* Radius Health Inc.	1,317,303	9,116	*.1 Cardiff Oncology Inc.	1,200,675	7,216
* Avita Medical Inc.	755,807	9,055	*.1 Asensus Surgical Inc.	6,477,615	7,190
*.1 Tricida Inc.	941,938	9,005	* Vera Therapeutics Inc. Class A	268,385	7,171
			* Co-Diagnostics Inc.	799,651	7,141

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
* Tarsus Pharmaceuticals Inc.	317,149	7,136	*.1 Citius Pharmaceuticals Inc.	3,762,882	5,795
* XBiotech Inc.	633,491	7,051	*.1 Tenaya Therapeutics Inc.	304,397	5,768
* Shattuck Labs Inc.	827,230	7,040	* Spectrum Pharmaceuticals Inc.	4,533,639	5,758
* InfuSystem Holdings Inc.	412,131	7,019	*.1 Beyond Air Inc.	607,173	5,732
* Imago Biosciences Inc.	286,492	6,793	*.1 Atossa Therapeutics Inc.	3,568,886	5,710
*.1 Monte Rosa Therapeutics Inc.	332,183	6,783	*.1 Ventyx Biosciences Inc.	286,784	5,696
* Evolus Inc.	1,029,390	6,701	* Infinity Pharmaceuticals Inc.	2,515,625	5,660
*.1 Aldeyra Therapeutics Inc.	1,654,918	6,620	*.1 Humanigen Inc.	1,519,387	5,652
* 9 Meters Biopharma Inc.	6,732,211	6,589	* Harpoon Therapeutics Inc.	744,084	5,618
* ClearPoint Neuro Inc.	585,895	6,574	* Sierra Oncology Inc.	257,900	5,607
* Apollo Endosurgery Inc.	778,104	6,559	*.1 Accelerate Diagnostics Inc.	1,071,946	5,596
* Harvard Bioscience Inc.	928,940	6,549	*.2 PDL BioPharma Inc.	2,258,201	5,578
* IGM Biosciences Inc.	219,883	6,449	*.1 PAVmed Inc.	2,267,445	5,578
* Ikena Oncology Inc.	511,054	6,409	* Paratek Pharmaceuticals Inc.	1,241,872	5,576
* Alpine Immune Sciences Inc.	458,029	6,344	*.1 Pulse Biosciences Inc.	374,900	5,552
*.1 ZIOPHARM Oncology Inc.	5,819,043	6,343	* Annexon Inc.	483,043	5,550
*.1 Progenity Inc.	3,025,977	6,324	* Outlook Therapeutics Inc.	4,078,824	5,547
* Durect Corp.	6,408,832	6,318	* ChromaDex Corp.	1,481,140	5,539
* Aeglea BioTherapeutics Inc.	1,313,273	6,238	* Sientra Inc.	1,494,281	5,484
*.1 PLx Pharma Inc.	765,283	6,130	*.1 Tango Therapeutics Inc.	499,196	5,461
* Sema4 Holdings Corp.	1,373,585	6,126	* CytoSorbents Corp.	1,302,216	5,456
*.1 P3 Health Partners Inc.	866,984	6,104	* CTI BioPharma Corp.	2,197,729	5,450
* Finch Therapeutics Group Inc.	608,599	6,068	*.1 Athersys Inc.	5,996,030	5,412
* Poseida Therapeutics Inc.	888,597	6,051	* Viamed Healthcare Inc.	1,021,301	5,331
* Cytek Biosciences Inc.	370,405	6,045	* Immunix Inc.	556,586	5,327
* SomaLogic Inc.	517,212	6,020	*.1 Lyell Immunopharma Inc.	685,335	5,304
*.1 Checkpoint Therapeutics Inc.	1,935,339	6,019	*.1 aTyr Pharma Inc.	707,035	5,282
*.1 MyMD Pharmaceuticals Inc.	986,327	5,977	* Fortress Biotech Inc.	2,099,871	5,250
* Nkarta Inc.	387,394	5,946	*.1 PDS Biotechnology Corp.	646,702	5,238
*.1 Janux Therapeutics Inc.	300,259	5,924	*.1 Matinas BioPharma Holdings Inc.	5,178,119	5,230
*.1 Sight Sciences Inc.	337,053	5,922	*.1 Graphite Bio Inc.	419,038	5,209
*.1 Harrow Health Inc.	683,628	5,907	* Eiger BioPharmaceuticals Inc.	1,002,324	5,202
* SQZ Biotechnologies Co.	657,886	5,875	* Akouos Inc.	600,364	5,103
* Magenta Therapeutics Inc.	1,316,086	5,830	* Oncocyte Corp.	2,341,973	5,082
* Epizyme Inc.	2,324,103	5,810	* Ovid therapeutics Inc.	1,580,181	5,072
*.1 Zynex Inc.	581,990	5,802	* iCAD Inc.	693,870	4,996
			* TFF Pharmaceuticals Inc.	562,689	4,991

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
*.1 Liquidia Corp.	1,020,773	4,971	* Opiant Pharmaceuticals Inc.	119,263	4,011
*.1 Evelo Biosciences Inc.	815,953	4,953	*.1 Vincerx Pharma Inc.	391,380	3,988
*.1 Century Therapeutics Inc.	311,529	4,941	* Syros Pharmaceuticals Inc.	1,219,329	3,975
*.1 Enochian Biosciences Inc.	670,400	4,887	*.1 SCYNEXIS Inc.	648,422	3,955
* CorMedix Inc.	1,073,491	4,884	*.1 NRX Pharmaceuticals Inc.	825,400	3,945
*.1 Compass Therapeutics Inc.	1,538,900	4,878	*.1 Verrica Pharmaceuticals Inc.	426,172	3,904
*.1 AVEO Pharmaceuticals Inc.	1,031,672	4,839	*.1 Conformis Inc.	5,125,262	3,902
* Castlight Health Inc. Class B	3,134,910	4,828	*.1 BrainStorm Cell Therapeutics Inc.	951,371	3,805
*.1 Sesen Bio Inc.	5,809,404	4,735	* Clearside Biomedical Inc.	1,383,654	3,805
*.1 Vor BioPharma Inc.	402,489	4,677	* Exagen Inc.	326,266	3,794
*.1 Seelos Therapeutics Inc.	2,822,580	4,601	*.1 Pear Therapeutics Inc.	609,168	3,777
1 Forian Inc.	507,760	4,580	* Avrobio Inc.	967,934	3,727
*.1 XOMA Corp.	216,811	4,521	* Homology Medicines Inc.	1,018,828	3,709
* Tonix Pharmaceuticals Holding Corp.	12,556,859	4,492	* Synlogic Inc.	1,521,748	3,683
*.1 Nuvalent Inc. Class A	235,682	4,487	*.1 Xilio Therapeutics Inc.	227,813	3,645
*.1 Taysha Gene Therapies Inc.	384,710	4,482	* CareMax Inc.	471,830	3,624
*.1 PROCEPT BioRobotics Corp.	178,900	4,474	*.1 Viracta Therapeutics Inc.	991,377	3,619
* Molecular Templates Inc.	1,130,895	4,433	* Celcuity Inc.	273,679	3,610
*.1 Entrada Therapeutics Inc.	254,933	4,364	* Black Diamond Therapeutics Inc.	670,875	3,576
* Neoleukin Therapeutics Inc.	904,596	4,360	* Silverback Therapeutics Inc.	536,038	3,570
* 89bio Inc.	331,274	4,330	* Larimar Therapeutics Inc.	328,248	3,542
* Applied Therapeutics Inc.	474,486	4,247	* Mustang Bio Inc.	2,112,015	3,506
*.1 Oncology Institute Inc.	432,741	4,219	* TCR2 Therapeutics Inc.	751,404	3,502
* IntriCon Corp.	259,528	4,197	*.1 Theseus Pharmaceuticals Inc.	275,573	3,494
* Adverum Biotechnologies Inc.	2,374,987	4,180	*.1 Bolt Biotherapeutics Inc.	706,665	3,463
*.1 Dare Bioscience Inc.	2,082,157	4,164	*.1 Adagio Therapeutics Inc.	474,097	3,442
*.1 TherapeuticsMD Inc.	11,683,481	4,153	*.1 Biomea Fusion Inc.	456,903	3,404
*.1 Rain Therapeutics Inc.	321,219	4,137	*.1 iBio Inc.	6,187,128	3,397
*.1 Tyra Biosciences Inc.	293,500	4,130	*.1 Immune Bio Inc.	331,277	3,379
* Alpha Teknova Inc.	200,207	4,100	*.1 Aerovate Therapeutics Inc.	284,834	3,358
* AirSculpt Technologies Inc.	238,200	4,095	* Enzo Biochem Inc.	1,040,908	3,341
* Surface Oncology Inc.	856,153	4,092	* Puma Biotechnology Inc.	1,097,795	3,337
*.1 Frequency Therapeutics Inc.	793,072	4,068	*.1 Actinium Pharmaceuticals Inc.	552,928	3,323
* Savara Inc.	3,255,385	4,037	* Werewolf Therapeutics Inc.	275,778	3,285
* Codiak Biosciences Inc.	361,652	4,029	* Aptinix Inc. Class A	1,227,261	3,277
			* Eargo Inc.	640,326	3,266

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
*.1 Zyerba Pharmaceuticals Inc.	1,129,474	3,253	* Anixa Biosciences Inc.	927,841	2,756
* Absci Corp.	395,572	3,244	*.1 180 Life Sciences Corp.	706,110	2,754
* UpHealth Inc.	1,440,200	3,226	*.1 Immuneering Corp. Class A	168,833	2,730
*.1 Aquestive Therapeutics Inc.	818,252	3,183	* Assertio Holdings Inc.	1,244,049	2,712
*.1 Retractable Technologies Inc.	458,342	3,176	* Aura Biosciences Inc.	159,493	2,708
*.1 Rani Therapeutics Holdings Inc. Class A	193,116	3,157	*.1 RxSight Inc.	240,275	2,703
* Otonomy Inc.	1,513,558	3,148	*.1 Dyadic International Inc.	596,383	2,696
* Avalo Therapeutics Inc.	1,844,625	3,136	*.1 Optimose Inc.	1,663,471	2,695
*.1 Athenex Inc.	2,301,777	3,130	*.1 Quantum-Si Inc.	338,766	2,666
*.1 Impel Neuropharma Inc.	361,867	3,123	*.1 Voyager Therapeutics Inc.	976,336	2,646
* CVRx Inc.	254,646	3,114	* Terns Pharmaceuticals Inc.	372,824	2,636
*.1 Palatin Technologies Inc.	6,085,329	3,113	* NeuBase Therapeutics Inc.	936,373	2,631
*.1 Sensei Biotherapeutics Inc.	534,441	3,100	* Rapid Micro Biosystems Inc. Class A	246,671	2,625
*.1 Brooklyn ImmunoTherapeutics Inc.	740,159	3,086	* Cabaletta Bio Inc.	686,920	2,603
*.1 Pyxis Oncology Inc.	281,025	3,083	*.1 Trevena Inc.	4,456,224	2,596
* Assembly Biosciences Inc.	1,320,373	3,076	*.1 ATI Physical Therapy Inc.	764,606	2,592
*.1 MediciNova Inc.	1,146,273	3,072	* Annovis Bio Inc.	146,966	2,584
*.1 Oncorus Inc.	580,797	3,061	*.1 Aspira Women's Health Inc.	1,457,103	2,579
*.1 eFFECTOR Therapeutics Inc.	367,012	3,039	*.1 Prelude Therapeutics Inc.	205,579	2,559
*.1 PhaseBio Pharmaceuticals Inc.	1,156,526	3,019	* FONAR Corp.	169,673	2,542
* Convey Health Solutions Holdings Inc.	360,245	3,012	* Repro-Med Systems Inc.	842,318	2,527
*.1 Ardelyx Inc.	2,730,304	3,003	* Concert Pharmaceuticals Inc.	797,343	2,512
* Neuronetics Inc.	671,591	2,995	*.1 Adamis Pharmaceuticals Corp.	4,096,010	2,478
*.1 Ampio Pharmaceuticals Inc.	5,246,099	2,990	*.1 SAB Biotherapeutics Inc.	316,200	2,470
* Milestone Scientific Inc.	1,447,898	2,983	* EyeNovia Inc.	617,303	2,469
* Immunome Inc.	230,150	2,983	*.1 Eton Pharmaceuticals Inc.	575,285	2,468
*.1 Lucira Health Inc.	343,109	2,954	*.1 Galectin Therapeutics Inc.	1,189,409	2,462
* Innovage Holding Corp.	566,048	2,830	* GT Biopharma Inc.	799,666	2,439
* Oncternal Therapeutics Inc.	1,243,288	2,822	*.1 Cyteir Therapeutics Inc.	213,864	2,432
*.1 ContraFect Corp.	1,071,148	2,817	*.1 Atreca Inc. Class A	797,857	2,418
*.1 Surgalign Holdings Inc.	3,923,007	2,810	* Electromed Inc.	185,812	2,416
* Invacare Corp.	1,023,221	2,783	*.1 Astria Therapeutics Inc.	445,544	2,401
* Nautilus Biotechnology Inc. Class A	535,900	2,776	* Solid Biosciences Inc.	1,370,035	2,398
* Tela Bio Inc.	216,147	2,767	* scPharmaceuticals Inc.	473,934	2,379

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
* Lipocine Inc.	2,398,282	2,377	*.1 Gemini Therapeutics Inc. Class A	681,589	1,983
* Hepion Pharmaceuticals Inc.	2,070,833	2,361	* Eleidon Pharmaceuticals Inc.	447,798	1,975
* Acumen Pharmaceuticals Inc.	348,229	2,354	* CASI Pharmaceuticals Inc.	2,466,927	1,974
*.1 Clene Inc.	573,521	2,351	* GlycoMimetics Inc.	1,369,767	1,972
*.1 Omega Therapeutics Inc.	206,410	2,339	*.1 Corvus Pharmaceuticals Inc.	818,011	1,971
*.1 SELLAS Life Sciences Group Inc.	419,071	2,317	* Summit Therapeutics Inc.	731,303	1,967
* Satsuma Pharmaceuticals Inc.	511,816	2,303	*.1 Tyme Technologies Inc.	3,251,941	1,961
* Cidara Therapeutics Inc.	1,796,543	2,282	* Recro Pharma Inc.	1,130,309	1,933
* IRIDEX Corp.	373,047	2,279	* Angion Biomedica Corp.	665,973	1,931
* Cycleron Therapeutics Inc.	1,323,224	2,276	* Protara Therapeutics Inc.	284,301	1,919
* Inozyme Pharma Inc.	329,841	2,250	* Renovacor Inc.	247,032	1,902
* Decibel Therapeutics Inc.	483,353	2,248	* Codex DNA Inc.	175,221	1,892
*.1 Novan Inc.	533,970	2,227	* DiaMedica Therapeutics Inc.	506,271	1,888
* La Jolla Pharmaceutical Co.	478,002	2,223	*.1 BioSig Technologies Inc.	833,444	1,859
* Point Biopharma Global Inc. Class A	389,126	2,179	* UNITY Biotechnology Inc.	1,262,875	1,844
* NextCure Inc.	362,876	2,177	*.1 Reneo Pharmaceuticals Inc.	214,913	1,838
*.1 Surrozen Inc.	337,956	2,176	* NeuroPace Inc.	180,700	1,821
* Corbus Pharmaceuticals Holdings Inc.	3,521,570	2,168	*.1 Delcath Systems Inc.	234,851	1,820
* NexImmune Inc.	468,043	2,158	* Rallybio Corp.	189,993	1,813
* Sensus Healthcare Inc.	297,679	2,149	*.1 SOC Telemed Inc. Class A	1,411,966	1,807
* F-star Therapeutics Inc.	427,852	2,148	* Greenwich Lifesciences Inc.	73,763	1,795
*.1 Heat Biologics Inc.	705,534	2,145	*.1 Achieve Life Sciences Inc.	230,562	1,794
* Equillium Inc.	570,835	2,141	*.1 AcelRx Pharmaceuticals Inc.	3,199,151	1,792
*.1 Humacyte Inc.	295,041	2,139	* Sio Gene Therapies Inc.	1,382,708	1,784
* Sanara Medtech Inc.	69,768	2,122	*.2 Alder Biopharmaceuticals Inc. CVR Exp. 12/31/24	2,021,007	1,778
*.1 Jasper Therapeutics Inc.	269,524	2,116	* Talis Biomedical Corp.	434,170	1,741
*.1 T2 Biosystems Inc.	4,092,293	2,112	*.1 Capricor Therapeutics Inc.	587,714	1,722
* Champions Oncology Inc.	263,922	2,111	*.1 Biolase Inc.	4,390,729	1,712
* Candel Therapeutics Inc.	269,900	2,111	*.1 Kala Pharmaceuticals Inc.	1,407,086	1,703
* Pro-Dex Inc.	87,581	2,091	* Ocuphire Pharma Inc.	451,409	1,684
*.1 Applied Genetic Technologies Corp.	1,084,366	2,060	* CareCloud Inc.	266,292	1,683
*.1 IsoPlexis Corp.	222,915	2,049	* Organesis Inc.	566,688	1,632
* Lantern Pharma Inc.	256,113	2,044	*.1 Evofem Biosciences Inc.	4,334,863	1,628
* Movano Inc.	532,959	2,025			
* Acutus Medical Inc.	593,445	2,024			
* Elevation Oncology Inc.	332,316	2,001			
* Eliem Therapeutics Inc.	189,734	1,985			

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
* Marker Therapeutics Inc.	1,668,739	1,586	* Armata Pharmaceuticals Inc.	237,161	1,300
*.1 Oragenics Inc.	3,556,869	1,586	* Lumos Pharma Inc.	187,322	1,300
* Five Star Senior Living Inc.	537,058	1,584	* Sonendo Inc.	224,928	1,296
*.1 Biocept Inc.	432,578	1,566	* Bodesix Inc.	240,520	1,272
* Agile Therapeutics Inc.	3,195,980	1,560	* Aileron Therapeutics Inc.	2,231,531	1,256
*.1 Allena Pharmaceuticals Inc.	2,621,736	1,553	* Axcella Health Inc.	600,853	1,256
* LENSAR Inc.	255,116	1,520	*.1 Kaleido Biosciences Inc.	524,178	1,253
* Checkmate Pharmaceuticals Inc.	528,940	1,518	* Aptevo Therapeutics Inc.	158,476	1,247
*.1 VYNE Therapeutics Inc.	1,479,066	1,509	* Calithera Biosciences Inc.	1,858,409	1,236
*.1 Galera Therapeutics Inc.	328,358	1,507	* Myomo Inc.	180,412	1,235
*.1 Genprex Inc.	1,144,222	1,499	*.1 Jaguar Health Inc.	1,164,170	1,211
*.1 Onconova Therapeutics Inc.	586,842	1,496	* Eloxx Pharmaceuticals Inc.	1,725,475	1,208
* Caladrius Biosciences Inc.	1,775,055	1,494	*.1 Zosano Pharma Corp.	2,568,875	1,207
* Cocrystal Pharma Inc.	2,296,304	1,493	* AIM ImmunoTech Inc.	1,311,599	1,207
* Procesa Pharmaceuticals Inc.	299,657	1,468	* Reviva Pharmaceuticals Holdings Inc.	409,332	1,158
*.1 Rezolute Inc.	305,100	1,458	*.1 Microbot Medical Inc.	153,549	1,152
*.1 Biomerica Inc.	374,536	1,457	* Psychemedics Corp.	165,415	1,148
* Merrimack Pharmaceuticals Inc.	369,998	1,447	* Moleculin Biotech Inc.	616,108	1,146
* Lannett Co. Inc.	890,245	1,442	*.1 Chembio Diagnostics Inc.	999,186	1,139
* X4 Pharmaceuticals Inc.	626,285	1,434	* Tracon Pharmaceuticals Inc.	406,424	1,126
*.1 Sonida Senior Living Inc.	50,056	1,426	*.1 NanoViricides Inc.	300,189	1,117
* Thorne HealthTech Inc.	227,118	1,410	*.1 Adial Pharmaceuticals Inc.	413,497	1,116
*.1 Genocea Biosciences Inc.	1,214,942	1,409	Indaptus Therapeutics Inc.	194,541	1,109
*.1 IsoRay Inc.	3,609,244	1,400	* Hookipa Pharma Inc.	470,973	1,097
*.1 Second Sight Medical Products Inc.	856,591	1,396	*.1 PolarityTE Inc.	1,866,000	1,095
*.1 Aprea Therapeutics Inc.	482,446	1,385	*.1 NeuroMetrix Inc.	217,846	1,094
* Venus Concept Inc.	813,187	1,382	*.1 enVveno Medical Corp.	160,154	1,055
*.1 Roivant Sciences Ltd.	134,798	1,359	* Precipio Inc.	662,055	1,046
*.1 Ontrak Inc.	215,767	1,357	*.1 Tempest Therapeutics Inc.	196,177	1,036
* IO Biotech Inc.	205,200	1,348	* Minerva Surgical Inc.	199,982	1,028
* Longboard Pharmaceuticals Inc.	278,227	1,347	*.1 Talkspace Inc.	511,882	1,008
*.1 Avinger Inc.	2,983,044	1,342	* Lucid Diagnostics Inc.	186,179	1,000
*.1 Predictive Oncology Inc.	1,385,931	1,319	* ElectroCore Inc.	1,693,367	986
*.1 Celsion Corp.	2,428,865	1,312	*.1 cbdMD Inc.	910,106	983
*.1 Cumberland Pharmaceuticals Inc.	280,820	1,311	*.1 Spruce Biosciences Inc.	219,817	980
			*.1 Aridis Pharmaceuticals Inc.	419,974	979

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)		
*.1	Ensysce Biosciences Inc.	206,600	971	*	Aravive Inc.	350,260	767
*	OpGen Inc.	968,530	969	*	Catalyst Biosciences Inc.	826,502	755
*	Sigilon Therapeutics Inc.	349,052	963	*	Marpai Inc. Class A	172,000	753
*	NantHealth Inc.	894,058	943	*	Yumanity Therapeutics Inc.	253,447	750
*	LogicBio Therapeutics Inc.	404,761	935	*.1	Longeveron Inc.	61,900	747
*	Minerva Neurosciences Inc.	1,156,640	926	*.1	Better Therapeutics Inc.	160,300	745
*.1	HTG Molecular Diagnostics Inc.	170,349	923	*	Lyra Therapeutics Inc.	167,443	730
*	Diffusion Pharmaceuticals Inc.	3,008,350	918	*	Ekso Bionics Holdings Inc.	269,736	715
*.1,2	Tobira Therapeutics Inc.			*.1	Bright Health Group Inc.	203,739	701
	CVR Exp. 12/31/28	201,001	911	*.1	Qualigen Therapeutics Inc.	637,185	682
*	IMARA Inc.	403,870	909	*	Miromatrix Medical Inc.	146,672	682
*.1	Vallon Pharmaceuticals Inc.	148,800	890	*.1	Bellerophon Therapeutics Inc.	219,538	681
*.1	Synthetic Biologics Inc.	3,260,633	888	*	ReShape Lifesciences Inc.	411,000	674
*.1	Rockwell Medical Inc.	2,138,698	877	*	Xenetic Biosciences Inc.	519,743	670
*.1	Organovo Holdings Inc.	237,956	864	*	Sonnet BioTherapeutics Holdings Inc.	1,620,560	669
*.1	Allied Healthcare Products Inc.	147,174	857	*	Augmedix Inc.	212,392	669
*	TScan Therapeutics Inc.	189,818	854	*	Entasis Therapeutics Holdings Inc.	304,345	667
*	Cyclacel Pharmaceuticals Inc.	220,333	853	*.1	Cyclo Therapeutics Inc.	176,043	657
*	Sera Prognostics Inc. Class A	123,881	851	*	Forte Biosciences Inc.	304,501	652
*.1	Virpax Pharmaceuticals Inc.	247,037	847	*	Virios Therapeutics Inc.	127,068	651
*	Cryo-Cell International Inc.	72,236	838	*	Aethlon Medical Inc.	342,003	636
*	Abeona Therapeutics Inc.	2,478,609	835	*	Inhibikase Therapeutics Inc.	424,359	624
*.1	Windtree Therapeutics Inc.	516,220	829	*.1	vTv Therapeutics Inc. Class A	625,032	622
*	INVO BioScience Inc.	248,469	827	*.1	Pulmatrix Inc.	1,418,189	621
*.1	Biofrontera Inc.	110,000	827	*	Odonate Therapeutics Inc.	449,600	607
*	Vyant Bio Inc.	600,669	811	*.1	Aditxt Inc.	1,132,345	607
*.1	Soligenix Inc.	1,217,959	804	*.1	Sharecare Inc.	134,370	603
*.1	Aytu BioPharma Inc.	595,596	804	*	Graybug Vision Inc.	328,531	601
*	Landos Biopharma Inc.	167,023	802	*.1	GeoVax Labs Inc.	165,070	598
*	Cellectar Biosciences Inc.	1,204,554	800	*.1	Scopus Biopharma Inc.	359,481	588
*.1	Vivos Therapeutics Inc.	353,118	795	*.1	Regulus Therapeutics Inc.	1,847,824	582
*	ImmuCell Corp.	99,344	794	*	Plus Therapeutics Inc.	553,702	581
*	ENDRA Life Sciences Inc.	1,135,615	786	*	Imac Holdings Inc.	508,049	579
*	Strata Skin Sciences Inc.	526,219	774	*.1	Cue Health Inc.	43,191	579
				*	BioVie Inc. Class A	126,527	569
				*	BioCardia Inc.	290,342	563

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
* Paragon 28 Inc.	30,590	541	* Excicure Inc.	1,640,265	331
*.1 ARCA biopharma Inc.	251,085	540	* Cognition Therapeutics Inc.	51,490	325
*.1 Saliarius Pharmaceuticals Inc.	1,085,219	538	*.1 FirstWave BioPharma Inc.	210,625	304
* Daxor Corp.	47,328	534	* TRxADE HEALTH Inc.	128,731	301
* Kintara Therapeutics Inc.	1,026,487	524	* Jupiter Wellness Inc.	334,782	298
* Enveric Biosciences Inc.	563,792	524	* CNS Pharmaceuticals Inc.	421,966	296
* Baudax Bio Inc.	2,337,257	512	*.1 Avenue Therapeutics Inc.	314,396	285
*.1 TransCode Therapeutics Inc.	200,117	508	* Helius Medical Technologies Inc. Class A	53,162	275
* Idera Pharmaceuticals Inc.	886,117	505	* Aziyo Biologics Inc. Class A	42,872	270
*.1 Vaccinex Inc.	480,726	505	* Palisade Bio Inc.	196,415	255
* NeuroBo Pharmaceuticals Inc.	409,413	499	*.2 Strongbridge Biopharma plc CVR	1,399,363	253
* Soleno Therapeutics Inc.	1,201,052	492	* Acer Therapeutics Inc.	108,596	250
*.1 Bellicum Pharmaceuticals Inc.	330,424	492	*.2 Aduro Biotech Inc. CVR	415,255	249
* Cohbar Inc.	1,381,105	483	*.1 Metacrine Inc.	368,353	248
*.1 Context Therapeutics Inc.	180,700	481	*.1 Histogen Inc.	699,522	233
1 iSpecimen Inc.	60,400	472	*.1 Vaxxinity Inc. Class A	36,674	206
* AgeX Therapeutics Inc.	426,190	465	* Nuwellis Inc.	170,751	195
* Bio-Path Holdings Inc.	121,084	456	* Tenax Therapeutics Inc.	178,455	186
* Nephros Inc.	75,316	453	* ThermoGenesis Holdings Inc.	182,545	184
* Navidea Biopharmaceuticals Inc.	450,277	450	*.2 Ocera Therapeutics Inc. CVR	653,477	176
*.1 Acorda Therapeutics Inc.	183,484	439	* Monopar Therapeutics Inc.	52,392	169
* Kiromic BioPharma Inc.	281,953	431	* Protagenic Therapeutics Inc.	121,310	168
* Alimera Sciences Inc.	83,422	427	*.2 Adamas Pharmaceuticals Inc. CVR	2,522,158	152
* Brickell Biotech Inc.	1,853,966	424	1 Petros Pharmaceuticals Inc.	43,424	145
* OncoSec Medical Inc.	435,534	418	* Phio Pharmaceuticals Corp.	141,542	142
*.1 Evoke Pharma Inc.	739,706	414	* HCW Biologics Inc.	59,200	137
*.1 Clarus Therapeutics Holdings Inc.	166,600	405	* Titan Pharmaceuticals Inc.	131,533	134
*.1 Synaptogenix Inc.	47,303	403	* Kiora Pharmaceuticals Inc.	84,490	128
*.1 SiNtx Technologies Inc.	594,838	382	* NanoVibronix Inc.	119,979	125
* Hoth Therapeutics Inc.	550,481	363	* Sonoma Pharmaceuticals Inc.	27,155	124
* Artelo Biosciences Inc.	678,172	352	*.1 InVivo Therapeutics Holdings Corp.	258,651	118
* Novo Integrated Sciences Inc.	255,940	351	* RA Medical Systems Inc.	70,816	110
*.1 Panbela Therapeutics Inc.	196,590	344			
*.1 Timber Pharmaceuticals Inc.	902,107	343			
* IN8bio Inc.	77,511	340			

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
* American Shared Hospital Services	36,338	86	Raytheon Technologies Corp.	42,537,683	3,660,793
* NovaBay Pharmaceuticals Inc.	218,047	82	* Boeing Co.	16,703,485	3,362,746
*.2 OncoMed Pharmaceuticals Inc. CVR	255,777	67	Caterpillar Inc.	15,374,036	3,178,428
* Unicycive Therapeutics Inc.	22,695	47	Automatic Data Processing Inc.	11,975,413	2,952,897
*.1.2 Miragen Therapeutics Inc. CVR	1,753,041	35	General Electric Co.	31,211,377	2,948,539
* Viveve Medical Inc.	27,095	31	3M Co.	16,376,884	2,909,026
* Lixte Biotechnology Holdings Inc.	25,995	31	Deere & Co.	7,931,030	2,719,471
* Trevi Therapeutics Inc.	32,341	25	American Express Co.	16,510,377	2,701,098
*.2 Elanco Animal Health Inc. CVR	575,457	15	CSX Corp.	63,038,002	2,370,229
*.2 Alexza Pharmaceuticals Inc. CVR	327,391	11	Lockheed Martin Corp.	6,661,763	2,367,657
*.1.2 Oncernal Therapeutics Inc. CVR	8,933	9	Sherwin-Williams Co.	6,706,470	2,361,750
*.2 Fstar Therapeutics Inc. CVR	61,021	4	Norfolk Southern Corp.	6,916,283	2,059,047
*.2 Ambit Biosciences Corp. CVR	201,330	—	Illinois Tool Works Inc.	8,027,424	1,981,168
*.2 Biosante Pharmaceutical Inc. CVR	253,823	—	Eaton Corp. plc	11,328,049	1,957,713
*.1.2 Synergy Pharmaceuticals LLC	5,148,145	—	Fidelity National Information Services Inc.	17,306,430	1,888,997
* Advaxis Inc. Warrants Exp. 9/11/24	157,660	—	* Block Inc. Class A	11,344,852	1,832,307
* Geron Corp. Warrants Exp. 12/31/25	1,202,419	—	FedEx Corp.	6,794,454	1,757,318
*.2 Lantheus Holdings Inc. CVR	2,319,511	—	Capital One Financial Corp.	12,096,860	1,755,133
*.1.2 Aerpio Pharmaceuticals Inc. CVR	1,201,352	—	* Fiserv Inc.	16,887,417	1,752,745
		174,791,182	Johnson Controls International plc	20,018,859	1,627,733
Industrials (12.8%)			Emerson Electric Co.	16,906,920	1,571,836
Visa Inc. Class A	47,229,793	10,235,168	Northrop Grumman Corp.	4,055,057	1,569,591
Mastercard Inc. Class A	24,931,683	8,958,452	General Dynamics Corp.	6,743,839	1,405,888
Accenture plc Class A	18,664,148	7,737,223	Trane Technologies plc	6,751,548	1,364,015
* PayPal Holdings Inc.	33,392,235	6,297,108	IHS Markit Ltd.	10,202,389	1,356,102
Union Pacific Corp.	18,270,664	4,602,928	Carrier Global Corp.	24,630,695	1,335,969
United Parcel Service Inc. Class B	20,722,276	4,441,613	Paychex Inc.	9,222,161	1,258,825
Honeywell International Inc.	19,564,783	4,079,453	* DuPont de Nemours Inc.	14,725,665	1,189,539
			L3Harris Technologies Inc.	5,576,548	1,189,143
			PPG Industries Inc.	6,748,909	1,163,782
			Parker-Hannifin Corp.	3,652,666	1,161,986
			Rockwell Automation Inc.	3,296,059	1,149,830
			* Global Payments Inc.	8,246,359	1,114,743
			Mettler-Toledo International Inc.	653,233	1,108,674
			* Cintas Corp.	2,497,931	1,107,008
			Keysight Technologies Inc.	5,169,026	1,067,456
			Old Dominion Freight Line Inc.	2,942,095	1,054,388
			* Otis Worldwide Corp.	12,072,522	1,051,154

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
Verisk Analytics Inc.	4,579,618	1,047,496	Nordson Corp.	1,486,269	379,400
Equifax Inc.	3,467,700	1,015,308	RPM		
AMETEK Inc.	6,573,205	966,524	International Inc.	3,683,798	372,064
* TransDigm Group Inc.	1,491,341	948,910	Cognex Corp.	4,773,117	371,158
* Zebra Technologies Corp. Class A	1,519,379	904,334	Carlisle Cos. Inc.	1,485,937	368,691
Cummins Inc.	4,065,214	886,786	Packaging Corp. of America	2,700,199	367,632
Ball Corp.	9,205,755	886,238	Jack Henry & Associates Inc.	2,103,072	351,192
Stanley Black & Decker Inc.	4,634,979	874,250	Howmet		
PACCAR Inc.	8,880,440	783,788	Aerospace Inc.	10,931,721	347,957
Vulcan Materials Co.	3,771,087	782,802	Pentair plc	4,700,232	343,258
Martin Marietta Materials Inc.	1,773,738	781,367	HEICO Corp. Class A	2,665,500	342,570
Dover Corp.	4,092,079	743,122	Allegion plc	2,549,599	337,669
Fortive Corp.	9,681,333	738,589	Robert Half International Inc.	3,005,983	335,227
Synchrony Financial	15,555,842	721,635	Westrock Co.	7,533,091	334,168
Ingersoll Rand Inc.	11,584,687	716,745	Snap-on Inc.	1,525,432	328,548
* Bill.com Holdings Inc.	2,769,103	689,922	Regal Rexnord Corp.	1,926,389	327,833
* United Rentals Inc.	2,057,134	683,565	A O Smith Corp.	3,787,464	325,154
Expeditors International of Washington Inc.	4,814,466	646,535	Booz Allen Hamilton Holding Corp.	3,804,519	322,585
* Waters Corp.	1,734,705	646,351	Hubbell Inc. Class B	1,546,059	321,998
TransUnion	5,445,186	645,690	* Fair Isaac Corp.	738,607	320,312
WW Grainger Inc.	1,244,771	645,090	* AECOM	4,040,047	312,498
* Generac Holdings Inc.	1,794,052	631,363	* Middleby Corp.	1,581,110	311,099
* Trimble Inc.	7,132,801	621,909	Lennox International Inc.	936,314	303,703
Xylem Inc.	5,125,050	614,596	Toro Co.	3,022,749	302,003
* Teledyne Technologies Inc.	1,325,618	579,149	* GXO Logistics Inc.	3,261,776	296,267
IDEX Corp.	2,162,213	510,974	Watsco Inc.	938,802	293,732
Jacobs Engineering Group Inc.	3,664,261	510,175	* Axon Enterprise Inc.	1,848,745	290,253
* Affirm Holdings Inc. Class A	5,029,168	505,733	* Berry Global Group Inc.	3,852,739	284,255
* FleetCor Technologies Inc.	2,192,243	490,712	Sealed Air Corp.	4,209,805	284,036
JB Hunt Transport Services Inc.	2,387,451	487,995	Genpact Ltd.	5,347,655	283,854
Masco Corp.	6,936,294	487,067	* Mohawk Industries Inc.	1,540,469	280,643
* Builders FirstSource Inc.	5,443,061	466,525	* Sensata Technologies Holding plc	4,503,652	277,830
Westinghouse Air Brake Technologies Corp.	5,043,281	464,537	MKS Instruments Inc.	1,576,179	274,523
Quanta Services Inc.	4,049,178	464,279	Tetra Tech Inc.	1,531,830	260,105
* Trex Co. Inc.	3,272,372	441,868	* WillScot Mobile Mini Holdings Corp.	6,340,007	258,926
Fortune Brands Home & Security Inc.	3,857,903	412,410	* Paylocity Holding Corp.	1,096,274	258,896
Crown Holdings Inc.	3,634,142	402,009	Knight-Swift Transportation Holdings Inc. Class A	4,243,601	258,605
CH Robinson Worldwide Inc.	3,693,642	397,547	* Owens Corning	2,856,341	258,499
Graco Inc.	4,828,656	389,286	* TopBuild Corp.	935,830	258,205
			* Saia Inc.	748,741	252,348
			ITT Inc.	2,432,854	248,613
			Lincoln Electric Holdings Inc.	1,677,993	234,030

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
AptarGroup Inc.	1,869,590	228,987	*	AZEK Co. Inc. Class A	3,082,118 142,517
Brunswick Corp.	2,189,333	220,531		Maximus Inc.	1,757,834 140,047
Littefuss Inc.	699,882	220,239	*	API Group Corp. John Bean Technologies Corp.	5,426,717 903,409 138,727
Oshkosh Corp.	1,919,016	216,292		Air Lease Corp. Class A	3,079,310 136,198
* Axalta Coating Systems Ltd.	6,490,779	214,975	*	Summit Materials Inc. Class A	3,371,531 135,333
* XPO Logistics Inc.	2,773,904	214,783	*	ExLServices Holdings Inc.	899,778 130,261
Huntington Ingalls Industries Inc.	1,136,864	212,298		Spirit AeroSystems Holdings Inc. Class A	2,989,104 128,800
Acuity Brands Inc.	994,559	210,568		BWX Technologies Inc.	2,620,801 125,484
Donaldson Co. Inc.	3,512,218	208,134		Insperty Inc.	1,043,148 123,206
Advanced Drainage Systems Inc.	1,518,797	206,754		HB Fuller Co.	1,495,356 121,124
Western Union Co.	11,423,469	203,795		Ryder System Inc.	1,450,933 119,600
AGCO Corp.	1,702,101	197,478		Zurn Water Solutions Corp.	3,275,254 119,219
Louisiana-Pacific Corp.	2,502,062	196,037		Korn Ferry	1,549,822 117,368
Landstar System Inc.	1,083,478	193,964		* ACI Worldwide Inc.	3,347,791 116,168
EMCOR Group Inc.	1,520,272	193,667		*.1 TuSimple Holdings Inc. Class A	3,224,468 115,597
Eagle Materials Inc.	1,155,989	192,426		Triton International Ltd.	1,898,667 114,357
* WESCO International Inc.	1,435,999	188,963		Flowserve Corp.	3,705,338 113,383
Woodward Inc.	1,703,379	186,452		Applied Industrial Technologies Inc.	1,094,480 112,403
* Coherent Inc.	697,186	185,828		Herc Holdings Inc.	717,193 112,277
* Colfax Corp.	3,959,768	182,031		Allison Transmission Holdings Inc.	2,964,907 107,774
nVent Electric plc	4,776,182	181,495		Matson Inc.	1,194,391 107,531
* WEX Inc.	1,273,491	178,785		* TriNet Group Inc.	1,120,880 106,775
MDU Resources Group Inc.	5,790,677	178,584		Resideo Technologies Inc.	4,094,970 106,592
* ASGN Inc.	1,406,533	173,566		MSC Industrial Direct Co. Inc. Class A	1,266,375 106,451
Exponent Inc.	1,479,699	172,725		Franklin Electric Co. Inc.	1,119,468 105,857
Simpson Manufacturing Co. Inc.	1,235,164	171,774		GATX Corp.	1,012,052 105,446
Graphic Packaging Holding Co.	8,744,417	170,516		SPX FLOW Inc.	1,193,931 103,251
* Euronet Worldwide Inc.	1,427,296	170,091		EVERTEC Inc.	2,045,444 102,231
* Chart Industries Inc.	1,034,295	164,960		Aerojet Rocketdyne Holdings Inc.	2,174,785 101,693
* AMN Healthcare Services Inc.	1,344,408	164,461		* Kirby Corp.	1,709,818 101,597
Sonoco Products Co.	2,794,619	161,780		Silgan Holdings Inc.	2,359,857 101,096
MSA Safety Inc.	1,058,319	159,764		* Fluor Corp.	4,020,547 99,589
Armstrong World Industries Inc.	1,346,029	156,301		Comfort Systems USA Inc.	972,820 96,251
Curtiss-Wright Corp.	1,115,484	154,684		Hillenbrand Inc.	1,847,907 96,073
Watts Water Technologies Inc. Class A	783,571	152,146		Altra Industrial Motion Corp.	1,846,144 95,206
Valmont Industries Inc.	602,801	151,002			
ManpowerGroup Inc.	1,541,703	150,054			
* FTI Consulting Inc.	973,915	149,418			
Vontier Corp.	4,796,466	147,395			
* MasTec Inc.	1,583,614	146,136			
* Atkore Inc.	1,307,300	145,359			
Crane Co.	1,420,756	144,533			

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)	
AAON Inc.	1,193,157	94,772	*	Kratos Defense & Security Solutions Inc.	3,507,712	68,050
Installed Building Products Inc.	675,765	94,418		Moog Inc. Class A	832,398	67,399
EnerSys	1,190,958	94,157		* JELD-WEN Holding Inc.	2,477,693	65,312
Forward Air Corp.	768,860	93,101		* Verra Mobility Corp. Class A	4,199,950	64,805
Brink's Co.	1,397,864	91,658		Mueller Water Products Inc. Class A	4,489,020	64,642
HEICO Corp.	633,416	91,351		EnPro Industries Inc.	586,811	64,590
* Beacon Roofing Supply Inc.	1,591,119	91,251		Barnes Group Inc. ESCO Technologies Inc.	1,368,706	63,768
UniFirst Corp.	433,130	91,131		* Gibraltar Industries Inc.	929,576	61,984
Alliance Data Systems Corp.	1,343,728	89,452		* Allegheny Technologies Inc.	3,622,393	57,705
* Mercury Systems Inc.	1,616,053	88,980		Maxar Technologies Inc.	1,947,074	57,497
Badger Meter Inc.	831,418	88,596		ManTech International Corp. Class A	787,347	57,421
* Itron Inc.	1,291,896	88,521		*.1 Nikola Corp.	5,787,596	57,124
Helios Technologies Inc.	827,484	87,026		McGrath RentCorp	693,820	55,686
* Welbilt Inc.	3,653,877	86,853		* CBIZ Inc.	1,407,862	55,076
Kennametal Inc.	2,380,752	85,493		CSW Industrials Inc.	448,893	54,253
* Shift4 Payments Inc. Class A	1,464,755	84,853		* Green Dot Corp. Class A	1,486,868	53,884
Otter Tail Corp.	1,183,330	84,513		* O-I Glass Inc.	4,462,566	53,685
Belden Inc.	1,282,663	84,309		* MYR Group Inc.	475,848	52,605
Terex Corp.	1,887,182	82,942		ICF International Inc.	507,074	52,000
* Bloom Energy Corp. Class A	3,780,094	82,897		Patrick Industries Inc.	644,176	51,979
ArcBest Corp.	691,108	82,829		* NV5 Global Inc.	371,608	51,326
Albany International Corp. Class A	921,488	81,506		* Ferro Corp.	2,346,254	51,219
* Vicor Corp.	637,293	80,923		Greif Inc. Class A Granite Construction Inc.	1,309,969	50,696
* Masonite International Corp.	673,178	79,401		* Montrose Environmental Group Inc.	712,221	50,219
*.1 CryoPort Inc.	1,331,274	78,771		Alamo Group Inc.	338,785	49,862
Encore Wire Corp.	548,722	78,522		* Air Transport Services Group Inc.	1,693,948	49,768
ABM Industries Inc.	1,913,248	78,156		* Meritor Inc.	1,991,598	49,352
* Atlas Air Worldwide Holdings Inc.	824,636	77,615		* Veritiv Corp.	395,863	48,521
* Hub Group Inc. Class A	917,291	77,273		TTEC Holdings Inc.	533,420	48,301
Werner Enterprises Inc.	1,616,460	77,040		Lindsay Corp.	313,571	47,663
* Dycor Industries Inc.	815,331	76,445		Shyft Group Inc.	951,243	46,735
Kadant Inc.	329,785	76,009		* Gates Industrial Corp. plc	2,915,593	46,387
* Alight Inc. Class A	6,977,271	75,424		Mesa Laboratories Inc.	141,153	46,311
Federal Signal Corp.	1,737,930	75,322		* Ranpak Holdings Corp. Class A	1,231,219	46,269
*.1 Virgin Galactic Holdings Inc.	5,502,184	73,619		TriMas Corp.	1,220,883	45,173
* SPX Corp.	1,227,593	73,263				
Trinity Industries Inc.	2,355,972	71,150				
Brady Corp. Class A	1,305,161	70,348				
* GMS Inc.	1,165,355	70,049				
*.1 Flywire Corp.	1,822,415	69,361				
* Hayward Holdings Inc.	2,637,080	69,171				

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
* OSI Systems Inc.	484,350	45,141	Marten Transport Ltd.	1,653,269	28,370
* Aspen Aerogels Inc.	889,629	44,295	* Cross Country Healthcare Inc.	1,020,354	28,325
Astec Industries Inc.	613,540	42,500	* TrueBlue Inc.	1,020,212	28,229
* AeroVironment Inc.	671,416	41,648	* Great Lakes Dredge & Dock Corp.	1,766,202	27,765
* TaskUS Inc. Class A	769,449	41,519	* Core & Main Inc. Class A	910,395	27,621
Kforce Inc.	549,992	41,370	* Construction Partners Inc. Class A	938,190	27,592
Griffon Corp.	1,448,198	41,245	Gorman-Rupp Co.	595,244	26,518
Tennant Co.	501,408	40,634	* BlueLinx Holdings Inc.	275,921	26,422
Greenbrier Cos. Inc.	884,322	40,582	Wabash National Corp.	1,337,469	26,107
* Repay Holdings Corp. Class A	2,189,112	39,995	* First Advantage Corp. Heidrick & Struggles International Inc.	557,140	24,364
* Proto Labs Inc.	778,596	39,981	Douglas Dynamics Inc.	623,481	24,353
Schneider National Inc. Class B	1,479,472	39,813	* Conduent Inc.	4,498,577	24,022
* ZipRecruiter Inc. Class A	1,596,231	39,810	*.1 Mirion Technologies Inc.	2,263,704	23,701
H&E Equipment Services Inc.	876,394	38,798	Quanex Building Products Corp.	948,578	23,506
Deluxe Corp.	1,206,852	38,752	Heartland Express Inc.	1,344,573	22,616
Standex International Corp.	348,265	38,539	* GreenSky Inc. Class A	1,985,027	22,550
* Donnelley Financial Solutions Inc.	792,249	37,347	* RR Donnelley & Sons Co.	2,001,431	22,536
* AAR Corp.	955,752	37,303	* BTRS Holdings Inc. Class A	2,849,883	22,286
AZZ Inc.	673,058	37,213	*.1 PureCycle Technologies Inc.	2,309,138	22,098
* PGT Innovations Inc.	1,629,381	36,645	*.1 Hyllion Holdings Corp.	3,471,104	21,521
ADT Inc.	4,329,244	36,409	Chase Corp.	215,986	21,504
* FARO Technologies Inc.	516,703	36,180	*.1 Latch Inc.	2,830,909	21,430
Columbus McKinnon Corp.	768,497	35,551	* Insteel Industries Inc.	533,587	21,242
Primoris Services Corp.	1,465,637	35,146	* BrightView Holdings Inc.	1,505,101	21,192
Enerpac Tool Group Corp. Class A	1,731,136	35,107	* Napco Security Technologies Inc.	422,379	21,110
* Evo Payments Inc. Class A	1,347,771	34,503	Myers Industries Inc.	1,048,842	20,987
Kaman Corp.	792,645	34,203	*.1 Danimer Scientific Inc.	2,434,321	20,740
*.1 Marqeta Inc. Class A	1,981,835	34,028	* Sterling Construction Co. Inc.	778,196	20,467
* CoreCivic Inc.	3,381,659	33,715	* Forterra Inc.	837,310	19,911
Apogee Enterprises Inc.	687,169	33,087	* Titan Machinery Inc.	579,374	19,519
* Triumph Group Inc.	1,763,023	32,669	* Forrester Research Inc.	324,971	19,086
* Cimpress plc	445,288	31,887	International Seaways Inc.	1,285,706	18,874
Pitney Bowes Inc.	4,718,356	31,283	CRA International Inc.	202,089	18,867
* Cornerstone Building Brands Inc.	1,793,393	31,277			
* Energy Recovery Inc.	1,452,044	31,204			
* Huron Consulting Group Inc.	622,781	31,077			
*.1 Aurora Innovation Inc.	2,739,033	30,841			
* American Woodmark Corp.	467,449	30,478			
*.1 Desktop Metal Inc. Class A	6,144,196	30,414			

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
* Transcat Inc.	203,630	18,822	*.1 AvidXchange Holdings Inc.	857,701	12,917
* SP Plus Corp.	662,015	18,682	Allied Motion Technologies Inc.	350,082	12,774
* Advantage Solutions Inc.	2,238,939	17,956	Pactiv Evergreen Inc.	995,789	12,627
VSE Corp.	291,711	17,777	*.1 Joby Aviation Inc.	1,719,513	12,552
* Manitowoc Co. Inc.	940,165	17,478	* Vishay Precision Group Inc.	335,165	12,441
*.1 Workhorse Group Inc.	3,993,175	17,410	National Presto Industries Inc.	150,334	12,332
* Yellow Corp.	1,367,052	17,211	* DXP Enterprises Inc.	478,217	12,276
* Loyalty Ventures Inc.	563,787	16,953	* Atlanticus Holdings Corp.	171,756	12,250
* PAE Inc.	1,706,035	16,941	¹ Eagle Bulk Shipping Inc.	262,857	11,960
* Enovix Corp.	619,211	16,892	* IES Holdings Inc.	235,697	11,936
*.1 Custom Truck One Source Inc.	2,101,525	16,812	* Willdan Group Inc.	335,760	11,819
Argan Inc.	426,094	16,486	Hyster-Yale Materials Handling Inc.	286,209	11,763
Kelly Services Inc. Class A	976,875	16,382	* Vivint Smart Home Inc.	1,177,444	11,515
* Therman Group Holdings Inc.	953,664	16,146	Information Services Group Inc.	1,442,453	10,991
Resources Connection Inc.	902,634	16,103	* PFSweb Inc.	840,934	10,831
*.1 Skillsoft Corp.	1,716,308	15,704	* HireRight Holdings Corp.	676,654	10,826
* Titan International Inc.	1,428,714	15,659	*.1 View Inc.	2,746,998	10,741
* Franklin Covey Co.	337,690	15,655	Kronos Worldwide Inc.	663,432	9,958
* CIRCOR International Inc.	567,028	15,412	* Radiant Logistics Inc.	1,348,881	9,833
Ennis Inc.	752,051	14,688	* Luna Innovations Inc.	1,117,437	9,431
Cass Information Systems Inc.	373,170	14,673	* ShotSpotter Inc.	314,458	9,283
* Cantaloupe Inc.	1,644,546	14,604	Perella Weinberg Partners Class A	689,931	8,872
*.1 Blade Air Mobility Inc.	1,651,127	14,579	*.1 Eos Energy Enterprises Inc.	1,146,168	8,619
*.1 CS Disco Inc.	406,883	14,546	*.1 Sarcos Technology & Robotics Corp.	827,715	8,261
* Ducommun Inc.	309,233	14,463	*.1 Proterra Inc.	934,011	8,247
* Hillman Solutions Corp.	1,336,584	14,368	* I3 Verticals Inc. Class A	360,183	8,209
* Vectrus Inc.	313,424	14,345	* Sterling Check Corp.	398,023	8,163
Barrett Business Services Inc.	207,068	14,300	*.1 Velo3D Inc.	1,042,297	8,140
* Paya Holdings Inc.	2,249,605	14,262	* Archer Aviation Inc. Class A	1,344,181	8,119
* Modine Manufacturing Co.	1,406,735	14,194	* Astronics Corp.	651,406	7,817
* Payoneer Global Inc.	1,927,976	14,171	* DHI Group Inc.	1,241,409	7,746
* International Money Express Inc.	884,570	14,118	* Covenant Logistics Group Inc. Class A	287,706	7,604
Miller Industries Inc.	422,123	14,099	*.1 Infrastructure & Energy Alternatives Inc.	818,153	7,527
* Tutor Perini Corp.	1,131,073	13,991	* Atlas Technical Consultants Inc. Class A	880,011	7,410
*.1 Paymentus Holdings Inc. Class A	399,835	13,986	*.1 Lightning eMotors Inc.	1,220,193	7,333
* Babcock & Wilcox Enterprises Inc.	1,474,680	13,302	Powell Industries Inc.	248,614	7,332
* Daseke Inc.	1,310,814	13,161			
*.1 Velodyne Lidar Inc.	2,822,003	13,094			
REV Group Inc.	921,448	13,038			

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)		
	Park Aerospace Corp.	544,146	7,183	*.1 BlackSky Technology Inc.	826,929	3,713	
*	Blue Bird Corp.	456,096	7,133	*	Quad/Graphics Inc.	927,674	3,711
*	Lawson Products Inc.	129,478	7,089	*	Gencor Industries Inc.	320,529	3,696
*.1	Rekor Systems Inc.	1,063,950	6,969	*	Performant Financial Corp.	1,516,169	3,654
*	Commercial Vehicle Group Inc.	850,080	6,852	*.1	Xos Inc.	1,155,900	3,641
*	Acacia Research Corp.	1,326,212	6,803		Universal Logistics Holdings Inc.	190,758	3,598
	United States Lime & Minerals Inc.	52,084	6,720	*	Twin Disc Inc.	326,824	3,582
*.1	Ipsidy Inc.	440,934	6,186	*	ARC Document Solutions Inc.	1,010,004	3,535
*	Concrete Pumping Holdings Inc.	737,042	6,044	*	Berkshire Grey Inc.	635,053	3,493
*	AerSale Corp.	320,692	5,689	*	Overseas Shipholding Group Inc. Class A	1,786,833	3,359
*	Huttig Building Products Inc.	513,867	5,688	*.1	Rocket Lab USA Inc.	272,041	3,341
*	PAM Transportation Services Inc.	79,803	5,667	*.1	AEye Inc.	662,400	3,206
*.1	Byrna Technologies Inc.	419,584	5,601	*.1	Redwire Corp.	472,800	3,191
*	Horizon Global Corp.	689,607	5,503	*	Target Hospitality Corp.	877,991	3,126
*	CECO Environmental Corp.	843,032	5,252	*	Orion Group Holdings Inc.	803,756	3,030
	Park-Ohio Holdings Corp.	239,809	5,077	*	Orion Energy Systems Inc.	832,365	3,013
*	INNOVATE Corp.	1,371,804	5,076	*	Greif Inc. Class B	49,750	2,974
	Hurco Cos. Inc.	168,308	4,999	*	Mayville Engineering Co. Inc.	195,710	2,918
	LSI Industries Inc.	728,530	4,998	*.1	Energous Corp.	2,204,696	2,756
*	Iteris Inc.	1,202,500	4,810	*	Hill International Inc.	1,410,112	2,750
*.1	Electric Last Mile Solutions I	675,715	4,750	*	Karat Packaging Inc.	133,764	2,703
*.1	Agrify Corp.	514,560	4,734	*	Usio Inc.	615,890	2,685
*.1	Enjoy Technology Inc.	1,024,765	4,734	*	ServiceSource International Inc.	2,687,550	2,661
*	USA Truck Inc.	230,660	4,586	*.1	MICT Inc.	3,146,889	2,612
*.1	BitNile Holdings Inc.	3,545,981	4,220	*.1	Wrap Technologies Inc.	643,539	2,529
	Preformed Line Products Co.	64,220	4,155	*	Manitex International Inc.	396,585	2,522
*	EVI Industries Inc.	132,321	4,132	*.1	AgEagle Aerial Systems Inc.	1,557,699	2,446
*	DLH Holdings Corp.	198,282	4,108	*	CPI Card Group Inc.	129,785	2,407
*	L B Foster Co. Class A	298,585	4,106	*	Willis Lease Finance Corp.	62,993	2,372
*.1	Biotricity Inc.	1,017,800	4,051	*.1	IZEA Worldwide Inc.	1,752,080	2,348
*	BGSF Inc.	281,551	4,040	*.1	Katapult Holdings Inc.	696,343	2,347
*	Smith-Midland Corp.	84,441	3,969	*	Soluna Holdings Inc.	214,527	2,308
*	Bowman Consulting Group Ltd.	186,636	3,965	*	Frequency Electronics Inc.	228,179	2,250
*	US Xpress Enterprises Inc. Class A	673,748	3,955	*	Priority Technology Holdings Inc.	316,750	2,243
*	Hudson Technologies Inc.	885,055	3,930	*	Limbach Holdings Inc.	230,117	2,071
*	Mistras Group Inc.	526,942	3,915	*	RF Industries Ltd.	249,088	1,993
*.1	Orbital Energy Group Inc.	1,787,249	3,914	*.1	Alpha Pro Tech Ltd.	331,541	1,979
	HireQuest Inc.	187,428	3,779				
1	Cadre Holdings Inc.	146,800	3,732				
	Graham Corp.	298,776	3,717				

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
* Electro-Sensors Inc.	107	1	* Jones Lang LaSalle Inc.	1,434,325	386,321
*.2 Patriot National Inc.	129,819	—	Regency Centers Corp.	4,865,824	366,640
		175,828,999	Life Storage Inc.	2,331,152	357,086
Real Estate (3.7%)			* Host Hotels & Resorts Inc.	20,297,189	352,968
American Tower Corp.	12,942,885	3,785,794	CubeSmart	6,166,887	350,958
Prologis Inc.	21,022,435	3,539,337	Rexford Industrial Realty Inc.	4,303,238	349,036
¹ Crown Castle International Corp.	12,282,528	2,563,855	American Homes 4 Rent Class A	7,585,506	330,804
Equinix Inc.	2,559,026	2,164,527	CyrusOne Inc.	3,607,110	323,630
Public Storage	4,235,630	1,586,498	Gaming & Leisure Properties Inc.	6,430,945	312,930
Simon Property Group Inc.	9,339,458	1,492,165	Federal Realty Investment Trust	2,210,773	301,373
Digital Realty Trust Inc.	8,065,235	1,426,498	Lamar Advertising Co. Class A	2,467,307	299,284
SBA Communications Corp.	3,091,181	1,202,531	EastGroup Properties Inc.	1,157,273	263,685
Realty Income Corp.	16,077,913	1,151,018	Americold Realty Trust	7,581,846	248,609
Welltower Inc.	12,371,004	1,061,061	First Industrial Realty Trust Inc.	3,699,771	244,925
AvalonBay Communities Inc.	3,970,984	1,003,031	Apartment Income REIT Corp.	4,457,847	243,710
Alexandria Real Estate Equities Inc.	4,402,477	981,576	National Retail Properties Inc.	4,988,762	239,810
* CBRE Group Inc. Class A	9,035,282	980,418	STORE Capital Corp.	6,970,840	239,797
Equity Residential	10,124,739	916,289	STAG Industrial Inc.	4,971,865	238,451
* CoStar Group Inc.	11,224,266	887,054	American Campus Communities Inc.	3,960,511	226,898
Weyerhaeuser Co.	21,285,089	876,520	Kilroy Realty Corp.	3,308,953	219,913
Extra Space Storage Inc.	3,805,213	862,756	Vornado Realty Trust	5,177,391	216,726
Invitation Homes Inc.	16,955,214	768,749	Brixmor Property Group Inc.	8,444,901	214,585
Mid-America Apartment Communities Inc.	3,272,444	750,830	Healthcare Trust of America Inc. Class A	6,279,092	209,659
Sun Communities Inc.	3,394,894	712,826	Omega Healthcare Investors Inc.	6,787,423	200,840
Duke Realty Corp.	10,819,591	710,198	* Zillow Group Inc. Class C	3,087,747	197,153
Essex Property Trust Inc.	1,850,203	651,697	*.1 Opendoor Technologies Inc.	13,059,513	190,799
Ventas Inc.	11,345,465	579,980	* Zillow Group Inc. Class A	2,961,288	184,251
Healthpeak Properties Inc.	15,317,219	552,798	Terreno Realty Corp.	2,128,095	181,505
VICI Properties Inc.	17,870,734	538,088	Innovative Industrial Properties Inc.	679,968	178,770
UDR Inc.	8,785,871	527,064	Cousins Properties Inc.	4,223,411	170,119
Camden Property Trust	2,904,470	518,971	Spirit Realty Capital Inc.	3,502,804	168,800
Boston Properties Inc.	3,995,277	460,176	Rayonier Inc.	4,072,394	164,362
WP Carey Inc.	5,291,271	434,149	Douglas Emmett Inc.	4,738,771	158,749
Kimco Realty Corp.	17,521,186	431,897			
Iron Mountain Inc.	8,228,225	430,583			
Equity LifeStyle Properties Inc.	4,700,121	412,013			
Medical Properties Trust Inc.	16,943,853	400,383			

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
National Storage Affiliates Trust	2,283,436	158,014	Kennedy-Wilson Holdings Inc.	3,361,218	80,266
Agree Realty Corp.	1,982,012	141,436	Independence Realty Trust Inc.	2,992,647	77,300
* Ryman Hospitality Properties Inc.	1,487,583	136,798	* Sunstone Hotel Investors Inc.	6,272,320	73,574
SL Green Realty Corp.	1,897,879	136,078	National Health Investors Inc.	1,233,509	70,890
Kite Realty Group Trust	6,231,734	135,727	RLJ Lodging Trust	4,725,855	65,831
Healthcare Realty Trust Inc.	4,194,495	132,714	Brandywine Realty Trust	4,875,048	65,423
Highwoods Properties Inc.	2,967,406	132,317	Piedmont Office Realty Trust Inc. Class A	3,536,088	64,993
Hannon Armstrong Sustainable Infrastructure Capital Inc.	2,407,407	127,881	Retail Opportunity Investments Corp.	3,285,719	64,400
LXP Industrial Trust	8,039,038	125,570	Four Corners Property Trust Inc.	2,185,285	64,269
* DigitalBridge Group Inc.	14,601,917	121,634	eXp World Holdings Inc.	1,887,048	63,575
* Park Hotels & Resorts Inc.	6,393,192	120,703	*.1 Compass Inc. Class A	6,933,491	63,025
* Howard Hughes Corp.	1,175,042	119,596	CareTrust REIT Inc.	2,748,091	62,739
Physicians Realty Trust	6,245,522	117,603	Washington REIT	2,406,862	62,217
Outfront Media Inc.	4,142,180	111,093	Urban Edge Properties	3,170,419	60,238
* Redfin Corp.	2,848,563	109,356	* Xenia Hotels & Resorts Inc.	3,253,929	58,929
PotlatchDeltic Corp.	1,811,668	109,099	* DiamondRock Hospitality Co.	6,002,990	57,689
Broadstone Net Lease Inc.	4,360,519	108,228	Easterly Government Properties Inc. Class A	2,445,461	56,050
PS Business Parks Inc.	586,078	107,938	* Realogy Holdings Corp.	3,316,695	55,754
Hudson Pacific Properties Inc.	4,333,699	107,086	Monmouth Real Estate Investment Corp.	2,651,459	55,707
EPR Properties	2,125,420	100,936	Acadia Realty Trust	2,526,011	55,143
JBG SMITH Properties	3,506,235	100,664	NexPoint Residential Trust Inc.	650,732	54,551
Essential Properties Realty Trust Inc.	3,455,515	99,622	1 Tanger Factory Outlet Centers Inc.	2,807,251	54,124
Macerich Co.	5,755,710	99,459	American Assets Trust Inc.	1,378,443	51,733
Apple Hospitality REIT Inc.	6,146,670	99,269	* Cushman & Wakefield plc	4,128,840	91,825
Uniti Group Inc.	6,708,596	93,987	1 InvenTrust Properties Corp.	1,815,354	49,487
* Newmark Group Inc. Class A	4,887,393	91,394	Alexander & Baldwin Inc.	1,963,456	49,263
Corporate Office Properties Trust	3,195,388	89,375	St. Joe Co.	919,548	47,862
Sabra Health Care REIT Inc.	6,505,325	88,082	Industrial Logistics Properties Trust	1,857,153	46,522
* Equity Commonwealth	3,276,634	84,865	Safehold Inc.	563,820	45,021
Pebblebrook Hotel Trust	3,739,527	83,653	Global Net Lease Inc.	2,943,588	44,978
SITE Centers Corp.	5,136,302	81,308	Centerspace	404,611	44,871
			Paramount Group Inc.	5,294,861	44,159

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
Empire State Realty Trust Inc. Class A	4,907,755	43,679	Franklin Street Properties Corp.	2,758,628	16,414
Service Properties Trust	4,694,523	41,265	Urstadt Biddle Properties Inc. Class A	769,274	16,386
* Veris Residential Inc.	2,204,564	40,520	RE/MAX Holdings Inc. Class A	518,668	15,814
LTC Properties Inc.	1,110,407	37,909	One Liberty Properties Inc.	445,242	15,708
* Marcus & Millichap Inc.	731,340	37,635	Phillips Edison & Co. Inc.	473,656	15,650
Getty Realty Corp.	1,094,835	35,133	RMR Group Inc. Class A	442,978	15,362
Office Properties Income Trust	1,383,251	34,360	Alexander's Inc.	58,505	15,229
UMH Properties Inc.	1,247,888	34,105	Whitestone REIT	1,339,431	13,568
RPT Realty	2,411,202	32,262	* Bridge Investment Group Holdings Inc. Class A	536,905	13,407
Community Healthcare Trust Inc.	675,203	31,917	Farmland Partners Inc.	1,088,998	13,014
American Finance Trust Inc. Class A	3,482,994	31,800	* Tejon Ranch Co.	633,019	12,078
* Apartment Investment & Management Co. Class A	4,073,623	31,448	CatchMark Timber Trust Inc. Class A	1,357,461	11,823
Gladstone Land Corp.	924,200	31,201	* Seritage Growth Properties Class A	871,418	11,564
Global Medical REIT Inc.	1,734,543	30,788	* Forestar Group Inc.	506,605	11,019
Plymouth Industrial REIT Inc.	938,524	30,033	CTO Realty Growth Inc.	164,401	10,098
* Orion Office REIT Inc.	1,538,897	28,731	Postal Realty Trust Inc. Class A	503,103	9,961
* Summit Hotel Properties Inc.	2,881,364	28,122	* Hershahospitality Trust Class A	1,071,995	9,830
* Radius Global Infrastructure Inc.	1,738,443	27,989	* Ashford Hospitality Trust Inc.	963,193	9,247
Gladstone Commercial Corp.	1,073,949	27,676	* FRP Holdings Inc.	155,398	8,982
Armada Hoffer Properties Inc.	1,754,632	26,705	*.1 Braemar Hotels & Resorts Inc.	1,751,422	8,932
Preferred Apartment Communities Inc.	1,430,856	25,841	*.1 Offerpad Solutions Inc.	1,271,837	8,140
GEO Group Inc.	3,291,250	25,507	Indus Realty Trust Inc.	96,347	7,810
City Office REIT Inc.	1,177,279	23,216	* Stratus Properties Inc.	206,151	7,539
NETSTREIT Corp.	995,124	22,788	BRT Apartments Corp.	311,104	7,463
* Douglas Elliman Inc.	1,860,390	21,394	Cedar Realty Trust Inc.	285,758	7,175
Diversified Healthcare Trust	6,890,667	21,292	* Power REIT	84,433	5,817
Universal Health Realty Income Trust	354,893	21,105	Alpine Income Property Trust Inc.	274,615	5,503
Bluerock Residential Growth REIT Inc. Class A	746,308	19,695	* Vidler Water Resources Inc.	444,916	5,375
Saul Centers Inc.	366,855	19,451	* Fathom Holdings Inc.	206,487	4,225
Ares Commercial Real Estate Corp.	1,291,539	18,779	* New York City REIT Inc. Class A	380,218	4,034
* Chatham Lodging Trust	1,343,804	18,437	Clipper Realty Inc.	405,295	4,029
*.1 CBL & Associates Properties Inc.	567,300	17,700	Retail Value Inc.	594,080	3,814
* CorePoint Lodging Inc.	1,090,453	17,120			

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
* ON Semiconductor Corp.	12,242,960	831,542	* Coupa Software Inc.	2,105,057	332,704
Corning Inc.	21,827,049	812,621	* Synaptics Inc.	1,116,359	323,197
* DocuSign Inc.	5,311,482	808,992	* UIPath Inc. Class A	7,352,133	317,097
CDW Corp.	3,856,784	789,792	* Avalara Inc.	2,346,835	303,000
* Zscaler Inc.	2,388,420	767,471	* Lattice Semiconductor Corp.	3,892,344	299,944
Teradyne Inc.	4,632,698	757,585	* IAC/InterActiveCorp	2,264,692	296,018
* Gartner Inc.	2,220,463	742,345	* Aspen Technology Inc.	1,903,861	289,768
Skyworks Solutions Inc.	4,700,423	729,224	* Manhattan Associates Inc.	1,797,995	279,570
* Unity Software Inc.	4,877,423	697,423	Bentley Systems Inc. Class B	5,777,221	279,213
VMware Inc. Class A	5,963,685	691,072	* Guidewire Software Inc.	2,367,673	268,802
* VeriSign Inc.	2,682,908	680,976	* Arrow Electronics Inc.	1,977,774	265,556
Seagate Technology Holdings plc	6,011,144	679,139	* Five9 Inc.	1,932,451	265,364
* Tyler Technologies Inc.	1,165,104	626,768	* Smartsheet Inc. Class A	3,401,769	263,467
Monolithic Power Systems Inc.	1,244,669	614,033	* Jabil Inc.	3,665,449	257,864
* Paycom Software Inc.	1,450,113	602,072	* Elastic NV	2,093,058	257,634
* AppLovin Corp. Class A	6,283,957	592,326	* Pure Storage Inc. Class A	7,700,113	250,639
Hewlett Packard Enterprise Co.	37,200,686	586,655	* Silicon Laboratories Inc.	1,142,459	235,826
NetApp Inc.	6,353,868	584,492	* DXC Technology Co.	7,173,467	230,914
* Pinterest Inc. Class A	15,993,055	581,348	* Azenta Inc.	2,113,377	217,910
* Western Digital Corp.	8,856,320	577,521	Vertiv Holdings Co. Class A	8,555,371	213,628
* Akamai Technologies Inc.	4,616,252	540,286	* Concentrix Corp.	1,191,927	212,902
Entegris Inc.	3,848,894	533,380	* II-VI Inc.	3,016,199	206,097
* Splunk Inc.	4,591,778	531,361	* Dropbox Inc. Class A	8,366,807	205,321
SS&C Technologies Holdings Inc.	6,137,846	503,181	* Ambarella Inc.	990,274	200,917
* Nuance Communications Inc.	9,073,706	501,957	Universal Display Corp.	1,205,579	198,957
* Qorvo Inc.	3,132,363	489,870	* Nutanix Inc. Class A	6,008,251	191,423
* Dell Technologies Inc. Class C	7,858,880	441,433	* KBR Inc.	3,987,325	189,876
* ZoomInfo Technologies Inc. Class A	6,875,898	441,433	* Anaplan Inc.	3,947,444	180,990
* RingCentral Inc. Class A	2,333,967	437,269	* Rapid7 Inc.	1,527,907	179,819
* F5 Inc.	1,740,069	425,812	* CACI International Inc. Class A	662,615	178,383
NortonLifeLock Inc.	15,708,364	408,103	Dolby Laboratories Inc. Class A	1,848,967	176,059
* Ceridian HCM Holding Inc.	3,870,980	404,363	* Novanta Inc.	963,242	169,848
* GoDaddy Inc. Class A	4,723,115	400,804	* IPG Photonics Corp.	984,734	169,512
* Wolfspeed Inc.	3,302,134	369,080	* New Relic Inc.	1,487,956	163,616
* PTC Inc.	3,014,880	365,253	* Semtech Corp.	1,828,423	162,602
* Zendesk Inc.	3,436,075	358,348	* Asana Inc. Class A	2,163,723	161,306
Leidos Holdings Inc.	3,987,935	354,527	* Blackline Inc.	1,497,630	155,065
* Black Knight Inc.	4,193,470	347,597	* CMC Materials Inc. Power Integrations Inc.	1,633,035	151,693
* Dynatrace Inc.	5,666,408	341,968	* Digital Turbine Inc.	2,477,752	151,118
Citrix Systems Inc.	3,544,895	335,312			

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
* NCR Corp.	3,755,566	150,974	*.1 MicroStrategy Inc.		
* Workiva Inc. Class A	1,155,251	150,749	Class A	177,758	96,787
* Cirrus Logic Inc.	1,624,388	149,476	* Switch Inc. Class A	3,266,161	93,543
* Varonis Systems Inc.	3,051,304	148,843	* Cargurus Inc. Class A	2,747,355	92,421
* MaxLinear Inc.			* Kyndryl Holdings Inc.	5,100,990	92,328
Class A	1,963,507	148,029	* Rambus Inc.	3,118,229	91,645
National Instruments			* nCino Inc.	1,650,260	90,533
Corp.	3,369,834	147,161	* LiveRamp		
* SPS Commerce Inc.	1,022,451	145,546	Holdings Inc.	1,839,033	88,182
* Rogers Corp.	532,404	145,346	* Sprout Social Inc.		
* Ziff Davis Inc.	1,301,465	144,280	Class A	971,971	88,148
* Tenable Holdings Inc.	2,591,612	142,720	* Verint Systems Inc.	1,668,135	87,594
* Onto Innovation Inc.	1,405,241	142,253	*.1 E2open Parent		
* Change			Holdings Inc.	7,672,934	86,397
Healthcare Inc.	6,632,838	141,810	Xerox Holdings Corp.	3,803,851	86,119
CDK Global Inc.	3,363,412	140,389	* CommVault		
TD SYNnex Corp.	1,227,199	140,342	Systems Inc.	1,229,545	84,740
Science Applications			* Cerence Inc.	1,095,655	83,971
International Corp.	1,635,873	136,743	Vishay		
* Qualys Inc.	993,392	136,313	Intertechology Inc.	3,769,844	82,446
* Procore			* Bumble Inc. Class A	2,378,024	80,520
Technologies Inc.	1,687,511	134,950	* Plexus Corp.	796,606	76,387
* Diodes Inc.	1,217,003	133,639	* Momentive		
* Pegasystems Inc.	1,162,778	130,022	Global Inc.	3,599,426	76,128
* Sailpoint			Shutterstock Inc.	674,364	74,773
Technologies			* 3D Systems Corp.	3,449,500	74,302
Holdings Inc.	2,646,343	127,924	* Everbridge Inc.	1,096,784	73,846
* Dun & Bradstreet			* Appian Corp.	1,129,242	73,638
Holdings Inc.	6,128,331	125,569	* Sanmina Corp.	1,737,931	72,055
* Fabrinet	1,052,409	124,679	* Yelp Inc. Class A	1,974,474	71,555
* DigitalOcean			* Jamf Holding Corp.	1,860,208	70,706
Holdings Inc.	1,551,387	124,623	* TechTarget Inc.	736,966	70,498
* Teradata Corp.	2,930,297	124,450	* Ultra Clean		
* Q2 Holdings Inc.	1,534,644	121,912	Holdings Inc.	1,211,602	69,497
* Perficient Inc.	936,641	121,098	Amkor		
* SiTime Corp.	409,073	119,670	Technology Inc.	2,777,609	68,857
* Envestnet Inc.	1,472,656	116,841	* Bottomline		
Avnet Inc.	2,818,385	116,202	Technologies		
* Mandiant Corp.	6,480,941	113,676	DE Inc.	1,219,093	68,842
* Upwork Inc.	3,280,922	112,076	* Allegro		
* Alarm.com			MicroSystems Inc.	1,885,975	68,235
Holdings Inc.	1,284,885	108,971	* Vimeo Inc.	3,768,402	67,680
* MACOM Technology			* PagerDuty Inc.	1,937,511	67,328
Solutions			McAfee Corp.		
Holdings Inc.	1,385,406	108,477	Class A	2,597,373	66,986
* Blackbaud Inc.	1,370,019	108,204	* Axcelis		
* Box Inc. Class A	4,093,796	107,217	Technologies Inc.	898,409	66,985
* Altair			* NetScout		
Engineering Inc.			Systems Inc.	2,006,252	66,367
Class A	1,371,103	106,014	* LivePerson Inc.	1,811,535	64,708
* Insight			*.1 C3.ai Inc. Class A	2,007,747	62,742
Enterprises Inc.	991,210	105,663	* Magnite Inc.	3,577,896	62,613
* Alteryx Inc. Class A	1,702,380	102,994	* Duck Creek		
* FormFactor Inc.	2,222,500	101,613	Technologies Inc.	2,057,005	61,936
*.1 Fastly Inc. Class A	2,839,431	100,658	* Zuora Inc. Class A	3,281,732	61,303
Advanced Energy			* Allscripts Healthcare		
Industries Inc.	1,070,738	97,501	Solutions Inc.	3,312,490	61,115

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)	
Progress Software Corp.	1,241,569	59,931	*	Vroom Inc.	3,111,294	33,571
* Appfolio Inc. Class A	494,611	59,878	*	Yext Inc.	3,268,123	32,420
* Covetrus Inc.	2,938,377	58,679	*	ACM Research Inc. Class A	377,036	32,150
Xperi Holding Corp.	2,971,355	56,188	*	Olo Inc. Class A	1,540,826	32,065
* Qualtrics International Inc. Class A	1,536,387	54,388	*	CTS Corp.	869,853	31,941
* Super Micro Computer Inc.	1,235,645	54,307	*	Photronics Inc.	1,651,619	31,133
* BigCommerce Holdings Inc.	1,528,086	54,048	*	Avid Technology Inc.	955,731	31,128
*.1 SentinelOne Inc. Class A	1,064,182	53,731	*	Parsons Corp.	875,475	29,460
*.1 Confluent Inc. Class A	691,588	52,727	*	A10 Networks Inc.	1,764,269	29,252
* Amplitude Inc. Class A	994,761	52,663	*.1	Model N Inc.	973,334	29,229
* DoubleVerify Holdings Inc.	1,575,840	52,444	*	Skillz Inc. Class A	3,856,288	28,691
* Schrodinger Inc. CSG Systems International Inc.	1,495,382	52,084	*	PDF Solutions Inc.	901,002	28,643
* Cohu Inc.	1,317,518	50,184	*	Paycor HCM Inc.	986,913	28,433
Methodie Electronics Inc.	1,020,502	50,178	*	nLight Inc.	1,185,312	28,388
* Impinj Inc.	555,350	49,260	*	CEVA Inc.	624,044	26,984
* Ping Identity Holding Corp.	2,136,826	48,891	*.1	Gitlab Inc. Class A	304,454	26,487
* SMART Global Holdings Inc.	658,208	46,726	*	Consensus Cloud Solutions Inc.	452,295	26,174
* Grid Dynamics Holdings Inc.	1,205,205	45,762	*	Benchmark Electronics Inc.	944,125	25,586
* Avaya Holdings Corp.	2,283,601	45,215	*	KnowBe4 Inc. Class A	1,114,396	25,564
* TTM Technologies Inc.	2,795,604	41,654	*	ScanSource Inc.	724,735	25,424
* ePlus Inc.	767,238	41,339	*	PubMatic Inc. Class A	743,572	25,319
* Veeco Instruments Inc.	1,435,035	40,855	*.1	Aeva Technologies Inc.	3,343,540	25,277
* JFrog Ltd.	1,369,047	40,661	*	Agilysys Inc.	560,666	24,927
*.1 HashiCorp Inc. Class A	434,900	39,593	*.1	MicroVision Inc.	4,720,001	23,647
* PROS Holdings Inc.	1,132,944	39,075	*	Thoughtworks Holding Inc.	865,989	23,217
* Bandwidth Inc. Class A	541,881	38,885	*	Squarespace Inc. Class A	774,097	22,836
* Domo Inc. Class B	780,227	38,699	*.1	Samsara Inc. Class A	795,400	22,359
*.1 PAR Technology Corp.	725,024	38,260	*	American Software Inc. Class A	850,686	22,262
* Eventbrite Inc. Class A	2,168,432	37,817	*.1	Toast Inc. Class A	635,651	22,063
* Unisys Corp.	1,830,240	37,648	*	NeoPhotonics Corp.	1,432,873	22,023
* Ichor Holdings Ltd.	809,440	37,259	*.1	Freshworks Inc. Class A	833,937	21,899
* Sumo Logic Inc.	2,666,220	36,154	*.1	Tucows Inc. Class A	259,269	21,732
* Informatica Inc. Class A	974,499	36,037	*	Ebix Inc.	702,350	21,351
* Alpha & Omega Semiconductor Ltd.	594,018	35,974	*.1	Matterport Inc.	1,033,676	21,335
*.1 Porch Group Inc.	2,227,645	34,729	*	Mitek Systems Inc.	1,170,254	20,772
			*	Simulations Plus Inc.	437,858	20,711
			*	Telos Corp.	1,330,133	20,511
			*	Alkami Technology Inc.	1,002,043	20,101
			*	ChannelAdvisor Corp.	800,233	19,750
			*	N-able Inc.	1,764,875	19,590
			*.1	CCC Intelligent Solutions Holdings Inc.	1,715,395	19,538
			*	Diebold Nixdorf Inc.	2,101,000	19,014
			*.1	Veritone Inc.	842,495	18,939

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
* ON24 Inc.	1,081,630	18,766	*.1 Alpine 4		
*.1 Datto Holding Corp.	694,177	18,292	Holdings Inc.	4,269,734	8,198
*.1 Digimarc Corp.	451,405	17,821	* Rimini Street Inc.	1,358,208	8,108
*.1 Ouster Inc.	3,414,031	17,753	*.1 SmartRent Inc.		
* Braze Inc. Class A	226,651	17,488	Class A	826,884	8,004
* Identiv Inc.	599,960	16,883	* CoreCard Corp.	205,921	7,990
* Groupon Inc.	727,221	16,842	* Sprinklr Inc. Class A	503,494	7,990
1 Vivid Seats Inc.			* Smith Micro		
Class A	1,527,100	16,615	Software Inc.	1,589,694	7,821
*.1 Aehr Test Systems	681,104	16,469	* MeridianLink Inc.	349,328	7,538
SolarWinds Corp.	1,148,947	16,304	* Asure Software Inc.	936,577	7,333
* OneSpan Inc.	953,338	16,140	* EverQuote Inc.		
*.1 Cyxtera			Class A	463,139	7,253
Technologies Inc.	1,180,626	14,888	*.1 Intapp Inc.	272,438	6,855
* Kimball			* EMCORE Corp.	978,233	6,828
Electronics Inc.	681,124	14,821	* comScore Inc.	1,926,362	6,434
* SEMrush			* Pixelworks Inc.	1,360,829	5,988
Holdings Inc.			*.1 Couchbase Inc.	236,438	5,901
Class A	700,407	14,603	*.1 Phunware Inc.	2,190,620	5,761
Hackett Group Inc.	703,805	14,449	*.1 NextNav Inc.	641,600	5,620
*.1 IonQ Inc.	820,400	13,701	*.1 Zeta Global Holdings		
*.1 Clear Secure Inc.			Corp. Class A	659,450	5,553
Class A	422,535	13,255	* Innodata Inc.	912,571	5,402
PC Connection Inc.	305,972	13,197	*.1 KULR Technology		
* Upland Software Inc.	719,805	12,913	Group Inc.	1,942,837	5,362
* Vertex Inc. Class A	812,212	12,890	*.1 WM Technology Inc.	893,261	5,342
* Expensify Inc.			* Immersion Corp.	927,552	5,296
Class A	286,159	12,591	* Daktronics Inc.	1,034,740	5,225
* Limelight			* AvePoint Inc.	778,650	4,898
Networks Inc.	3,621,469	12,422	*.1 KORE Group		
*.1 Rackspace			Holdings Inc.	719,616	4,850
Technology Inc.	906,694	12,213	*.1 VirnetX Holding Corp.	1,835,130	4,771
*.1 Atomera Inc.	598,972	12,051	*.1 Greenidge		
*.1 indie			Generation		
Semiconductor Inc.			Holdings Inc.	296,976	4,766
Class A	959,946	11,510	* Everspin		
NVE Corp.	166,862	11,397	Technologies Inc.	420,060	4,747
* Enfusion Inc. Class A	543,647	11,384	* Synchronoss		
* Brightcove Inc.	1,108,617	11,330	Technologies Inc.	1,886,342	4,603
* Benefitfocus Inc.	984,491	10,495	* Computer Task		
* AXT Inc.	1,158,144	10,203	Group Inc.	448,443	4,471
* eGain Corp.	994,878	9,929	*.1 Nuvve Holding Corp.	321,077	4,277
* GTY Technology			* SecureWorks Corp.		
Holdings Inc.	1,455,833	9,754	Class A	263,152	4,203
*.1 Red Violet Inc.	234,813	9,320	*.1 Exela		
*.1 Cleanspark Inc.	971,716	9,251	Technologies Inc.	4,732,805	4,153
* MediaAlpha Inc.			Richardson		
Class A	598,704	9,244	Electronics Ltd.	298,587	4,037
*.1 Xometry Inc. Class A	177,983	9,122	*.1 BuzzFeed Inc.	740,107	3,945
*.1 Nextdoor			* Viant Technology Inc.		
Holdings Inc.	1,140,000	8,995	Class A	388,628	3,772
* CyberOptics Corp.	193,062	8,977	* Issuer Direct Corp.	126,490	3,725
*.1 Kopin Corp.	2,191,200	8,962	*.1 SkyWater		
* Quantum Corp.	1,620,965	8,948	Technology Inc.	217,410	3,526
* TrueCar Inc.	2,596,466	8,828	* AstroNova Inc.	250,452	3,381
* ForgeRock Inc.			* inTEST Corp.	262,097	3,334
Class A	310,395	8,284	* Intevac Inc.	685,231	3,227

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
* Park City Group Inc.	546,003	3,178	* Qumu Corp.	459,382	974
*.1 NerdWallet Inc. Class A	187,176	2,911	*.1 Akerna Corp.	547,065	957
* Zedge Inc. Class B	329,626	2,802	* GSE Systems Inc.	541,861	927
* Arteris Inc.	127,965	2,701	* WidePoint Corp.	231,461	910
* TransAct Technologies Inc.	247,478	2,698	*.1 Glimpse Group Inc.	85,600	844
* Amtech Systems Inc.	268,244	2,650	*.1 Intrusion Inc.	244,034	839
*.1 Waitr Holdings Inc.	3,543,228	2,622	* Data I/O Corp.	180,859	834
*.1 Stronghold Digital Mining Inc. Class A	199,597	2,565	* Streamline Health Solutions Inc.	536,995	789
*.1 Remark Holdings Inc.	2,574,727	2,553	* Peraso Inc.	176,997	743
* Intellicheck Inc.	522,431	2,414	* Crown ElectroKinetics Corp.	184,921	738
*.1 eMagin Corp.	1,840,738	2,375	* Rubicon Technology Inc.	80,276	720
*.1 Inpixon	3,857,401	2,314	* CVD Equipment Corp.	165,470	682
*.1 Super League Gaming Inc.	969,852	2,289	* EngageSmart Inc.	27,578	665
*.1 Blend Labs Inc. Class A	290,885	2,135	* RealNetworks Inc.	675,168	662
* GSI Technology Inc.	460,392	2,132	*.1 PetVivo Holdings Inc.	173,200	653
*.1 Boxlight Corp. Class A	1,524,589	2,104	*.1 CYNGN Inc.	134,700	606
* Mastech Digital Inc.	119,078	2,033	* BPCS Inc.	176,100	553
*.1 1stdibs.com Inc.	162,021	2,027	*.1 BSQUARE Corp.	299,286	512
*.1 Verb Technology Co. Inc.	1,624,862	2,015	*.1 Terawulf Inc.	31,426	473
*.1 Quantum Computing Inc.	576,947	1,967	* Bridgeline Digital Inc. SilverSun Technologies Inc.	99,500	443
* Steel Connect Inc.	1,313,081	1,825	* Alfi Inc.	173,138	398
*.1 SeaChange International Inc.	1,082,170	1,731	*.1 NXT-ID Inc.	125,063	383
*.1 American Virtual Cloud Technologies Inc.	680,707	1,654	*.1 Weave Communications Inc.	24,444	371
*.1 IronNet Inc.	379,700	1,595	* Oblong Inc.	351,708	362
* QuickLogic Corp.	305,351	1,560	*.1 Backblaze Inc. Class A	21,397	361
*.1 One Stop Systems Inc.	314,266	1,556	* Summit Wireless Technologies Inc.	242,859	338
* Key Tronic Corp.	244,100	1,518	* UserTesting Inc.	34,465	290
* Research Frontiers Inc.	819,655	1,410	* VerifyMe Inc.	84,041	268
* Trio-Tech International	104,880	1,409	* CynergisTek Inc.	158,445	228
*.1 Inuvo Inc.	2,563,824	1,359	* Recruiter.com Group Inc.	71,564	187
* Aware Inc.	424,390	1,337	* Evolving Systems Inc.	72,375	162
*.1 Flux Power Holdings Inc.	305,905	1,312	* EverCommerce Inc.	10,223	161
*.1 Cipher Mining Inc.	282,658	1,309	* Sigma Labs Inc.	54,433	100
* NetSol Technologies Inc.	324,880	1,280	* Creative Realities Inc.	66,218	93
* AutoWeb Inc.	349,274	1,188	*.2 Media General Inc. CVR	2,351,648	91
*.1 Creatd Inc.	554,557	1,159	* Data Storage Corp.	24,445	75
* CSP Inc.	129,793	1,141	* Paltalk Inc.	24,400	69
* AudioEye Inc.	162,397	1,140	* Duos Technologies Group Inc.	12,313	63
* Kubient Inc.	377,509	1,140	* iPower Inc.	25,320	60
* OMNIQ Corp.	175,600	1,085			
* SigmaTron International Inc.	98,274	1,015			

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
* Marin Software Inc.	345	1	* Extreme Networks Inc.	3,689,355	57,923
*.2 Ikonics Corp. CVR	7,226	—	* fuboTV Inc.	3,494,561	54,236
		396,652,125	* 8x8 Inc.	3,079,617	51,614
Telecommunications (2.6%)			* Infinera Corp.	5,119,042	49,092
Cisco Systems Inc.	107,877,184	6,836,177	Shenandoah Telecommunications Co.	1,349,631	34,416
Comcast Corp. Class A	129,584,186	6,521,972	* Plantronics Inc.	1,153,101	33,832
Verizon Communications Inc.	107,366,928	5,578,786	* Harmonic Inc.	2,748,862	32,327
AT&T Inc.	202,950,408	4,992,580	* WideOpenWest Inc.	1,468,857	31,610
* Charter Communications Inc. Class A	3,312,233	2,159,477	* ADTRAN Inc.	1,374,161	31,372
* T-Mobile US Inc.	15,974,584	1,852,732	*.1 Globalstar Inc.	25,381,523	29,443
Motorola Solutions Inc.	4,799,588	1,304,048	* Clearfield Inc.	329,610	27,826
* Arista Networks Inc.	6,550,193	941,590	* EchoStar Corp. Class A	1,051,825	27,716
* Roku Inc.	3,345,570	763,459	* IDT Corp. Class B	579,260	25,580
* Liberty Broadband Corp. Class C	4,236,306	682,469	* NETGEAR Inc.	788,783	23,040
Lumen Technologies Inc.	29,108,761	365,315	* Digi International Inc.	927,075	22,778
* Ciena Corp.	4,402,630	338,870	* Anterix Inc.	339,768	19,965
Juniper Networks Inc.	9,254,313	330,472	*.1 Gogo Inc.	1,407,387	19,042
Cable One Inc.	163,144	287,696	Comtech Telecommunications Corp.	719,972	17,056
* DISH Network Corp. Class A	7,020,805	227,755	* Consolidated Communications Holdings Inc.	2,144,845	16,043
* Lumentum Holdings Inc.	1,951,849	206,447	*.1 Inseego Corp.	2,727,854	15,903
* Frontier Communications Parent Inc.	6,955,433	205,116	* United States Cellular Corp.	454,355	14,321
* Vonage Holdings Corp.	6,823,475	141,860	* Ooma Inc.	601,899	12,303
* Iridium Communications Inc.	3,380,165	139,567	* ATN International Inc.	297,951	11,903
* Calix Inc.	1,546,263	123,655	* Ribbon Communications Inc.	1,859,251	11,248
* Viavi Solutions Inc.	6,757,330	119,064	*.1 Akoustis Technologies Inc.	1,454,053	9,713
* Altice USA Inc. Class A	6,105,372	98,785	* Aviat Networks Inc.	274,106	8,793
Cogent Communications Holdings Inc.	1,220,138	89,290	*.1 AST SpaceMobile Inc.	1,093,565	8,683
* Viasat Inc.	1,989,088	88,594	* Cambium Networks Corp.	299,325	7,672
* Liberty Broadband Corp. Class A	422,122	67,919	* DZS Inc.	464,747	7,538
* CommScope Holding Co. Inc.	5,791,443	63,938	* CalAmp Corp.	1,032,612	7,290
InterDigital Inc.	872,791	62,518	* Lantronix Inc.	748,596	5,862
* Vocera Communications Inc.	938,903	60,878	* Casa Systems Inc.	979,691	5,555
Telephone & Data Systems Inc.	2,897,229	58,379	* Powerfleet Inc.	919,204	4,357
			* Spok Holdings Inc.	464,693	4,336
			* KVH Industries Inc.	457,474	4,204
			* Genasys Inc.	1,017,703	4,050
			* Bel Fuse Inc. Class B	300,241	3,882
			* Hemisphere Media Group Inc. Class A	478,622	3,480
			*.1 Applied Optoelectronics Inc.	664,868	3,417
			* Airgain Inc.	291,442	3,098
			*.1 Resonant Inc.	1,683,883	2,879

Total Stock Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
* PCTEL Inc.	434,105	2,461	Entergy Corp.	5,714,934	643,787
* Crexendo Inc.	343,511	1,718	FirstEnergy Corp.	15,472,029	643,482
*.1 Airspan Networks Holdings Inc.	384,800	1,458	PPL Corp.	21,339,452	641,464
Network-1 Technologies Inc.	509,201	1,436	DTE Energy Co.	4,954,133	592,217
*.1 Vislink Technologies Inc.	1,155,455	1,363	CMS Energy Corp.	8,230,685	535,406
* TESSCO Technologies Inc.	206,685	1,279	CenterPoint Energy Inc.	17,873,135	498,839
* Franklin Wireless Corp.	244,162	1,067	Evergy Inc.	6,450,795	442,589
*.1 ComSovereign Holding Corp.	1,404,121	1,060	Alliant Energy Corp.	7,116,559	437,455
1 Communications Systems Inc.	278,558	669	AES Corp.	17,988,667	437,125
* Optical Cable Corp.	92,325	496	Atmos Energy Corp.	3,763,642	394,317
* Kaltura Inc.	89,047	300	Essential Utilities Inc.	6,464,409	347,074
* ClearOne Inc.	231,050	298	Vistra Corp.	13,721,078	312,429
*.1 Sonim Technologies Inc.	157,205	145	NiSource Inc.	11,158,664	308,091
*.1.2 FTE Networks Inc.	84,180	126	NRG Energy Inc.	6,958,091	299,755
* ADDvantage Technologies Group Inc.	47,738	83	UGI Corp.	5,944,590	272,916
Bel Fuse Inc. Class A	2,976	43	Pinnacle West Capital Corp.	3,207,886	226,445
*.1.2 Ominto Inc.	101,171	42	OGE Energy Corp.	5,686,909	218,264
		35,488,850	* Sunrun Inc.	5,589,969	191,736
Utilities (2.7%)			National Fuel Gas Co.	2,589,485	165,572
NextEra Energy Inc.	55,764,274	5,206,153	IDACORP Inc.	1,436,947	162,820
Duke Energy Corp.	21,854,432	2,292,530	* Evoqua Water Technologies Corp.	3,428,754	160,294
Southern Co.	30,114,223	2,065,233	* Stericycle Inc.	2,609,693	155,642
Waste Management Inc.	11,888,018	1,984,110	* Clean Harbors Inc.	1,392,330	138,913
Dominion Energy Inc.	23,016,066	1,808,142	Portland General Electric Co.	2,546,506	134,761
Exelon Corp.	27,757,020	1,603,245	Black Hills Corp.	1,817,589	128,267
American Electric Power Co. Inc.	14,312,840	1,273,413	Hawaiian Electric Industries Inc.	2,955,323	122,646
Sempra Energy	8,954,402	1,184,488	* Casella Waste Systems Inc. Class A	1,434,086	122,500
Xcel Energy Inc.	15,304,357	1,036,105	ONE Gas Inc.	1,521,161	118,027
Waste Connections Inc.	7,403,704	1,008,903	New Jersey Resources Corp.	2,731,235	112,144
American Water Works Co. Inc.	5,160,405	974,594	Southwest Gas Holdings Inc.	1,597,867	111,931
Public Service Enterprise Group Inc.	14,373,727	959,159	PNM Resources Inc.	2,441,420	111,353
Eversource Energy	9,772,155	889,071	Avangrid Inc.	2,200,369	109,754
WEC Energy Group Inc.	8,965,652	870,296	American States Water Co.	1,049,827	108,594
Republic Services Inc.	5,857,568	816,838	California Water Service Group	1,498,101	107,654
Edison International Consolidated Edison Inc.	10,794,013	736,691	* Ormat Technologies Inc.	1,273,967	101,026
* PG&E Corp.	56,007,922	679,936	ALLETE Inc.	1,490,706	98,908
Ameren Corp.	7,258,374	646,068	Spire Inc.	1,394,754	90,966
			NorthWestern Corp.	1,538,545	87,943
			Avista Corp.	2,020,138	85,836
			MGE Energy Inc.	1,029,166	84,649
			South Jersey Industries Inc.	3,186,187	83,223
			Clearway Energy Inc. Class C	2,138,445	77,048

Total Stock Market Index Fund

	Shares	Market Value* (\$'000)		Shares	Market Value* (\$'000)
* Sunnova Energy International Inc.	2,554,388	71,318	Air T Funding Pfd., 8.000%, 6/7/24	1,727	42
Chesapeake Utilities Corp.	475,358	69,312	Total Preferred Stocks (Cost \$36)		5,310
SJW Group	842,777	61,691		Face Amount (\$'000)	
Middlesex Water Co.	470,857	56,644			
Northwest Natural Holding Co.	874,533	42,660			
Clearway Energy Inc. Class A	1,185,258	39,682	Corporate Bonds (0.0%)		
* Harsco Corp.	2,234,958	37,346	Financials (0.0%)		
* US Ecology Inc.	886,627	28,319	GAMCO		
Unitil Corp.	447,308	20,572	Investors Inc., 4.000%, 6/15/23		
York Water Co.	386,277	19,229	(Cost \$296)	296	293
* Heritage-Crystal Clean Inc.	487,014	15,594			
* Archaea Energy Inc.	685,300	12,527			
Global Water Resources Inc.	666,392	11,395		Shares	
Artesian Resources Corp. Class A	233,644	10,825	Temporary Cash Investments (0.6%)		
* Pure Cycle Corp.	577,124	8,426	Money Market Fund (0.6%)		
RGC Resources Inc.	289,761	6,667	^{3,4} Vanguard Market Liquidity Fund, 0.090%		
* Aris Water Solution Inc. Class A	491,258	6,362	(Cost \$8,611,890)	86,130,993	8,612,238
*.1 Vertex Energy Inc.	1,350,091	6,116	Total Investments (100.2%)		
Via Renewables Inc. Class A	367,644	4,202	(Cost \$582,033,371)		1,376,771,893
* Sharps Compliance Corp.	501,400	3,575	Other Assets and Liabilities—Net (-0.2%)		(3,359,041)
Genie Energy Ltd. Class B	635,893	3,542	Net Assets (100%)		1,373,412,852
* Advanced Emissions Solutions Inc.	447,249	2,961			
*.1 Cadiz Inc.	757,002	2,922			
* Quest Resource Holding Corp.	392,752	2,726			
*.1 Aqua Metals Inc.	1,740,923	2,141			
* Perma-Fix Environmental Services Inc.	325,244	2,059			
*.1 Charah Solutions Inc.	316,062	1,495			
*.1 Renovare Environmental Inc.	612,155	429			
		37,539,424			
Total Common Stocks (Cost \$573,421,149)		1,368,154,052			
Preferred Stocks (0.0%)					
Meta Materials Inc. Pfd., 1/31/22	3,488,956	5,268			

Cost is in \$'000.

• See Note A in Notes to Financial Statements.

* Non-income-producing security.

1 Includes partial security positions on loan to broker-dealers. The total value of securities on loan is \$3,987,307,000.

2 Security value determined using significant unobservable inputs.

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 Collateral of \$4,364,700,000 was received for securities on loan, of which \$4,338,017,000 is held in Vanguard Market Liquidity Fund and \$26,683,000 is held in cash.

CVR—Contingent Value Rights.

REIT—Real Estate Investment Trust.

Derivative Financial Instruments Outstanding as of Period End

Futures Contracts

	Expiration	Number of Long (Short) Contracts	Notional Amount	Value and Unrealized Appreciation (Depreciation)
				(\$000)
Long Futures Contracts				
E-mini Russell 2000 Index	March 2022	1,914	214,636	2,623
E-mini S&P 500 Index	March 2022	18,701	4,449,435	96,842
E-mini S&P Mid-Cap 400 Index	March 2022	240	68,105	1,583
				101,048

Over-the-Counter Total Return Swaps

Reference Entity	Termination Date	Counterparty	Notional Amount (\$000)	Floating Interest Rate Received (Paid) ¹ (%)	Value and Unrealized Appreciation (\$000)	Value and Unrealized (Depreciation) (\$000)
Bandwidth Inc. Class A	8/31/22	BOANA	6,163	(0.521)	6	—
Consolidated Edison Inc.	8/31/22	BOANA	116,460	(0.578)	12,629	—
New York Community Bancorp Inc.	8/31/22	BOANA	5,391	(0.623)	101	—
Popular Inc.	8/31/22	BOANA	10,895	(0.474)	643	—
Signature Bank	8/31/23	BOANA	90,978	(0.834)	6,034	—
State Street Corp.	8/31/23	BOANA	229,098	(0.675)	11,721	—
Visa Inc. Class A	8/31/22	BOANA	43,598	0.029	5,247	—
Williams Cos. Inc.	8/31/22	BOANA	36,970	(0.470)	—	(483)
					36,381	(483)

¹ Based on USD Overnight Bank Funding Rate as of the most recent payment date. Floating interest payment received/paid monthly.
BOANA—Bank of America, N.A.

At December 31, 2021, the counterparties had deposited in segregated accounts securities with a value of \$36,068,000 in connection with open over-the-counter swap contracts.

Statement of Assets and Liabilities

As of December 31, 2021

(\$000s, except shares and per-share amounts)	Amount
Assets	
Investments in Securities, at Value	
Unaffiliated Issuers (Cost \$573,421,481)	1,368,159,655
Affiliated Issuers (Cost \$8,611,890)	8,612,238
Total Investments in Securities	1,376,771,893
Investment in Vanguard	43,666
Cash	190,969
Cash Collateral Pledged—Futures Contracts	247,630
Receivables for Investment Securities Sold	31,586
Receivables for Accrued Income	847,968
Receivables for Capital Shares Issued	788,733
Unrealized Appreciation—Over-the-Counter Swap Contracts	36,381
Total Assets	1,378,958,826
Liabilities	
Payables for Investment Securities Purchased	142,980
Collateral for Securities on Loan	4,364,700
Payables for Capital Shares Redeemed	999,768
Payables to Vanguard	24,036
Variation Margin Payable—Futures Contracts	14,007
Unrealized Depreciation—Over-the-Counter Swap Contracts	483
Total Liabilities	5,545,974
Net Assets	1,373,412,852

Total Stock Market Index Fund

Statement of Assets and Liabilities (continued)

At December 31, 2021, net assets consisted of:

(\$000s, except shares and per-share amounts)	Amount
Paid-in Capital	591,207,805
Total Distributable Earnings (Loss)	782,205,047
Net Assets	1,373,412,852

Investor Shares—Net Assets

Applicable to 1,139,944,671 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	133,976,597
Net Asset Value Per Share—Investor Shares	\$117.53

ETF Shares—Net Assets

Applicable to 1,238,501,714 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	299,087,859
Net Asset Value Per Share—ETF Shares	\$241.49

Admiral Shares—Net Assets

Applicable to 2,906,961,253 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	341,732,532
Net Asset Value Per Share—Admiral Shares	\$117.56

Institutional Shares—Net Assets

Applicable to 2,120,191,912 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	249,281,850
Net Asset Value Per Share—Institutional Shares	\$117.58

Institutional Plus Shares—Net Assets

Applicable to 1,344,965,858 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	296,554,290
Net Asset Value Per Share—Institutional Plus Shares	\$220.49

Institutional Select Shares—Net Assets

Applicable to 228,128,137 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	52,779,724
Net Asset Value Per Share—Institutional Select Shares	\$231.36

See accompanying Notes, which are an integral part of the Financial Statements.

Statement of Operations

Year Ended
December 31, 2021

(\$'000)

Investment Income	
Income	
Dividends—Unaffiliated Issuers ¹	16,541,541
Dividends—Affiliated Issuers	—
Interest—Unaffiliated Issuers	54
Interest—Affiliated Issuers	4,107
Securities Lending—Net	154,799
Total Income	16,700,501
Expenses	
The Vanguard Group—Note B	
Investment Advisory Services	19,467
Management and Administrative—Investor Shares	191,795
Management and Administrative—ETF Shares	60,934
Management and Administrative—Admiral Shares	109,061
Management and Administrative—Institutional Shares	55,582
Management and Administrative—Institutional Plus Shares	45,193
Management and Administrative—Institutional Select Shares	3,969
Marketing and Distribution—Investor Shares	7,150
Marketing and Distribution—ETF Shares	7,604
Marketing and Distribution—Admiral Shares	8,899
Marketing and Distribution—Institutional Shares	5,611
Marketing and Distribution—Institutional Plus Shares	3,061
Marketing and Distribution—Institutional Select Shares	1
Custodian Fees	2,032
Auditing Fees	399
Shareholders' Reports—Investor Shares	1,013
Shareholders' Reports—ETF Shares	2,476
Shareholders' Reports—Admiral Shares	1,265
Shareholders' Reports—Institutional Shares	1,151
Shareholders' Reports—Institutional Plus Shares	83
Shareholders' Reports—Institutional Select Shares	—
Trustees' Fees and Expenses	357
Interest Expense	—
Total Expenses	527,103
Net Investment Income	16,173,398
Realized Net Gain (Loss)	
Capital Gain Distributions Received—Affiliated Issuers	144
Investment Securities Sold—Unaffiliated Issuers ²	23,905,095
Investment Securities Sold—Affiliated Issuers	211

Total Stock Market Index Fund

Statement of Operations (continued)

	Year Ended December 31, 2021
	(\$000)
Futures Contracts	1,472,639
Swap Contracts	27,042
Realized Net Gain (Loss)	25,405,131
Change in Unrealized Appreciation (Depreciation)	
Investment Securities—Unaffiliated Issuers	238,465,157
Investment Securities—Affiliated Issuers	1,052
Futures Contracts	(6,444)
Swap Contracts	36,234
Change in Unrealized Appreciation (Depreciation)	238,495,999
Net Increase (Decrease) in Net Assets Resulting from Operations	280,074,528

1 Dividends are net of foreign withholding taxes of \$1,369,000.

2 Includes \$21,208,071,000 of net gain (loss) resulting from in-kind redemptions.

Statement of Changes in Net Assets

	Year Ended December 31,	
	2021	2020
	(\$'000)	(\$'000)
Increase (Decrease) in Net Assets		
Operations		
Net Investment Income	16,173,398	15,540,727
Realized Net Gain (Loss)	25,405,131	3,258,780
Change in Unrealized Appreciation (Depreciation)	238,495,999	170,087,718
Net Increase (Decrease) in Net Assets Resulting from Operations	280,074,528	188,887,225
Distributions		
Investor Shares	(1,676,741)	(2,178,405)
ETF Shares	(3,403,927)	(2,643,535)
Admiral Shares	(4,103,816)	(4,040,472)
Institutional Shares	(2,969,898)	(2,632,899)
Institutional Plus Shares	(3,559,330)	(3,283,515)
Institutional Select Shares	(647,913)	(503,956)
Total Distributions	(16,361,625)	(15,282,782)
Capital Share Transactions		
Investor Shares	(51,574,306)	(11,200,923)
ETF Shares	44,386,309	32,847,249
Admiral Shares	1,876,942	(23,050,842)
Institutional Shares	22,144,976	(1,802,186)
Institutional Plus Shares	14,016,596	1,241,423
Institutional Select Shares	(1,862,868)	11,449,267
Net Increase (Decrease) from Capital Share Transactions	28,987,649	9,483,988
Total Increase (Decrease)	292,700,552	183,088,431
Net Assets		
Beginning of Period	1,080,712,300	897,623,869
End of Period	1,373,412,852	1,080,712,300

Financial Highlights

Investor Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2021	2020	2019	2018	2017
Net Asset Value, Beginning of Period	\$94.71	\$79.66	\$62.08	\$66.70	\$56.06
Investment Operations					
Net Investment Income ¹	1.284	1.284	1.279	1.275	1.086
Capital Gain Distributions Received	.000 ^{1,2}	—	—	—	—
Net Realized and Unrealized Gain (Loss) on Investments	22.837	15.026	17.634	(4.703)	10.630
Total from Investment Operations	24.121	16.310	18.913	(3.428)	11.716
Distributions					
Dividends from Net Investment Income	(1.301)	(1.260)	(1.333)	(1.192)	(1.076)
Distributions from Realized Capital Gains	—	—	—	—	—
Total Distributions	(1.301)	(1.260)	(1.333)	(1.192)	(1.076)
Net Asset Value, End of Period	\$117.53	\$94.71	\$79.66	\$62.08	\$66.70
Total Return³	25.59%	20.87%	30.65%	-5.26%	21.05%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$133,977	\$153,845	\$139,686	\$121,266	\$126,766
Ratio of Total Expenses to Average Net Assets	0.14%	0.14%	0.14%	0.14%	0.14%
Ratio of Net Investment Income to Average Net Assets	1.20%	1.62%	1.78%	1.86%	1.77%
Portfolio Turnover Rate ⁴	4%	8%	4%	3%	3%

1 Calculated based on average shares outstanding.

2 Distribution was less than \$.001 per share.

3 Total returns do not include account service fees that may have applied in the periods shown. Fund prospectuses provide information about any applicable account service fees.

4 Excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including ETF Creation Units.

Financial Highlights

ETF Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2021	2020	2019	2018	2017
Net Asset Value, Beginning of Period	\$194.61	\$163.70	\$127.56	\$137.06	\$115.21
Investment Operations					
Net Investment Income ¹	2.912	2.831	2.809	2.781	2.361
Capital Gain Distributions Received	.000 ^{1,2}	—	—	—	—
Net Realized and Unrealized Gain (Loss) on Investments	46.898	30.848	36.236	(9.676)	21.832
Total from Investment Operations	49.810	33.679	39.045	(6.895)	24.193
Distributions					
Dividends from Net Investment Income	(2.930)	(2.769)	(2.905)	(2.605)	(2.343)
Distributions from Realized Capital Gains	—	—	—	—	—
Total Distributions	(2.930)	(2.769)	(2.905)	(2.605)	(2.343)
Net Asset Value, End of Period	\$241.49	\$194.61	\$163.70	\$127.56	\$137.06
Total Return	25.72%	20.95%	30.80%	-5.13%	21.16%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$299,088	\$202,075	\$138,067	\$94,809	\$91,862
Ratio of Total Expenses to Average Net Assets	0.03%	0.03%	0.03%	0.03%	0.04%
Ratio of Net Investment Income to Average Net Assets	1.31%	1.73%	1.89%	1.97%	1.87%
Portfolio Turnover Rate ³	4%	8%	4%	3%	3%

1 Calculated based on average shares outstanding.

2 Distribution was less than \$.001 per share.

3 Excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including ETF Creation Units.

Financial Highlights

Admiral Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2021	2020	2019	2018	2017
Net Asset Value, Beginning of Period	\$94.74	\$79.69	\$62.09	\$66.72	\$56.08
Investment Operations					
Net Investment Income ¹	1.402	1.364	1.360	1.344	1.148
Capital Gain Distributions Received	.000 ^{1,2}	—	—	—	—
Net Realized and Unrealized Gain (Loss) on Investments	22.833	15.025	17.646	(4.711)	10.633
Total from Investment Operations	24.235	16.389	19.006	(3.367)	11.781
Distributions					
Dividends from Net Investment Income	(1.415)	(1.339)	(1.406)	(1.263)	(1.141)
Distributions from Realized Capital Gains	—	—	—	—	—
Total Distributions	(1.415)	(1.339)	(1.406)	(1.263)	(1.141)
Net Asset Value, End of Period	\$117.56	\$94.74	\$79.69	\$62.09	\$66.72
Total Return³	25.71%	20.99%	30.80%	-5.17%	21.17%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$341,733	\$273,622	\$252,536	\$185,102	\$190,099
Ratio of Total Expenses to Average Net Assets	0.04%	0.04%	0.04%	0.04%	0.04%
Ratio of Net Investment Income to Average Net Assets	1.30%	1.72%	1.88%	1.96%	1.87%
Portfolio Turnover Rate ⁴	4%	8%	4%	3%	3%

1 Calculated based on average shares outstanding.

2 Distribution was less than \$.001 per share.

3 Total returns do not include account service fees that may have applied in the periods shown. Fund prospectuses provide information about any applicable account service fees.

4 Excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including ETF Creation Units.

Financial Highlights

Institutional Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2021	2020	2019	2018	2017
Net Asset Value, Beginning of Period	\$94.75	\$79.70	\$62.10	\$66.73	\$56.09
Investment Operations					
Net Investment Income ¹	1.416	1.374	1.365	1.354	1.153
Capital Gain Distributions Received	.000 ^{1,2}	—	—	—	—
Net Realized and Unrealized Gain (Loss) on Investments	22.841	15.024	17.649	(4.715)	10.630
Total from Investment Operations	24.257	16.398	19.014	(3.361)	11.783
Distributions					
Dividends from Net Investment Income	(1.427)	(1.348)	(1.414)	(1.269)	(1.143)
Distributions from Realized Capital Gains	—	—	—	—	—
Total Distributions	(1.427)	(1.348)	(1.414)	(1.269)	(1.143)
Net Asset Value, End of Period	\$117.58	\$94.75	\$79.70	\$62.10	\$66.73
Total Return	25.73%	21.00%	30.81%	-5.16%	21.17%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$249,282	\$180,586	\$152,716	\$115,115	\$113,557
Ratio of Total Expenses to Average Net Assets	0.03%	0.03%	0.03%	0.03%	0.035%
Ratio of Net Investment Income to Average Net Assets	1.31%	1.73%	1.89%	1.97%	1.87%
Portfolio Turnover Rate ³	4%	8%	4%	3%	3%

1 Calculated based on average shares outstanding.

2 Distribution was less than \$.001 per share.

3 Excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including ETF Creation Units.

Financial Highlights

Institutional Plus Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2021	2020	2019	2018	2017
Net Asset Value, Beginning of Period	\$177.69	\$149.47	\$116.46	\$125.14	\$105.18
Investment Operations					
Net Investment Income ¹	2.672	2.591	2.575	2.555	2.182
Capital Gain Distributions Received	.000 ^{1,2}	—	—	—	—
Net Realized and Unrealized Gain (Loss) on Investments	42.823	28.172	33.100	(8.842)	19.938
Total from Investment Operations	45.495	30.763	35.675	(6.287)	22.120
Distributions					
Dividends from Net Investment Income	(2.695)	(2.543)	(2.665)	(2.393)	(2.160)
Distributions from Realized Capital Gains	—	—	—	—	—
Total Distributions	(2.695)	(2.543)	(2.665)	(2.393)	(2.160)
Net Asset Value, End of Period	\$220.49	\$177.69	\$149.47	\$116.46	\$125.14
Total Return	25.74%	21.02%	30.82%	-5.15%	21.19%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$296,554	\$226,288	\$188,188	\$135,641	\$126,130
Ratio of Total Expenses to Average Net Assets	0.02%	0.02%	0.02%	0.02%	0.02%
Ratio of Net Investment Income to Average Net Assets	1.32%	1.74%	1.90%	1.98%	1.89%
Portfolio Turnover Rate ³	4%	8%	4%	3%	3%

1 Calculated based on average shares outstanding.

2 Distribution was less than \$.001 per share.

3 Excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including ETF Creation Units.

Financial Highlights

Institutional Select Shares

For a Share Outstanding Throughout Each Period	Year Ended December 31,				
	2021	2020	2019	2018	2017
Net Asset Value, Beginning of Period	\$186.45	\$156.83	\$122.20	\$131.31	\$110.37
Investment Operations					
Net Investment Income ¹	2.821	2.772	2.709	2.704	2.311
Capital Gain Distributions Received	.000 ^{1,2}	—	—	—	—
Net Realized and Unrealized Gain (Loss) on Investments	44.937	29.532	34.731	(9.290)	20.908
Total from Investment Operations	47.758	32.304	37.440	(6.586)	23.219
Distributions					
Dividends from Net Investment Income	(2.848)	(2.684)	(2.810)	(2.524)	(2.279)
Distributions from Realized Capital Gains	—	—	—	—	—
Total Distributions	(2.848)	(2.684)	(2.810)	(2.524)	(2.279)
Net Asset Value, End of Period	\$231.36	\$186.45	\$156.83	\$122.20	\$131.31
Total Return	25.75%	21.03%	30.84%	-5.14%	21.20%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$52,780	\$44,296	\$26,431	\$20,262	\$14,163
Ratio of Total Expenses to Average Net Assets	0.01%	0.01%	0.01%	0.01%	0.01%
Ratio of Net Investment Income to Average Net Assets	1.33%	1.76%	1.91%	1.99%	1.90%
Portfolio Turnover Rate ³	4%	8%	4%	3%	3%

1 Calculated based on average shares outstanding.

2 Distribution was less than \$.001 per share.

3 Excludes the value of portfolio securities received or delivered as a result of in-kind purchases or redemptions of the fund's capital shares, including ETF Creation Units.

Notes to Financial Statements

Vanguard Total Stock Market Index Fund is registered under the Investment Company Act of 1940 as an open-end investment company, or mutual fund. The fund offers six classes of shares: Investor Shares, ETF Shares, Admiral Shares, Institutional Shares, Institutional Plus Shares, and Institutional Select Shares. Each of the share classes has different eligibility and minimum purchase requirements, and is designed for different types of investors. ETF Shares are listed for trading on NYSE Arca; they can be purchased and sold through a broker.

Market disruptions associated with the COVID-19 pandemic have had a global impact, and uncertainty exists as to the long-term implications. Such disruptions can adversely affect assets of the fund and thus fund performance.

A. The following significant accounting policies conform to generally accepted accounting principles for U.S. investment companies. The fund consistently follows such policies in preparing its financial statements.

1. **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. 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.

2. **Futures 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 securities 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 Statement of Assets and Liabilities. Fluctuations in the value of the contracts are recorded in the Statement of Assets and Liabilities as an asset (liability) and in the Statement of Operations as unrealized appreciation (depreciation) until the contracts are closed, when they are recorded as realized gains (losses) on futures contracts.

During the year ended December 31, 2021, the fund's average investments in long and short futures contracts represented less than 1% and 0% of net assets, respectively, based on the average of the notional amounts at each quarter-end during the period.

3. Swap Contracts: The fund has entered into equity swap contracts to earn the total return on selected reference stocks in the fund's target index. Under the terms of the swaps, the fund receives the total return on the referenced stock (i.e., receiving the increase or paying the decrease in value of the selected reference stock and receiving the equivalent of any dividends in respect of the selected referenced stock) over a specified period of time, applied to a notional amount that represents the value of a designated number of shares of the selected reference stock at the beginning of the equity swap contract. The fund also pays a floating rate that is based on short-term interest rates, applied to the notional amount. At the same time, the fund generally invests an amount approximating the notional amount of the swap in high-quality temporary cash investments.

A risk associated with all types of swaps is the possibility that a counterparty may default on its obligation to pay net amounts due to the fund. The fund's maximum amount subject to counterparty risk is the unrealized appreciation on the swap contract. The fund mitigates its counterparty risk by entering into swaps only with a diverse group of prequalified counterparties, monitoring their financial strength, entering into master netting arrangements with its counterparties, and requiring its 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. In the event of a counterparty's default (including bankruptcy), the fund may terminate any swap contracts with that counterparty, 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 swap 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 securities 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 swap 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.

The notional amounts of swap contracts are not recorded in the Statement of Assets and Liabilities. Swaps are valued daily based on market quotations received from independent pricing services or recognized dealers and the change in value is recorded in the Statement of Assets and Liabilities as an asset (liability) and in the Statement of Operations as unrealized appreciation (depreciation) until periodic payments are made or the termination of the swap, at which time realized gain (loss) is recorded.

During the year ended December 31, 2021, the fund's average amounts of investments in total return swaps represented less than 1% of net assets, based on the average of notional amounts at each quarter-end during the period.

4. Federal Income Taxes: The fund intends to continue to qualify as a regulated investment company and distribute all of its taxable income. The fund's tax returns are open to examination by the relevant tax authorities until expiration of the applicable statute of limitations, which is

generally three years after the filing of the tax return. Management has analyzed the fund's tax positions taken for all open federal and state income tax years, and has concluded that no provision for income tax is required in the fund's financial statements.

5. Distributions: Distributions to shareholders are recorded on the ex-dividend date. Distributions are determined on a tax basis at the fiscal year-end and may differ from net investment income and realized capital gains for financial reporting purposes.

6. Securities Lending: To earn additional income, the fund lends its securities to qualified institutional borrowers. Security loans are subject to termination by the fund at any time, and are required to be secured at all times by collateral in an amount at least equal to the market value of securities loaned. Daily market fluctuations could cause the value of loaned securities to be more or less than the value of the collateral received. When this occurs, the collateral is adjusted and settled before the opening of the market on the next business day. The fund further mitigates its counterparty risk by entering into securities lending transactions only with a diverse group of prequalified counterparties, monitoring their financial strength, and entering into master securities lending agreements with its counterparties. The master securities lending agreements provide that, in the event of a counterparty's default (including bankruptcy), the fund may terminate any loans with that borrower, determine the net amount owed, and sell or retain the collateral up to the net amount owed to the fund; however, such actions may be subject to legal proceedings. While collateral mitigates counterparty risk, in the event of a default, the fund may experience delays and costs in recovering the securities loaned. The fund invests cash collateral received in Vanguard Market Liquidity Fund, and records a liability in the Statement of Assets and Liabilities for the return of the collateral, during the period the securities are on loan. Collateral investments in Vanguard Market Liquidity Fund are subject to market appreciation or depreciation. Securities lending income represents fees charged to borrowers plus income earned on invested cash collateral, less expenses associated with the loan. During the term of the loan, the fund is entitled to all distributions made on or in respect of the loaned securities.

7. Credit Facilities and Interfund Lending Program: The fund and certain other funds managed by The Vanguard Group ("Vanguard") participate in a \$4.3 billion committed credit facility provided by a syndicate of lenders pursuant to a credit agreement and an uncommitted credit facility provided by Vanguard. Both facilities may be renewed annually. Each fund is individually liable for its borrowings, if any, under the credit facilities. Borrowings may be utilized for temporary or emergency purposes, subject to the fund's regulatory and contractual borrowing restrictions. With respect to the committed credit facility, the participating funds are charged administrative fees and an annual commitment fee of 0.10% of the undrawn committed amount of the facility; these fees are allocated to the funds based on a method approved by the fund's board of trustees and included in Management and Administrative expenses on the fund's Statement of Operations. Any borrowings under either facility bear interest at a rate based upon the higher of the one-month London Interbank Offered Rate (or an acceptable alternate rate, if necessary), federal funds effective rate, or overnight bank funding rate plus an agreed-upon spread, except that borrowings under the uncommitted credit facility may bear interest based upon an alternative rate agreed to by the fund and Vanguard.

In accordance with an exemptive order (the "Order") from the SEC, the fund may participate in a joint lending and borrowing program that allows registered open-end Vanguard funds to borrow money from and lend money to each other for temporary or emergency purposes (the "Interfund Lending Program"), subject to compliance with the terms and conditions of the Order, and to the extent permitted by the fund's investment objective and investment policies. Interfund loans and

borrowings normally extend overnight, but can have a maximum duration of seven days. Loans may be called on one business day's notice. The interest rate to be charged is governed by the conditions of the Order and internal procedures adopted by the board of trustees. The board of trustees is responsible for overseeing the Interfund Lending Program.

The fund had no borrowings outstanding at December 31, 2021. The fund made one borrowing in the amount of \$1,000,000 to test the operational readiness of the credit facility process. The borrowing was outstanding for one business day at an annualized interest rate of 0.84%, and the related interest expense is recorded in the Statement of Operations.

8. Other: Dividend income is recorded on the ex-dividend date. Non-cash dividends included in income, if any, are recorded at the fair value of the securities received. Interest income includes income distributions received from Vanguard Market Liquidity Fund and is accrued daily. Premiums and discounts on debt securities are amortized and accreted, respectively, to interest income over the lives of the respective securities, except for premiums on certain callable debt securities that are amortized to the earliest call date. Security transactions are accounted for on the date securities are bought or sold. Costs used to determine realized gains (losses) on the sale of investment securities are those of the specific securities sold.

Each class of shares has equal rights as to assets and earnings, except that each class separately bears certain class-specific expenses related to maintenance of shareholder accounts (included in Management and Administrative expenses) and shareholder reporting. Marketing and distribution expenses are allocated to each class of shares based on a method approved by the board of trustees. Income, other non-class-specific expenses, and gains and losses on investments are allocated to each class of shares based on its relative net assets.

B. In accordance with the terms of a Funds' Service Agreement (the "FSA") between Vanguard and the fund, Vanguard furnishes to the fund investment advisory, corporate management, administrative, marketing, and distribution services at Vanguard's cost of operations (as defined by the FSA). These costs of operations are allocated to the fund based on methods and guidelines approved by the board of trustees and are generally settled twice a month.

Upon the request of Vanguard, the fund may invest up to 0.40% of its net assets as capital in Vanguard. At December 31, 2021, the fund had contributed to Vanguard capital in the amount of \$43,666,000, representing less than 0.01% of the fund's net assets and 17.46% of Vanguard's capital received pursuant to the FSA. The fund's trustees and officers are also directors and employees, respectively, of Vanguard.

C. Various inputs may be used to determine the value of the fund's investments and derivatives. 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 and derivatives valued with significant unobservable inputs are noted on the Schedule of Investments.

Total Stock Market Index Fund

The following table summarizes the market value of the fund's investments and derivatives as of December 31, 2021, based on the inputs used to value them:

	Level 1 (\$000)	Level 2 (\$000)	Level 3 (\$000)	Total (\$000)
Investments				
Assets				
Common Stocks	1,368,142,978	1	11,073	1,368,154,052
Preferred Stocks	5,310	—	—	5,310
Corporate Bonds	—	293	—	293
Temporary Cash Investments	8,612,238	—	—	8,612,238
Total	1,376,760,526	294	11,073	1,376,771,893

Derivative Financial Instruments

Assets				
Futures Contracts ¹	101,048	—	—	101,048
Swap Contracts	—	36,381	—	36,381
Total	101,048	36,381	—	137,429
Liabilities				
Swap Contracts	—	483	—	483

¹ Includes cumulative appreciation (depreciation) on futures contracts and centrally cleared swaps, if any, as reported in the Schedule of Investments. Only current day's variation margin is reported within the Statement of Assets and Liabilities.

D. Permanent differences between book-basis and tax-basis components of net assets are reclassified among capital accounts in the financial statements to reflect their tax character. These reclassifications have no effect on net assets or net asset value per share. As of period end, permanent differences primarily attributable to the accounting for in-kind redemptions, passive foreign investment companies, and swap agreements were reclassified between the following accounts:

	Amount (\$000)
Paid-in Capital	21,210,259
Total Distributable Earnings (Loss)	(21,210,259)

Temporary differences between book-basis and tax-basis components of total distributable earnings (loss) arise when certain items of income, gain, or loss are recognized in different periods for financial statement and tax purposes; these differences will reverse at some time in the future. The differences are primarily related to the deferral of losses from wash sales; the recognition of unrealized gains or losses from certain derivative contracts; the recognition of unrealized gains from passive foreign investment companies; and the classification of securities for tax

Total Stock Market Index Fund

purposes. As of period end, the tax-basis components of total distributable earnings (loss) are detailed in the table as follows:

	Amount (\$000)
Undistributed Ordinary Income	213,319
Undistributed Long-Term Gains	—
Capital Loss Carryforwards	(11,733,322)
Qualified Late-Year Losses	—
Net Unrealized Gains (Losses)	793,725,050

The tax character of distributions paid was as follows:

	Year Ended December 31,	
	2021 Amount (\$000)	2020 Amount (\$000)
Ordinary Income*	16,361,625	15,282,782
Long-Term Capital Gains	—	—
Total	16,361,625	15,282,782

* Includes short-term capital gains, if any.

As of December 31, 2021, gross unrealized appreciation and depreciation for investments and derivatives based on cost for U.S. federal income tax purposes were as follows:

	Amount (\$000)
Tax Cost	583,046,843
Gross Unrealized Appreciation	823,940,577
Gross Unrealized Depreciation	(30,215,527)
Net Unrealized Appreciation (Depreciation)	793,725,050

E. During the year ended December 31, 2021, the fund purchased \$106,017,595,000 of investment securities and sold \$75,014,896,000 of investment securities, other than temporary cash investments. Purchases and sales include \$43,964,953,000 and \$26,512,016,000, respectively, in connection with in-kind purchases and redemptions of the fund's capital shares.

The fund purchased securities from and sold securities to other Vanguard funds or accounts managed by Vanguard or its affiliates, in accordance with procedures adopted by the board of trustees in compliance with Rule 17a-7 of the Investment Company Act of 1940. For the year ended December 31, 2021, such purchases were \$2,704,413,000 and sales were \$2,806,659,000, resulting in net realized loss of \$78,188,000; these amounts, other than temporary cash investments, are included in the purchases and sales of investment securities noted above.

F. Capital share transactions for each class of shares were:

	Year Ended December 31,			
	2021		2020	
	Amount (\$000)	Shares (000)	Amount (\$000)	Shares (000)
Investor Shares				
Issued	496,590	4,799	14,516,361	207,934
Issued in Lieu of Cash Distributions	1,676,741	15,550	2,178,405	28,832
Redeemed	(53,747,637)	(504,787)	(27,895,689)	(365,845)
Net Increase (Decrease)—Investor Shares	(51,574,306)	(484,438)	(11,200,923)	(129,079)
ETF Shares				
Issued	69,095,066	308,260	50,514,859	305,434
Issued in Lieu of Cash Distributions	—	—	—	—
Redeemed	(24,708,757)	(108,100)	(17,667,610)	(110,500)
Net Increase (Decrease)—ETF Shares	44,386,309	200,160	32,847,249	194,934
Admiral Shares				
Issued	37,025,893	347,554	32,397,184	424,606
Issued in Lieu of Cash Distributions	3,424,237	31,536	3,371,979	44,445
Redeemed	(38,573,188)	(360,387)	(58,820,005)	(749,884)
Net Increase (Decrease)—Admiral Shares	1,876,942	18,703	(23,050,842)	(280,833)
Institutional Shares				
Issued	44,920,917	425,435	27,070,393	360,889
Issued in Lieu of Cash Distributions	2,799,517	25,726	2,476,296	32,636
Redeemed	(25,575,458)	(236,871)	(31,348,875)	(403,732)
Net Increase (Decrease)—Institutional Shares	22,144,976	214,290	(1,802,186)	(10,207)
Institutional Plus Shares				
Issued	27,268,129	137,022	28,455,775	204,305
Issued in Lieu of Cash Distributions	3,498,917	17,171	3,238,183	22,739
Redeemed	(16,750,450)	(82,739)	(30,452,535)	(212,599)
Net Increase (Decrease)—Institutional Plus Shares	14,016,596	71,454	1,241,423	14,445
Institutional Select Shares				
Issued	5,779,241	28,270	15,638,742	96,623
Issued in Lieu of Cash Distributions	647,913	3,034	503,956	3,296
Redeemed	(8,290,022)	(40,759)	(4,693,431)	(30,863)
Net Increase (Decrease)—Institutional Select Shares	(1,862,868)	(9,455)	11,449,267	69,056

Total Stock Market Index Fund

G. Certain of the fund's investments are in companies that are considered to be affiliated companies of the fund because the fund owns more than 5% of the outstanding voting securities of the company or the issuer is another member of The Vanguard Group. Transactions during the period in securities of these companies were as follows:

	Current Period Transactions							Dec. 31, 2021 Market Value (\$000)
	Dec. 31, 2020 Market Value (\$000)	Purchases at Cost (\$000)	Proceeds from Securities Sold ¹ (\$000)	Realized Net Gain (Loss) (\$000)	Change in Unrealized App. (Dep.) (\$000)	Income (\$000)	Capital Gain Distributions Received (\$000)	
180 Life Sciences Corp.	2,919	3,353	5,959	3,375	(934)	—	—	NA ²
Avenue Therapeutics Inc.	4,991	—	2,478	(1,993)	(235)	—	—	NA ²
Dare Bioscience Inc.	3,618	2,043	3,640	1,554	589	—	—	NA ²
Lifevantage Corp.	8,536	1,119	4,418	(3,261)	1,190	—	—	NA ²
Luby's Inc.	NA ³	5,102	7,702	2,048	588	—	—	NA ²
NeuroMetrix Inc.	—	3,523	506	(636)	(1,287)	—	—	NA ²
Perma-Pipe International Holdings Inc.	2,860	1	1,550	(318)	1,274	—	—	NA ²
Research Solutions Inc.	4,035	1	3,110	(62)	282	—	—	NA ²
Vanguard Market Liquidity Fund	8,699,256	NA ⁴	NA ⁴	(496)	(415)	4,107	144	8,612,238
Total	8,726,215	15,142	29,363	211	1,052	4,107	144	8,612,238

1 Does not include adjustments related to return of capital.

2 Not applicable—at December 31, 2021, the security was still held, but the issuer was no longer an affiliated company of the fund.

3 Not applicable—at December 31, 2020, the issuer was not an affiliated company of the fund.

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

H. Management has determined that no events or transactions occurred subsequent to December 31, 2021, that would require recognition or disclosure in these financial statements.

Report of Independent Registered Public Accounting Firm

To the Board of Trustees of Vanguard Index Funds and Shareholders of Vanguard Total Stock Market Index Fund

Opinion on the Financial Statements

We have audited the accompanying statement of assets and liabilities, including the schedule of investments, of Vanguard Total Stock Market Index Fund (one of the funds constituting Vanguard Index Funds, referred to hereafter as the "Fund") as of December 31, 2021, the related statement of operations for the year ended December 31, 2021, the statement of changes in net assets for each of the two years in the period ended December 31, 2021, including the related notes, and the financial highlights for each of the five years in the period ended December 31, 2021 (collectively referred to as the "financial statements"). In our opinion, the financial statements present fairly, in all material respects, the financial position of the Fund as of December 31, 2021, the results of its operations for the year then ended, the changes in its net assets for each of the two years in the period ended December 31, 2021 and the financial highlights for each of the five years in the period ended December 31, 2021 in conformity with accounting principles generally accepted in the United States of America.

Basis for Opinion

These financial statements are the responsibility of the Fund's management. Our responsibility is to express an opinion on the Fund's financial statements based on our audits. We are a public accounting firm registered with the Public Company Accounting Oversight Board (United States) (PCAOB) and are required to be independent with respect to the Fund in accordance with the U.S. federal securities laws and the applicable rules and regulations of the Securities and Exchange Commission and the PCAOB.

We conducted our audits of these financial statements in accordance with the standards of the PCAOB. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement, whether due to error or fraud.

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. Our procedures included confirmation of securities owned as of December 31, 2021 by correspondence with the custodian, transfer agent and brokers; when replies were not received from the transfer agent or brokers, we performed other auditing procedures. We believe that our audits provide a reasonable basis for our opinion.

/s/PricewaterhouseCoopers LLP
Philadelphia, Pennsylvania
February 17, 2022

We have served as the auditor of one or more investment companies in The Vanguard Group of Funds since 1975.

Special 2021 tax information (unaudited) for Vanguard Total Stock Market Index Fund

This information for the fiscal year ended December 31, 2021, is included pursuant to provisions of the Internal Revenue Code.

The fund distributed \$15,613,899,000 of qualified dividend income to shareholders during the fiscal year.

For corporate shareholders, 92.0% of investment income (dividend income plus short-term gains, if any) qualifies for the dividends-received deduction.

The fund distributed \$747,726,000 of qualified business income to shareholders during the fiscal year.

The CRSP US Total Market Index (the "Index") is a product of the Center for Research in Security Prices, LLC ("CRSP"), an affiliate of the University of Chicago ("University"), and has been licensed for use by Vanguard. CRSP® is a trademark of CRSP; and has been licensed by CRSP for use for certain purposes by Vanguard. The Vanguard Total Stock Market Index Fund is not sponsored, endorsed, sold or promoted by CRSP or University. Neither CRSP nor University makes any representation or warranty, express or implied, to the owners of the Vanguard Total Stock Market Index Fund or any member of the public regarding the advisability of investing in securities generally or in Vanguard Total Stock Market Index Fund particularly or the ability of the Index to track general market performance. The Index is determined, composed and calculated without regard to Vanguard or the Vanguard Total Stock Market Index Fund. Neither CRSP nor the University has any obligation to take the needs of Vanguard or the owners of Vanguard Total Stock Market Index Fund into consideration in determining, composing or calculating the Index. Neither CRSP nor the University is responsible for and has not participated in the determination of the prices and amount of Vanguard Total Stock Market Index Fund or the timing of the issuance or sale of Vanguard Total Stock Market Index Fund or in the determination or calculation of the equation by which Vanguard Total Stock Market Index Fund is to be converted into cash, surrendered or redeemed, as the case may be. Neither CRSP nor the University has any obligation or liability in connection with the administration, marketing or trading of Vanguard Total Stock Market Index Fund. There is no assurance that investment products based on the Index will accurately track index performance or provide positive investment returns. Neither CRSP nor the University is an investment advisor. Inclusion of a security within an index is not a recommendation by CRSP or the University to buy, sell, or hold such security, nor is it considered to be investment advice.

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The People Who Govern Your Fund

The trustees of your mutual fund are there to see that the fund is operated and managed in your best interests since, as a shareholder, you are a part owner of the fund. Your fund's trustees also serve on the board of directors of The Vanguard Group, Inc., which is owned by the Vanguard funds and provides services to them.

A majority of Vanguard's board members are independent, meaning that they have no affiliation with Vanguard or the funds they oversee, apart from the sizable personal investments they have made as private individuals. The independent board members have distinguished backgrounds in business, academia, and public service. Each of the trustees and executive officers oversees 217 Vanguard funds.

Information for each trustee and executive officer of the fund appears below. That information, as well as the Vanguard fund count, is as of the date on the cover of this fund report. The mailing address of the trustees and officers is P.O. Box 876, Valley Forge, PA 19482. More information about the trustees is in the *Statement of Additional Information*, which can be obtained, without charge, by contacting Vanguard at 800-662-7447, or online at vanguard.com.

Interested Trustee¹

Mortimer J. Buckley

Born in 1969. Trustee since January 2018. Principal occupation(s) during the past five years and other experience: chairman of the board (2019–present) of Vanguard and of each of the investment companies served by Vanguard; chief executive officer (2018–present) of Vanguard; chief executive officer, president, and trustee (2018–present) of each of the investment companies served by Vanguard; president and director (2017–present) of Vanguard; and president (2018–present) of Vanguard Marketing Corporation. Chief investment officer (2013–2017), managing director (2002–2017), head of the Retail Investor Group (2006–2012), and chief information officer (2001–2006) of Vanguard. Member of the board of governors of the Investment Company Institute and the board of governors of FINRA. Trustee and vice chair of The Shipley School.

Independent Trustees

Tara Bunch

Born in 1962. Trustee since November 2021. Principal occupation(s) during the past five years and other experience: head of global operations at Airbnb (2020–present). Vice president of AppleCare (2012–2020). Member of the board of directors of Out & Equal (2002–2006), the advisory board of the University of California, Berkeley School of Engineering (2020–present), and the advisory board of Santa Clara University's Leavey School of Business (2018–present).

Emerson U. Fullwood

Born in 1948. Trustee since January 2008. Principal occupation(s) during the past five years and other experience: executive chief staff and marketing officer for North America and corporate vice president (retired 2008) of Xerox Corporation (document management products and services). Former president of the Worldwide Channels Group, Latin America, and Worldwide Customer Service and executive chief staff officer of Developing Markets of Xerox. Executive in residence and 2009–2010 Distinguished Minett Professor at the Rochester Institute of Technology. Member of the board of directors of the University of Rochester Medical Center, the Monroe Community College Foundation, the United Way of Rochester, North Carolina A&T University, Roberts Wesleyan College, and the Rochester Philharmonic Orchestra. Trustee of the University of Rochester.

¹ Mr. Buckley is considered an "interested person," as defined in the Investment Company Act of 1940, because he is an officer of the Vanguard funds.

Amy Gutmann

Born in 1949. Trustee since June 2006. Principal occupation(s) during the past five years and other experience: president (2004–present) of the University of Pennsylvania. Christopher H. Browne Distinguished Professor of Political Science, School of Arts and Sciences, and professor of communication, Annenberg School for Communication, with secondary faculty appointments in the Department of Philosophy, School of Arts and Sciences, and at the Graduate School of Education, University of Pennsylvania.

F. Joseph Loughrey

Born in 1949. Trustee since October 2009. Principal occupation(s) during the past five years and other experience: president and chief operating officer (retired 2009) and vice chairman of the board (2008–2009) of Cummins Inc. (industrial machinery). Chairman of the board of Hillenbrand, Inc. (specialized consumer services). Director of the V Foundation. Member of the advisory council for the College of Arts and Letters at the University of Notre Dame. Chairman of the board of Saint Anselm College.

Mark Loughridge

Born in 1953. Trustee since March 2012. Principal occupation(s) during the past five years and other experience: senior vice president and chief financial officer (retired 2013) of IBM (information technology services). Fiduciary member of IBM's Retirement Plan Committee (2004–2013), senior vice president and general manager (2002–2004) of IBM Global Financing, vice president and controller (1998–2002) of IBM, and a variety of other prior management roles at IBM. Member of the Council on Chicago Booth.

Scott C. Malpass

Born in 1962. Trustee since March 2012. Principal occupation(s) during the past five years and other experience: adjunct professor of finance at the University of Notre Dame (2020–present). Chief investment officer (retired 2020) and vice president (retired 2020) of the University of Notre Dame. Assistant professor (retired June 2020) of finance at the Mendoza College of Business, University of Notre Dame, and member of the Notre Dame 403(b) Investment Committee. Member of the board of Catholic Investment Services, Inc. (investment advisors), the board of superintendence of the Institute for the Works of Religion, and the board of directors of Paxos Trust Company (finance).

Deanna Mulligan

Born in 1963. Trustee since January 2018. Principal occupation(s) during the past five years and other experience: chief executive officer of Purposeful (advisory firm for CEOs and C-level executives; 2021–present). Board chair (2020), chief executive officer (2011–2020), and president (2010–2019) of The Guardian Life Insurance Company of America. Chief operating officer (2010–2011) and executive vice president (2008–2010) of Individual Life and Disability of the Guardian Life Insurance Company of America. Member of the board of the Economic Club of New York. Trustee of the Partnership for New York City (business leadership), Chief Executives for Corporate Purpose, and the NewYork-Presbyterian Hospital.

André F. Perold

Born in 1952. Trustee since December 2004. Principal occupation(s) during the past five years and other experience: George Gund Professor of Finance and Banking, Emeritus at the Harvard Business School (retired 2011). Chief investment officer and co-managing partner of HighVista Strategies (private investment firm). Member of the board (2018–present) of RIT Capital Partners (investment firm). Member of the investment committee of Partners Health Care System.

Sarah Bloom Raskin

Born in 1961. Trustee since January 2018. Principal occupation(s) during the past five years and other experience: deputy secretary (2014–2017) of the United States Department of the Treasury. Governor (2010–2014) of the Federal Reserve Board. Commissioner (2007–2010) of financial regulation for the State of Maryland. Colin V. Brown Distinguished Professor of the Practice of Law (2021–present), professor (2020–present), Distinguished Fellow of the Global Financial Markets Center (2020–present), and Rubenstein Fellow (2017–2020) at Duke University. Trustee (2017–present) of Amherst College and member of Amherst College Investment Committee (2019–present). Member of the Regenerative Crisis Response Committee (2020–present).

David A. Thomas

Born in 1956. Trustee since July 2021. Principal occupation(s) during the past five years and other experience: president of Morehouse College (2018–present). Professor of business administration, emeritus at Harvard University (2017–2018). Dean (2011–2016) and professor of management (2016–2017) at the Georgetown University McDonough School of Business. Director of DTE Energy Company (2013–present). Trustee of Common Fund (2019–present).

Peter F. Volanakis

Born in 1955. Trustee since July 2009. Principal occupation(s) during the past five years and other experience: president and chief operating officer (retired 2010) of Corning Incorporated (communications equipment) and director of Corning Incorporated (2000–2010) and Dow Corning (2001–2010). Director (2012) of SPX Corporation (multi-industry manufacturing). Overseer of the Amos Tuck School of Business Administration, Dartmouth College (2001–2013). Member of the BMW Group Mobility Council.

Executive Officers

Christine M. Buchanan

Born in 1970. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Chief financial officer (2021–present) and treasurer (2017–present) of each of the investment companies served by Vanguard. Partner (2005–2017) at KPMG (audit, tax, and advisory services).

David Cermak

Born in 1960. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Finance director (2019–present) of each of the investment companies served by Vanguard. Managing director and head (2017–present) of Vanguard Investments Singapore. Managing director and head (2017–2019) of Vanguard Investments Hong Kong. Representative director and head (2014–2017) of Vanguard Investments Japan.

John Galloway

Born in 1973. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Investment stewardship officer (September 2020–present) of each of the investment companies served by Vanguard. Head of Investor Advocacy (February 2020–present) and head of Marketing Strategy and Planning (2017–2020) at Vanguard. Special assistant to the President of the United States (2015).

Peter Mahoney

Born in 1974. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Controller (2015–present) of each of the investment companies served by Vanguard. Head of International Fund Services (2008–2014) at Vanguard.

Anne E. Robinson

Born in 1970. Principal occupation(s) during the past five years and other experience: general counsel (2016–present) of Vanguard. Secretary (2016–present) of Vanguard and of each of the investment companies served by Vanguard. Managing director (2016–present) of Vanguard. Managing director and general counsel of Global Cards and Consumer Services (2014–2016) at Citigroup. Counsel (2003–2014) at American Express.

Michael Rollings

Born in 1963. Principal occupation(s) during the past five years and other experience: finance director (2017–present) and treasurer (2017) of each of the investment companies served by Vanguard. Managing director (2016–present) of Vanguard. Chief financial officer (2016–present) of Vanguard. Director (2016–present) of Vanguard Marketing Corporation. Executive vice president and chief financial officer (2006–2016) of MassMutual Financial Group.

John E. Schadl

Born in 1972. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Chief compliance officer (2019–present) of Vanguard and of each of the investment companies served by Vanguard. Assistant vice president (2019–present) of Vanguard Marketing Corporation.

Vanguard Senior Management Team

Matthew Benchener

Joseph Brennan

Mortimer J. Buckley

Gregory Davis

John James

John T. Marcante

Chris D. McIsaac

Thomas M. Rampulla

Karin A. Risi

Anne E. Robinson

Michael Rollings

Nitin Tandon

Lauren Valente



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This material may be used in conjunction with the offering of shares of any Vanguard fund only if preceded or accompanied by the fund's current prospectus.

All comparative mutual fund data are from Morningstar, Inc., unless otherwise noted.

You can obtain a free copy of Vanguard's proxy voting guidelines by visiting [vanguard.com/proxyreporting](https://www.vanguard.com/proxyreporting) or by calling Vanguard at 800-662-2739. The guidelines are also available from the SEC's website, www.sec.gov. In addition, you may obtain a free report on how your fund voted the proxies for securities it owned during the 12 months ended June 30. To get the report, visit either [vanguard.com/proxyreporting](https://www.vanguard.com/proxyreporting) or www.sec.gov.

You can review information about your fund on the SEC's website, and you can receive copies of this information, for a fee, by sending a request via email addressed to publicinfo@sec.gov.

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