

Semiannual Report | June 30, 2023

Vanguard U.S. Stock Index Funds Mid-Capitalization Portfolios

Vanguard Extended Market Index Fund

Vanguard Mid-Cap Index Fund

Vanguard Mid-Cap Growth Index Fund

Vanguard Mid-Cap Value Index Fund

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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 June 30, 2023

	Beginning Account Value 12/31/2022	Ending Account Value 6/30/2023	Expenses Paid During Period
Based on Actual Fund Return			
Extended Market Index Fund			
Investor Shares	\$1,000.00	\$ 1,126.10	\$ 1.00
ETF Shares	1,000.00	1,126.70	0.32
Admiral™ Shares	1,000.00	1,126.70	0.32
Institutional Shares	1,000.00	1,126.90	0.26
Institutional Plus Shares	1,000.00	1,126.90	0.21
Institutional Select Shares	1,000.00	1,127.10	0.11
Mid-Cap Index Fund			
Investor Shares	\$1,000.00	\$ 1,087.60	\$0.88
ETF Shares	1,000.00	1,088.20	0.21
Admiral Shares	1,000.00	1,088.10	0.26
Institutional Shares	1,000.00	1,088.20	0.21
Institutional Plus Shares	1,000.00	1,088.20	0.16
Mid-Cap Growth Index Fund			
Investor Shares	\$1,000.00	\$1,148.70	\$ 1.01
ETF Shares	1,000.00	1,149.40	0.37
Admiral Shares	1,000.00	1,149.30	0.37
Mid-Cap Value Index Fund			
Investor Shares	\$1,000.00	\$1,033.80	\$0.96
ETF Shares	1,000.00	1,034.60	0.35
Admiral Shares	1,000.00	1,034.50	0.35
Based on Hypothetical 5% Yearly Return			
Extended Market Index Fund			
Investor Shares	\$1,000.00	\$1,023.85	\$0.95
ETF Shares	1,000.00	1,024.50	0.30
Admiral Shares	1,000.00	1,024.50	0.30
Institutional Shares	1,000.00	1,024.55	0.25
Institutional Plus Shares	1,000.00	1,024.60	0.20
Institutional Select Shares	1,000.00	1,024.70	0.10
Mid-Cap Index Fund			
Investor Shares	\$1,000.00	\$1,023.95	\$0.85
ETF Shares	1,000.00	1,024.60	0.20
Admiral Shares	1,000.00	1,024.55	0.25
Institutional Shares	1,000.00	1,024.60	0.20
Institutional Plus Shares	1,000.00	1,024.65	0.15
Mid-Cap Growth Index Fund			
Investor Shares	\$1,000.00	\$1,023.85	\$0.95
ETF Shares	1,000.00	1,024.45	0.35
Admiral Shares	1,000.00	1,024.45	0.35
Mid-Cap Value Index Fund			
Investor Shares	\$1,000.00	\$1,023.85	\$0.95
ETF Shares	1,000.00	1,024.45	0.35
Admiral Shares	1,000.00	1,024.45	0.35

The calculations are based on expenses incurred in the most recent six-month period. The funds' annualized six-month expense ratios for that period are: for the Extended Market Index Fund, 0.19% for Investor Shares, 0.06% for ETF Shares, 0.06% for Admiral Shares, 0.05% for Institutional Shares, 0.04% for Institutional Plus Shares, and 0.02% for Institutional Select Shares; for the Mid-Cap Index Fund, 0.17% for Investor Shares, 0.04% for ETF Shares, 0.05% for Admiral Shares, 0.04% for Institutional Shares, and 0.03% for Institutional Plus Shares; for the Mid-Cap Growth Index Fund, 0.19% for Investor Shares, 0.07% for ETF Shares, and 0.07% for Admiral Shares; and for the Mid-Cap Value Index Fund, 0.19% for Investor Shares, 0.07% for ETF Shares, and 0.07% for Admiral 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 (181/365).

Extended Market Index Fund

Fund Allocation

As of June 30, 2023

Communication Services	4.0%
Consumer Discretionary	12.0
Consumer Staples	2.7
Energy	4.3
Financials	15.8
Health Care	13.1
Industrials	18.2
Information Technology	17.7
Materials	4.2
Real Estate	6.1
Utilities	1.9

The table reflects the fund's investments, except for short-term investments and derivatives. Sector categories are based on the Global Industry Classification Standard ("GICS"), except for the "Other" category (if applicable), which includes securities that have not been provided a GICS 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.

The Global Industry Classification Standard ("GICS") was developed by and is the exclusive property and a service mark of MSCI Inc. ("MSCI") and Standard and Poor's, a division of McGraw-Hill Companies, Inc. ("S&P"), and is licensed for use by Vanguard. Neither MSCI, S&P nor any third party involved in making or compiling the GICS or any GICS classification makes any express or implied warranties or representations with respect to such standard or classification (or the results to be obtained by the use thereof), and all such parties hereby expressly disclaim all warranties of originality, accuracy, completeness, merchantability or fitness for a particular purpose with respect to any such standard or classification. Without limiting any of the foregoing, in no event shall MSCI, S&P, any of its affiliates or any third party involved in making or compiling the GICS or any GICS classification have any liability for any direct, indirect, special, punitive, consequential or any other damages (including lost profits) even if notified of the possibility of such damages.

Financial Statements (unaudited)

Schedule of Investments

As of June 30, 2023

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 (99.1%)					
Communication Services (4.0%)					
* Trade Desk Inc. Class A	6,126,367	473,078	* Thryv Holdings Inc.	426,509	10,492
* Pinterest Inc. Class A	8,203,970	224,297	* Globalstar Inc.	9,690,006	10,465
* Liberty Media Corp.-Liberty Formula One Class C	2,884,400	217,138	* Stagwell Inc. Class A	1,434,874	10,345
* ROBLOX Corp. Class A	5,125,409	206,554	* Sphere Entertainment Co.	370,565	10,150
* Snap Inc. Class A	13,826,236	163,703	* Rumble Inc.	1,120,068	9,991
* Liberty Broadband Corp. Class C	1,659,788	132,966	* Gray Television Inc.	1,221,823	9,628
* Roku Inc. Class A	1,705,660	109,094	* Clear Channel Outdoor Holdings Inc.	6,770,970	9,276
* Iridium Communications Inc.	1,733,025	107,656	* Altice USA Inc. Class A	3,038,465	9,176
* ZoomInfo Technologies Inc. Class A	3,715,569	94,338	* Vimeo Inc.	2,220,169	9,147
* New York Times Co. Class A	2,257,050	88,883	* Lions Gate Entertainment Corp. Class A	988,639	8,730
* Nexstar Media Group Inc. Class A	495,564	82,536	* Anterix Inc.	273,356	8,663
* Liberty Global plc Class C	4,340,775	77,136	* fuboTV Inc.	4,143,943	8,619
* Liberty Media Corp.-Liberty SiriusXM Class C	2,040,659	66,791	* EchoStar Corp. Class A	478,600	8,299
* IAC Inc.	1,061,453	66,659	* EW Scripps Co. Class A	832,665	7,619
* World Wrestling Entertainment Inc. Class A	603,720	65,486	* IDT Corp. Class B	288,018	7,445
* Endeavor Group Holdings Inc. Class A	2,513,426	60,121	* Liberty Latin America Ltd. Class A	840,919	7,358
* Frontier Communications Parent Inc.	3,111,233	57,993	* Sinclair Inc.	499,922	6,909
* TEGNA Inc.	3,067,923	49,823	* WideOpenWest Inc.	752,434	6,351
* Madison Square Garden Sports Corp.	248,446	46,720	* QuinStreet Inc.	703,902	6,215
* Ziff Davis Inc.	662,624	46,423	* Nextdoor Holdings Inc.	1,903,221	6,204
* Warner Music Group Corp. Class A	1,643,583	42,881	* Sclipay Corp. Class A	299,830	5,901
* Cable One Inc.	65,182	42,830	* Playstudios Inc.	1,200,420	5,894
* Cogent Communications Holdings Inc.	588,940	39,630	* Entravision Communications Corp. Class A	1,268,899	5,570
* Liberty Media Corp.-Liberty SiriusXM Class A	1,079,352	35,414	* ATN International Inc.	147,808	5,410
* Yelp Inc. Class A	934,909	34,040	* Marcus Corp.	361,679	5,364
* AMC Entertainment Holdings Inc. Class A	7,240,193	31,857	* iHeartMedia Inc. Class A	1,467,380	5,341
* Lumen Technologies Inc.	12,696,799	28,695	* Boston Omaha Corp. Class A	272,475	5,128
* Cargurus Inc. Class A	1,199,220	27,138	* Gannett Co. Inc.	2,171,925	4,887
* Sirius XM Holdings Inc.	5,637,774	25,539	* Quotient Technology Inc.	1,229,698	4,722
* Cinemark Holdings Inc.	1,494,019	24,651	* Ooma Inc.	309,138	4,628
* Liberty Global plc Class A	1,444,056	24,347	* AMC Networks Inc. Class A	378,737	4,526
* TripAdvisor Inc.	1,448,840	23,891	* Consolidated Communications Holdings Inc.	1,092,541	4,184
* Bumble Inc. Class A	1,388,865	23,305	* Bandwidth Inc. Class A	302,865	4,143
* DISH Network Corp. Class A	3,496,553	23,042	* Spok Holdings Inc.	308,675	4,102
* Magnite Inc.	1,617,309	22,076	* AST SpaceMobile Inc. Class A	867,598	4,078
* Liberty Media Corp.-Liberty Formula One Class A	314,548	21,270	* United States Cellular Corp.	198,942	3,499
* John Wiley & Sons Inc. Class A	601,015	20,453	* Angi Inc. Class A	1,019,806	3,365
* Liberty Media Corp.-Liberty Braves Class C	430,714	17,065	* Advantage Solutions Inc.	1,363,499	3,191
* Radius Global Infrastructure Inc. Class A	1,143,905	17,044	* Daily Journal Corp.	10,958	3,170
* Cars.com Inc.	839,373	16,636	* MediaAlpha Inc. Class A	306,314	3,158
* Scholastic Corp.	410,149	15,951	* Cardlytics Inc.	467,562	2,955
* Shutterstock Inc.	325,012	15,818	* Reservoir Media Inc.	449,209	2,704
* Liberty Broadband Corp. Class A	191,877	15,298	* TrueCar Inc.	1,090,228	2,464
* Gogo Inc.	886,229	15,075	* Vivid Seats Inc. Class A	303,590	2,404
* Madison Square Garden Entertainment Corp. Class A	437,731	14,717	* Outbrain Inc.	475,801	2,341
* Playtika Holding Corp.	1,260,790	14,625	* DHI Group Inc.	571,362	2,188
* Liberty Latin America Ltd. Class C	1,603,482	13,822	* Skillz Inc. Class A	202,677	1,844
* Shenandoah Telecommunications Co.	709,981	13,795	* Grindr Inc.	322,994	1,786
* ZipRecruiter Inc. Class A	686,938	12,200	* Townsquare Media Inc. Class A	147,626	1,758
* Integral Ad Science Holding Corp.	662,520	11,912	* LiveOne Inc.	965,016	1,698
* Lions Gate Entertainment Corp. Class B	1,417,633	11,837	* EverQuote Inc. Class A	259,776	1,689
* Telephone & Data Systems Inc.	1,385,167	11,400	* Emerald Holding Inc.	361,008	1,480
* PubMatic Inc. Class A	614,190	11,227	* Saga Communications Inc. Class A	61,976	1,324
* Eventbrite Inc. Class A	1,134,805	10,837	* Charge Enterprises Inc.	1,295,690	1,270
* Liberty Media Corp.-Liberty Braves Class A	262,945	10,760	* Urban One Inc. Class A	207,616	1,244
* TechTarget Inc.	337,144	10,495	* Innovid Corp.	1,082,122	1,180
			* System1 Inc.	241,575	1,087
			* Cumulus Media Inc. Class A	227,161	931

Extended Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)	
*.1 Lee Enterprises Inc.	68,489	923		Churchill Downs Inc.	903,111	125,686
*.1 Golden Matrix Group Inc.	331,376	855	*	TopBuild Corp.	437,891	116,488
*.1 Cartoon Studios Inc.	445,653	851		Lear Corp.	811,217	116,450
* Marchex Inc. Class B	400,779	850		Lithia Motors Inc. Class A	379,063	115,277
* Loop Media Inc.	355,818	850		Williams-Sonoma Inc.	901,954	112,871
* Travelzoo	102,473	809		Dick's Sporting Goods Inc.	846,000	111,833
*.1 AdTheorent Holding Co. Inc.	569,797	798		Toll Brothers Inc.	1,389,479	109,866
* comScore Inc.	942,364	763		Texas Roadhouse Inc. Class A	915,980	102,846
*.1 Arena Group Holdings Inc.	166,131	761	*	Skechers USA Inc. Class A	1,846,064	97,214
* Liberty TripAdvisor Holdings Inc. Class A	1,019,344	663	*	Crocs Inc.	850,116	95,587
*.1,2 NII Holdings Inc.	1,297,367	649	*	Mattel Inc.	4,884,606	95,445
*.1 SurgePays Inc.	80,963	592		Tempur Sealy International Inc.	2,380,802	95,399
* KORE Group Holdings Inc.	433,857	529		Gentex Corp.	3,214,235	94,049
* Reading International Inc. Class A	189,883	503		Autoliv Inc.	1,060,886	90,218
* FG Group Holdings Inc.	249,852	480		Polaris Inc.	738,500	89,307
*.1 IZEA Worldwide Inc.	196,466	475	*	Light & Wonder Inc.	1,260,047	86,641
* Harte Hanks Inc.	83,924	460		Murphy USA Inc.	274,744	85,476
* Gaia Inc. Class A	194,494	449	*.1	GameStop Corp. Class A	3,496,635	84,793
*.1 Fluent Inc.	639,548	401		Brunswick Corp.	977,073	84,654
*.1 CuriosityStream Inc.	392,619	366		Wingstop Inc.	411,914	82,449
* Zedge Inc. Class B	160,996	361	*	RH	247,306	81,510
*.1 BuzzFeed Inc. Class A	471,268	238		Wyndham Hotels & Resorts Inc.	1,187,135	81,402
*.1 Chicken Soup For The Soul Entertainment Inc. Class A	158,744	188	*	Planet Fitness Inc. Class A	1,174,087	79,180
*.1 Paltalk Inc.	99,785	187		Thor Industries Inc.	729,372	75,490
*.1 Cineverse Corp.	94,251	180		PVH Corp.	872,066	74,099
* Urban One Inc.	29,714	178	*	Hyatt Hotels Corp. Class A	640,733	73,415
*.1 FaZe Holdings Inc.	342,307	169	*	Taylor Morrison Home Corp. Class A	1,504,607	73,380
*.1 Vinco Ventures Inc.	131,924	161	*	Bright Horizons Family Solutions Inc.	793,712	73,379
*.1 Super League Gaming Inc.	415,710	158	*	Boyd Gaming Corp.	1,049,261	72,787
*.1 Stran & Co. Inc.	103,837	157	*	AutoNation Inc.	436,835	71,907
*.1 SPAR Group Inc.	120,508	152	*	Valvoline Inc.	1,915,759	71,860
* Dolphin Entertainment Inc.	86,620	149	*	Asbury Automotive Group Inc.	296,891	71,379
*.1 Insignia Systems Inc.	17,941	135		Meritage Homes Corp.	499,836	71,112
* Salem Media Group Inc. Class A	122,967	118	*	H&R Block Inc.	2,078,020	66,226
DallasNews Corp.	29,018	113	*	Wayfair Inc. Class A	1,014,471	65,951
*.1 Leafly Holdings Inc.	365,726	106	*.1	Lucid Group Inc.	9,543,462	65,754
*.1 Direct Digital Holdings Inc. Class A	32,227	92	*	Harley-Davidson Inc.	1,809,455	63,711
* Liberty Global plc Class B	4,446	78	*	Capri Holdings Ltd.	1,768,277	63,463
*.1 Creative Realities Inc.	25,523	78	*	Fox Factory Holding Corp.	581,955	63,148
* Beasley Broadcast Group Inc. Class A	66,912	68		Marriott Vacations Worldwide Corp.	504,815	61,951
* Kubient Inc.	116,009	64		Macy's Inc.	3,728,742	59,846
*.1 Troika Media Group Inc.	28,193	63		Academy Sports & Outdoors Inc.	1,070,910	57,883
*.1 Society Pass Inc.	96,225	49		KB Home	1,103,244	57,049
*.1 Motorsport Games Inc. Class A	10,638	44	*	Penske Automotive Group Inc.	335,696	55,937
*.1 NextPlay Technologies Inc.	28,329	33	*	Duolingo Inc. Class A	389,707	55,705
* Asset Entities Inc. Class B	9,300	16	*	Visteon Corp.	386,622	55,523
*.1 Cuentas Inc.	3,165	13	*	Leggett & Platt Inc.	1,807,742	53,545
*.1 Digital Media Solutions Inc. Class A	33,770	11	*	Goodyear Tire & Rubber Co.	3,867,775	52,911
* Treasure Global Inc.	10,664	11	*	Penn Entertainment Inc.	2,157,008	51,833
*.1 Mobyquity Technologies Inc.	79,002	9	*	Wendy's Co.	2,321,645	50,496
*.1 NextPlat Corp.	300	1	*	Adient plc	1,296,813	49,694
*.1 Grom Social Enterprises Inc.	3,532	1	*	Group 1 Automotive Inc.	191,746	49,490
			*	Hilton Grand Vacations Inc.	1,060,646	48,196
		3,499,066	*	Skyline Champion Corp.	726,293	47,536
Consumer Discretionary (11.9%)			*	YETI Holdings Inc.	1,199,668	46,595
* Airbnb Inc. Class A	5,484,014	702,831	*	Ollie's Bargain Outlet Holdings Inc.	796,018	46,113
* Lululemon Athletica Inc.	1,599,809	605,528	*	Installed Building Products Inc.	320,700	44,949
* DoorDash Inc. Class A	3,637,536	277,980	*	Tri Pointe Homes Inc.	1,361,706	44,746
* Deckers Outdoor Corp.	362,216	191,127	*	LCI Industries	348,205	43,999
* DraftKings Inc. Class A	6,419,905	170,577	*	Grand Canyon Education Inc.	424,012	43,762
* Aramark	3,573,783	153,851	1	Choice Hotels International Inc.	364,880	42,881
* Floor & Decor Holdings Inc. Class A	1,466,321	152,439		Travel + Leisure Co.	1,056,784	42,631
* Five Below Inc.	766,039	150,557		Signet Jewelers Ltd.	621,917	40,586
* Burlington Stores Inc.	898,611	141,432	*.1	Mobileye Global Inc. Class A	1,052,475	40,436
* Vail Resorts Inc.	554,806	139,678	*	Chevy Inc. Class A	1,021,801	40,330
* Service Corp. International	2,090,175	135,004	*	Shake Shack Inc. Class A	513,804	39,933
* Rivian Automotive Inc. Class A	7,657,205	127,569	*	Columbia Sportswear Co.	495,471	38,270

Extended Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
Carter's Inc.	526,259	38,206	Wolverine World Wide Inc.	1,105,048	16,233
* LGI Homes Inc.	281,165	37,926	* Coursera Inc.	1,190,459	15,500
MDC Holdings Inc.	810,200	37,893	* Life Time Group Holdings Inc.	776,643	15,277
* Topgolf Callaway Brands Corp.	1,907,543	37,865	* Sabre Corp.	4,529,435	14,449
* Peloton Interactive Inc. Class A	4,668,896	35,904	¹ Dillard's Inc. Class A	44,020	14,363
* Helen of Troy Ltd.	329,635	35,607	* Chegg Inc.	1,601,468	14,221
* ¹ Carvana Co. Class A	1,372,239	35,568	* ¹ Fisker Inc. Class A	2,519,239	14,209
* Frontdoor Inc.	1,113,273	35,513	Buckle Inc.	404,575	13,998
* Boot Barn Holdings Inc.	409,853	34,710	¹ Krispy Kreme Inc.	939,825	13,844
* Kohl's Corp.	1,493,209	34,418	* Playa Hotels & Resorts NV	1,672,039	13,610
* ¹ QuantumScape Corp. Class A	4,140,401	33,082	* Sweetgreen Inc. Class A	1,046,329	13,414
* Cavco Industries Inc.	110,719	32,662	* American Axle & Manufacturing Holdings Inc.	1,608,169	13,300
* M/I Homes Inc.	371,683	32,407	Monarch Casino & Resort Inc.	188,147	13,255
Bloomin' Brands Inc.	1,198,960	32,240	* Sturm Ruger & Co. Inc.	249,245	13,200
Red Rock Resorts Inc. Class A	674,159	31,537	Dine Brands Global Inc.	219,716	12,750
Steven Madden Ltd.	960,828	31,409	* Golden Entertainment Inc.	302,074	12,627
¹ Nordstrom Inc.	1,530,197	31,323	Winmark Corp.	37,690	12,531
* Dorman Products Inc.	394,145	31,070	Caleres Inc.	499,986	11,965
Papa John's International Inc.	413,512	30,530	* Portillo's Inc. Class A	528,418	11,905
* SeaWorld Entertainment Inc.	544,152	30,478	* ¹ Dutch Bros Inc. Class A	411,523	11,708
Graham Holdings Co. Class B	52,735	30,137	* Beazer Homes USA Inc.	411,400	11,638
American Eagle Outfitters Inc.	2,553,954	30,137	* Perdoceo Education Corp.	914,791	11,224
Dana Inc.	1,763,855	29,986	Sonic Automotive Inc. Class A	229,603	10,945
Century Communities Inc.	385,680	29,551	* Mister Car Wash Inc.	1,124,837	10,855
Foot Locker Inc.	1,089,633	29,540	* Under Armour Inc. Class A	1,492,741	10,778
* Sonos Inc.	1,741,145	28,433	* BJ's Restaurants Inc.	328,617	10,450
Cracker Barrel Old Country Store Inc.	304,937	28,414	* G-III Apparel Group Ltd.	538,574	10,378
Kontoor Brands Inc.	674,482	28,396	* Chuy's Holdings Inc.	252,351	10,301
Jack in the Box Inc.	285,555	27,850	* MarineMax Inc.	301,209	10,289
Winnebago Industries Inc.	413,379	27,568	* OneSpaWorld Holdings Ltd.	846,166	10,239
* Urban Outfitters Inc.	823,577	27,285	* ¹ Warby Parker Inc. Class A	865,169	10,114
* Six Flags Entertainment Corp.	1,029,781	26,754	* Denny's Corp.	799,841	9,854
* Under Armour Inc. Class C	3,938,005	26,424	* Udemy Inc.	917,615	9,846
* National Vision Holdings Inc.	1,082,342	26,290	* Petco Health & Wellness Co. Inc. Class A	1,103,105	9,818
Gap Inc.	2,925,182	26,122	* Chico's FAS Inc.	1,754,193	9,385
* Abercrombie & Fitch Co. Class A	685,409	25,826	* Revolve Group Inc. Class A	570,354	9,354
* Gentherm Inc.	456,453	25,794	¹ Franchise Group Inc.	326,383	9,348
* Dave & Buster's Entertainment Inc.	540,931	24,104	RCI Hospitality Holdings Inc.	119,694	9,096
* ¹ Luminar Technologies Inc. Class A	3,459,466	23,801	Standard Motor Products Inc.	241,502	9,061
* Modine Manufacturing Co.	715,134	23,614	Ethan Allen Interiors Inc.	319,776	9,043
Patrick Industries Inc.	294,774	23,582	Smith & Wesson Brands Inc.	654,653	8,537
Cheesecake Factory Inc.	661,928	22,889	* America's Car-Mart Inc.	84,949	8,476
Acushnet Holdings Corp.	418,436	22,880	* Sleep Number Corp.	310,172	8,461
* XPEL Inc.	270,764	22,804	Arko Corp.	1,048,743	8,338
Laureate Education Inc.	1,867,122	22,573	¹ Guess? Inc.	426,810	8,301
* ODP Corp.	475,015	22,240	¹ Cruic Inc. Class A	660,454	8,058
Hanesbrands Inc.	4,893,356	22,216	* MasterCraft Boat Holdings Inc.	258,050	7,909
* Brinker International Inc.	604,801	22,136	* Stoneridge Inc.	400,019	7,540
* Vista Outdoor Inc.	779,454	21,567	* ¹ Dream Finders Homes Inc. Class A	304,898	7,497
Upbound Group Inc.	681,537	21,216	* ¹ European Wax Center Inc. Class A	401,258	7,475
* Green Brick Partners Inc.	370,147	21,024	* GoPro Inc. Class A	1,792,809	7,422
* Stride Inc.	564,138	21,003	Designer Brands Inc. Class A	721,351	7,286
Strategic Education Inc.	306,160	20,770	* Accel Entertainment Inc. Class A	675,740	7,136
* Overstock.com Inc.	626,411	20,402	* Rover Group Inc. Class A	1,405,316	6,900
Oxford Industries Inc.	205,419	20,217	* ¹ Kura Sushi USA Inc. Class A	72,165	6,708
* Adtalem Global Education Inc.	588,668	20,215	* Hovnanian Enterprises Inc. Class A	67,459	6,693
* Leslie's Inc.	2,086,710	19,594	Carriage Services Inc. Class A	199,461	6,476
* Levi Strauss & Co. Class A	1,349,127	19,468	Aaron's Co. Inc.	455,833	6,445
* Victoria's Secret & Co.	1,091,823	19,030	Hibbett Inc.	177,101	6,427
* Sally Beauty Holdings Inc.	1,467,547	18,124	Movado Group Inc.	237,101	6,361
ADT Inc.	3,000,921	18,096	* Garrett Motion Inc.	835,563	6,325
¹ Camping World Holdings Inc. Class A	599,034	18,031	* Bally's Corp.	385,601	6,000
* Everi Holdings Inc.	1,232,226	17,818	Shoe Carnival Inc.	251,945	5,916
La-Z-Boy Inc.	604,435	17,311	Haverty Furniture Cos. Inc.	195,574	5,910
Monro Inc.	425,896	17,304	* Lovesac Co.	217,326	5,857
* iRobot Corp.	376,187	17,022	* ¹ OneWater Marine Inc. Class A	160,334	5,810
* Malibu Boats Inc. Class A	287,096	16,841	* Bowlero Corp.	477,043	5,553

Extended Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
* Xponential Fitness Inc. Class A	313,150	5,402		255,761	2,054
* Vizio Holding Corp. Class A	794,134	5,360	*.1 Workhorse Group Inc.	2,303,750	2,008
* WW International Inc.	767,322	5,156	* JAKKS Pacific Inc.	100,442	2,006
* Johnson Outdoors Inc. Class A	83,556	5,135	*.1 Canoo Inc.	4,150,314	1,990
* Lindblad Expeditions Holdings Inc.	469,598	5,109	* Bassett Furniture Industries Inc.	124,057	1,866
* Inspired Entertainment Inc.	345,622	5,084	* Flexsteel Industries Inc.	91,106	1,796
* Funko Inc. Class A	460,492	4,983	* Noodles & Co. Class A	526,174	1,778
* Qurate Retail Inc. Class A	4,886,418	4,837	* Solo Brands Inc. Class A	307,929	1,743
*.1 Target Hospitality Corp.	335,367	4,501	* Universal Electronics Inc.	180,911	1,740
* 2U Inc.	1,115,434	4,495	*.1 BARK Inc.	1,299,760	1,729
*.1 Vuzix Corp.	857,111	4,371	* American Outdoor Brands Inc.	197,675	1,716
* PetMed Express Inc.	308,394	4,253	* Lakeland Industries Inc.	119,183	1,715
* Genesco Inc.	168,975	4,231	*.1 RumbleON Inc. Class B	137,316	1,697
* Bluegreen Vacations Holding Corp. Class A	118,631	4,229	* Escalade Inc.	126,910	1,694
* Zumiez Inc.	241,393	4,022	* Landsea Homes Corp.	179,360	1,675
*.1 EVgo Inc. Class A	993,783	3,975	*.1 Global Business Travel Group I	231,672	1,675
*.1 Stitch Fix Inc. Class A	1,005,915	3,873	*.1 Allbirds Inc. Class A	1,324,793	1,669
* Children's Place Inc.	166,535	3,865	* Fossil Group Inc.	646,773	1,662
*.1 Solid Power Inc.	1,508,954	3,833	* LL Flooring Holdings Inc.	426,076	1,632
* Build-A-Bear Workshop Inc.	177,521	3,802	*.1 Groupon Inc. Class A	275,112	1,626
* Destination XL Group Inc.	758,889	3,719	*.1 ContextLogic Inc. Class A	243,943	1,605
* Clarus Corp.	400,506	3,661	* Unifi Inc.	195,974	1,582
* Traeger Inc.	861,349	3,661	* Container Store Group Inc.	488,250	1,533
* Nerdy Inc.	852,534	3,555	*.1 United Homes Group Inc.	133,491	1,490
* Big Lots Inc.	400,772	3,539	*.1 Lazydays Holdings Inc.	124,718	1,442
* Cooper-Standard Holdings Inc.	238,346	3,399	* J. Jill Inc.	66,357	1,422
* Red Robin Gourmet Burgers Inc.	236,833	3,275	* Lands' End Inc.	174,736	1,356
*.1 Soho House & Co. Inc. Class A	603,784	3,273	* American Public Education Inc.	285,113	1,351
* Universal Technical Institute Inc.	471,716	3,260	* Biglari Holdings Inc. Class B	6,418	1,265
* Nathan's Famous Inc.	40,172	3,155	* Biglari Holdings Inc. Class A	1,331	1,264
*.1 RealReal Inc.	1,417,679	3,147	*.1 Rent the Runway Inc. Class A	624,498	1,237
* Hooker Furnishings Corp.	168,196	3,139	* Superior Group of Cos. Inc.	130,652	1,220
* Sportsman's Warehouse Holdings Inc.	542,634	3,093	* Superior Industries International Inc.	325,372	1,171
* Full House Resorts Inc.	455,996	3,055	* Duluth Holdings Inc. Class B	181,218	1,138
*.1 Arhaus Inc. Class A	292,536	3,051	* 1stdibs.com Inc.	291,754	1,091
* Legacy Housing Corp.	131,177	3,042	*.1 PLBY Group Inc.	624,482	1,049
* Potbelly Corp.	344,835	3,028	* Strattec Security Corp.	55,293	1,006
* Holley Inc.	729,914	2,985	* Hamilton Beach Brands Holding Co. Class A	99,979	966
* 1-800-Flowers.com Inc. Class A	381,575	2,976	*.1 Sonder Holdings Inc.	1,801,153	956
* CarParts.com Inc.	683,987	2,907	* GAN Ltd.	552,394	906
* GrowGeneration Corp.	819,983	2,788	* Lifetime Brands Inc.	159,241	900
* Big 5 Sporting Goods Corp.	302,104	2,767	* Delta Apparel Inc.	85,609	897
* Century Casinos Inc.	379,530	2,695	* Culp Inc.	147,833	735
*.1 VOXX International Corp. Class A	215,211	2,686	* Conn's Inc.	197,229	730
*.1 Faraday Future Intelligent Electric Inc.	13,278,208	2,656	* Ark Restaurants Corp.	38,656	715
*.1 AMMO Inc.	1,224,675	2,609	*.1 Vacasa Inc. Class A	1,043,170	708
* ONE Group Hospitality Inc.	344,457	2,521	*.1 Polished.com Inc.	1,466,710	675
* Carrols Restaurant Group Inc.	498,367	2,512	* Barnes & Noble Education Inc.	513,514	647
* Rush Street Interactive Inc.	800,834	2,499	*.1 Express Inc.	1,019,173	605
* First Watch Restaurant Group Inc.	147,893	2,499	* Savers Value Village Inc.	24,924	591
*.1 Vroom Inc.	1,710,946	2,464	* Brilliant Earth Group Inc. Class A	149,812	581
* Purple Innovation Inc. Class A	873,128	2,427	* Beachbody Co. Inc.	1,378,384	577
*.1 Lincoln Educational Services Corp.	358,920	2,419	* Live Ventures Inc.	20,027	534
* El Pollo Loco Holdings Inc.	275,575	2,417	*.1 Nautilus Inc.	434,844	531
* PlayAGS Inc.	424,264	2,397	* Crown Crafts Inc.	105,674	529
* Tile Shop Holdings Inc.	430,452	2,385	*.1 Regis Corp.	456,411	507
*.1 Snap One Holdings Corp.	200,107	2,331	*.1 Kirkland's Inc.	180,002	502
* Vera Bradley Inc.	363,887	2,325	* Rave Restaurant Group Inc.	246,505	498
* Tilly's Inc. Class A	331,460	2,324	* Envela Corp.	67,466	497
* Marine Products Corp.	136,536	2,302	* Cava Group Inc.	11,913	488
* ThredUp Inc. Class A	941,516	2,297	* Atmus Filtration Technologies Inc.	21,046	462
* Weyco Group Inc.	85,402	2,279	*.1 Aterian Inc.	996,489	458
* Citi Trends Inc.	123,862	2,187	*.1 Hall of Fame Resort & Entertainment Co.	43,743	457
* Rocky Brands Inc.	103,347	2,170	*.1 Tupperware Brands Corp.	566,950	454
* Motorcar Parts of America Inc.	273,322	2,116	* AMCON Distributing Co.	2,117	430
* Latham Group Inc.	564,399	2,094	* Charles & Colvard Ltd.	444,108	424
* Fiesta Restaurant Group Inc.	262,779	2,086	*.1 Torrid Holdings Inc.	149,601	420

Extended Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
* Honest Co. Inc.	798,415	1,341	Helmerich & Payne Inc.	1,389,910	49,272
*.1 Rite Aid Corp.	802,574	1,212	Magnolia Oil & Gas Corp. Class A	2,350,488	49,125
*.1 22nd Century Group Inc.	3,132,816	1,199	Civitas Resources Inc.	682,546	47,348
*.1 Thorne HealthTech Inc.	237,244	1,115	California Resources Corp.	963,988	43,659
*.1 Veru Inc.	745,233	887	* CNX Resources Corp.	2,239,847	39,690
Lifevantage Corp.	195,613	851	* Tidewater Inc.	695,455	38,556
*.1 Farmer Bros Co.	228,647	633	Northern Oil & Gas Inc.	1,103,598	37,876
Natural Health Trends Corp.	109,082	598	* Kosmos Energy Ltd.	6,275,029	37,587
* Lifeway Foods Inc.	85,576	576	Cactus Inc. Class A	879,189	37,207
* Natural Alternatives International Inc.	75,454	560	Permian Resources Corp. Class A	3,223,100	35,325
* Rocky Mountain Chocolate Factory Inc.	96,109	520	Peabody Energy Corp.	1,598,768	34,629
United-Guardian Inc.	52,417	447	Patterson-UTI Energy Inc.	2,827,937	33,850
* Seneca Foods Corp. Class B	13,939	444	CONSOL Energy Inc.	445,269	30,194
* Willamette Valley Vineyards Inc.	71,862	415	1 Sitio Royalties Corp. Class A	1,143,440	30,038
*.1 AppHarvest Inc.	997,425	369	Arch Resources Inc.	259,757	29,290
* Vintage Wine Estates Inc.	431,243	369	Liberty Energy Inc. Class A	2,012,396	26,906
*.1 Tattooed Chef Inc.	669,353	365	* Green Plains Inc.	816,637	26,328
* MamaMancini's Holdings Inc.	118,906	359	* Oceanenergy International Inc.	1,378,334	25,775
* Splash Beverage Group Inc.	301,169	337	* Callon Petroleum Co.	700,322	24,560
*.1 Blue Apron Holdings Inc. Class A	27,402	160	Delek US Holdings Inc.	896,740	21,477
* S&W Seed Co.	127,046	155	International Seaways Inc.	558,255	21,348
*.1 Alkaline Water Co. Inc.	82,391	127	* Talos Energy Inc.	1,496,847	20,761
* Upexi Inc.	52,088	117	* Par Pacific Holdings Inc.	761,001	20,250
Mannatech Inc.	7,366	92	* Diamond Offshore Drilling Inc.	1,386,616	19,745
*.1 Real Good Food Co. Inc. Class A	26,297	91	Archrock Inc.	1,862,358	19,089
*.1 Local Bounti Corp.	32,585	89	New Fortress Energy Inc.	675,564	18,092
*.1 Barfresh Food Group Inc.	58,821	88	World Kinect Corp.	856,854	17,720
*.1 Zivo Bioscience Inc.	29,851	72	* NexTier Oilfield Solutions Inc.	1,977,078	17,675
*.1 RiceBran Technologies	65,025	72	*.1 Uranium Energy Corp.	5,096,178	17,327
* Coffee Holding Co. Inc.	44,321	62	* Expro Group Holdings NV	943,637	16,721
* Better Choice Co. Inc.	261,756	55	* Gulfport Energy Corp.	152,064	15,977
* Cyanotech Corp.	52,089	47	Core Laboratories Inc.	648,963	15,088
*.1 Edible Garden AG Inc.	35,337	44	1 Comstock Resources Inc.	1,237,362	14,353
*.1 Bridgford Foods Corp.	3,336	38	* Helix Energy Solutions Group Inc.	1,939,045	14,310
*.1 Arcadia Biosciences Inc.	9,749	38	* US Silica Holdings Inc.	1,042,415	12,645
*.1 Stryve Foods Inc. Class A	58,942	36	1 Kinetik Holdings Inc. Class A	349,342	12,276
*.1 Eastside Distilling Inc.	7,879	25	* Clean Energy Fuels Corp.	2,418,413	11,995
*.1 Guardian Health Sciences Inc.	3,165	24	* Vital Energy Inc.	265,659	11,995
*.1 MedAvail Holdings Inc.	63,468	16	CVR Energy Inc.	400,144	11,988
*.1 Jupiter Wellness Inc.	10,439	4	Dorian LPG Ltd.	458,010	11,748
		2,391,285	* Nabors Industries Ltd.	124,635	11,595
Energy (4.2%)			* Dril-Quip Inc.	485,566	11,299
Cheniere Energy Inc.	3,342,513	509,265	* ProPetro Holding Corp.	1,323,347	10,904
Ovintiv Inc.	3,361,688	127,979	*.1 Tellurian Inc.	7,252,902	10,227
Chesapeake Energy Corp.	1,448,105	121,177	* Bristow Group Inc. Class A	330,269	9,489
Texas Pacific Land Corp.	84,895	111,764	* Select Water Solutions Inc. Class A	1,153,966	9,347
* TechnipFMC plc	6,119,670	101,709	RPC Inc.	1,105,704	7,906
Range Resources Corp.	3,322,075	97,669	* REX American Resources Corp.	226,188	7,874
* Southwestern Energy Co.	15,202,600	91,368	*.1 Earthstone Energy Inc. Class A	516,976	7,388
Chord Energy Corp.	570,124	87,685	*.1 NextDecade Corp.	847,352	6,957
NOV Inc.	5,466,251	87,679	Vitesse Energy Inc.	303,302	6,794
* Antero Resources Corp.	3,793,928	87,374	SandRidge Energy Inc.	434,804	6,631
PDC Energy Inc.	1,195,057	85,016	* Oil States International Inc.	880,553	6,578
ChampionX Corp.	2,719,525	84,414	Berry Corp.	920,992	6,336
Matador Resources Co.	1,567,806	82,028	* Newpark Resources Inc.	1,107,202	5,791
HF Sinclair Corp.	1,764,684	78,723	1 Crescent Energy Co. Class A	544,553	5,674
Murphy Oil Corp.	2,004,592	76,776	* VAALCO Energy Inc.	1,485,620	5,586
* Transocean Ltd.	9,767,625	68,471	*.1 Centrus Energy Corp. Class A	168,029	5,471
DT Midstream Inc.	1,348,159	66,828	*.1 SilverBow Resources Inc.	186,760	5,438
PBF Energy Inc. Class A	1,500,798	61,443	* Vertex Energy Inc.	867,819	5,424
* Weatherford International plc	901,794	59,897	* TETRA Technologies Inc.	1,575,879	5,327
* Noble Corp. plc	1,430,530	59,095	* Excelerate Energy Inc. Class A	258,567	5,257
* Denbury Inc.	684,454	59,041	*.1 Gevo Inc.	3,429,071	5,212
Equitrans Midstream Corp.	5,981,118	57,180	*.1 ProFrac Holding Corp. Class A	461,945	5,155
Antero Midstream Corp.	4,664,476	54,108	* W&T Offshore Inc.	1,313,880	5,085
SM Energy Co.	1,667,215	52,734	1 Enviva Inc.	424,010	4,601
* Valaris Ltd.	824,281	51,872	* DMC Global Inc.	257,334	4,570

Extended Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
Atlas Energy Solutions Inc. Class A	234,677	4,074	Unum Group	2,542,088	121,258
* Overseas Shipholding Group Inc. Class A	960,289	4,004	Interactive Brokers Group Inc. Class A	1,415,375	117,575
Solaris Oilfield Infrastructure Inc. Class A	464,376	3,868	American Financial Group Inc.	959,098	113,893
* Forum Energy Technologies Inc.	146,570	3,751	New York Community Bancorp Inc.	10,042,766	112,881
* SEACOR Marine Holdings Inc.	316,050	3,612	Ally Financial Inc.	4,149,079	112,067
Evolution Petroleum Corp.	443,351	3,578	Kinsale Capital Group Inc.	299,371	112,025
*.1 Aemetis Inc.	464,381	3,404	Tradeweb Markets Inc. Class A	1,584,566	108,511
* Amplify Energy Corp.	493,760	3,343	* WEX Inc.	590,892	107,584
* Hallador Energy Co.	357,615	3,065	* Toast Inc. Class A	4,683,616	105,709
*.1 Ring Energy Inc.	1,459,997	2,497	East West Bancorp Inc.	1,951,235	103,006
¹ HighPeak Energy Inc.	182,451	1,985	Primerica Inc.	498,424	98,568
¹ Riley Exploration Permian Inc.	54,699	1,954	Voya Financial Inc.	1,354,262	97,114
NACCO Industries Inc. Class A	55,748	1,932	*.1 SoFi Technologies Inc.	11,481,779	95,758
*.1 KLX Energy Services Holdings Inc.	184,569	1,796	Cullen/Frost Bankers Inc.	886,780	95,355
*.1 Ranger Energy Services Inc. Class A	172,254	1,764	Carlyle Group Inc.	2,972,712	94,978
* Natural Gas Services Group Inc.	150,390	1,489	Old Republic International Corp.	3,717,230	93,563
*.1 American Resources Corp.	734,307	1,439	Webster Financial Corp.	2,391,212	90,268
Epsilon Energy Ltd.	263,353	1,406	Stifel Financial Corp.	1,470,086	87,720
*.1 Geospace Technologies Corp.	178,649	1,388	Jefferies Financial Group Inc.	2,568,737	85,205
PHX Minerals Inc.	392,299	1,224	¹ Starwood Property Trust Inc.	4,320,289	83,814
* Mammoth Energy Services Inc.	240,366	1,161	First Horizon Corp.	7,405,547	83,461
*.1 Empire Petroleum Corp.	127,607	1,161	SEI Investments Co.	1,397,940	83,345
¹ Granite Ridge Resources Inc.	168,414	1,117	AGNC Investment Corp.	8,172,070	82,783
* Smart Sand Inc.	607,401	996	First American Financial Corp.	1,422,247	81,097
*.1 Lightbridge Corp.	148,161	862	Selective Insurance Group Inc.	835,117	80,129
Adams Resources & Energy Inc.	22,932	806	RLI Corp.	559,101	76,301
*.1 Nine Energy Service Inc.	198,126	759	* Euronet Worldwide Inc.	645,710	75,787
* Kodiak Gas Services Inc.	43,479	706	Commerce Bancshares Inc.	1,550,899	75,529
* Gulf Island Fabrication Inc.	205,792	669	OneMain Holdings Inc.	1,674,016	73,138
* PrimeEnergy Resources Corp.	6,028	555	Prosperity Bancshares Inc.	1,293,053	73,032
* Profire Energy Inc.	414,587	510	Affiliated Managers Group Inc.	480,677	72,049
*.1 OPAL Fuels Inc. Class A	61,785	461	* Robinhood Markets Inc. Class A	7,184,707	71,703
*.1 Comstock Inc.	600,439	438	Erie Indemnity Co. Class A	341,198	71,655
*.1 Battalion Oil Corp.	53,142	303	Essent Group Ltd.	1,482,529	69,382
*.1 Houston American Energy Corp.	137,786	294	Morningstar Inc.	349,977	68,620
*.1 Independence Contract Drilling Inc.	90,120	246	SouthState Corp.	1,041,095	68,504
* Superior Drilling Products Inc.	198,912	245	Houlihan Lokey Inc. Class A	691,221	67,954
Mexco Energy Corp.	16,905	203	Rithm Capital Corp.	6,652,473	62,201
*.1 Camber Energy Inc.	303,719	194	Wintrust Financial Corp.	848,223	61,598
Barnwell Industries Inc.	74,864	191	Synovus Financial Corp.	2,034,567	61,546
Energy Services of America Corp.	62,494	181	MGIC Investment Corp.	3,861,301	60,970
* NCS Multistage Holdings Inc.	10,064	178	Popular Inc.	1,001,138	60,589
*.1 PEDEVCO Corp.	174,199	159	Western Union Co.	5,158,972	60,515
¹ US Energy Corp.	102,771	146	Evercore Inc. Class A	485,398	59,990
* Stabilis Solutions Inc.	25,689	129	Home BancShares Inc.	2,612,311	59,561
* ENGlobal Corp.	300,740	113	Bank OZK	1,479,023	59,398
* MIND Technology Inc.	100,023	63	Pinnacle Financial Partners Inc.	1,043,544	59,117
*.1 New Concept Energy Inc.	44,822	55	Columbia Banking System Inc.	2,897,340	58,758
*.1 Clean Energy Technologies Inc.	19,700	35	Blue Owl Capital Inc. Class A	4,982,629	58,048
*.1 Enservco Corp.	73,250	24	* Ryan Specialty Holdings Inc. Class A	1,281,283	57,517
*.1 BitNile Metaverse Inc.	7,425	9	FNB Corp.	5,014,160	57,362
		3,693,548	Axis Capital Holdings Ltd.	1,053,887	56,731
Financials (15.7%)			Old National Bancorp	4,025,896	56,121
Blackstone Inc.	9,752,866	906,724	Western Alliance Bancorp	1,524,480	55,598
* Block Inc. Class A	7,558,995	503,202	United Bankshares Inc.	1,859,326	55,166
Apollo Global Management Inc.	5,943,515	456,521	Hanover Insurance Group Inc.	486,341	54,971
KKR & Co. Inc.	7,960,129	445,767	SLM Corp.	3,338,407	54,483
* Markel Group Inc.	184,209	254,794	Radian Group Inc.	2,127,551	53,784
LPL Financial Holdings Inc.	1,070,153	232,683	* Shift4 Payments Inc. Class A	790,159	53,660
Ares Management Corp. Class A	2,208,237	212,764	First Financial Bankshares Inc.	1,799,465	51,267
First Citizens BancShares Inc. Class A	164,952	211,708	Janus Henderson Group plc	1,849,887	50,409
*.1 Coinbase Global Inc. Class A	2,311,395	165,380	Lazard Ltd. Class A	1,567,697	50,166
Annaly Capital Management Inc.	6,750,537	135,078	White Mountains Insurance Group Ltd.	35,400	49,167
Fidelity National Financial Inc.	3,736,331	134,508	Cadence Bank	2,499,856	49,097
RenaissanceRe Holdings Ltd.	691,811	129,037	¹ Blackstone Mortgage Trust Inc. Class A	2,336,796	48,629
Reinsurance Group of America Inc.	917,885	127,301	* Mr Cooper Group Inc.	945,491	47,880
Equitable Holdings Inc.	4,569,751	124,114	Glacier Bancorp Inc.	1,527,925	47,625

Extended Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
			*		
FirstCash Holdings Inc.	500,556	46,717	BRP Group Inc. Class A	865,450	21,446
*.1 Affirm Holdings Inc. Class A	2,975,630	45,616	BGC Partners Inc. Class A	4,805,918	21,290
American Equity Investment Life Holding Co.	875,050	45,599	Towne Bank	902,490	20,974
* Enstar Group Ltd.	185,482	45,302	WesBanco Inc.	817,330	20,932
Assured Guaranty Ltd.	809,361	45,162	* PROG Holdings Inc.	642,351	20,632
Hancock Whitney Corp.	1,168,111	44,832	Virtu Financial Inc. Class A	1,203,173	20,562
Valley National Bancorp	5,768,455	44,706	* Goosehead Insurance Inc. Class A	326,814	20,553
Kemper Corp.	893,056	43,099	TPG Inc. Class A	701,555	20,528
*.1 Credit Acceptance Corp.	84,373	42,856	Park National Corp.	199,677	20,431
Federated Hermes Inc. Class B	1,188,679	42,614	Apollo Commercial Real Estate Finance Inc.	1,800,740	20,384
* Brighthouse Financial Inc.	891,959	42,234	Banner Corp.	465,405	20,324
Moelis & Co. Class A	919,880	41,707	* Palomar Holdings Inc.	350,091	20,319
* Focus Financial Partners Inc. Class A	789,468	41,455	* StoneX Group Inc.	240,442	19,976
Hamilton Lane Inc. Class A	490,391	39,221	Renasant Corp.	762,932	19,935
United Community Banks Inc.	1,560,675	39,001	Enterprise Financial Services Corp.	508,323	19,875
CNO Financial Group Inc.	1,562,433	36,983	Hilltop Holdings Inc.	624,899	19,659
1 Arbor Realty Trust Inc.	2,466,417	36,552	Cohen & Steers Inc.	338,369	19,622
UMB Financial Corp.	598,400	36,443	* Cannae Holdings Inc.	958,556	19,372
Artisan Partners Asset Management Inc. Class A	924,157	36,329	Claros Mortgage Trust Inc.	1,692,880	19,197
Corebridge Financial Inc.	2,056,743	36,322	NBT Bancorp Inc.	601,801	19,167
Hannon Armstrong Sustainable Infrastructure Capital Inc.	1,416,643	35,416	* AvidXchange Holdings Inc.	1,838,066	19,079
*.1 Upstart Holdings Inc.	983,683	35,226	* City Holding Co.	209,746	18,875
Community Bank System Inc.	737,012	34,551	* Triumph Financial Inc.	309,969	18,821
* Texas Capital Bancshares Inc.	660,818	34,032	Northwest Bancshares Inc.	1,769,464	18,756
Walker & Dunlop Inc.	424,319	33,559	Stock Yards Bancorp Inc.	410,410	18,620
Associated Banc-Corp	2,036,119	33,046	Virtus Investment Partners Inc.	93,422	18,448
* Genworth Financial Inc. Class A	6,563,682	32,818	Chimera Investment Corp.	3,182,636	18,364
EVERTEC Inc.	887,975	32,704	Two Harbors Investment Corp.	1,311,933	18,210
Cathay General Bancorp	991,528	31,917	Pathward Financial Inc.	386,596	17,923
WSFS Financial Corp.	839,258	31,657	First Commonwealth Financial Corp.	1,396,655	17,668
First Hawaiian Inc.	1,757,438	31,651	Trustmark Corp.	832,130	17,575
International Bancshares Corp.	714,019	31,560	Lakeland Financial Corp.	352,255	17,091
BOK Financial Corp.	385,482	31,139	Independent Bank Group Inc.	489,765	16,912
Ameris Bancorp	895,358	30,630	OFG Bancorp	646,219	16,853
First Bancorp	2,477,127	30,271	Provident Financial Services Inc.	1,030,797	16,843
Simmons First National Corp. Class A	1,734,649	29,923	Federal Agricultural Mortgage Corp. Class C	116,944	16,810
* NMI Holdings Inc. Class A	1,143,654	29,529	Horace Mann Educators Corp.	565,798	16,782
* Marqeta Inc. Class A	6,042,510	29,427	Ladder Capital Corp. Class A	1,532,205	16,624
First Interstate BancSystem Inc. Class A	1,224,042	29,181	First Bancorp (XNGS)	557,077	16,573
PennyMac Financial Services Inc.	409,454	28,789	PennyMac Mortgage Investment Trust	1,224,180	16,502
* Axos Financial Inc.	721,638	28,461	StepStone Group Inc. Class A	658,943	16,348
* Flywire Corp.	908,357	28,195	Franklin BSP Realty Trust Inc.	1,146,607	16,236
ServisFirst Bancshares Inc.	675,629	27,647	* Encore Capital Group Inc.	326,386	15,869
Fulton Financial Corp.	2,268,229	27,037	TriCo Bancshares	472,873	15,699
Eastern Bankshares Inc.	2,198,239	26,972	* Donnelley Financial Solutions Inc.	343,234	15,627
Pacific Premier Bancorp Inc.	1,298,137	26,845	Stewart Information Services Corp.	376,818	15,502
Piper Sandler Cos.	207,140	26,775	* Rocket Cos. Inc. Class A	1,725,561	15,461
Remitly Global Inc.	1,413,142	26,595	1 ARMOUR Residential REIT Inc.	2,824,323	15,054
Atlantic Union Bankshares Corp.	1,023,134	26,550	National Bank Holdings Corp. Class A	514,740	14,948
Independent Bank Corp.	595,204	26,493	Argo Group International Holdings Ltd.	503,738	14,916
First Financial Bancorp	1,288,868	26,344	S&T Bancorp Inc.	546,970	14,872
Navient Corp.	1,380,490	25,650	First Busey Corp.	736,220	14,798
1 Ready Capital Corp.	2,239,612	25,263	Safety Insurance Group Inc.	202,623	14,532
Seacoast Banking Corp. of Florida	1,138,868	25,169	Heartland Financial USA Inc.	520,931	14,518
* Bancorp Inc.	757,449	24,731	Sandy Spring Bancorp Inc.	639,784	14,510
CVB Financial Corp.	1,834,519	24,362	Stellar Bancorp Inc.	633,632	14,504
Jackson Financial Inc. Class A	795,493	24,350	AMERISAFE Inc.	271,879	14,497
Nelnet Inc. Class A	248,375	23,963	Employers Holdings Inc.	385,360	14,416
Washington Federal Inc.	889,394	23,587	CNA Financial Corp.	371,908	14,363
First Merchants Corp.	819,136	23,124	National Western Life Group Inc. Class A	34,352	14,275
PJT Partners Inc. Class A	331,526	23,087	MFA Financial Inc.	1,268,252	14,255
* Enova International Inc.	429,461	22,813	* LendingClub Corp.	1,452,641	14,163
Bank of Hawaii Corp.	551,218	22,727	Westamerica Bancorp	364,645	13,966
BancFirst Corp.	240,493	22,125	* Open Lending Corp.	1,316,608	13,838
Bread Financial Holdings Inc.	697,445	21,893	FB Financial Corp.	481,225	13,498
BankUnited Inc.	1,003,841	21,633	Hope Bancorp Inc.	1,594,101	13,422
			Veritex Holdings Inc.	741,044	13,287

Extended Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
* Payoneer Global Inc.	2,756,898	13,261	TrustCo Bank Corp.	236,313	6,761
PacWest Bancorp	1,624,855	13,243	TPG RE Finance Trust Inc.	901,196	6,678
Berkshire Hills Bancorp Inc.	620,593	12,865	Northfield Bancorp Inc.	606,628	6,661
Nicolet Bankshares Inc.	189,277	12,854	Camden National Corp.	214,561	6,645
* Oscar Health Inc. Class A	1,571,946	12,670	Great Southern Bancorp Inc.	130,985	6,645
OceanFirst Financial Corp.	806,135	12,592	F&G Annuities & Life Inc.	265,958	6,590
New York Mortgage Trust Inc.	1,253,109	12,431	*.1 EZCORP Inc. Class A	786,107	6,588
Green Dot Corp. Class A	657,691	12,325	* Cantaloupe Inc.	826,649	6,580
* Avantax Inc.	547,608	12,255	First Community Bankshares Inc.	220,420	6,553
* PRA Group Inc.	535,046	12,226	Hanmi Financial Corp.	432,358	6,455
* Customers Bancorp Inc.	402,137	12,169	Amerant Bancorp Inc. Class A	374,769	6,442
Origin Bancorp Inc.	415,232	12,166	* World Acceptance Corp.	47,995	6,432
¹ Ellington Financial Inc.	878,946	12,129	Washington Trust Bancorp Inc.	239,404	6,418
BrightSpire Capital Inc. Class A	1,797,583	12,098	P10 Inc. Class A	555,216	6,274
Live Oak Bancshares Inc.	459,390	12,087	Universal Insurance Holdings Inc.	405,316	6,254
Victory Capital Holdings Inc. Class A	373,882	11,792	Capital City Bank Group Inc.	203,323	6,230
Peoples Bancorp Inc.	435,509	11,563	First Mid Bancshares Inc.	256,624	6,195
ProAssurance Corp.	752,412	11,354	Peapack-Gladstone Financial Corp.	6,288,390	6,185
* International Money Express Inc.	461,723	11,326	Cambridge Bancorp	112,945	6,134
Lakeland Bancorp Inc.	840,475	11,254	* MBIA Inc.	708,974	6,126
Mercury General Corp.	362,548	10,974	¹ NewtekOne Inc.	383,700	6,101
Capitol Federal Financial Inc.	1,767,392	10,905	Midland States Bancorp Inc.	305,553	6,084
WisdomTree Inc.	1,587,323	10,889	HCI Group Inc.	98,235	6,069
* German American Bancorp Inc.	395,665	10,754	* Coastal Financial Corp.	160,482	6,042
SiriusPoint Ltd.	1,185,222	10,703	Central Pacific Financial Corp.	384,271	6,037
Brookline Bancorp Inc.	1,212,452	10,597	Farmers National Banc Corp.	482,134	5,964
*.1 Lemonade Inc.	626,266	10,553	Mercantile Bank Corp.	214,260	5,918
¹ B. Riley Financial Inc.	224,619	10,328	Byline Bancorp Inc.	325,257	5,884
1st Source Corp.	245,108	10,277	* CrossFirst Bankshares Inc.	584,166	5,842
Tompkins Financial Corp.	183,756	10,235	Horizon Bancorp Inc.	559,018	5,819
Preferred Bank	184,719	10,158	¹ Orchid Island Capital Inc.	559,033	5,786
Redwood Trust Inc.	1,593,331	10,150	HarborOne Bancorp Inc.	635,198	5,514
First Bancshares Inc.	392,552	10,144	* Metropolitan Bank Holding Corp.	154,911	5,380
Southside Bancshares Inc.	384,796	10,066	Bar Harbor Bankshares	214,959	5,297
Enact Holdings Inc.	399,309	10,035	Republic Bancorp Inc. Class A	124,051	5,272
James River Group Holdings Ltd.	547,131	9,991	Flushing Financial Corp.	428,123	5,262
KKR Real Estate Finance Trust Inc.	811,452	9,875	Independent Bank Corp. (Michigan)	302,913	5,137
QCR Holdings Inc.	239,130	9,812	Business First Bancshares Inc.	340,522	5,132
BrightSphere Investment Group Inc.	464,792	9,737	Arrow Financial Corp.	252,086	5,077
* Trupanion Inc.	483,834	9,522	CNB Financial Corp.	287,207	5,069
A-Mark Precious Metals Inc.	249,799	9,351	First Financial Corp.	155,420	5,046
* Ambac Financial Group Inc.	651,046	9,271	Metrocity Bankshares Inc.	278,163	4,976
Merchants Bancorp	360,296	9,216	Equity Bancshares Inc. Class A	213,681	4,868
Dynex Capital Inc.	730,664	9,199	* Carter Bankshares Inc.	325,330	4,812
Eagle Bancorp Inc.	424,175	8,976	Perella Weinberg Partners Class A	573,584	4,778
Banc of California Inc.	772,472	8,945	Esquire Financial Holdings Inc.	102,758	4,700
Bank First Corp.	107,447	8,940	Hingham Institution For Savings	21,451	4,573
* AssetMark Financial Holdings Inc.	296,414	8,792	Bridge Investment Group Holdings Inc. Class A	401,160	4,553
Heritage Financial Corp.	522,304	8,446	SmartFinancial Inc.	210,884	4,536
* Repay Holdings Corp. Class A	1,062,067	8,316	GCM Grosvenor Inc. Class A	601,260	4,534
TFS Financial Corp.	650,959	8,183	Citizens Financial Services Inc.	60,659	4,517
ConnectOne Bancorp Inc.	493,003	8,179	Southern Missouri Bancorp Inc.	117,181	4,506
¹ Ares Commercial Real Estate Corp.	800,745	8,128	Regional Management Corp.	142,217	4,338
Premier Financial Corp.	504,511	8,082	* Acacia Research Corp.	1,035,740	4,309
Dime Community Bancshares Inc.	454,968	8,021	Tiptree Inc. Class A	285,214	4,281
Univest Financial Corp.	439,966	7,955	South Plains Financial Inc.	187,668	4,224
* Columbia Financial Inc.	456,930	7,900	* NerdWallet Inc. Class A	447,421	4,210
¹ UWM Holdings Corp. Class A	1,368,932	7,666	Amalgamated Financial Corp.	260,683	4,194
Community Trust Bancorp Inc.	214,426	7,627	HBT Financial Inc.	222,075	4,095
Old Second Bancorp Inc.	575,991	7,522	Northeast Bank	98,222	4,093
* I3 Verticals Inc. Class A	327,468	7,486	*.1 Hagerty Inc. Class A	435,390	4,075
¹ Invesco Mortgage Capital Inc.	642,548	7,370	Mid Penn Bancorp Inc.	183,703	4,056
Diamond Hill Investment Group Inc.	42,417	7,266	Summit Financial Group Inc.	195,678	4,043
United Fire Group Inc.	315,981	7,160	¹ Oppenheimer Holdings Inc. Class A	100,492	4,038
Heritage Commerce Corp.	851,614	7,051	* Greenlight Capital Re Ltd. Class A	382,987	4,035
Cass Information Systems Inc.	174,823	6,780	Peoples Financial Services Corp.	92,105	4,033
Kearny Financial Corp.	958,984	6,761	American National Bankshares Inc.	137,746	3,992

Extended Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)	
MidWestOne Financial Group Inc.	186,210	3,979	*	Oportun Financial Corp.	390,828	2,333
Bank of Marin Bancorp	225,140	3,978	*.1	AITi Global Inc.	301,584	2,310
Granite Point Mortgage Trust Inc.	750,521	3,978		First Bank	221,214	2,296
Citizens & Northern Corp.	205,821	3,972		Penns Woods Bancorp Inc.	91,315	2,286
ACNB Corp.	119,145	3,952		Great Ajax Corp.	372,803	2,285
HomeTrust Bancshares Inc.	186,029	3,886		Oak Valley Bancorp	88,230	2,223
First of Long Island Corp.	317,043	3,811	*.1	Arlington Asset Investment Corp. Class A	478,910	2,217
Alerus Financial Corp.	209,355	3,764		Silvercrest Asset Management Group Inc. Class A	109,439	2,216
* Blue Foundry Bancorp	366,870	3,709	*	Paymentus Holdings Inc. Class A	209,178	2,209
Waterstone Financial Inc.	254,396	3,686		Capital Bancorp Inc.	121,048	2,191
Home Bancorp Inc.	110,046	3,655		Parke Bancorp Inc.	127,804	2,171
West Bancorp Inc.	196,726	3,622		Ames National Corp.	118,022	2,128
Federal Agricultural Mortgage Corp. Class A	29,518	3,601	*.1	Maiden Holdings Ltd.	1,004,655	2,110
*.1 Hippo Holdings Inc.	217,449	3,594		Central Valley Community Bancorp	135,939	2,100
FS Bancorp Inc.	119,191	3,584		Colony Bancorp Inc.	222,001	2,091
Northeast Community Bancorp Inc.	238,256	3,545		Princeton Bancorp Inc.	75,716	2,069
Farmers & Merchants Bancorp Inc.	157,325	3,541		Virginia National Bankshares Corp.	63,645	2,046
* LendingTree Inc.	158,669	3,508	1	AG Mortgage Investment Trust Inc.	331,054	2,026
Civista Bancshares Inc.	201,483	3,506		Bankwell Financial Group Inc.	82,961	2,023
Five Star Bancorp	153,311	3,430		RBB Bancorp	166,994	1,994
Donegal Group Inc. Class A	235,814	3,403		Medallion Financial Corp.	250,706	1,983
Financial Institutions Inc.	215,480	3,392		ChoiceOne Financial Services Inc.	86,073	1,980
*.1 Forge Global Holdings Inc.	1,384,507	3,364		Community Financial Corp.	73,029	1,978
* Bridgewater Bancshares Inc.	339,479	3,344		Provident Bancorp Inc.	238,782	1,977
*.1 Skyward Specialty Insurance Group Inc.	131,024	3,328		Evans Bancorp Inc.	78,753	1,963
* Selectquote Inc.	1,696,874	3,309	*	FVCBankcorp Inc.	181,118	1,951
MVB Financial Corp.	155,613	3,280		Primis Financial Corp.	231,732	1,951
Capstar Financial Holdings Inc.	265,553	3,258	1	Nexpoint Real Estate Finance Inc.	124,768	1,945
Sierra Bancorp	189,219	3,211		Unity Bancorp Inc.	81,077	1,913
Red River Bancshares Inc.	64,959	3,192		MainStreet Bancshares Inc.	83,794	1,899
Enterprise Bancorp Inc.	108,824	3,149	1	Sachem Capital Corp.	542,036	1,892
* Velocity Financial Inc.	271,680	3,132		Orange County Bancorp Inc.	50,926	1,884
John Marshall Bancorp Inc.	153,949	3,093		ESSA Bancorp Inc.	125,382	1,874
Investors Title Co.	20,747	3,029		Blue Ridge Bankshares Inc.	209,840	1,857
* Southern First Bancshares Inc.	122,020	3,020	*	Security National Financial Corp. Class A	207,764	1,843
Northrim Bancorp Inc.	76,598	3,013		Seven Hills Realty Trust	177,373	1,820
Guaranty Bancshares Inc.	111,107	3,009		Associated Capital Group Inc. Class A	51,110	1,809
* eHealth Inc.	373,139	3,000		LCNB Corp.	121,255	1,790
* Atlanticus Holdings Corp.	70,011	2,941	1	Cherry Hill Mortgage Investment Corp.	363,777	1,757
Orrstown Financial Services Inc.	153,208	2,934	*	Kingsway Financial Services Inc.	212,689	1,733
BayCom Corp.	175,600	2,929		Southern States Bancshares Inc.	82,041	1,731
Shore Bancshares Inc.	253,151	2,926	*	ECB Bancorp Inc.	132,307	1,731
Norwood Financial Corp.	98,347	2,904		Chemung Financial Corp.	45,037	1,730
Macatawa Bank Corp.	310,564	2,882		First Internet Bancorp	115,794	1,720
Third Coast Bancshares Inc.	181,078	2,874	*	NI Holdings Inc.	115,761	1,719
AFC Gamma Inc.	228,835	2,849		Richmond Mutual Bancorp Inc.	155,106	1,712
Greenhill & Co. Inc.	194,330	2,847	*.1	Consumer Portfolio Services Inc.	141,466	1,651
First Business Financial Services Inc.	95,966	2,830		William Penn Bancorp	161,491	1,639
Greene County Bancorp Inc.	94,186	2,807		First Northwest Bancorp	143,833	1,637
* Ponce Financial Group Inc.	322,732	2,805		Salisbury Bancorp Inc.	66,500	1,575
* Ocwen Financial Corp.	92,076	2,760		Territorial Bancorp Inc.	128,027	1,572
Fidelity D&D Bancorp Inc.	56,163	2,729		Hawthorn Bancshares Inc.	87,426	1,569
First Bancorp Inc.	111,881	2,723		First Community Corp.	89,303	1,550
Crawford & Co. Class A	240,318	2,665	*	First Western Financial Inc.	83,045	1,545
First Foundation Inc.	665,220	2,641		OP Bancorp	182,318	1,537
BCB Bancorp Inc.	224,625	2,637	*	Malvern Bancorp Inc.	96,817	1,525
Plumas Bancorp	73,314	2,617		Franklin Financial Services Corp.	54,643	1,516
PCB Bancorp	176,970	2,603	*.1	Citizens Inc. Class A	625,430	1,507
Timberland Bancorp Inc.	99,653	2,549	1	Ellington Residential Mortgage REIT	208,054	1,500
Crawford & Co. Class B	265,090	2,489		Luther Burbank Corp.	167,843	1,497
Sculptor Capital Management Inc. Class A	278,461	2,459		BankFinancial Corp.	181,233	1,482
National Bankshares Inc.	83,145	2,427		Riverview Bancorp Inc.	292,678	1,475
Middlefield Banc Corp.	90,108	2,415	*	Sterling Bancorp Inc.	269,676	1,475
C&F Financial Corp.	44,566	2,393		Investar Holding Corp.	121,401	1,470
* Guild Holdings Co. Class A	208,789	2,372	*	loanDepot Inc. Class A	686,280	1,455
Codorus Valley Bancorp Inc.	120,108	2,355	*	California Bancorp	96,513	1,448
1 Angel Oak Mortgage REIT Inc.	283,978	2,340	*	Meridian Corp.	143,789	1,409

Extended Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
* Shockwave Medical Inc.	506,283	144,498	* Madrigal Pharmaceuticals Inc.	180,127	41,609
* United Therapeutics Corp.	648,489	143,154	* Amedisys Inc.	453,413	41,460
* Inspire Medical Systems Inc.	400,174	129,913	* Prestige Consumer Healthcare Inc.	694,617	41,281
* Neurocrine Biosciences Inc.	1,346,701	126,994	* Reata Pharmaceuticals Inc. Class A	402,150	41,003
* Apellis Pharmaceuticals Inc.	1,370,957	124,894	* Integra LifeSciences Holdings Corp.	984,920	40,510
* Tenet Healthcare Corp.	1,414,432	115,106	* Evolent Health Inc. Class A	1,332,971	40,389
* Chemed Corp.	207,434	112,361	* Integer Holdings Corp.	454,336	40,259
* Masimo Corp.	667,269	109,799	* ACADIA Pharmaceuticals Inc.	1,655,973	39,661
* Jazz Pharmaceuticals plc	878,378	108,893	* Insmed Inc.	1,878,422	39,635
* Bruker Corp.	1,376,349	101,740	* Patterson Cos. Inc.	1,183,403	39,360
* Repligen Corp.	717,875	101,551	* Prothena Corp. plc	565,968	38,644
* Acadia Healthcare Co. Inc.	1,272,370	101,332	* LivaNova plc	736,770	37,892
* Encompass Health Corp.	1,370,678	92,809	* TransMedics Group Inc.	440,866	37,024
* Karuna Therapeutics Inc.	422,453	91,609	* Schrodinger Inc.	740,316	36,957
* Exelixis Inc.	4,509,453	86,176	*.1 Axsome Therapeutics Inc.	513,848	36,925
* Medpace Holdings Inc.	339,542	81,548	* Krystal Biotech Inc.	299,398	35,149
* Ionis Pharmaceuticals Inc.	1,983,021	81,363	* REVOLUTION Medicines Inc.	1,305,043	34,910
* Lantheus Holdings Inc.	945,490	79,346	* STAAR Surgical Co.	663,084	34,858
* Natera Inc.	1,589,796	77,359	* R1 RCM Inc.	1,885,927	34,795
* Intra-Cellular Therapies Inc.	1,219,192	77,199	* Axonics Inc.	682,145	34,428
* 10X Genomics Inc. Class A	1,363,609	76,144	* Sage Therapeutics Inc.	719,152	33,815
* Envista Holdings Corp.	2,236,112	75,670	* Privia Health Group Inc.	1,281,448	33,459
* HealthEquity Inc.	1,173,888	74,119	* AtriCure Inc.	652,102	32,188
* Option Care Health Inc.	2,265,261	73,598	* Amphastar Pharmaceuticals Inc.	525,983	30,228
* Ensign Group Inc.	769,239	73,432	* NuVasive Inc.	713,562	29,677
* Alkermes plc	2,277,630	71,290	* Beam Therapeutics Inc.	918,228	29,319
* IVERIC bio Inc.	1,809,958	71,204	* Revance Therapeutics Inc.	1,147,368	29,040
* agilon health Inc.	3,999,003	69,343	* Cerevel Therapeutics Holdings Inc.	888,976	28,261
* Merit Medical Systems Inc.	799,860	66,900	* Morphic Holding Inc.	489,042	28,037
* Elanco Animal Health Inc.	6,515,214	65,543	* NeoGenomics Inc.	1,737,777	27,926
* Halozyme Therapeutics Inc.	1,816,951	65,537	* Bridgebio Pharma Inc.	1,623,482	27,924
* Globus Medical Inc. Class A	1,089,921	64,894	*.1 Corcept Therapeutics Inc.	1,247,914	27,766
* Neogen Corp.	2,968,394	64,563	* Certara Inc.	1,474,325	26,847
* Perrigo Co. plc	1,877,957	63,757	* Mirati Therapeutics Inc.	726,032	26,232
* QuidelOrtho Corp.	750,781	62,210	* Sotera Health Co.	1,391,239	26,211
*.1 CRISPR Therapeutics AG	1,092,570	61,337	* Myriad Genetics Inc.	1,121,707	26,001
* ImmunoGen Inc.	3,221,309	60,786	* RadNet Inc.	791,397	25,815
* Syneos Health Inc.	1,439,050	60,642	* Chinook Therapeutics Inc.	668,261	25,675
* Haemonetics Corp.	695,904	59,249	* Vir Biotechnology Inc.	1,040,205	25,516
* AMN Healthcare Services Inc.	540,386	58,967	* Pacira BioSciences Inc.	634,937	25,442
* Teladoc Health Inc.	2,306,924	58,411	* Veracyte Inc.	985,860	25,110
* Guardant Health Inc.	1,597,696	57,198	* US Physical Therapy Inc.	204,167	24,784
* CONMED Corp.	420,671	57,165	* Vericel Corp.	653,326	24,545
* Doximity Inc. Class A	1,649,926	56,130	* CorVel Corp.	124,714	24,132
*.1 Vaxcyte Inc.	1,067,291	53,301	* Akero Therapeutics Inc.	497,615	23,234
* Blueprint Medicines Corp.	831,858	52,573	* Phreesia Inc.	731,941	22,698
* Novocure Ltd.	1,265,783	52,530	* Supernus Pharmaceuticals Inc.	747,317	22,464
* Arrowhead Pharmaceuticals Inc.	1,455,033	51,886	* Zentaris Pharmaceuticals Inc.	788,284	22,238
* Intellia Therapeutics Inc.	1,233,461	50,301	* Celldex Therapeutics Inc.	653,485	22,173
* ICU Medical Inc.	281,437	50,149	* Tandem Diabetes Care Inc.	901,460	22,122
* TG Therapeutics Inc.	1,954,707	48,555	* DICE Therapeutics Inc.	469,674	21,821
* Glaukos Corp.	656,416	46,743	* Agios Pharmaceuticals Inc.	753,362	21,335
* Select Medical Holdings Corp.	1,428,456	45,511	* Biohaven Ltd.	883,743	21,139
* Omnicell Inc.	617,679	45,504	* Xencor Inc.	842,151	21,029
* Premier Inc. Class A	1,637,059	45,281	* Protagonist Therapeutics Inc.	758,068	20,938
* Ultragenyx Pharmaceutical Inc.	980,591	45,235	* Dynavax Technologies Corp.	1,609,707	20,797
* Denali Therapeutics Inc.	1,519,305	44,835	* Addus HomeCare Corp.	223,184	20,689
* Surgery Partners Inc.	971,936	43,727	* Alphatec Holdings Inc.	1,133,908	20,388
* Amicus Therapeutics Inc.	3,462,807	43,493	* Viking Therapeutics Inc.	1,254,409	20,334
* iRhythm Technologies Inc.	414,021	43,191	* Owens & Minor Inc.	1,047,522	19,945
* Pacific Biosciences of California Inc.	3,221,149	42,841	* Ironwood Pharmaceuticals Inc. Class A	1,869,910	19,896
* Cytokinetics Inc.	1,311,991	42,797	* Geron Corp.	6,176,860	19,828
* Azenta Inc.	906,429	42,312	* Iovance Biotherapeutics Inc.	2,784,308	19,602
* PTC Therapeutics Inc.	1,039,238	42,266	* UFP Technologies Inc.	98,753	19,143
* Enovis Corp.	657,594	42,165	* Veradigm Inc.	1,518,766	19,136
* Inari Medical Inc.	720,016	41,862	* Maravai LifeSciences Holdings Inc. Class A	1,534,980	19,080
* Progyny Inc.	1,063,548	41,840	* Syndax Pharmaceuticals Inc.	890,087	18,630

Extended Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
* BioCryst Pharmaceuticals Inc.	2,576,263	18,137	* Artivion Inc.	596,939	10,261
LeMaitre Vascular Inc.	269,319	18,120	* Avidity Biosciences Inc.	920,055	10,203
* Catalyst Pharmaceuticals Inc.	1,307,874	17,578	* Innoviva Inc.	787,042	10,019
* Apollo Medical Holdings Inc.	547,979	17,316	* Fulgent Genetics Inc.	270,356	10,011
Embeckta Corp.	795,619	17,185	* Collegium Pharmaceutical Inc.	465,586	10,005
* Silk Road Medical Inc.	526,987	17,122	Simulations Plus Inc.	227,081	9,839
* Arvinas Inc.	677,925	16,826	* OrthoPediatrics Corp.	224,312	9,836
* Ideaya Biosciences Inc.	703,481	16,532	* Ardelyx Inc.	2,890,063	9,797
* Avanos Medical Inc.	642,840	16,431	* Health Catalyst Inc.	782,489	9,781
* Ligand Pharmaceuticals Inc.	225,056	16,227	* Point Biopharma Global Inc.	1,078,110	9,768
* PROCEPT BioRobotics Corp.	455,774	16,112	* Arcturus Therapeutics Holdings Inc.	337,486	9,679
* Pediatrix Medical Group Inc.	1,131,922	16,085	* 4D Molecular Therapeutics Inc.	528,158	9,544
* SpringWorks Therapeutics Inc.	609,820	15,989	* Cyteq Biosciences Inc.	1,096,704	9,366
* Twist Bioscience Corp.	781,482	15,989	* ACELYRIN Inc.	444,134	9,282
* Rocket Pharmaceuticals Inc.	799,177	15,880	* Kura Oncology Inc.	876,651	9,275
* Hims & Hers Health Inc.	1,675,600	15,751	* Mirum Pharmaceuticals Inc.	348,144	9,006
*.1 Roivant Sciences Ltd.	1,548,282	15,607	*.1 Novavax Inc.	1,208,717	8,981
* Relay Therapeutics Inc.	1,240,296	15,578	*.1 Anavex Life Sciences Corp.	1,099,596	8,940
* Nuvalent Inc. Class A	359,994	15,181	Mesa Laboratories Inc.	69,330	8,909
* 89bio Inc.	793,885	15,044	* Orthofix Medical Inc.	491,065	8,869
* MannKind Corp.	3,651,587	14,862	National Research Corp.	203,525	8,855
* Viridian Therapeutics Inc.	623,109	14,824	HealthStream Inc.	341,389	8,385
* Arcus Biosciences Inc.	729,091	14,808	* Editas Medicine Inc.	1,010,455	8,316
* Outset Medical Inc.	670,247	14,658	* Enhabit Inc.	710,640	8,172
* Immunovant Inc.	770,433	14,615	* ModivCare Inc.	177,361	8,019
* Figs Inc. Class A	1,759,506	14,551	* 2seventy bio Inc.	778,548	7,879
* Harmony Biosciences Holdings Inc.	412,057	14,500	*.1 Sharecare Inc.	4,446,787	7,782
* Traverre Therapeutics Inc.	893,983	13,732	* Community Health Systems Inc.	1,762,201	7,754
* Cymabay Therapeutics Inc.	1,252,335	13,713	* Agiliti Inc.	469,375	7,745
* Varex Imaging Corp.	579,361	13,656	* Aclaris Therapeutics Inc.	734,920	7,621
* Cogent Biosciences Inc.	1,151,461	13,633	* Agenus Inc.	4,758,154	7,613
* Cross Country Healthcare Inc.	485,376	13,629	*.1 OmniAb Inc.	1,481,753	7,453
* Recursion Pharmaceuticals Inc. Class A	1,816,606	13,570	*.1 Harrow Health Inc.	391,331	7,451
* Arcellx Inc.	421,494	13,328	* American Well Corp. Class A	3,517,992	7,388
*.1 Cassava Sciences Inc.	542,350	13,298	*.1 Sana Biotechnology Inc.	1,230,434	7,333
* AdaptHealth Corp. Class A	1,059,446	12,893	* Theravance Biopharma Inc.	707,015	7,318
* OPKO Health Inc.	5,840,717	12,674	* 23andMe Holding Co. Class A	4,167,511	7,293
* Ventyx Biosciences Inc.	382,954	12,561	* Tactile Systems Technology Inc.	292,487	7,292
* Nevro Corp.	493,053	12,533	* Marinus Pharmaceuticals Inc.	654,107	7,104
* Kymera Therapeutics Inc.	538,247	12,374	* Multiplan Corp.	3,313,970	6,992
* Treace Medical Concepts Inc.	482,579	12,344	* Pulmonx Corp.	526,520	6,903
* Replimune Group Inc.	528,767	12,278	* RxSight Inc.	239,259	6,891
* Avid Bioservices Inc.	865,701	12,094	*.1 Biomea Fusion Inc.	310,355	6,812
* NextGen Healthcare Inc.	745,346	12,090	* uniQure NV	592,770	6,793
*.1 LifeStance Health Group Inc.	1,309,175	11,953	* Day One Biopharmaceuticals Inc.	563,329	6,726
* Accolade Inc.	880,266	11,857	* Surmodics Inc.	214,515	6,716
* Amylyx Pharmaceuticals Inc.	548,816	11,838	* RAPT Therapeutics Inc.	356,554	6,668
* ANI Pharmaceuticals Inc.	211,146	11,366	* Alignment Healthcare Inc.	1,155,674	6,645
* SI-BONE Inc.	421,255	11,365	*.1 Lyell Immunopharma Inc.	2,079,395	6,612
* Deciphera Pharmaceuticals Inc.	801,229	11,281	*.1 Allogene Therapeutics Inc.	1,307,113	6,496
* Brookdale Senior Living Inc.	2,652,608	11,194	* CareDx Inc.	760,371	6,463
* Crinetics Pharmaceuticals Inc.	618,498	11,145	* Vera Therapeutics Inc. Class A	399,872	6,418
* Keros Therapeutics Inc.	276,742	11,120	* Cerus Corp.	2,598,929	6,393
Atrion Corp.	19,397	10,973	* Paragon 28 Inc.	359,517	6,378
National HealthCare Corp.	176,820	10,931	* Seres Therapeutics Inc.	1,322,272	6,334
* Inhibrx Inc.	419,696	10,895	* Definitive Healthcare Corp. Class A	558,150	6,140
* Quanterix Corp.	480,663	10,839	* Nurix Therapeutics Inc.	614,441	6,138
* Pliant Therapeutics Inc.	595,211	10,785	* AnaptysBio Inc.	299,399	6,090
* DocGo Inc.	1,146,359	10,741	* EQRx Inc.	3,247,668	6,041
*.1 Verve Therapeutics Inc.	572,208	10,729	* Avita Medical Inc.	354,573	6,031
* MiMedx Group Inc.	1,619,115	10,702	* GoodRx Holdings Inc. Class A	1,092,115	6,028
* ADMA Biologics Inc.	2,899,635	10,700	*.1 Enliven Therapeutics Inc.	294,247	6,006
* CryoPort Inc.	620,029	10,696	* AngioDynamics Inc.	568,802	5,933
* REGENXBIO Inc.	530,237	10,599	*.1 Aldeyra Therapeutics Inc.	700,726	5,879
* BioLife Solutions Inc.	476,555	10,532	* MaxCyte Inc.	1,276,100	5,857
*.1 Rhythm Pharmaceuticals Inc.	628,199	10,359	* Anika Therapeutics Inc.	224,939	5,844
* Adaptive Biotechnologies Corp.	1,539,139	10,328	* Enanta Pharmaceuticals Inc.	270,925	5,798

Extended Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
* Ocular Therapeutix Inc.	1,117,397	5,766	* Caribou Biosciences Inc.	764,543	3,249
* Axogen Inc.	616,194	5,626	*.1 WaVe Life Sciences Ltd.	888,567	3,234
*.1 ImmunityBio Inc.	2,013,545	5,598	* Zimvie Inc.	287,523	3,229
* Vanda Pharmaceuticals Inc.	847,379	5,584	* Nuvation Bio Inc.	1,782,922	3,209
* Intercept Pharmaceuticals Inc.	504,099	5,575	*.1 CareMax Inc.	1,028,756	3,199
* Liquidia Corp.	705,015	5,534	* YmAbs Therapeutics Inc.	467,252	3,173
* Dyne Therapeutics Inc.	490,469	5,518	* Kodiak Sciences Inc.	458,129	3,161
* Fate Therapeutics Inc.	1,149,385	5,471	* Organogenesis Holdings Inc. Class A	946,908	3,144
* Arcutis Biotherapeutics Inc.	573,880	5,469	* Rigel Pharmaceuticals Inc.	2,396,416	3,091
* Kiniksa Pharmaceuticals Ltd. Class A	387,848	5,461	* Sight Sciences Inc.	359,874	2,980
* Accuray Inc.	1,402,919	5,429	*.1 Tyra Biosciences Inc.	174,518	2,972
* PetIQ Inc. Class A	357,674	5,426	*.1 EyePoint Pharmaceuticals Inc.	338,295	2,943
* Alektor Inc.	882,271	5,302	*.1 X4 Pharmaceuticals Inc.	1,516,167	2,941
*.1 Senseonics Holdings Inc.	6,845,982	5,224	*.1 Zynex Inc.	306,075	2,935
* Computer Programs & Systems Inc.	211,384	5,219	* Eagle Pharmaceuticals Inc.	150,918	2,934
* OraSure Technologies Inc.	1,025,893	5,140	* Janux Therapeutics Inc.	247,042	2,932
*.1 Xeris Biopharma Holdings Inc.	1,932,975	5,064	* Astria Therapeutics Inc.	350,636	2,921
* Tarsus Pharmaceuticals Inc.	276,799	5,002	* Harvard Bioscience Inc.	524,232	2,878
* SomaLogic Inc.	2,159,198	4,988	* Tabula Rasa HealthCare Inc.	348,345	2,874
* Pennant Group Inc.	402,819	4,947	* PMV Pharmaceuticals Inc.	448,370	2,807
* Mersana Therapeutics Inc.	1,493,150	4,912	* Monte Rosa Therapeutics Inc.	407,475	2,791
*.1 Omeros Corp.	895,025	4,869	* Joint Corp.	206,277	2,785
* iRadimed Corp.	101,929	4,866	*.1 HilleVax Inc.	161,925	2,784
*.3 Scilex Holding Co. (Acquired 1/23/23, Cost \$10,167)	970,179	4,864	*.1 Mineralys Therapeutics Inc.	161,668	2,756
*.1 Bluebird Bio Inc.	1,477,717	4,862	* Karyopharm Therapeutics Inc.	1,514,162	2,710
* Castle Biosciences Inc.	348,527	4,782	*.1 Icosavax Inc.	272,178	2,703
*.1 Butterfly Network Inc.	2,063,371	4,746	* Tenaya Therapeutics Inc.	458,363	2,691
*.1 Phathom Pharmaceuticals Inc.	331,351	4,745	* SIGA Technologies Inc.	530,694	2,680
*.1 Terns Pharmaceuticals Inc.	542,050	4,743	*.1 Erasca Inc.	969,736	2,676
* Emergent BioSolutions Inc.	634,305	4,662	*.1 Zomedica Corp.	13,318,083	2,664
* iTeos Therapeutics Inc.	347,829	4,605	*.1 Actinium Pharmaceuticals Inc.	356,801	2,647
* Edgewise Therapeutics Inc.	587,747	4,555	* NanoString Technologies Inc.	653,151	2,645
*.1 Cabaletta Bio Inc.	349,323	4,510	* Carisma Therapeutics Inc.	294,528	2,583
* Olema Pharmaceuticals Inc.	492,386	4,446	* Codexis Inc.	905,512	2,535
* Utah Medical Products Inc.	47,574	4,434	* Nautilus Biotechnology Inc. Class A	654,149	2,532
* Disc Medicine Inc.	99,197	4,404	*.1 Outlook Therapeutics Inc.	1,449,173	2,522
* Allakos Inc.	1,007,369	4,392	*.1 Design Therapeutics Inc.	399,505	2,517
* Atea Pharmaceuticals Inc.	1,166,202	4,362	* KalVista Pharmaceuticals Inc.	275,995	2,484
* Amneal Pharmaceuticals Inc.	1,386,147	4,297	*.1 Bionano Genomics Inc.	4,065,411	2,480
* Voyager Therapeutics Inc.	374,880	4,292	* InfuSystem Holdings Inc.	254,071	2,447
*.1 Clover Health Investments Corp. Class A	4,766,297	4,276	* Sangamo Therapeutics Inc.	1,876,120	2,439
*.1 Compass Therapeutics Inc.	1,342,627	4,270	*.1 Merrimack Pharmaceuticals Inc.	198,199	2,438
* Aura Biosciences Inc.	342,033	4,224	*.1 Immuneering Corp. Class A	239,601	2,430
* MacroGenics Inc.	765,722	4,097	* Spectrum Pharmaceuticals Inc.	2,524,293	2,423
* Cullinan Oncology Inc.	376,395	4,050	* CVRx Inc.	155,497	2,401
* Coherus Biosciences Inc.	940,624	4,016	* Akebia Therapeutics Inc.	2,602,859	2,382
* Evolus Inc.	543,715	3,953	*.1 Lineage Cell Therapeutics Inc.	1,683,994	2,374
*.1 Asserpio Holdings Inc.	717,986	3,891	*.1 scPharmaceuticals Inc.	231,956	2,364
* Savara Inc.	1,216,164	3,886	*.1 CorMedix Inc.	587,909	2,331
*.1 Cutera Inc.	255,046	3,859	*.1 Citius Pharmaceuticals Inc.	1,925,707	2,311
* Scholar Rock Holding Corp.	507,860	3,829	* Fulcrum Therapeutics Inc.	692,005	2,284
* Inogen Inc.	331,291	3,826	*.1 Ovid therapeutics Inc.	695,684	2,282
* Arbutus Biopharma Corp.	1,609,542	3,702	*.1 Zevra Therapeutics Inc.	445,705	2,273
*.1 Entrada Therapeutics Inc.	240,431	3,640	* Aerovate Therapeutics Inc.	131,361	2,253
* Phibro Animal Health Corp. Class A	261,957	3,589	* Altimmune Inc.	621,625	2,194
*.1 Summit Therapeutics Inc.	1,423,420	3,573	* Allovir Inc.	643,888	2,189
* Sutro Biopharma Inc.	764,370	3,554	* Humacyte Inc.	757,718	2,167
* Stoke Therapeutics Inc.	334,235	3,553	* Atara Biotherapeutics Inc.	1,340,523	2,158
*.1 Invitae Corp.	3,141,204	3,550	* Quantum-Si Inc.	1,202,081	2,152
*.1 Alpine Immune Sciences Inc.	345,108	3,548	* ALX Oncology Holdings Inc.	285,123	2,141
* Generation Bio Co.	643,302	3,538	* Seer Inc. Class A	500,174	2,136
* OptimizeRx Corp.	247,129	3,531	*.1 Atossa Therapeutics Inc.	1,664,345	2,097
*.1 Cano Health Inc.	2,516,459	3,498	*.1 ClearPoint Neuro Inc.	289,540	2,096
*.1 ARS Pharmaceuticals Inc.	494,005	3,310	*.1 Ikena Oncology Inc.	318,152	2,087
*.1 ORIC Pharmaceuticals Inc.	425,939	3,305	* Tela Bio Inc.	205,738	2,084
* FibroGen Inc.	1,214,955	3,280	* Apyx Medical Corp.	413,692	2,081
* Lexicon Pharmaceuticals Inc.	1,420,383	3,253	* Gritstone bio Inc.	1,055,881	2,059

Extended Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
* Precigen Inc.	1,790,730	2,059	*.1 Gossamer Bio Inc.	1,124,386	1,349
* CytoSorbents Corp.	568,233	2,040	*.1 Sanara Medtech Inc.	33,592	1,347
* Inozyme Pharma Inc.	365,151	2,034	*.1 Rallybio Corp.	235,891	1,335
* Augmedix Inc.	417,939	2,010	* Athira Pharma Inc.	452,018	1,333
*.1 PDS Biotechnology Corp.	398,487	2,004	*.1 XBiotech Inc.	222,303	1,320
* Annexon Inc.	567,390	1,997	*.1 SCYNEXIS Inc.	442,770	1,306
* Cue Biopharma Inc.	545,877	1,992	* Biote Corp. Class A	192,149	1,299
*.1 Theseus Pharmaceuticals Inc.	211,791	1,976	*.1 Reviva Pharmaceuticals Holdings Inc.	221,249	1,297
*.1 Mind Medicine MindMed Inc.	551,691	1,970	* Vaxart Inc.	1,768,943	1,291
*.1 Adverum Biotechnologies Inc.	1,225,295	1,948	* Poseida Therapeutics Inc. Class A	727,378	1,280
* Semler Scientific Inc.	73,885	1,939	*.1 Black Diamond Therapeutics Inc.	252,352	1,274
* Selecta Biosciences Inc.	1,696,040	1,900	* LifeMD Inc.	292,563	1,273
* Puma Biotechnology Inc.	532,748	1,881	*.1 ProPhase Labs Inc.	173,884	1,262
* Kezar Life Sciences Inc.	764,730	1,874	* Immunic Inc.	502,478	1,261
*.1 Foghorn Therapeutics Inc.	263,568	1,856	* Longboard Pharmaceuticals Inc.	171,646	1,260
*.1 Bioxcel Therapeutics Inc.	275,722	1,836	* Anixa Biosciences Inc.	387,898	1,241
* Standard BioTools Inc.	949,518	1,833	*.1 Lyra Therapeutics Inc.	301,686	1,240
*.1 Innovage Holding Corp.	243,699	1,828	* Larimar Therapeutics Inc.	392,615	1,229
* Cara Therapeutics Inc.	645,753	1,827	* PepGen Inc.	137,095	1,226
*.1 Reneo Pharmaceuticals Inc.	278,541	1,827	* Shattuck Labs Inc.	381,483	1,190
*.1 XOMA Corp.	95,557	1,805	*.1 Inotiv Inc.	244,868	1,168
* Akoya Biosciences Inc.	244,280	1,805	* ChromaDex Corp.	743,337	1,167
*.1 Prime Medicine Inc.	123,074	1,803	*.1 Annovio Bio Inc.	80,474	1,150
*.1 Heron Therapeutics Inc.	1,541,911	1,789	*.1 Ocuphire Pharma Inc.	263,683	1,144
*.1 Tango Therapeutics Inc.	530,525	1,761	* AirSculpt Technologies Inc.	132,658	1,144
* Perspective Therapeutics Inc.	2,611,176	1,744	* Enzo Biochem Inc.	618,343	1,138
*.1 Seelos Therapeutics Inc.	1,459,138	1,744	*.1 Achieve Life Sciences Inc.	217,311	1,128
*.1 Ocugen Inc.	3,064,568	1,664	*.1 DarioHealth Corp.	280,481	1,125
*.1 ProKidney Corp. Class A	147,496	1,650	*.1 IGM Biosciences Inc.	121,071	1,118
* BioAtla Inc.	545,526	1,637	*.1 Orchestra BioMed Holdings Inc.	156,059	1,092
* Verastem Inc.	220,008	1,637	* GlycoMimetics Inc.	624,423	1,087
*.1 CytomX Therapeutics Inc.	946,563	1,628	* Trevi Therapeutics Inc.	453,073	1,083
* KORU Medical Systems Inc.	469,412	1,619	*.1 Eton Pharmaceuticals Inc.	307,580	1,073
*.1 Asensus Surgical Inc. Class A	3,205,099	1,619	*.1 P3 Health Partners Inc.	355,045	1,062
* Capricor Therapeutics Inc.	335,757	1,605	* Adicet Bio Inc.	433,904	1,054
*.1 Vigil Neuroscience Inc.	170,238	1,600	* Electromed Inc.	98,146	1,051
* C4 Therapeutics Inc.	579,975	1,595	* Cidara Therapeutics Inc.	908,104	1,026
* Jasper Therapeutics Inc.	1,160,011	1,589	*.1 Rezolus Inc.	512,314	1,014
* Talkspace Inc.	1,240,756	1,576	* Personalis Inc.	534,786	1,005
*.1 Beyond Air Inc.	369,793	1,575	*.1 Absci Corp.	659,168	1,002
*.1 Zura Bio Ltd. Class A	192,000	1,574	*.1 Immunome Inc.	125,570	993
*.1 Celcuity Inc.	143,261	1,573	* Galera Therapeutics Inc.	317,979	992
*.1 Durect Corp.	315,066	1,560	* DiaMedica Therapeutics Inc.	228,620	988
*.1 Vor BioPharma Inc.	504,670	1,559	*.1 Vicarious Surgical Inc. Class A	539,936	988
* Paratek Pharmaceuticals Inc.	704,989	1,558	*.1 Bright Green Corp.	968,476	978
* FONAR Corp.	90,135	1,541	*.1 Acumen Pharmaceuticals Inc.	202,972	976
* Nektar Therapeutics Class A	2,676,857	1,540	* Optinose Inc.	787,017	968
*.1 Esperion Therapeutics Inc.	1,101,879	1,532	* Stereotaxis Inc.	631,157	966
*.1 Alaunos Therapeutics Inc.	2,987,660	1,524	*.1 Eyeovia Inc.	407,168	965
*.1 Verrica Pharmaceuticals Inc.	263,323	1,519	*.1 Galectin Therapeutics Inc.	670,160	965
*.1 Immune Bio Inc.	165,874	1,506	*.1 DermTech Inc.	369,368	960
* Inovio Pharmaceuticals Inc.	3,354,371	1,498	* Kronos Bio Inc.	553,029	951
*.1 Pulse Biosciences Inc.	206,645	1,486	* Century Therapeutics Inc.	299,597	947
*.1 Omega Therapeutics Inc.	261,194	1,463	* Nkarta Inc.	423,359	927
* G1 Therapeutics Inc.	583,255	1,452	*.1 Aveanna Healthcare Holdings Inc.	538,008	909
* NGM Biopharmaceuticals Inc.	560,237	1,451	*.1 Corvus Pharmaceuticals Inc.	382,533	876
*.1 GeneDx Holdings Corp. Class A	241,389	1,439	* Curis Inc.	1,054,023	875
*.1 Aadi Bioscience Inc.	209,941	1,436	* Neuronetics Inc.	403,878	868
*.1 CEL - SCI Corp.	591,633	1,426	* Relmada Therapeutics Inc.	352,855	868
* aTyr Pharma Inc.	659,358	1,424	* Cardiff Oncology Inc.	590,707	868
*.1 Hyperfine Inc. Class A	661,431	1,422	* Dare Bioscience Inc.	942,149	857
*.1 Vaxxinity Inc. Class A	562,125	1,417	*.1 Pyxis Oncology Inc.	330,179	845
* Chimerix Inc.	1,151,189	1,393	* Spero Therapeutics Inc.	582,090	844
*.1 MediciNova Inc.	601,244	1,383	*.1 Matinas BioPharma Holdings Inc.	2,321,925	836
*.1 Genelux Corp.	42,277	1,383	*.1 BrainStorm Cell Therapeutics Inc.	401,014	826
*.1 Bioventus Inc. Class A	477,735	1,381	* Abeona Therapeutics Inc.	202,479	816
*.1 Acrivon Therapeutics Inc.	105,537	1,368	* Aquestive Therapeutics Inc.	493,675	815

Extended Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)	
*.1 SmileDirectClub Inc. Class A	1,523,499	807	*	Orgenesis Inc.	300,650	418
*.1 Invivyd Inc.	747,479	785	*	AIM ImmunoTech Inc.	620,229	416
* Clearside Biomedical Inc.	697,789	782	*	Champions Oncology Inc.	65,914	415
*.1 Rockwell Medical Inc.	142,230	777	*	Passage Bio Inc.	439,575	414
* Streamline Health Solutions Inc.	604,798	768	*	Exagen Inc.	141,951	412
*.1 Prelude Therapeutics Inc.	169,409	762	*.1	Cosmos Health Inc.	134,834	403
*.2 PDL BioPharma Inc.	1,757,467	743	*.1	Quince Therapeutics Inc.	265,538	400
*.1 Delcath Systems Inc.	123,297	719	*.2	Tobira Therapeutics Inc. CVR	87,894	398
* ViewRay Inc.	1,999,273	704	*.1	Aravive Inc.	315,214	397
*.1 VolitionRX Ltd.	506,680	704	*	Neoleukin Therapeutics Inc.	478,838	397
* Societal CDMO Inc.	630,198	693	*	Xilio Therapeutics Inc.	147,846	387
* Talaris Therapeutics Inc.	227,965	693	*.1	Atreca Inc. Class A	393,228	385
*.1 Third Harmonic Bio Inc.	143,047	688	*.1	Kala Pharmaceuticals Inc.	26,296	384
*.1 Minerva Neurosciences Inc.	74,257	679	*.1	Eiger BioPharmaceuticals Inc.	540,723	381
* Great Elm Group Inc.	328,530	674	*	Onconova Therapeutics Inc.	321,970	380
*.1 Praxis Precision Medicines Inc.	576,833	663	*.1	Viracta Therapeutics Inc.	269,120	379
*.1 Sensus Healthcare Inc.	207,423	653	*.1	Lipocine Inc.	74,283	371
*.1 Kinnate Biopharma Inc.	215,647	653	*	NextCure Inc.	201,781	363
*.1 BioVie Inc. Class A	147,637	636		Psychemedics Corp.	78,306	357
* Pardes Biosciences Inc. Class A	349,795	633	*	IRIDEX Corp.	164,113	356
* Graphite Bio Inc.	242,746	631	*	CareCloud Inc.	119,857	354
*.1 BioSig Technologies Inc.	500,006	625	*	Magenta Therapeutics Inc.	464,208	352
*.1 MyMD Pharmaceuticals Inc.	410,666	616	*.1	Biotricity Inc.	551,341	351
* Sonendo Inc.	441,583	601	*	Hookipa Pharma Inc.	395,449	348
*.1 Alzamend Neuro Inc.	1,178,178	601	*	Galecto Inc.	137,447	346
* Assembly Biosciences Inc.	520,411	598	*.1	Predictive Oncology Inc.	69,881	340
*.1 Hepion Pharmaceuticals Inc.	54,538	573	*	Protara Therapeutics Inc.	140,668	336
*.1 Nuvectis Pharma Inc.	35,718	570	*	Kewaunee Scientific Corp.	21,503	333
*.1 Genprex Inc.	598,971	568	*.1	Pro-Dex Inc.	17,455	333
* LENSAR Inc.	133,235	566	*	ImmuCell Corp.	65,129	332
* Forian Inc.	229,226	562	*.1	Biora Therapeutics Inc.	84,729	326
* Milestone Scientific Inc.	644,153	561	*	enVveno Medical Corp.	104,365	321
* Lantern Pharma Inc.	99,265	560	*.1	Owlet Inc.	923,752	314
*.1 Fortress Biotech Inc.	1,003,004	552	*.1	Cognition Therapeutics Inc.	170,607	312
* Applied Therapeutics Inc.	430,495	551	*.1	Solid Biosciences Inc.	58,895	309
* Singular Genomics Systems Inc.	649,099	539	*	Elevation Oncology Inc.	201,738	307
*.1 Greenwich Lifesciences Inc.	54,752	528	*.1	Rain Oncology Inc.	250,603	301
* iCAD Inc.	319,228	520	*.1	SAB Biotherapeutics Inc.	356,201	296
*.1 AN2 Therapeutics Inc.	60,179	512	*.1	Sientra Inc.	100,386	294
*.1 AvroBio Inc.	537,481	511	*.1	GreenLight Biosciences Holdings PBC	982,201	293
* BioCardia Inc.	189,240	505	*.1	Virios Therapeutics Inc.	208,883	288
*.1 SELLAS Life Sciences Group Inc.	318,241	500	*.1	Aeglea BioTherapeutics Inc.	632,341	285
* Decibel Therapeutics Inc.	129,540	499	*.1	Microbot Medical Inc.	104,821	285
*.1 UNITY Biotechnology Inc.	194,785	497	*.1	Leap Therapeutics Inc.	91,063	285
* Co-Diagnostics Inc.	444,776	494	*	Retractable Technologies Inc.	246,784	284
*.1 TherapeuticsMD Inc.	119,900	494	*.1	ARCA biopharma Inc.	138,329	281
* NeuroPace Inc.	109,361	491	*	Biodesix Inc.	227,201	279
*.1 Corbus Pharmaceuticals Holdings Inc.	62,059	487	*	Eledon Pharmaceuticals Inc.	201,259	276
* Instil Bio Inc.	874,673	482	*.1	Molecular Templates Inc.	566,562	272
*.1 MEI Pharma Inc.	73,294	482	*.1	Marker Therapeutics Inc.	87,137	270
* Homology Medicines Inc.	535,943	474	*	Synlogic Inc.	624,203	268
* Surface Oncology Inc.	536,790	467	*	Infinity Pharmaceuticals Inc.	1,260,434	265
*.1 Accelerate Diagnostics Inc.	572,179	463	*	TScan Therapeutics Inc.	105,856	265
*.1 Rani Therapeutics Holdings Inc. Class A	110,975	457	*	Moleculin Biotech Inc.	454,705	263
*.1 Cue Health Inc.	1,223,161	451	*	Ekso Bionics Holdings Inc.	179,455	257
*.1 Celularity Inc. Class A	843,244	449	*	Taysha Gene Therapies Inc.	384,542	254
* Precision BioSciences Inc.	851,883	448	*.1	Oncocyte Corp.	1,101,689	253
*.1 Mustang Bio Inc.	71,434	444	*	Acutus Medical Inc.	278,220	247
*.1 Sera Prognostics Inc. Class A	134,305	443	*	Gain Therapeutics Inc.	54,603	245
*.1 Syros Pharmaceuticals Inc.	140,119	441	*	Aligos Therapeutics Inc.	250,431	243
*.1 PAVmed Inc.	1,071,449	437	*.1	Palatin Technologies Inc.	115,668	243
* PhenomeX Inc.	885,758	434	*.1	Dyadic International Inc.	123,690	239
*.1 Checkpoint Therapeutics Inc.	172,212	425	*	IN8bio Inc.	155,490	239
*.1 Sonida Senior Living Inc.	48,661	424	*.1	NightHawk Biosciences Inc.	352,600	236
* Werewolf Therapeutics Inc.	138,536	423	*	ElectroCore Inc.	48,008	235
*.1 Miromatrix Medical Inc.	241,350	422	*	AgeX Therapeutics Inc.	259,263	232
*.1 Clene Inc.	477,286	420	*.1	Conformis Inc.	104,898	230

Extended Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
*.1 Biomerica Inc.	168,196	229	*.1 Collectar Biosciences Inc.	65,482	128
*.1,2 Palisade Bio Inc. CVR	238,902	229	*.1 Coeptis Therapeutics Holdings	81,672	127
* Oncology Institute Inc.	416,082	229	*.1 Enochian Biosciences Inc.	222,701	126
* Eliem Therapeutics Inc.	80,918	227	* TFF Pharmaceuticals Inc.	268,770	126
*.1 vTv Therapeutics Inc. Class A	305,107	226	*.1 RVL Pharmaceuticals plc	224,896	126
* Dominari Holdings Inc.	77,687	226	*.2 Strongbridge Biopharma plc CVR	687,671	125
* Vincerox Pharma Inc.	173,353	225	*.1 Akumin Inc.	695,610	125
* Strata Skin Sciences Inc.	235,454	224	* Cumberland Pharmaceuticals Inc.	83,119	122
* Spruce Biosciences Inc.	104,176	224	*.1 Impel Pharmaceuticals Inc.	96,137	122
*.1 UpHealth Inc.	118,970	224	*.1 Better Therapeutics Inc.	112,436	121
*.1 Longeveron Inc.	65,090	220	*.1 Nemauro Medical Inc.	126,682	118
* Harpoon Therapeutics Inc.	308,935	219	*.1 PetVivo Holdings Inc.	59,855	118
*.1 NRX Pharmaceuticals Inc.	448,671	217	* Rapid Micro Biosystems Inc. Class A	113,865	114
* Oncternal Therapeutics Inc.	621,232	214	*.1 Cingulate Inc.	123,016	114
*.1 Soleno Therapeutics Inc.	49,939	214	* Sensei Biotherapeutics Inc.	97,704	111
*.1 Eargo Inc.	43,485	214	*.1 Acer Therapeutics Inc.	118,495	109
*.1 Cyteir Therapeutics Inc.	81,271	211	*.1 Apexigen Inc.	253,880	109
*.1 Lisata Therapeutics Inc.	56,770	210	*.1 Novan Inc.	251,875	108
*.1 AquaBounty Technologies Inc.	580,668	206	*.1 9 Meters Biopharma Inc.	161,178	108
*.1 Applied DNA Sciences Inc.	156,293	202	*.1 Nutriband Inc.	35,226	106
* Bolt Biotherapeutics Inc.	157,452	202	*.1 Humanigen Inc.	683,489	104
*.1 NeuroOne Medical Technologies Corp.	168,499	202	*.1 Acorda Therapeutics Inc.	7,989	104
* PharmaCyte Biotech Inc.	69,840	200	*.1 Aptevo Therapeutics Inc.	70,348	103
*.1 Aspira Women's Health Inc.	60,237	199	*.1 Athersys Inc.	118,213	103
* Zynerba Pharmaceuticals Inc.	604,155	197	*.1 iBio Inc.	165,747	101
* Alpha Teknova Inc.	73,641	197	*.1 Bellerophon Therapeutics Inc.	142,168	98
*.1 Know Labs Inc.	195,367	197	* Cycleron Therapeutics Inc.	23,490	97
* Tempest Therapeutics Inc.	154,153	196	* Diffusion Pharmaceuticals Inc.	28,978	96
*.1 VBI Vaccines Inc.	59,707	196	*.1 Timber Pharmaceuticals Inc.	38,687	94
*.1 Theriva Biologics Inc.	194,494	195	* NeuroMetrix Inc.	95,051	93
*.1 Bio-Path Holdings Inc.	108,929	193	* Acurx Pharmaceuticals Inc.	34,277	91
* Mallinckrodt plc	160,900	190	*.1 Yield10 Bioscience Inc.	40,451	90
* Vivani Medical Inc.	154,717	187	* Talis Biomedical Corp.	186,773	90
* Equillium Inc.	242,412	182	* Clever Leaves Holdings Inc.	441,494	89
* MiNK Therapeutics Inc.	85,953	181	*.1 GT Biopharma Inc.	276,175	86
*.1 NanoViricides Inc.	154,515	178	*.1 Edesa Biotech Inc.	106,260	85
*.1 VYNE Therapeutics Inc.	43,891	178	*.1 RenovoRx Inc.	37,328	84
*.1 Organovo Holdings Inc.	104,510	177	*.1 Creative Medical Technology Holdings Inc.	176,229	82
*.1 Regulus Therapeutics Inc.	120,151	177	*.1 eFFECTOR Therapeutics Inc.	94,449	78
*.2 Imara Inc. CVR	140,767	176	*.1 Eloxx Pharmaceuticals Inc.	19,893	77
*.1 Telesis Bio Inc.	110,770	175	* Tracon Pharmaceuticals Inc.	262,772	76
* Candel Therapeutics Inc.	134,169	169	* SunLink Health Systems Inc.	83,942	76
* Cococrystal Pharma Inc.	70,301	168	*.1 Cardio Diagnostics Holdings Inc.	64,022	76
* Sigilon Therapeutics Inc.	7,319	165	*.1 ReShape Lifesciences Inc.	49,874	74
* American Shared Hospital Services	63,508	162	*.1 Lipella Pharmaceuticals Inc.	34,520	74
*.1 GeoVax Labs Inc.	288,573	159	1 Kineta Inc.	28,255	73
*.1 Tonix Pharmaceuticals Holding Corp.	100,843	159	*.1 Adamis Pharmaceuticals Corp.	30,090	72
*.1 Alimera Sciences Inc.	54,245	158	*.1 Virpax Pharmaceuticals Inc.	65,145	71
*.1 Evelo Biosciences Inc.	48,600	158	* Aileron Therapeutics Inc.	39,934	71
*.1 HeartBeam Inc.	64,906	156	*.1 Phio Pharmaceuticals Corp.	24,380	70
*.1 Frequency Therapeutics Inc.	448,505	155	* Axcella Health Inc.	315,295	69
* Forte Biosciences Inc.	149,084	155	*.1 Aethlon Medical Inc.	190,657	69
*.1 Science 37 Holdings Inc.	710,569	151	* Vaccinex Inc.	188,819	67
*.1 Vistagen Therapeutics Inc.	80,762	151	*.1 SQZ Biotechnologies Co.	241,040	65
*.1 Surrozen Inc.	271,911	150	*.1 Nuwellis Inc.	24,097	65
*.1 Unicycive Therapeutics Inc.	115,057	147	* Petros Pharmaceuticals Inc.	31,811	65
*.1 Senti Biosciences Inc. Class A	232,999	145	* ProSomnus Inc.	21,741	65
*.1 Pieris Pharmaceuticals Inc.	872,701	144	* Protagenic Therapeutics Inc.	31,781	65
*.1 ATI Physical Therapy Inc.	15,661	143	*.1 Armata Pharmaceuticals Inc.	55,926	64
*.1 Vapotherm Inc.	318,785	142	*.1 Aceragen Inc.	39,478	64
*.1 Elicio Therapeutics Inc.	14,903	142	*.2 Adamas Pharmaceuticals Inc. CVR	1,055,708	64
*.1 Immix Biopharma Inc.	52,378	141	*.1 Biofrontera Inc.	120,938	63
* Lumos Pharma Inc.	42,183	139	* HCW Biologics Inc.	28,400	62
*.1 Precipio Inc.	352,910	138	*.1 Trevena Inc.	70,176	62
* Aziyo Biologics Inc. Class A	57,608	136	* Imunon Inc.	46,782	60
* Vivos Therapeutics Inc.	261,932	134	*.1 Palisade Bio Inc.	35,569	60
*.1 Cyclo Therapeutics Inc.	80,332	128	* Pasithea Therapeutics Corp.	121,007	59

Extended Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
*.1 Ontrak Inc.	121,862	58	*.1 Inhibikase Therapeutics Inc.	5,756	20
*.1 Applied Molecular Transport Inc.	222,651	57	*.1 Soligenix Inc.	26,765	19
*.1 Pulmatrix Inc.	21,390	57	*.1 Benitec Biopharma Inc.	74,773	18
*.1 Blue Water Biotech Inc.	49,709	56	*.1 180 Life Sciences Corp.	15,379	18
*.1 NanoVibronix Inc.	16,201	56	*.1 cbdMD Inc.	13,042	18
*.1 LogicMark Inc.	18,939	55	*.1 Synaptogenix Inc.	17,391	16
*.1 Titan Pharmaceuticals Inc.	82,051	53	*.1 Fresh Tracks Therapeutics Inc.	23,060	16
*.1 CNS Pharmaceuticals Inc.	23,765	53	*.1 Aytu BioPharma Inc.	9,995	16
*.1 Cyclacel Pharmaceuticals Inc.	86,949	51	*.2 Ocera Therapeutics Inc. CVR	48,417	13
* iSpecimen Inc.	35,987	51	*.1 bioAffinity Technologies Inc.	6,629	12
*.1 Cohbar Inc.	17,665	50	* Dynatronics Corp.	16,074	12
* Evoke Pharma Inc.	29,851	49	*.1 Intelligent Bio Solutions Inc.	4,157	12
*.1 SiNtx Technologies Inc.	38,309	48	* Star Equity Holdings Inc.	10,285	11
*.2 Catalyt Biosciences Inc. CVR	475,977	48	*.1 Windtree Therapeutics Inc.	8,882	11
*.1 Akili Inc. Class A	43,316	48	*.1 Kiromic BioPharma Inc.	4,213	11
*.1 Lucid Diagnostics Inc.	33,567	47	*.1 Agile Therapeutics Inc.	3,765	11
*.1 Excicure Inc.	34,318	45	*.1 Avenue Therapeutics Inc.	9,082	10
*.1 ThermoGenesis Holdings Inc.	35,419	44	*.1 Landos Biopharma Inc.	2,399	10
*.1 Histogen Inc.	60,166	43	*.1 Panbela Therapeutics Inc.	4,248	10
*.1 PaxMedica Inc.	54,959	43	*.1 Cryo-Cell International Inc.	1,552	9
*.1 SCWorx Corp.	103,826	42	*.1 Sonnet BioTherapeutics Holdings Inc.	18,057	9
*.1 Adial Pharmaceuticals Inc.	203,358	42	*.2 Aeglea BioTherapeutics Inc. CVR	632,341	9
*.1 Enveric Biosciences Inc.	12,515	42	*.1 Journey Medical Corp.	5,310	8
*.1 Innovative Eyewear Inc.	47,233	42	* Imac Holdings Inc.	62,631	7
*.1 AcelRx Pharmaceuticals Inc.	37,371	41	*.1,2 Miragen Therapeutics Inc. CVR	330,960	7
*.1 Eterna Therapeutics Inc.	18,551	41	* Biolase Inc.	92,558	7
*.1 Jaguar Health Inc.	79,361	41	*.1 Kiora Pharmaceuticals Inc.	10,503	7
* Avinger Inc.	55,516	40	*.1 NovaBay Pharmaceuticals Inc.	9,912	7
*.1 Cibus Inc.	3,847	40	* Ainos Inc.	9,831	7
*.1 Monopar Therapeutics Inc.	45,167	39	*.2 Qualigen Therapeutics Inc. CVR	91,096	6
*.1 Indaptus Therapeutics Inc.	21,151	39	*.1 ABVC BioPharma Inc.	12,371	6
* Regional Health Properties Inc.	10,499	38	*.1 Bullfrog AI Holdings Inc.	1,600	6
*.1 Hoth Therapeutics Inc.	12,232	37	*.2 Fstar Therapeutics Inc. CVR	81,676	6
*.1 ENDRA Life Sciences Inc.	25,739	37	*.2 Alexza Pharmaceuticals Inc. CVR	128,704	5
*.1 InVivo Therapeutics Holdings Corp.	26,246	36	* Minerva Surgical Inc.	19,180	5
*.1 Novo Integrated Sciences Inc.	238,861	35	* Femasys Inc.	8,823	5
* Anebulo Pharmaceuticals Inc.	16,032	35	*.1 SeaStar Medical Holding Corp.	9,979	5
*.1 NeuBase Therapeutics Inc.	18,981	35	*.1 Biocept Inc.	4,434	5
*.1 Finch Therapeutics Group Inc.	4,148	35	* Ligand Pharmaceuticals Inc. General CVR Rights	395,811	4
*.1 TRxADE HEALTH Inc.	2,643	35	*.1 Bluejay Diagnostics Inc.	15,899	4
* Ocean Biomedical Inc.	5,580	34	*.1 ZyVersa Therapeutics Inc.	17,194	4
*.1 Xenetic Biosciences Inc.	9,699	31	*.1,2 Seelos Therapeutics Inc. CVR	5,736	3
*.1 Kintara Therapeutics Inc.	7,563	30	*.1,2 CinCor Pharma Inc. CVR	832	3
*.1 OpGen Inc.	36,701	30	*.1 Tenax Therapeutics Inc.	8,691	3
*.1 Aprea Therapeutics Inc.	9,375	30	*.2 Ocuphire Pharma Inc. CVR	13,673	2
*.1 Venus Concept Inc.	14,306	30	*.1 Context Therapeutics Inc.	1,300	2
*.1 Aridis Pharmaceuticals Inc.	129,880	29	*.1 Hillstream Biopharma Inc.	4,719	2
* MSP Recovery Inc.	88,633	29	* Nexgel Inc.	864	2
*.1 Baudax Bio Inc.	24,900	29	*.1 Coya Therapeutics Inc.	400	2
*.2 Aduro Biotech Inc. CVR	150,581	28	*.1 GRI Bio Inc.	427	2
* Ensysce Biosciences Inc.	15,419	28	* Ligand Pharmaceuticals Inc. Glucagon CVR Rights	395,811	1
*.1 Precision Optics Corp. Inc.	4,557	28	*.1 Sonoma Pharmaceuticals Inc.	630	1
*.1 NexImmune Inc.	97,320	27	*.1 Tenon Medical Inc.	3,534	1
* BioRestorative Therapies Inc.	5,910	26	*.1 NeuroBo Pharmaceuticals Inc.	1,984	1
*.1 Avalo Therapeutics Inc.	72,041	26	* Aclarion Inc.	1,800	1
*.1 First Wave BioPharma Inc.	16,477	26	* Revelation Biosciences Inc.	600	1
*.1 Plus Therapeutics Inc.	13,030	26	*.2 Ambit Biosciences Corp. CVR	22,388	—
*.1 Navidea Biopharmaceuticals Inc.	276,491	25	*.2 Biosante Pharmaceuticals Inc. CVR	44,795	—
*.1 Lexaria Bioscience Corp.	33,329	24	*.1 Xtant Medical Holdings Inc.	100	—
*.1 ContraFect Corp.	16,304	24	* Ligand Pharmaceuticals Inc. Roche CVR Rights	395,811	—
* Processa Pharmaceuticals Inc.	46,013	23	*.2 NeuroBo Pharmaceuticals Inc. CVR	5,194	—
*.1 INVO BioScience Inc.	105,539	22	* Ayala Pharmaceuticals Inc. Warrants Exp. 9/11/24	47,130	—
*.1 Comera Life Sciences Holdings Inc.	44,098	22	*.2 Achillion Pharmaceuticals Inc. CVR	374	—
*.2 Aevi Genomic Medicine Inc. CVR	631,947	21	*.2 Salaris Pharmaceuticals Inc. Warrants Exp. 1/20/25	119,407	—
*.1 Aditxt Inc.	46,465	21	* Modular Medical Inc.	306	—
*.1 Salaris Pharmaceuticals Inc.	14,263	21	*.1,2 Next Bridge Hydrocarbons Inc.	902,467	—
*.1,2 Oncternal Therapeutics Inc. CVR	19,268	20	*.1,2 Disc Medicine Inc. CVR	238,398	—

Extended Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
*.2 OmniAb Inc. 12.5 Earnout	83,004	—		492,896	80,934
*.2 OmniAb Inc. 15 Earnout	83,004	—	* Univar Solutions Inc.	2,202,287	78,930
* Oragenics Inc.	100	—	*.1 Plug Power Inc.	7,527,206	78,208
*.2 Sesen Bio Inc. CVR	2,671,362	—	Applied Industrial Technologies Inc.	534,266	77,378
* Sharps Technology Inc.	300	—	Oshkosh Corp.	891,816	77,222
* Heart Test Laboratories Inc.	100	—	* Avis Budget Group Inc.	335,360	76,687
		11,334,836	* API Group Corp.	2,786,794	75,968
Industrials (18.1%)			Acuity Brands Inc.	439,238	71,631
* Uber Technologies Inc.	28,105,079	1,213,296	Allison Transmission Holdings Inc.	1,252,670	70,726
Ferguson plc	2,818,901	443,441	Maximus Inc.	833,749	70,460
Hubbell Inc. Class B	738,521	244,864	* Casella Waste Systems Inc. Class A	774,888	70,089
* Builders FirstSource Inc.	1,774,683	241,357	Watts Water Technologies Inc. Class A	377,002	69,267
TransUnion	2,663,298	208,616	* ExlService Holdings Inc.	453,918	68,569
Booz Allen Hamilton Holding Corp. Class A	1,821,017	203,226	Mueller Industries Inc.	779,851	68,065
Graco Inc.	2,315,576	199,950	Flowserve Corp.	1,786,988	66,387
Carlisle Cos. Inc.	704,998	180,853	Exponent Inc.	693,062	64,677
SS&C Technologies Holdings Inc.	2,971,703	180,085	* Kirby Corp.	835,980	64,329
Watsco Inc.	460,263	175,577	GATX Corp.	487,146	62,715
Owens Corning	1,250,787	163,228	Triton International Ltd.	752,253	62,633
AECOM	1,906,871	161,493	U-Haul Holding Co. (XNYS)	1,221,725	61,905
Lincoln Electric Holdings Inc.	793,179	157,549	MSC Industrial Direct Co. Inc. Class A	649,618	61,896
RB Global Inc.	2,503,278	150,197	EnerSys	562,376	61,029
Lennox International Inc.	450,672	146,951	Air Lease Corp. Class A	1,446,994	60,557
Toro Co.	1,438,084	146,181	* Shoals Technologies Group Inc. Class A	2,339,173	59,789
Regal Rexnord Corp.	916,368	141,029	* Stericycle Inc.	1,284,885	59,670
* WillScot Mobile Mini Holdings Corp.	2,792,237	133,441	Crane Co.	665,437	59,304
Fortune Brands Innovations Inc.	1,757,309	126,438	Insperty Inc.	495,029	58,889
HEICO Corp. Class A	899,065	126,409	MDU Resources Group Inc.	2,770,827	58,021
* Saia Inc.	364,542	124,823	* Fluor Corp.	1,956,484	57,912
Knight-Swift Transportation Holdings Inc. Class A	2,217,629	123,211	* Clarivate plc	6,044,369	57,603
KBR Inc.	1,860,495	121,044	* Aerojet Rocketdyne Holdings Inc.	1,038,154	56,964
EMCOR Group Inc.	653,482	120,750	AAON Inc.	595,774	56,485
Tetra Tech Inc.	733,314	120,073	* Beacon Roofing Supply Inc.	677,151	56,190
nVent Electric plc	2,266,031	117,086	ManpowerGroup Inc.	697,270	55,363
* Clean Harbors Inc.	690,923	113,608	Terex Corp.	921,181	55,114
WESCO International Inc.	629,520	112,722	Franklin Electric Co. Inc.	535,523	55,105
AGCO Corp.	852,152	111,990	Ryder System Inc.	633,347	53,701
* Middleby Corp.	737,557	109,033	* Sunrun Inc.	3,002,059	53,617
* CACI International Inc. Class A	315,676	107,595	Federal Signal Corp.	836,942	53,589
ITT Inc.	1,133,829	105,684	* SPX Technologies Inc.	623,935	53,016
HEICO Corp.	594,501	105,191	John Bean Technologies Corp.	436,481	52,945
Paylocity Holding Corp.	568,068	104,826	* Zurn Elkay Water Solutions Corp.	1,942,811	52,242
* SiteOne Landscape Supply Inc.	625,216	104,636	* ASGN Inc.	681,823	51,566
Vertiv Holdings Co. Class A	4,215,561	104,419	* AZEK Co. Inc. Class A	1,681,713	50,939
Donaldson Co. Inc.	1,660,367	103,790	Arcosa Inc.	665,656	50,437
GXO Logistics Inc.	1,637,010	102,837	Hillenbrand Inc.	952,302	48,834
* Trex Co. Inc.	1,521,214	99,731	Boise Cascade Co.	538,383	48,643
Advanced Drainage Systems Inc.	871,367	99,144	*.1 Joby Aviation Inc.	4,738,737	48,619
Woodward Inc.	822,410	97,793	Esab Corp.	718,947	47,839
Curtiss-Wright Corp.	526,746	96,742	Concentrix Corp.	578,481	46,712
* MasTec Inc.	815,417	96,195	* Dycom Industries Inc.	405,388	46,072
* XPO Inc.	1,609,213	94,944	* TriNet Group Inc.	483,292	45,898
Sensata Technologies Holding plc	2,109,565	94,909	Herc Holdings Inc.	331,176	45,321
Landstar System Inc.	491,026	94,542	Encore Wire Corp.	243,389	45,253
* Chart Industries Inc.	575,990	92,037	Armstrong World Industries Inc.	610,877	44,875
BWX Technologies Inc.	1,254,045	89,752	FTAI Aviation Ltd.	1,383,516	43,802
* FTI Consulting Inc.	470,695	89,526	* Lyft Inc. Class A	4,564,238	43,771
MSA Safety Inc.	506,457	88,103	* Array Technologies Inc.	1,925,049	43,506
Hexcel Corp.	1,155,459	87,838	Brink's Co.	640,228	43,427
Genpact Ltd.	2,336,830	87,795	* Alight Inc. Class A	4,696,028	43,391
* RBC Bearings Inc.	399,909	86,968	Spirit AeroSystems Holdings Inc. Class A	1,472,759	42,990
Valmont Industries Inc.	292,910	85,251	Moog Inc. Class A	395,149	42,846
Science Applications International Corp.	743,070	83,581	* Hertz Global Holdings Inc.	2,245,123	41,288
* Atkore Inc.	532,768	83,080	* Bloom Energy Corp. Class A	2,494,802	40,790
Timken Co.	906,118	82,937	Albany International Corp. Class A	430,900	40,194
UFP Industries Inc.	849,434	82,438	* GMS Inc.	575,314	39,812
Simpson Manufacturing Co. Inc.	590,681	81,809	* JetBlue Airways Corp.	4,467,677	39,584

Extended Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)	
ABM Industries Inc.	899,713	38,373	*.1	Rocket Lab USA Inc.	3,040,732	18,244
EnPro Industries Inc.	286,531	38,260	*	American Woodmark Corp.	238,568	18,219
* Core & Main Inc. Class A	1,219,155	38,208		HNI Corp.	641,919	18,089
Matson Inc.	490,900	38,158	*	Construction Partners Inc. Class A	576,184	18,086
* Verra Mobility Corp. Class A	1,910,526	37,676		Lindsay Corp.	151,103	18,033
Crane NXT Co.	667,104	37,651		Greenbrier Cos. Inc.	416,050	17,932
Forward Air Corp.	351,291	37,275		Matthews International Corp. Class A	420,349	17,915
ESCO Technologies Inc.	356,997	36,996		Marten Transport Ltd.	797,529	17,147
* CBIZ Inc.	691,829	36,861		Wabash National Corp.	661,719	16,966
* RXO Inc.	1,625,477	36,850	*	Vicor Corp.	309,917	16,736
Werner Enterprises Inc.	829,563	36,650		Kforce Inc.	265,746	16,652
* Hub Group Inc. Class A	449,243	36,083		Columbus McKinnon Corp.	405,301	16,475
Kadant Inc.	162,057	35,993	*	Cimpress plc	273,364	16,260
CSW Industrials Inc.	215,595	35,830	*	CIRCOR International Inc.	283,805	16,021
Korn Ferry	715,744	35,458	*	Montrose Environmental Group Inc.	378,259	15,932
Dun & Bradstreet Holdings Inc.	3,059,397	35,397	*	Paycor HCM Inc.	671,177	15,887
* Resideo Technologies Inc.	2,001,465	35,346	*	NOW Inc.	1,529,189	15,842
* AeroVironment Inc.	344,649	35,251		AZZ Inc.	361,458	15,709
Mueller Water Products Inc. Class A	2,139,156	34,719		Healthcare Services Group Inc.	1,048,331	15,652
ArcBest Corp.	334,513	33,050	*	Legalzoom.com Inc.	1,295,589	15,651
*.1 ChargePoint Holdings Inc.	3,709,334	32,605	*	Upwork Inc.	1,652,705	15,436
Rush Enterprises Inc. Class A	531,911	32,308	*	Aurora Innovation Inc.	5,247,315	15,427
UniFirst Corp.	206,620	32,028	*	MillerKnoll Inc.	1,038,130	15,344
* MYR Group Inc.	229,709	31,778	*	CoreCivic Inc.	1,587,468	14,938
* Masonite International Corp.	307,369	31,487		Astec Industries Inc.	323,609	14,705
McGrath RentCorp	340,227	31,464		Schneider National Inc. Class B	511,310	14,685
Kennametal Inc.	1,106,244	31,406		Apogee Enterprises Inc.	308,250	14,633
* ACV Auctions Inc. Class A	1,780,628	30,751		Tecnoglass Inc.	282,560	14,597
Brady Corp. Class A	634,183	30,168	*	Air Transport Services Group Inc.	762,561	14,390
Helios Technologies Inc.	452,261	29,890	*.1	Fluence Energy Inc. Class A	511,454	13,625
Barnes Group Inc.	703,382	29,676		GrafTech International Ltd.	2,648,543	13,349
ICF International Inc.	234,963	29,227	*.1	Virgin Galactic Holdings Inc.	3,292,005	12,773
Trinity Industries Inc.	1,125,251	28,930		Quanex Building Products Corp.	475,044	12,755
* Mercury Systems Inc.	811,334	28,064	*	Thermon Group Holdings Inc.	471,873	12,552
* Allegiant Travel Co.	217,316	27,443	*	Janus International Group Inc.	1,164,980	12,419
*.1 Enovix Corp.	1,518,680	27,397	*.1	Leonardo DRS Inc.	713,225	12,367
Griffon Corp.	658,330	26,531	*	First Advantage Corp.	799,645	12,323
Alamo Group Inc.	143,454	26,383	*	GEO Group Inc.	1,713,580	12,269
Spirit Airlines Inc.	1,500,960	25,756	*.1	FuelCell Energy Inc.	5,668,637	12,244
* Gibraltar Industries Inc.	409,178	25,745	*	Proto Labs Inc.	349,242	12,210
* AAR Corp.	443,922	25,641	*	Sun Country Airlines Holdings Inc.	538,417	12,104
* NEXTracker Inc. Class A	629,733	25,070	*	BlueLinx Holdings Inc.	127,262	11,935
* SkyWest Inc.	611,203	24,888	*	MRC Global Inc.	1,167,047	11,752
* Kratos Defense & Security Solutions Inc.	1,729,637	24,803	*.1	SunPower Corp.	1,176,518	11,530
* Hayward Holdings Inc.	1,920,144	24,674	*.1	Stem Inc.	2,007,553	11,483
Granite Construction Inc.	613,939	24,422	*	Triumph Group Inc.	907,209	11,222
* Sterling Infrastructure Inc.	428,891	23,932	*	Enviri Corp.	1,125,664	11,110
Standex International Corp.	167,211	23,655	*	SP Plus Corp.	283,058	11,070
Veritiv Corp.	186,184	23,387		Heartland Express Inc.	667,735	10,958
* Gates Industrial Corp. plc	1,733,611	23,369	*.1	Nikola Corp.	7,855,874	10,841
* PGT Innovations Inc.	790,977	23,057		Deluxe Corp.	619,459	10,828
* Ameresco Inc. Class A	467,741	22,746		Rush Enterprises Inc. Class B	152,823	10,401
* Parsons Corp.	471,240	22,685		Kaman Corp.	414,028	10,073
* OPENLANE Inc.	1,486,333	22,622		CRA International Inc.	98,285	10,025
Primoris Services Corp.	729,726	22,235		Douglas Dynamics Inc.	334,822	10,004
CSG Systems International Inc.	419,858	22,143		Shyft Group Inc.	451,475	9,960
Huron Consulting Group Inc.	259,510	22,035		Steelcase Inc. Class A	1,282,522	9,888
* Energy Recovery Inc.	775,938	21,687		Barrett Business Services Inc.	110,213	9,611
H&E Equipment Services Inc.	468,605	21,439	*	Manitowoc Co. Inc.	489,721	9,221
Enerpac Tool Group Corp. Class A	792,312	21,392	*.1	Symbotic Inc. Class A	212,620	9,102
Hillman Solutions Corp.	2,362,202	21,283		Gorman-Rupp Co.	315,476	9,095
* Driven Brands Holdings Inc.	782,971	21,187		TTEC Holdings Inc.	265,764	8,993
* Masterbrand Inc.	1,794,053	20,865	*	Transcat Inc.	104,657	8,928
Tennant Co.	256,098	20,772	*.1	Xometry Inc. Class A	415,627	8,803
* JELD-WEN Holding Inc.	1,180,354	20,703		Insteel Industries Inc.	280,359	8,725
* NV5 Global Inc.	171,397	18,986	*.1	Planet Labs PBC	2,681,006	8,633
* 3D Systems Corp.	1,837,813	18,249	*	Heritage-Crystal Clean Inc.	223,736	8,455

Extended Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
* Titan Machinery Inc.	285,821	8,432	*.1 FiscalNote Holdings Inc.	1,039,674	3,784
VSE Corp.	150,439	8,228	*.1 Innodata Inc.	321,499	3,643
* TrueBlue Inc.	462,282	8,187	1 Pangaea Logistics Solutions Ltd.	512,373	3,469
*.1 Archer Aviation Inc. Class A	1,985,885	8,182	* Limbach Holdings Inc.	133,834	3,310
* Titan International Inc.	712,330	8,178	* Asure Software Inc.	271,191	3,298
Powell Industries Inc.	134,456	8,147	* Radiant Logistics Inc.	483,270	3,248
* Conduent Inc.	2,355,957	8,010	* TuSimple Holdings Inc. Class A	1,937,806	3,217
Pitney Bowes Inc.	2,261,468	8,006	*.1 Proterra Inc.	2,662,324	3,195
Hyster-Yale Materials Handling Inc.	142,597	7,963	* AerSale Corp.	216,428	3,181
Allied Motion Technologies Inc.	199,230	7,957	* Willdan Group Inc.	165,082	3,163
* Viad Corp.	295,847	7,952	* Hyllion Holdings Corp.	1,800,424	3,007
* Hawaiian Holdings Inc.	734,342	7,909	* HireRight Holdings Corp.	263,518	2,980
* Astronics Corp.	387,890	7,704	*.1 Red Violet Inc.	141,874	2,918
1 U-Haul Holding Co.	138,555	7,665	* Universal Logistics Holdings Inc.	99,783	2,875
Argan Inc.	194,464	7,664	* US Xpress Enterprises Inc. Class A	437,371	2,685
* V2X Inc.	152,419	7,554	*.1 Blade Air Mobility Inc.	650,215	2,562
* Franklin Covey Co.	171,659	7,498	* Concrete Pumping Holdings Inc.	314,728	2,527
Ennis Inc.	367,121	7,482	*.1 Energy Vault Holdings Inc.	919,348	2,510
ACCO Brands Corp.	1,413,633	7,365	* PAM Transportation Services Inc.	93,486	2,503
Kelly Services Inc. Class A	414,109	7,292	* Park-Ohio Holdings Corp.	123,687	2,350
Heidrick & Struggles International Inc.	274,993	7,279	* American Superconductor Corp.	368,286	2,305
Genco Shipping & Trading Ltd.	516,817	7,251	*.1 BlackSky Technology Inc. Class A	1,031,106	2,289
Interface Inc. Class A	817,629	7,187	* Matrix Service Co.	386,352	2,276
*.1 Eos Energy Enterprises Inc.	1,650,724	7,164	* Performant Financial Corp.	836,367	2,258
Resources Connection Inc.	446,942	7,021	* Gencor Industries Inc.	135,482	2,111
* DXP Enterprises Inc.	190,068	6,920	*.1 Perma-Fix Environmental Services Inc.	184,484	2,026
* IES Holdings Inc.	121,255	6,897	* L B Foster Co. Class A	140,614	2,008
1 Eagle Bulk Shipping Inc.	141,732	6,809	* Mistras Group Inc.	257,405	1,987
* Ducommun Inc.	155,422	6,772	* Graham Corp.	146,346	1,943
* Great Lakes Dredge & Dock Corp.	822,660	6,713	*.1 374Water Inc.	807,554	1,930
Alta Equipment Group Inc.	386,455	6,697	*.1 Velo3D Inc.	848,107	1,832
Global Industrial Co.	241,106	6,696	* Mayville Engineering Co. Inc.	141,969	1,769
Preformed Line Products Co.	42,600	6,650	* Innovative Solutions & Support Inc.	245,290	1,759
* Babcock & Wilcox Enterprises Inc.	1,065,941	6,289	* Quad/Graphics Inc.	463,634	1,743
*.1 Custom Truck One Source Inc.	928,537	6,258	ARC Document Solutions Inc.	527,443	1,709
REV Group Inc.	464,187	6,155	* RCM Technologies Inc.	91,076	1,676
* TPI Composites Inc.	579,357	6,008	*.1 EVI Industries Inc.	73,860	1,625
*.1 Desktop Metal Inc. Class A	3,386,397	5,994	*.1 FTC Solar Inc.	499,566	1,609
* Liquidity Services Inc.	343,553	5,669	Eastern Co.	87,943	1,591
Miller Industries Inc.	159,802	5,668	Hurco Cos. Inc.	73,342	1,588
* CECO Environmental Corp.	412,871	5,516	*.1 Intuitive Machines Inc.	191,502	1,568
* Hudson Technologies Inc.	572,453	5,507	*.1 LanzaTech Global Inc.	227,742	1,555
National Presto Industries Inc.	74,209	5,432	* Twin Disc Inc.	132,018	1,487
Luxfer Holdings plc	381,716	5,432	*.1 SKYX Platforms Corp.	555,591	1,478
Blue Bird Corp.	240,276	5,401	*.1 NN Inc.	613,095	1,465
FTAI Infrastructure Inc.	1,457,391	5,378	* DLH Holdings Corp.	139,229	1,427
LSI Industries Inc.	427,864	5,374	*.1 Skillsoft Corp.	1,150,107	1,426
* Frontier Group Holdings Inc.	541,264	5,234	* Quest Resource Holding Corp.	205,544	1,340
Covenant Logistics Group Inc. Class A	118,013	5,173	*.1 ESS Tech Inc.	911,864	1,340
* Forrester Research Inc.	171,398	4,986	*.1 Amprius Technologies Inc.	184,011	1,321
*.1 SES AI Corp.	2,003,667	4,889	*.1 Terran Orbital Corp.	872,870	1,309
* Cadre Holdings Inc.	221,287	4,824	*.1 Beam Global	125,179	1,296
* Daseke Inc.	655,591	4,674	BGSF Inc.	135,335	1,290
*.1 NuScale Power Corp.	677,475	4,607	* Orion Group Holdings Inc.	457,435	1,285
* Commercial Vehicle Group Inc.	410,198	4,553	Karat Packaging Inc.	69,778	1,273
* Northwest Pipe Co.	147,084	4,448	*.1 Markforged Holding Corp.	1,049,745	1,270
Omega Flex Inc.	41,210	4,277	1 HireQuest Inc.	47,766	1,243
*.1 Microvast Holdings Inc.	2,667,439	4,268	* Mesa Air Group Inc.	474,206	1,209
* Tutor Perini Corp.	592,727	4,238	*.1 Willis Lease Finance Corp.	30,889	1,209
* Bowman Consulting Group Ltd. Class A	129,955	4,143	*.1 NeoVolta Inc.	365,718	1,198
* TaskUS Inc. Class A	362,864	4,108	*.1 Hyzon Motors Inc.	1,219,651	1,169
* Sterling Check Corp.	332,840	4,081	*.1 Southland Holdings Inc.	141,533	1,162
*.1 Blink Charging Co.	681,061	4,080	*.1 Aqua Metals Inc.	991,526	1,160
* Distribution Solutions Group Inc.	77,767	4,049	*.1 Byrna Technologies Inc.	227,449	1,140
Aris Water Solutions Inc. Class A	382,946	3,952	*.1 INNOVATE Corp.	623,568	1,091
Park Aerospace Corp.	285,826	3,944	* VirTra Inc.	140,111	1,066
* BrightView Holdings Inc.	540,811	3,883	* Broadwind Inc.	275,644	1,053

Extended Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
* Manitex International Inc.	195,901	1,050	* Williams Industrial Services Group Inc.	251,338	96
*.1 Ideal Power Inc.	78,007	920	*.1 View Inc.	769,206	93
* Berkshire Grey Inc.	632,070	891	*.1 Nuburu Inc.	134,105	91
*.1 TechPrecision Corp.	116,387	860	* Wilhelmina International Inc.	22,891	87
* Acme United Corp.	33,689	840	*.1 Ault Alliance Inc.	16,916	87
* GEE Group Inc.	1,612,349	826	*.1 Lightning eMotors Inc.	23,890	86
* Perma-Pipe International Holdings Inc.	85,815	816	* Imperialis Holding Corp.	676,640	81
* NL Industries Inc.	134,129	742	*.1 Orbital Infrastructure Group Inc.	29,990	64
* Orion Energy Systems Inc.	453,956	740	* Pineapple Energy Inc.	44,970	62
* Alpha Pro Tech Ltd.	185,664	739	* P&F Industries Inc. Class A	9,701	61
*.1 Spire Global Inc.	1,427,770	735	*.1 Getaround Inc.	166,284	58
*.1 Redwire Corp.	287,325	733	*.1 Where Food Comes From Inc.	3,516	49
* LS Starrett Co. Class A	66,934	699	* iPower Inc.	42,702	47
* Taylor Devices Inc.	25,721	669	*.1 Sky Harbour Group Corp.	10,037	47
*.1 Odyssey Marine Exploration Inc. Class B	175,314	631	*.1 TOMI Environmental Solutions Inc.	65,117	43
* Virco Manufacturing Corp.	150,864	629	*.1 Shapeways Holdings Inc.	11,457	43
*.1 Astra Space Inc.	1,702,284	627	*.1 JanOne Inc.	38,143	40
* Flux Power Holdings Inc.	145,285	626	* FGI Industries Ltd.	22,905	40
* Mastech Digital Inc.	62,642	619	* Patriot Transportation Holding Inc.	4,633	39
* Hudson Global Inc.	26,888	598	*.1 iSun Inc.	97,573	39
* FreightCar America Inc.	183,976	548	*.1 Agrify Corp.	189,123	36
* Ultralife Corp.	110,686	536	*.1 Nxu Inc.	66,186	35
*.1 KULR Technology Group Inc.	825,496	528	* CompX International Inc.	958	21
*.1 Pioneer Power Solutions Inc.	62,065	521	*.1 Energy Focus Inc.	11,650	21
*.1 Sunworks Inc.	455,623	515	* Staffing 360 Solutions Inc.	30,990	20
*.1 Air T Inc.	19,387	487	*.1 CEA Industries Inc.	22,679	16
* FuelTech Inc.	347,637	461	*.1 ShiftPixy Inc.	6,699	15
*.1 Westwater Resources Inc.	555,995	457	*.1 Fathom Digital Manufacturing C	32,848	13
*.1 Ocean Power Technologies Inc.	753,871	452	*.1 Greenwave Technology Solutions Inc.	12,936	10
*.1 Hydrofarm Holdings Group Inc.	577,654	452	* Sidus Space Inc. Class A	51,039	9
* StarTek Inc.	144,925	423	*.1 Micromobility.com Inc.	74,383	8
* Team Inc.	48,257	401	*.1 Applied UV Inc.	8,125	8
*.1 Sarcos Technology & Robotics Corp.	1,198,490	385	* Art's-Way Manufacturing Co. Inc.	1,702	4
*.1 Yellow Corp.	554,752	382	* Gaucho Group Holdings Inc.	1,700	1
* Molekule Group Inc.	137,932	323	* Avalon Holdings Corp. Class A	42	—
* CPI Aerostructures Inc.	80,838	314	*.1,2 FTE Networks Inc.	82,837	—
*.1 Heliogen Inc.	1,269,609	311	*.2 Pineapple Energy Inc. CVR	30,377	—
*.1 Advent Technologies Holdings Inc.	506,225	298	*.2 Godha Cabcon & Insulation Ltd.	1,390,449	—
* Wheels Up Experience Inc.	253,787	297	*.2 Imperialis Holding Corp. Warrants Exp. 4/13/28	676,640	—
*.1 Professional Diversity Network Inc.	65,221	290			
*.1 Knightscope Inc. Class A	479,866	255			15,835,757
* Servotronics Inc.	19,017	254	Information Technology (17.6%)		
* Capstone Green Energy Corp.	210,940	253	* Marvell Technology Inc.	11,838,372	707,698
*.1 AgEagle Aerial Systems Inc.	1,081,707	249	* Snowflake Inc. Class A	3,859,601	679,213
*.1 Bird Global Inc. Class A	120,251	243	* Workday Inc. Class A	2,830,123	639,296
* Energen Corp.	928,548	223	* CrowdStrike Holdings Inc. Class A	3,088,950	453,674
*.1 Momentus Inc. Class A	709,095	223	* VMware Inc. Class A	2,891,665	415,503
*.1 Nauticus Robotics Inc.	98,330	208	* MongoDB Inc. Class A	972,518	399,695
* Jewett-Cameron Trading Co. Ltd.	44,897	198	* Palantir Technologies Inc. Class A	24,856,860	381,056
*.1 IGC Pharma Inc.	630,222	196	* HubSpot Inc.	683,194	363,521
*.1 Safe & Green Holdings Corp.	183,382	174	* Atlassian Corp. Class A	2,100,554	352,494
* Mega Matrix Corp.	133,416	173	* Datadog Inc. Class A	3,345,138	329,095
*.1 Dragonfly Energy Holdings Corp.	110,106	163	* Cloudflare Inc. Class A	4,022,484	262,950
*.1 Xos Inc.	745,878	162	* Entegris Inc.	2,064,531	228,791
* DSS Inc.	434,597	156	* Splunk Inc.	2,101,548	222,953
*.1 Expion360 Inc.	30,525	152	* Zoom Video Communications Inc. Class A	3,041,486	206,456
* SIFCO Industries Inc.	59,551	147	* Jabil Inc.	1,823,481	196,808
* Air Industries Group	41,109	146	* Dell Technologies Inc. Class C	3,523,102	190,635
*.1 Exela Technologies Inc.	31,366	146	* Lattice Semiconductor Corp.	1,900,870	182,617
* Espey Manufacturing & Electronics Corp.	8,021	134	* Zscaler Inc.	1,180,639	172,727
*.1 Urban-Gro Inc.	111,102	131	* Manhattan Associates Inc.	847,495	169,397
* Chicago Rivet & Machine Co.	4,461	115	* GoDaddy Inc. Class A	2,103,233	158,016
*.1 Nuvve Holding Corp.	177,956	106	* Super Micro Computer Inc.	624,015	155,536
*.1 Polar Power Inc.	80,105	105	* Twilio Inc. Class A	2,429,712	154,578
*.1 Laser Photonics Corp.	32,357	101	* Dynatrace Inc.	2,978,113	153,283
*.1 LiqTech International Inc.	30,838	100	* Bentley Systems Inc. Class B	2,764,489	149,918
*.1 Steel Connect Inc.	11,791	99	* Okta Inc. Class A	2,144,319	148,709
			* Pure Storage Inc. Class A	4,002,303	147,365

Extended Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
* BILL Holdings Inc.	1,240,148	144,911	*.1 C3.ai Inc. Class A	1,203,723	43,852
* DocuSign Inc. Class A	2,797,604	142,930	* CommVault Systems Inc.	603,726	43,843
* Unity Software Inc.	3,103,589	134,758	* Viasat Inc.	1,056,323	43,584
* Cognex Corp.	2,387,088	133,725	* Ambarella Inc.	509,648	42,642
* Black Knight Inc.	2,148,944	128,356	* Rogers Corp.	258,742	41,898
* Arrow Electronics Inc.	783,302	112,192	* Freshworks Inc. Class A	2,340,118	41,139
* National Instruments Corp.	1,795,727	103,075	* Amkor Technology Inc.	1,353,250	40,259
* Littelfuse Inc.	344,649	100,400	* Allegro MicroSystems Inc.	891,709	40,252
* Dropbox Inc. Class A	3,750,659	100,030	* BlackLine Inc.	747,513	40,231
* Coherent Corp.	1,908,467	97,294	* Perficient Inc.	475,708	39,641
* SPS Commerce Inc.	501,998	96,414	* Varonis Systems Inc. Class B	1,481,930	39,493
* Wolfspeed Inc.	1,710,254	95,073	* Alteryx Inc. Class A	861,566	39,115
* Rambus Inc.	1,478,275	94,861	* Calix Inc.	780,083	38,934
* Confluent Inc. Class A	2,600,580	91,826	* Kyndryl Holdings Inc.	2,868,271	38,091
* Novanta Inc.	492,141	90,603	* Rapid7 Inc.	841,221	38,090
* Nutanix Inc. Class A	3,176,031	89,088	* Plexus Corp.	384,325	37,756
* Ciena Corp.	2,059,889	87,525	* FormFactor Inc.	1,043,024	35,692
* Universal Display Corp.	601,619	86,711	* InterDigital Inc.	367,850	35,516
* MKS Instruments Inc.	793,193	85,744	* Alarm.com Holdings Inc.	685,981	35,451
* Guidewire Software Inc.	1,121,936	85,357	* RingCentral Inc. Class A	1,081,414	35,395
* UiPath Inc. Class A	4,940,397	81,862	* HashiCorp Inc. Class A	1,333,742	34,917
* Five9 Inc.	988,832	81,529	* Viavi Solutions Inc.	3,074,896	34,839
* Axcelis Technologies Inc.	443,367	81,282	* Progress Software Corp.	592,146	34,404
* Onto Innovation Inc.	668,722	77,886	* ACI Worldwide Inc.	1,473,310	34,137
* Power Integrations Inc.	788,441	74,642	* nCino Inc.	1,068,348	32,179
* Teradata Corp.	1,382,935	73,863	*.1 Marathon Digital Holdings Inc.	2,306,967	31,975
* Smartsheet Inc. Class A	1,837,849	70,316	* Verint Systems Inc.	889,787	31,196
* Elastic NV	1,085,986	69,633	*.1 DigitalOcean Holdings Inc.	776,439	31,166
* Tenable Holdings Inc.	1,590,427	69,263	* MaxLinear Inc. Class A	986,500	31,134
* Vontier Corp.	2,146,864	69,150	* Sprout Social Inc. Class A	648,025	29,913
* Silicon Laboratories Inc.	437,097	68,948	* NetScout Systems Inc.	930,315	28,793
* Dolby Laboratories Inc. Class A	804,195	67,295	*.1 Riot Platforms Inc.	2,422,970	28,640
* Aspen Technology Inc.	398,541	66,799	* Pegasystems Inc.	574,771	28,336
* Workiva Inc. Class A	645,741	65,646	*.1 IonQ Inc.	2,077,132	28,104
* Fabrinet	502,136	65,217	* Impinj Inc.	301,919	27,067
* Avnet Inc.	1,263,290	63,733	* Appian Corp. Class A	566,104	26,947
* Procore Technologies Inc.	964,605	62,767	* Cohu Inc.	643,964	26,763
* Cirrus Logic Inc.	765,071	61,978	* SiTime Corp.	223,954	26,420
* Qualys Inc.	461,350	59,593	* Clear Secure Inc. Class A	1,140,163	26,418
* Badger Meter Inc.	402,400	59,378	* OSI Systems Inc.	217,866	25,671
* Insight Enterprises Inc.	400,432	58,599	* LiveRamp Holdings Inc.	898,709	25,667
* Box Inc. Class A	1,965,502	57,746	* PagerDuty Inc.	1,119,949	25,176
* Diodes Inc.	623,199	57,640	* Q2 Holdings Inc.	803,190	24,819
* IPG Photonics Corp.	423,162	57,474	* Fastly Inc. Class A	1,552,540	24,484
* Advanced Energy Industries Inc.	511,003	56,951	* Asana Inc. Class A	1,105,173	24,358
* Altair Engineering Inc. Class A	738,660	56,020	* Harmonic Inc.	1,500,226	24,259
* Belden Inc.	584,217	55,880	*.1 Braze Inc. Class A	534,939	23,425
* TD SYNNEX Corp.	577,155	54,253	* Ultra Clean Holdings Inc.	607,476	23,364
* Lumentum Holdings Inc.	945,943	53,663	* Semtech Corp.	876,208	22,308
* New Relic Inc.	797,553	52,192	* Knowles Corp.	1,222,627	22,081
*.1 MicroStrategy Inc. Class A	151,208	51,777	* Xerox Holdings Corp.	1,477,266	21,996
* Vishay Intertechnology Inc.	1,752,074	51,511	* Credo Technology Group Holding Ltd.	1,253,058	21,728
* SentinelOne Inc. Class A	3,266,022	49,317	* Photonics Inc.	832,715	21,476
* NCR Corp.	1,913,525	48,221	* ePlus Inc.	379,285	21,354
* Sanmina Corp.	798,893	48,149	* TTM Technologies Inc.	1,404,850	19,527
* DoubleVerify Holdings Inc.	1,221,474	47,540	* Zuora Inc. Class A	1,755,571	19,259
* Samsara Inc. Class A	1,698,896	47,076	* SMART Global Holdings Inc.	662,658	19,224
* Gitlab Inc. Class A	914,140	46,722	* Digi International Inc.	486,765	19,174
* MACOM Technology Solutions Holdings Inc.	701,623	45,977	* Agilysys Inc.	274,275	18,826
* Extreme Networks Inc.	1,762,880	45,923	* CTS Corp.	435,835	18,580
* Synaptics Inc.	535,122	45,689	* PDF Solutions Inc.	401,073	18,088
* Kulicke & Soffa Industries Inc.	755,284	44,902	* Veeco Instruments Inc.	700,049	17,977
* Appfolio Inc. Class A	260,336	44,814	* Squarespace Inc. Class A	567,335	17,894
* Envestnet Inc.	753,271	44,707	* Clearwater Analytics Holdings Inc. Class A	1,109,813	17,613
* Itron Inc.	619,946	44,698	* PROS Holdings Inc.	568,856	17,521
* Blackbaud Inc.	627,070	44,635	* Methode Electronics Inc.	503,784	16,887
* AppLovin Corp. Class A	1,728,222	44,467	* CCC Intelligent Solutions Holdings Inc.	1,476,516	16,552

Extended Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
* Model N Inc.	467,122	16,517	* Instructure Holdings Inc.	239,052	6,015
* CommScope Holding Co. Inc.	2,870,112	16,159	*.1 Evolv Technologies Holdings Inc.	980,479	5,883
* Yext Inc.	1,425,375	16,121	*.1 Digimarc Corp.	198,794	5,852
* Cerence Inc.	551,105	16,109	*.1 MeridianLink Inc.	276,265	5,746
* Adeia Inc.	1,449,395	15,958	* Couchbase Inc.	346,786	5,486
* Sprinklr Inc. Class A	1,102,154	15,243	* SEMrush Holdings Inc. Class A	528,547	5,058
* Zeta Global Holdings Corp. Class A	1,740,415	14,863	* Expensify Inc. Class A	632,105	5,044
* Everbridge Inc.	551,676	14,840	* ON24 Inc.	612,514	4,974
* Ichor Holdings Ltd.	388,634	14,574	* American Software Inc. Class A	468,440	4,923
*.1 Aehr Test Systems	352,101	14,524	* EverCommerce Inc.	405,323	4,799
* Mirion Technologies Inc. Class A	1,694,855	14,322	* Aviat Networks Inc.	138,309	4,615
* Napco Security Technologies Inc.	405,435	14,048	* Eastman Kodak Co.	996,106	4,602
* Arlo Technologies Inc.	1,258,513	13,730	* FARO Technologies Inc.	280,630	4,546
* E2open Parent Holdings Inc.	2,368,383	13,263	* Weave Communications Inc.	398,356	4,426
* N-able Inc.	919,981	13,257	* LivePerson Inc.	966,434	4,368
*.1 Infinera Corp.	2,676,249	12,926	* Luna Innovations Inc.	452,007	4,122
* A10 Networks Inc.	874,275	12,756	* Unisys Corp.	1,015,996	4,044
* Intapp Inc.	302,548	12,680	*.1 Tucows Inc. Class A	144,551	4,010
* Jamf Holding Corp.	632,500	12,346	* Enfusion Inc. Class A	339,724	3,812
* PAR Technology Corp.	374,588	12,335	* inTEST Corp.	141,748	3,722
* Benchmark Electronics Inc.	468,707	12,107	* Daktronics Inc.	577,361	3,695
* Avid Technology Inc.	449,970	11,474	* Rimini Street Inc.	703,322	3,369
* Digital Turbine Inc.	1,235,210	11,463	* Comtech Telecommunications Corp.	364,160	3,328
*.1 Navitas Semiconductor Corp. Class A	1,086,109	11,448	* Ribbon Communications Inc.	1,167,488	3,257
*.1 indie Semiconductor Inc. Class A	1,210,476	11,378	* Climb Global Solutions Inc.	66,690	3,192
*.1 MicroVision Inc.	2,384,294	10,920	* Akoustis Technologies Inc.	989,060	3,145
*.1 Lightwave Logic Inc.	1,559,962	10,873	* Immersion Corp.	426,793	3,022
* ScanSource Inc.	360,438	10,655	*.1 Terawulf Inc.	1,621,420	2,837
* PowerSchool Holdings Inc. Class A	551,955	10,564	*.1 Atomera Inc.	321,354	2,818
* ADTRAN Holdings Inc.	991,655	10,442	* Turtle Beach Corp.	228,012	2,656
* ForgeRock Inc. Class A	498,629	10,242	* Richardson Electronics Ltd.	157,483	2,598
* Informatica Inc. Class A	550,207	10,179	* SoundThinking Inc.	118,135	2,582
* nLight Inc.	657,506	10,139	* Information Services Group Inc.	476,239	2,553
* Amplitude Inc. Class A	920,053	10,121	* Identiv Inc.	302,124	2,541
* Matterport Inc.	3,145,777	9,909	* Kopin Corp.	1,118,479	2,405
¹ Ubiquiti Inc.	55,820	9,810	* Iteris Inc.	587,916	2,328
* Vertex Inc. Class A	499,746	9,745	*.1 Tingo Group Inc.	1,906,269	2,307
* Bel Fuse Inc. Class B	169,525	9,732	* eGain Corp.	306,912	2,299
* Kimball Electronics Inc.	348,448	9,628	* Cambium Networks Corp.	150,465	2,290
* Olo Inc. Class A	1,464,539	9,461	* Brightcove Inc.	570,442	2,287
* Corsair Gaming Inc.	527,232	9,353	* Blend Labs Inc. Class A	2,367,760	2,243
* Alpha & Omega Semiconductor Ltd.	284,215	9,322	*.1 Rackspace Technology Inc.	809,129	2,201
* BigCommerce Holdings Inc.	871,578	8,672	* CoreCard Corp.	84,857	2,152
* Alkami Technology Inc.	519,891	8,521	* eMagin Corp.	1,055,483	2,090
*.1 Clearfield Inc.	179,422	8,496	*.1 Applied Optoelectronics Inc.	349,064	2,080
* CEVA Inc.	331,929	8,481	*.1 908 Devices Inc.	301,499	2,068
* Ebix Inc.	322,279	8,121	* KVH Industries Inc.	218,168	1,994
*.1 SoundHound AI Inc. Class A	1,767,004	8,040	¹ Park City Group Inc.	191,260	1,930
* EngageSmart Inc.	409,959	7,826	* CS Disco Inc.	234,293	1,926
* Xperi Inc.	594,026	7,811	* Everspin Technologies Inc.	206,988	1,906
* Consensus Cloud Solutions Inc.	245,610	7,614	* Telos Corp.	734,969	1,882
* OneSpan Inc.	501,416	7,441	* AXT Inc.	530,891	1,826
* ACM Research Inc. Class A	560,794	7,335	*.1 Kaltura Inc.	851,605	1,805
* Hackett Group Inc.	324,943	7,262	* Arteris Inc.	258,459	1,763
* AvePoint Inc.	1,259,720	7,256	*.1 Ouster Inc.	352,656	1,742
* PC Connection Inc.	160,679	7,247	*.1 Aeva Technologies Inc.	1,365,249	1,707
* SolarWinds Corp.	695,076	7,131	*.1 Veritone Inc.	431,805	1,693
* Mitek Systems Inc.	653,173	7,080	* Latch Inc.	1,213,129	1,686
* Thoughtworks Holding Inc.	936,041	7,067	* Quantum Corp.	1,535,792	1,659
*.1 Cleanspark Inc.	1,631,721	7,000	*.1 Cipher Mining Inc.	563,659	1,612
* Vishay Precision Group Inc.	187,229	6,956	* Amtech Systems Inc.	167,022	1,597
*.1 SmartRent Inc. Class A	1,749,197	6,699	*.1 Porch Group Inc.	1,153,541	1,592
* Grid Dynamics Holdings Inc.	723,289	6,690	* Powerfleet Inc.	529,800	1,589
* 8x8 Inc.	1,574,694	6,661	* Lantronix Inc.	352,224	1,483
* Domo Inc. Class B	445,820	6,536	* CPI Card Group Inc.	63,608	1,479
* NVE Corp.	62,631	6,103	* QuickLogic Corp.	157,856	1,451
* NETGEAR Inc.	425,254	6,022	* Upland Software Inc.	402,122	1,448

Extended Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)	
* Computer Task Group Inc.	183,868	1,399	*	M-Tron Industries Inc.	31,573	350
* Genasys Inc.	533,566	1,387	*.1	Glimpse Group Inc.	97,688	348
* PCTEL Inc.	277,156	1,329	*	DecisionPoint Systems Inc.	57,607	317
*.1 Movella Holdings Inc.	602,777	1,284	*.1	Inuvo Inc.	1,411,029	313
* Edgio Inc.	1,892,566	1,276	*	LGL Group Inc.	60,905	290
* Intevac Inc.	339,294	1,272	*	Aware Inc.	182,324	288
*.1 D-Wave Quantum Inc.	589,694	1,232	*.1	AEye Inc.	1,519,255	274
* Transphorm Inc.	361,933	1,231	*	authID Inc.	282,129	251
* GSI Technology Inc.	216,448	1,197	*	BSQUARE Corp.	189,580	246
*.1 Rigetti Computing Inc.	1,002,753	1,178	*	Research Solutions Inc.	118,116	241
* AstroNova Inc.	80,322	1,165	*	AgileThought Inc. Class A	314,783	236
* Pixelworks Inc.	662,328	1,146	*	SeaChange International Inc.	28,195	230
* Synchronoss Technologies Inc.	1,184,703	1,101	*	Electro-Sensors Inc.	51,199	229
* PFSweb Inc.	236,404	1,069	*.1	Stronghold Digital Mining Inc. Class A	47,959	200
* TransAct Technologies Inc.	118,370	1,061	*.1	Boxlight Corp. Class A	87,801	195
*.1 SkyWater Technology Inc.	111,238	1,048	*.1	Sobr Safe Inc.	113,980	194
*.1 Rekor Systems Inc.	586,057	1,043	*.1	Intrusion Inc.	157,729	192
*.1 Presto Automation Inc.	196,350	1,025	*	WidePoint Corp.	102,130	190
* SecureWorks Corp. Class A	135,366	979	*.1	Duos Technologies Group Inc.	31,963	190
*.1 Neonode Inc.	118,968	961	*.1	Vislink Technologies Inc.	33,437	190
*.1 Meta Materials Inc.	4,431,226	954	*.1	SigmaTron International Inc.	54,299	176
*.1 DZS Inc.	229,401	911	*	Trio-Tech International	36,247	174
* LiveVox Holdings Inc.	316,097	869	*.1	OMNIQ Corp.	39,407	159
* Viant Technology Inc. Class A	187,801	866	*	AmpliTech Group Inc.	66,524	154
* Key Tronic Corp.	152,077	862	*	TSR Inc.	22,667	153
* TESSCO Technologies Inc.	95,601	856	*	SilverSun Technologies Inc.	44,899	151
* Airgain Inc.	152,243	822	*	Bel Fuse Inc. Class A	2,558	149
*.1 WM Technology Inc.	970,839	813	*	VerifyMe Inc.	105,037	145
*.1 NextNav Inc.	274,760	808	*.1	Astrotech Corp.	9,822	139
*.1 Sono-Tek Corp.	136,487	737	*.1	IronNet Inc.	622,931	130
*.1 Smith Micro Software Inc.	658,346	731	*	Cepton Inc.	266,193	129
*.1 Inseego Corp.	1,104,106	711	*.1	CYNGN Inc.	101,175	126
* CSP Inc.	58,064	692	*	Bridgeline Digital Inc.	104,290	123
*.1 Phunware Inc.	1,225,460	662	*.1	Blackboxstocks Inc.	39,297	118
*.1 Casa Systems Inc.	538,466	657	*.1	Universal Security Instruments Inc.	47,378	112
* Issuer Direct Corp.	34,289	644	*.1	Marin Software Inc.	181,298	107
* Intellicheck Inc.	242,394	599	*	BTCS Inc. (XNCM)	87,854	104
* Backblaze Inc. Class A	137,575	596	*.1	Digital Ally Inc.	25,905	104
* Frequency Electronics Inc.	89,809	595	*.1	CISO Global Inc.	568,658	101
* ClearSign Technologies Corp.	449,128	588	*	Socket Mobile Inc.	67,030	98
* Research Frontiers Inc.	361,375	578	*	ClearOne Inc.	114,033	94
*.1 Focus Universal Inc.	374,994	574	*	GSE Systems Inc.	255,595	92
*.1 Embark Technology Inc.	199,238	570	*.1	Data Storage Corp.	39,104	90
* Data I/O Corp.	131,493	564	*.1	CXApp Inc. Class C	8,901	87
* Movano Inc.	512,874	559	*	Bio-key International Inc.	109,444	84
* Franklin Wireless Corp.	145,394	542	*.1	Greenidge Generation Holdings Inc. Class A	28,702	81
* CalAmp Corp.	502,346	532	*.1	FOXO Technologies Inc.	242,378	75
* Wireless Telecom Group Inc.	249,702	524	*	BK Technologies Corp.	4,443	74
*.1 Alpine 4 Holdings Inc.	252,011	509	*.1	CXApp Inc.	6,700	73
* CVD Equipment Corp.	68,555	505	*.1	Airspan Networks Holdings Inc.	394,024	66
* LightPath Technologies Inc. Class A	369,843	499	*.1	Sonim Technologies Inc.	56,107	65
*.1 Wrap Technologies Inc.	338,065	494	*.1	Auddia Inc.	154,558	64
* One Stop Systems Inc.	168,631	484	*.1	Oblong Inc.	45,359	64
*.1 Red Cat Holdings Inc.	382,360	455	*.1	MariaDB plc	71,534	62
* NetSol Technologies Inc.	188,484	445	*	ADDvantage Technologies Group Inc.	96,423	61
1 VirnetX Holding Corp.	905,638	421	*	Crexendo Inc.	32,741	58
*.1 ZeroFox Holdings Inc.	413,025	413	*.1	WISA Technologies Inc.	45,800	58
*.1 CompoSecure Inc.	59,861	411	*.1	T Stamp Inc. Class A	42,631	55
* Optical Cable Corp.	101,263	409	*.1	DatChat Inc.	86,875	47
* CPS Technologies Corp.	140,086	392	*.1	COMSovereign Holding Corp.	27,468	47
*.1 AudioEye Inc.	77,975	381	*.1	Remark Holdings Inc.	45,125	44
*.1 Coda Octopus Group Inc.	46,152	379	*.1	Inpixon	229,798	41
*.1 Dave Inc.	70,423	375	*.1	Sigma Additive Solutions Inc.	108,527	38
* RF Industries Ltd.	89,996	373	*.1	Rubicon Technologies Inc.	102,639	38
* EMCORE Corp.	485,072	365	*	Sonic Foundry Inc.	38,709	34
*.1 Ondas Holdings Inc.	423,162	364	*.1	Iveda Solutions Inc.	22,987	25
*.1 Quantum Computing Inc.	302,053	356	*.1	Verb Technology Co. Inc.	23,175	25

Extended Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
*.2 SRAX Inc.	284,252	20	Compass Minerals International Inc.	475,525	16,168
Taitron Components Inc. Class A	4,095	17	TriMas Corp.	581,793	15,993
* WaveDancer Inc.	38,923	12	Kaiser Aluminum Corp.	220,531	15,799
*.1 Castellum Inc.	22,993	11	* Coeur Mining Inc.	4,735,978	13,450
*.1 Cemtrex Inc.	1,154	9	AdvanSix Inc.	376,565	13,172
*.1 Near Intelligence Inc.	4,776	7	* Piedmont Lithium Inc.	227,924	13,153
* Nortech Systems Inc.	573	6	Hawkins Inc.	274,686	13,100
* Transphorm Inc. Rights	361,933	3	* Perimeter Solutions SA	2,095,277	12,886
Network-1 Technologies Inc.	958	2	Chase Corp.	104,143	12,624
*.1 SpringBig Holdings Inc.	4,301	2	Ryerson Holding Corp.	278,707	12,090
* Intellinetics Inc.	151	1	* TimkenSteel Corp.	547,219	11,803
*.2 BTCs Inc. (XNAS)	87,854	—	Mativ Holdings Inc.	774,332	11,708
			Schnitzer Steel Industries Inc. Class A	356,726	10,698
		15,383,631	* Ecovyst Inc.	930,222	10,660
Materials (4.1%)			Koppers Holdings Inc.	294,481	10,042
Reliance Steel & Aluminum Co.	806,406	219,012	Myers Industries Inc.	514,821	10,003
RPM International Inc.	1,775,583	159,323	Haynes International Inc.	181,199	9,209
Crown Holdings Inc.	1,647,789	143,143	*.1 Diversey Holdings Ltd.	1,083,884	9,094
* Cleveland-Cliffs Inc.	7,111,278	119,185	SunCoke Energy Inc.	1,050,879	8,270
AptarGroup Inc.	906,344	105,009	*.1 Origin Materials Inc.	1,739,291	7,409
Berry Global Group Inc.	1,627,809	104,733	* Clearwater Paper Corp.	235,461	7,375
Royal Gold Inc.	905,197	103,898	American Vanguard Corp.	405,708	7,250
Graphic Packaging Holding Co.	4,213,899	101,260	Olympic Steel Inc.	136,097	6,669
* Axalta Coating Systems Ltd.	3,041,460	99,790	* Aspen Aerogels Inc.	797,814	6,295
Eagle Materials Inc.	491,087	91,548	* Century Aluminum Co.	711,991	6,209
Olin Corp.	1,650,565	84,823	Trinseo plc	479,701	6,078
Commercial Metals Co.	1,607,029	84,626	* LSB Industries Inc.	587,805	5,790
Alcoa Corp.	2,473,628	83,930	United States Lime & Minerals Inc.	25,341	5,293
Sonoco Products Co.	1,356,300	80,049	Mercer International Inc.	570,813	4,606
* ATI Inc.	1,775,794	78,543	Pactiv Evergreen Inc.	540,341	4,090
United States Steel Corp.	3,132,882	78,353	*.1 McEwen Mining Inc.	552,830	3,975
Chemours Co.	2,060,366	76,007	* Rayonier Advanced Materials Inc.	881,241	3,772
Louisiana-Pacific Corp.	985,574	73,898	*.1 Amyris Inc.	3,657,378	3,767
* Livent Corp.	2,469,253	67,732	FutureFuel Corp.	376,247	3,330
Huntsman Corp.	2,368,600	64,000	* Intrepid Potash Inc.	132,962	3,017
* Summit Materials Inc. Class A	1,623,715	61,458	*.1 Danimer Scientific Inc. Class A	1,248,536	2,971
Balchem Corp.	445,290	60,030	Ramaco Resources Inc. Class A	335,927	2,835
Element Solutions Inc.	3,079,740	59,131	* Alto Ingredients Inc.	954,700	2,759
Ashland Inc.	675,383	58,698	* Kronos Worldwide Inc.	295,057	2,576
Westlake Corp.	476,299	56,903	* Core Molding Technologies Inc.	111,989	2,548
Silgan Holdings Inc.	1,165,426	54,647	* Gatos Silver Inc.	666,494	2,519
HB Fuller Co.	730,406	52,231	Tredegar Corp.	368,004	2,455
Cabot Corp.	775,873	51,898	* Ranpak Holdings Corp. Class A	537,527	2,430
Avient Corp.	1,169,014	47,813	* Glatfelter Corp.	730,566	2,206
* O-I Glass Inc.	2,114,702	45,107	* Dakota Gold Corp.	735,903	2,149
Hecla Mining Co.	7,988,816	41,142	* Universal Stainless & Alloy Products Inc.	112,627	1,578
* Arconic Corp.	1,389,340	41,097	*.1 Smith-Midland Corp.	58,550	1,391
Sensient Technologies Corp.	577,196	41,056	*.1 5E Advanced Materials Inc.	422,291	1,385
Carpenter Technology Corp.	661,817	37,148	Friedman Industries Inc.	89,221	1,124
Quaker Chemical Corp.	187,560	36,555	*.1 Loop Industries Inc.	332,490	1,071
NewMarket Corp.	89,741	36,087	* Ascent Industries Co.	107,956	981
Scotts Miracle-Gro Co.	574,344	36,006	* Northern Technologies International Corp.	90,526	970
Innospec Inc.	344,843	34,636	Idaho Strategic Resources Inc.	169,246	904
Materion Corp.	283,021	32,321	* Gold Resource Corp.	1,281,600	807
* Knife River Corp.	707,723	30,786	*.1 Contango ORE Inc.	29,429	750
Greif Inc. Class A	431,586	29,732	* Ramaco Resources Inc. Class B	67,185	713
Alpha Metallurgical Resources Inc.	180,613	29,686	*.1 Hycroft Mining Holding Corp. Class A	2,350,391	694
* MP Materials Corp.	1,292,214	29,566	*.1 Flotek Industries Inc.	942,212	692
Worthington Industries Inc.	415,265	28,848	* US Gold Corp.	143,623	639
*.1 Ginkgo Bioworks Holdings Inc. Class A	15,453,237	28,743	Greif Inc. Class B	6,973	539
Stepan Co.	293,606	28,057	* Advanced Emissions Solutions Inc.	280,591	522
* Ingevity Corp.	479,329	27,878	* Ampco-Pittsburgh Corp.	158,887	505
Warrior Met Coal Inc.	710,801	27,686	* Solitario Zinc Corp.	785,656	452
Minerals Technologies Inc.	448,241	25,859	* United States Antimony Corp.	1,198,945	377
Tronox Holdings plc	1,559,166	19,817	*.1 Golden Minerals Co.	54,570	88
*.1 PureCycle Technologies Inc.	1,845,156	19,725	*.1 Crown ElectroKinetics Corp.	511,195	67
Sylvamo Corp.	431,099	17,438	* Paramount Gold Nevada Corp.	190,456	60
Orion SA	785,510	16,668			

Extended Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
*.1 Eightco Holdings Inc.	33,311	47		1,690,633	23,567
*.1 US Goldmining Inc.	1,100	14		1,727,999	23,345
*.2 Ikonics Corp. CVR	12,227	—		476,236	23,021
		3,619,980		2,863,254	22,935
Real Estate (6.0%)				2,229,330	22,895
Sun Communities Inc.	1,711,729	223,312		646,591	21,868
WP Carey Inc.	2,945,790	199,018		927,626	21,465
Gaming & Leisure Properties Inc.	3,611,937	175,034		1,229,383	20,211
Equity LifeStyle Properties Inc.	2,405,427	160,899	1	990,218	20,082
Life Storage Inc.	1,172,706	155,923		2,293,293	19,929
American Homes 4 Rent Class A	4,320,246	153,153		1,297,139	19,509
Rexford Industrial Realty Inc.	2,773,111	144,812	*	1,536,312	19,081
CubeSmart	3,091,370	138,061		1,005,647	18,685
Lamar Advertising Co. Class A	1,214,509	120,540		1,291,448	18,584
Americold Realty Trust Inc.	3,722,487	120,236		561,722	18,548
* Zillow Group Inc. Class C	2,322,262	116,717		1,493,705	18,387
EastGroup Properties Inc.	610,737	106,024		1,257,649	18,236
NNN REIT Inc.	2,464,563	105,459	*	2,228,482	18,229
* Jones Lang LaSalle Inc.	661,733	103,098	*	1,126,189	18,075
Omega Healthcare Investors Inc.	3,230,257	99,137		2,063,620	17,582
Healthcare Realty Trust Inc. Class A	5,228,551	98,610		921,156	16,461
First Industrial Realty Trust Inc.	1,809,807	95,268		3,322,918	15,352
Brixmor Property Group Inc.	4,111,873	90,461		1,442,731	14,831
STAG Industrial Inc.	2,473,127	88,736		312,436	14,210
Agree Realty Corp.	1,279,859	83,690	1	497,084	13,879
Spirit Realty Capital Inc.	1,957,365	77,081		1,842,024	13,797
1 Medical Properties Trust Inc.	8,323,708	77,078		715,472	13,737
Ryman Hospitality Properties Inc.	815,479	75,774		560,209	13,294
Apartment Income REIT Corp. Class A	2,046,310	73,851		210,744	12,931
Kite Realty Group Trust	3,026,737	67,617		559,866	12,888
Rayonier Inc.	2,022,358	63,502	*	3,584,471	12,546
Terrano Realty Corp.	1,031,493	61,993		1,840,262	12,440
PotlatchDeltic Corp.	1,098,299	58,045		1,707,032	12,410
Independence Realty Trust Inc.	3,096,262	56,414		1,172,236	12,250
Phillips Edison & Co. Inc.	1,616,287	55,083		764,902	12,223
Essential Properties Realty Trust Inc.	2,072,825	48,794		992,712	11,595
EPR Properties	1,038,375	48,596		336,688	11,117
Cousins Properties Inc.	2,115,697	48,238		2,380,921	11,071
Physicians Realty Trust	3,340,536	46,734		2,396,344	10,616
Kilroy Realty Corp.	1,465,587	44,100	*	1,562,267	10,436
Apple Hospitality REIT Inc.	2,898,656	43,799		1,667,206	10,370
Vornado Realty Trust	2,229,873	40,450		1,526,870	9,940
Broadstone Net Lease Inc.	2,610,120	40,300		308,480	9,720
LXP Industrial Trust	4,106,024	40,034		184,943	8,800
National Storage Affiliates Trust	1,131,772	39,420		909,847	8,307
Park Hotels & Resorts Inc.	2,978,476	38,184	1	361,348	7,964
Howard Hughes Corp.	481,220	37,978		368,370	7,832
Sabra Health Care REIT Inc.	3,159,302	37,185		3,358,607	7,557
Corporate Office Properties Trust	1,552,783	36,879		464,245	7,553
Highwoods Properties Inc.	1,450,974	34,693		1,782,387	7,522
SITE Centers Corp.	2,527,028	33,407	1	585,873	7,153
* Zillow Group Inc. Class A	677,002	33,308		188,985	6,960
Macerich Co.	2,943,888	33,178		560,757	6,937
National Health Investors Inc.	602,876	31,603		710,327	6,649
Outfront Media Inc.	2,004,752	31,515		677,332	6,570
Tanger Factory Outlet Centers Inc.	1,425,182	31,454	*	362,277	6,235
Four Corners Property Trust Inc.	1,230,785	31,262	*	31,938	5,872
Equity Commonwealth	1,512,010	30,633		259,498	5,852
Douglas Emmett Inc.	2,344,124	29,466	1	463,978	5,809
Sunstone Hotel Investors Inc.	2,868,995	29,034		832,763	5,505
DigitalBridge Group Inc.	1,972,721	29,019	*	91,384	5,261
* Opendoor Technologies Inc.	7,152,615	28,753	1	301,036	5,160
Innovative Industrial Properties Inc.	383,701	28,014		668,932	5,151
1 SL Green Realty Corp.	891,155	26,779		255,554	4,922
Kennedy-Wilson Holdings Inc.	1,629,706	26,613		238,209	4,840
CareTrust REIT Inc.	1,332,330	26,460	*.1	538,587	4,804
Urban Edge Properties	1,591,704	24,560		195,962	4,540
				Pebblebrook Hotel Trust	
				Retail Opportunity Investments Corp.	
				St. Joe Co.	
				DiamondRock Hospitality Co.	
				RLJ Lodging Trust	
				Getty Realty Corp.	
				InvenTrust Properties Corp.	
				Elme Communities	
				eXp World Holdings Inc.	
				Service Properties Trust	
				JBG SMITH Properties	
				Redfin Corp.	
				Alexander & Baldwin Inc.	
				Acadia Realty Trust	
				LTC Properties Inc.	
				Xenia Hotels & Resorts Inc.	
				Easterly Government Properties Inc. Class A	
				Cushman & Wakefield plc	
				Veris Residential Inc.	
				Apartment Investment & Management Co. Class A	
				NETSTREIT Corp.	
				Uniti Group Inc.	
				Global Net Lease Inc.	
				NexPoint Residential Trust Inc.	
				Peakstone Realty Trust	
				Empire State Realty Trust Inc. Class A	
				American Assets Trust Inc.	
				Safehold Inc.	
				Centerspace	
				Plymouth Industrial REIT Inc.	
				Compass Inc. Class A	
				Necessity Retail REIT Inc. Class A	
				Piedmont Office Realty Trust Inc. Class A	
				RPT Realty	
				UMH Properties Inc.	
				Armada Hoffer Properties Inc.	
				Community Healthcare Trust Inc.	
				Brandywine Realty Trust	
				Paramount Group Inc.	
				Anywhere Real Estate Inc.	
				Newmark Group Inc. Class A	
				Summit Hotel Properties Inc.	
				Marcus & Millichap Inc.	
				Universal Health Realty Income Trust	
				Global Medical REIT Inc.	
				CBL & Associates Properties Inc.	
				Urstadt Biddle Properties Inc. Class A	
				Diversified Healthcare Trust	
				Gladstone Land Corp.	
				Hudson Pacific Properties Inc.	
				Farmland Partners Inc.	
				Saul Centers Inc.	
				Gladstone Commercial Corp.	
				Chatham Lodging Trust	
				Whitestone REIT	
				Tejon Ranch Co.	
				Alexander's Inc.	
				Forestar Group Inc.	
				NexPoint Diversified Real Estate Trust	
				Orion Office REIT Inc.	
				FRP Holdings Inc.	
				CTO Realty Growth Inc.	
				Office Properties Income Trust	
				RE/MAX Holdings Inc. Class A	
				One Liberty Properties Inc.	
				Seritage Growth Properties Class A	
				RMR Group Inc. Class A	

Extended Market Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
Postal Realty Trust Inc. Class A	273,920	4,029	NorthWestern Corp.	826,611	46,918
¹ Braemar Hotels & Resorts Inc.	895,611	3,600	Spire Inc.	725,588	46,031
BRT Apartments Corp.	170,142	3,369	ALLETE Inc.	777,803	45,089
Alpine Income Property Trust Inc.	200,992	3,266	¹ Otter Tail Corp.	568,753	44,909
^{*.1} Offerpad Solutions Inc.	247,328	3,205	American States Water Co.	507,930	44,190
Hersha Hospitality Trust Class A	521,474	3,176	California Water Service Group	806,408	41,635
City Office REIT Inc.	563,275	3,137	Avista Corp.	1,048,884	41,190
Industrial Logistics Properties Trust	946,492	3,123	MGE Energy Inc.	504,016	39,873
^{*.1} WeWork Inc. Class A	11,714,656	2,992	Clearway Energy Inc. Class C	1,284,785	36,694
[*] Star Holdings	195,370	2,866	Avangrid Inc.	958,476	36,115
Stratus Properties Inc.	94,932	2,492	Chesapeake Utilities Corp.	239,640	28,517
Douglas Elliman Inc.	984,775	2,186	SJW Group	369,556	25,910
[*] Ashford Hospitality Trust Inc.	555,235	2,071	^{*.1} Sunnova Energy International Inc.	1,360,372	24,908
Franklin Street Properties Corp.	1,292,044	1,873	Northwest Natural Holding Co.	482,011	20,751
[*] Maui Land & Pineapple Co. Inc.	87,520	1,246	Middlesex Water Co.	248,094	20,011
Clipper Realty Inc.	219,065	1,242	Unitil Corp.	230,002	11,663
Modiv Inc. Class C	75,929	1,139	Clearway Energy Inc. Class A	309,566	8,358
[*] AMREP Corp.	56,666	1,016	York Water Co.	193,554	7,988
Creative Media & Community Trust Corp.	186,677	932	[*] Montauk Renewables Inc.	891,411	6,632
[*] Bluerock Homes Trust Inc.	51,161	826	¹ Consolidated Water Co. Ltd.	215,681	5,226
^{*.1} Altisource Portfolio Solutions SA	144,638	824	Artesian Resources Corp. Class A	103,200	4,873
[*] Transcontinental Realty Investors Inc.	17,772	651	Genie Energy Ltd. Class B	307,588	4,349
^{*.1} Fathom Holdings Inc.	81,037	579	[*] Pure Cycle Corp.	273,022	3,003
^{*.1} Altisource Asset Management Corp.	9,199	517	^{*.1} Cadiz Inc.	681,992	2,769
[*] Sotherly Hotels Inc.	264,487	500	^{*.1} Altus Power Inc. Class A	492,604	2,660
Global Self Storage Inc.	98,662	498	RGC Resources Inc.	100,582	2,015
^{*.1} Doma Holdings Inc.	91,759	453	Global Water Resources Inc.	128,559	1,630
[*] Rafael Holdings Inc. Class B	147,734	309	^{*.1} Spruce Power Holding Corp.	1,466,250	1,190
^{*.1} American Realty Investors Inc.	12,489	272	¹ Via Renewables Inc. Class A	37,181	259
¹ CorEnergy Infrastructure Trust Inc.	234,448	263			
[*] InterGroup Corp.	6,315	225			1,639,297
[*] Comstock Holding Cos. Inc. Class A	52,330	219	Total Common Stocks		
^{*.1} American Strategic Investment Co.	21,669	171	(Cost \$77,236,167)		86,814,748
[*] Trinity Place Holdings Inc.	313,994	170	Preferred Stocks (0.0%)		
¹ InnSuites Hospitality Trust	51,409	123	¹ FAT Brands Inc. Pfd., 8.250%, 8/8/23	7,939	122
^{*.1} LuxUrban Hotels Inc.	31,683	100	Air T Funding Pfd., 8.000%, 6/7/24	704	15
[*] Wheeler REIT Inc.	128,151	79			
¹ Generation Income Properties Inc.	17,342	69	Total Preferred Stocks		
[*] Power REIT	36,007	59	(Cost \$139)		137
^{*.1} Avalon GloboCare Corp.	34,505	53	Temporary Cash Investments (3.0%)		
[*] Alset Inc.	21,638	34	Money Market Fund (3.0%)		
^{*.1} Appreciate Holdings Inc.	61,366	23	^{4,5} Vanguard Market Liquidity Fund, 5.150%	26,518,637	2,651,333
¹ Medalist Diversified REIT Inc.	2,707	14	(Cost \$2,650,935)		
Presidio Property Trust Inc. Class A	1,625	1			
^{*.2} Spirit MTA REIT	653,668	—	Total Investments (102.1%)		
[*] JW Mays Inc.	5	—	(Cost \$79,887,241)		89,466,218
		5,275,163	Other Assets and Liabilities—Net (-2.1%)		(1,820,459)
Utilities (1.9%)			Net Assets (100%)		87,645,759
Essential Utilities Inc.	3,321,292	132,553			
Vistra Corp.	4,830,651	126,805			
OGE Energy Corp.	2,742,602	98,487			
UGI Corp.	2,906,861	78,398			
IDACORP Inc.	690,078	70,802			
National Fuel Gas Co.	1,271,688	65,314			
New Jersey Resources Corp.	1,322,847	62,438			
Portland General Electric Co.	1,333,097	62,429			
ONE Gas Inc.	763,388	58,636			
Ormat Technologies Inc.	722,406	58,125			
Southwest Gas Holdings Inc.	897,621	57,134			
Black Hills Corp.	921,727	55,543			
Hawaiian Electric Industries Inc.	1,491,340	53,987			
PNM Resources Inc.	1,181,605	53,290			

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 \$1,733,298,000.

² Security value determined using significant unobservable inputs.

³ Restricted securities totaling \$4,864,000, representing 0.0% of net assets.

⁴ Affiliated money market fund available only to Vanguard funds and certain trusts and accounts managed by Vanguard. Rate shown is the 7-day yield.

⁵ Collateral of \$1,926,439,000 was received for securities on loan, of which \$1,926,352,000 is held in Vanguard Market Liquidity Fund and \$87,000 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 NASDAQ 100 Index	September 2023	407	124,843	4,871
E-mini Russell 2000 Index	September 2023	6,063	577,107	5,131
				10,002

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)
Airbnb Inc. Class A	8/31/23	BANA	25,247	(5.073)	4,127	—
BILL Holdings Inc.	8/31/23	BANA	8,804	(5.073)	1,092	—
Chewy Inc. Class A	1/31/24	GSI	12,561	(5.073)	—	(350)
Datadog Inc. Class A	8/31/23	BANA	12,338	(5.073)	401	—
Lucid Group Inc.	1/31/24	GSI	12,126	(5.073)	528	—
Sirius XM Holdings Inc.	1/31/24	GSI	15,320	(5.073)	2,770	—
Snowflake Inc. Class A	8/31/23	BANA	26,127	(5.073)	1,571	—
Wayfair Inc. Class A	8/31/23	BANA	5,242	(5.073)	3,188	—
					13,677	(350)

¹ Based on USD Overnight Bank Funding Rate as of the most recent reset date. Floating interest payment received/paid monthly.
 BANA—Bank of America, N.A.
 GSI—Goldman Sachs International.

At June 30, 2023, the counterparties had deposited in segregated accounts securities with a value of \$11,468,000 in connection with open over-the-counter swap contracts.

Statement of Assets and Liabilities

As of June 30, 2023

(\$000s, except shares, footnotes, and per-share amounts)	Amount
Assets	
Investments in Securities, at Value ¹	
Unaffiliated Issuers (Cost \$77,236,306)	86,814,885
Affiliated Issuers (Cost \$2,650,935)	2,651,333
Total Investments in Securities	89,466,218
Investment in Vanguard	2,869
Cash	51,807
Cash Collateral Pledged—Futures Contracts	44,432
Receivables for Investment Securities Sold	67,494
Receivables for Accrued Income	79,491
Receivables for Capital Shares Issued	36,551
Variation Margin Receivable—Futures Contracts	3,625
Unrealized Appreciation—Over-the-Counter Swap Contracts	13,677
Total Assets	89,766,164
Liabilities	
Payables for Investment Securities Purchased	63,374
Collateral for Securities on Loan	1,926,439
Payables for Capital Shares Redeemed	77,204
Payables for Distributions	51,445
Payables to Vanguard	1,593
Unrealized Depreciation—Over-the-Counter Swap Contracts	350
Total Liabilities	2,120,405
Net Assets	87,645,759

¹ Includes \$1,733,298,000 of securities on loan.

Statement of Assets and Liabilities (continued)

At June 30, 2023, net assets consisted of:

(\$000s, except shares, footnotes, and per-share amounts)	Amount
Paid-in Capital	81,323,751
Total Distributable Earnings (Loss)	6,322,008
Net Assets	87,645,759

Investor Shares—Net Assets

Applicable to 1,911,741 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	215,989
Net Asset Value Per Share—Investor Shares	\$112.98

ETF Shares—Net Assets

Applicable to 103,483,161 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	15,396,529
Net Asset Value Per Share—ETF Shares	\$148.78

Admiral Shares—Net Assets

Applicable to 195,013,741 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	22,013,851
Net Asset Value Per Share—Admiral Shares	\$112.88

Institutional Shares—Net Assets

Applicable to 124,076,514 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	14,005,166
Net Asset Value Per Share—Institutional Shares	\$112.88

Institutional Plus Shares—Net Assets

Applicable to 40,733,890 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	11,346,542
Net Asset Value Per Share—Institutional Plus Shares	\$278.55

Institutional Select Shares—Net Assets

Applicable to 135,988,272 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	24,667,682
Net Asset Value Per Share—Institutional Select Shares	\$181.40

Statement of Operations

Six Months Ended
June 30, 2023

(\$000)

Investment Income	
Income	
Dividends ¹	484,892
Interest ²	17,798
Securities Lending—Net	77,965
Total Income	580,655
Expenses	
The Vanguard Group—Note B	
Investment Advisory Services	922
Management and Administrative—Investor Shares	205
Management and Administrative—ETF Shares	3,347
Management and Administrative—Admiral Shares	5,375
Management and Administrative—Institutional Shares	2,834
Management and Administrative—Institutional Plus Shares	1,718
Management and Administrative—Institutional Select Shares	1,988
Marketing and Distribution—Investor Shares	6
Marketing and Distribution—ETF Shares	435
Marketing and Distribution—Admiral Shares	484
Marketing and Distribution—Institutional Shares	233
Marketing and Distribution—Institutional Plus Shares	195
Marketing and Distribution—Institutional Select Shares	24
Custodian Fees	302
Shareholders' Reports—Investor Shares	—
Shareholders' Reports—ETF Shares	205
Shareholders' Reports—Admiral Shares	85
Shareholders' Reports—Institutional Shares	106
Shareholders' Reports—Institutional Plus Shares	78
Shareholders' Reports—Institutional Select Shares	—
Trustees' Fees and Expenses	21
Other Expenses	14
Total Expenses	18,577
Expenses Paid Indirectly	(5)
Net Expenses	18,572
Net Investment Income	562,083
Realized Net Gain (Loss)	
Investment Securities Sold ^{2,3}	1,489,806
Futures Contracts	23,386
Swap Contracts	347
Realized Net Gain (Loss)	1,513,539
Change in Unrealized Appreciation (Depreciation)	
Investment Securities ²	7,804,167
Futures Contracts	23,942
Swap Contracts	19,886
Change in Unrealized Appreciation (Depreciation)	7,847,995
Net Increase (Decrease) in Net Assets Resulting from Operations	9,923,617

1 Dividends are net of foreign withholding taxes of \$11,000.

2 Interest income, realized net gain (loss), and change in unrealized appreciation (depreciation) from an affiliated company of the fund were \$16,951,000, (\$10,000), and (\$189,000), respectively. Purchases and sales are for temporary cash investment purposes.

3 Includes \$2,053,949,000 of net gain (loss) resulting from in-kind redemptions.

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

Statement of Changes in Net Assets

	Six Months Ended June 30, 2023	Year Ended December 31, 2022
	(\$000)	(\$000)
Increase (Decrease) in Net Assets		
Operations		
Net Investment Income	562,083	1,141,328
Realized Net Gain (Loss)	1,513,539	2,411,429
Change in Unrealized Appreciation (Depreciation)	7,847,995	(32,279,720)
Net Increase (Decrease) in Net Assets Resulting from Operations	9,923,617	(28,726,963)
Distributions		
Investor Shares	(1,308)	(2,370)
ETF Shares	(94,839)	(148,188)
Admiral Shares	(138,263)	(232,052)
Institutional Shares	(89,655)	(154,028)
Institutional Plus Shares	(72,411)	(131,076)
Institutional Select Shares	(158,790)	(248,096)
Total Distributions	(555,266)	(915,810)
Capital Share Transactions		
Investor Shares	(38,243)	(72,334)
ETF Shares	707,728	344,966
Admiral Shares	(366,237)	(1,252,838)
Institutional Shares	(505,637)	(1,209,959)
Institutional Plus Shares	(335,686)	(1,175,993)
Institutional Select Shares	(180,872)	3,290,411
Net Increase (Decrease) from Capital Share Transactions	(718,947)	(75,747)
Total Increase (Decrease)	8,649,404	(29,718,520)
Net Assets		
Beginning of Period	78,996,355	108,714,875
End of Period	87,645,759	78,996,355

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

Financial Highlights

Investor Shares

For a Share Outstanding Throughout Each Period	Six Months Ended June 30, 2023	Year Ended December 31,				
		2022	2021	2020	2019	2018
Net Asset Value, Beginning of Period	\$100.93	\$138.80	\$124.83	\$95.66	\$75.74	\$84.80
Investment Operations						
Net Investment Income ¹	.643	1.280	1.216	.983	.962	1.193
Net Realized and Unrealized Gain (Loss) on Investments	12.040	(38.141)	14.134	29.401	20.089	(9.104)
Total from Investment Operations	12.683	(36.861)	15.350	30.384	21.051	(7.911)
Distributions						
Dividends from Net Investment Income	(.633)	(1.009)	(1.380)	(1.214)	(1.131)	(1.149)
Distributions from Realized Capital Gains	—	—	—	—	—	—
Total Distributions	(.633)	(1.009)	(1.380)	(1.214)	(1.131)	(1.149)
Net Asset Value, End of Period	\$112.98	\$100.93	\$138.80	\$124.83	\$95.66	\$75.74
Total Return²	12.61%	-26.56%	12.31%	32.04%	27.87%	-9.47%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$216	\$229	\$399	\$454	\$455	\$1,139
Ratio of Total Expenses to Average Net Assets	0.19% ³	0.19% ³	0.19%	0.19%	0.19%	0.19%
Ratio of Net Investment Income to Average Net Assets	1.31%	1.14%	0.87%	1.04%	1.09%	1.38%
Portfolio Turnover Rate ⁴	4%	11%	19%	19%	13%	10%

The expense ratio and net investment income ratio for the current period have been annualized.

1 Calculated based on average shares outstanding.

2 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.

3 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.19%.

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.

ETF Shares

For a Share Outstanding Throughout Each Period	Six Months Ended June 30, 2023	Year Ended December 31,				
		2022	2021	2020	2019	2018
Net Asset Value, Beginning of Period	\$132.92	\$182.81	\$164.43	\$126.02	\$99.77	\$111.72
Investment Operations						
Net Investment Income ¹	.943	1.914	1.867	1.509	1.636	1.742
Net Realized and Unrealized Gain (Loss) on Investments	15.848	(50.278)	18.576	38.668	26.255	(12.036)
Total from Investment Operations	16.791	(48.364)	20.443	40.177	27.891	(10.294)
Distributions						
Dividends from Net Investment Income	(.931)	(1.526)	(2.063)	(1.767)	(1.641)	(1.656)
Distributions from Realized Capital Gains	—	—	—	—	—	—
Total Distributions	(.931)	(1.526)	(2.063)	(1.767)	(1.641)	(1.656)
Net Asset Value, End of Period	\$148.78	\$132.92	\$182.81	\$164.43	\$126.02	\$99.77
Total Return	12.67%	-26.46%	12.44%	32.20%	28.04%	-9.37%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$15,397	\$13,089	\$17,593	\$13,761	\$8,119	\$6,095
Ratio of Total Expenses to Average Net Assets	0.06% ²	0.06% ²	0.06%	0.06%	0.06%	0.07%
Ratio of Net Investment Income to Average Net Assets	1.45%	1.31%	1.02%	1.20%	1.40%	1.50%
Portfolio Turnover Rate ³	4%	11%	19%	19%	13%	10%

The expense ratio and net investment income ratio for the current period have been annualized.

1 Calculated based on average shares outstanding.

2 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.06%.

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	Six Months Ended June 30, 2023	Year Ended December 31,				
		2022	2021	2020	2019	2018
Net Asset Value, Beginning of Period	\$100.85	\$138.70	\$124.75	\$95.61	\$75.70	\$84.76
Investment Operations						
Net Investment Income ¹	.709	1.437	1.408	1.112	1.236	1.307
Net Realized and Unrealized Gain (Loss) on Investments	12.027	(38.129)	14.106	29.367	19.918	(9.111)
Total from Investment Operations	12.736	(36.692)	15.514	30.479	21.154	(7.804)
Distributions						
Dividends from Net Investment Income	(.706)	(1.158)	(1.564)	(1.339)	(1.244)	(1.256)
Distributions from Realized Capital Gains	—	—	—	—	—	—
Total Distributions	(.706)	(1.158)	(1.564)	(1.339)	(1.244)	(1.256)
Net Asset Value, End of Period	\$112.88	\$100.85	\$138.70	\$124.75	\$95.61	\$75.70
Total Return²	12.67%	-26.47%	12.45%	32.21%	28.03%	-9.36%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$22,014	\$20,012	\$29,054	\$26,784	\$22,391	\$17,644
Ratio of Total Expenses to Average Net Assets	0.06% ³	0.06% ³	0.06%	0.06%	0.06%	0.07%
Ratio of Net Investment Income to Average Net Assets	1.44%	1.29%	1.01%	1.18%	1.39%	1.50%
Portfolio Turnover Rate ⁴	4%	11%	19%	19%	13%	10%

The expense ratio and net investment income ratio for the current period have been annualized.

1 Calculated based on average shares outstanding.

2 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.

3 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.06%.

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.

Institutional Shares

For a Share Outstanding Throughout Each Period	Six Months Ended June 30, 2023	Year Ended December 31,				
		2022	2021	2020	2019	2018
Net Asset Value, Beginning of Period	\$100.84	\$138.69	\$124.74	\$95.60	\$75.69	\$84.75
Investment Operations						
Net Investment Income ¹	.712	1.439	1.413	1.125	1.239	1.319
Net Realized and Unrealized Gain (Loss) on Investments	12.040	(38.120)	14.115	29.364	19.925	(9.113)
Total from Investment Operations	12.752	(36.681)	15.528	30.489	21.164	(7.794)
Distributions						
Dividends from Net Investment Income	(.712)	(1.169)	(1.578)	(1.349)	(1.254)	(1.266)
Distributions from Realized Capital Gains	—	—	—	—	—	—
Total Distributions	(.712)	(1.169)	(1.578)	(1.349)	(1.254)	(1.266)
Net Asset Value, End of Period	\$112.88	\$100.84	\$138.69	\$124.74	\$95.60	\$75.69
Total Return	12.69%	-26.46%	12.47%	32.23%	28.05%	-9.35%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$14,005	\$12,983	\$19,456	\$18,659	\$14,927	\$12,443
Ratio of Total Expenses to Average Net Assets	0.05% ²	0.05% ²	0.05%	0.05%	0.05%	0.06%
Ratio of Net Investment Income to Average Net Assets	1.44%	1.29%	1.01%	1.19%	1.40%	1.51%
Portfolio Turnover Rate ³	4%	11%	19%	19%	13%	10%

The expense ratio and net investment income ratio for the current period have been annualized.

1 Calculated based on average shares outstanding.

2 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.05%.

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	Six Months Ended June 30, 2023	Year Ended December 31,				
		2022	2021	2020	2019	2018
Net Asset Value, Beginning of Period	\$248.85	\$342.27	\$307.85	\$235.94	\$186.80	\$209.16
Investment Operations						
Net Investment Income ¹	1.780	3.597	3.595	2.798	3.078	3.208
Net Realized and Unrealized Gain (Loss) on Investments	29.690	(94.104)	34.757	72.466	49.178	(22.426)
Total from Investment Operations	31.470	(90.507)	38.352	75.264	52.256	(19.218)
Distributions						
Dividends from Net Investment Income	(1.770)	(2.913)	(3.932)	(3.354)	(3.116)	(3.142)
Distributions from Realized Capital Gains	—	—	—	—	—	—
Total Distributions	(1.770)	(2.913)	(3.932)	(3.354)	(3.116)	(3.142)
Net Asset Value, End of Period	\$278.55	\$248.85	\$342.27	\$307.85	\$235.94	\$186.80
Total Return	12.69%	-26.45%	12.48%	32.24%	28.07%	-9.35%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$11,347	\$10,446	\$15,973	\$11,665	\$9,486	\$7,559
Ratio of Total Expenses to Average Net Assets	0.04% ²	0.04% ²	0.04%	0.04%	0.04%	0.05%
Ratio of Net Investment Income to Average Net Assets	1.46%	1.31%	1.04%	1.20%	1.41%	1.52%
Portfolio Turnover Rate ³	4%	11%	19%	19%	13%	10%

The expense ratio and net investment income ratio for the current period have been annualized.

1 Calculated based on average shares outstanding.

2 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.04%.

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.

Institutional Select Shares

For a Share Outstanding Throughout Each Period	Six Months Ended June 30, 2023	Year Ended December 31,				
		2022	2021	2020	2019	2018
Net Asset Value, Beginning of Period	\$162.04	\$222.86	\$200.45	\$153.63	\$121.63	\$136.19
Investment Operations						
Net Investment Income ¹	1.173	2.421	2.352	1.855	2.059	2.184
Net Realized and Unrealized Gain (Loss) on Investments	19.348	(61.319)	22.661	47.179	31.999	(14.655)
Total from Investment Operations	20.521	(58.898)	25.013	49.034	34.058	(12.471)
Distributions						
Dividends from Net Investment Income	(1.161)	(1.922)	(2.603)	(2.214)	(2.058)	(2.089)
Distributions from Realized Capital Gains	—	—	—	—	—	—
Total Distributions	(1.161)	(1.922)	(2.603)	(2.214)	(2.058)	(2.089)
Net Asset Value, End of Period	\$181.40	\$162.04	\$222.86	\$200.45	\$153.63	\$121.63
Total Return	12.71%	-26.44%	12.50%	32.27%	28.09%	-9.32%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$24,668	\$22,239	\$26,240	\$24,472	\$19,166	\$13,390
Ratio of Total Expenses to Average Net Assets	0.02% ²	0.02% ²	0.02%	0.02%	0.02%	0.02%
Ratio of Net Investment Income to Average Net Assets	1.48%	1.36%	1.05%	1.22%	1.44%	1.55%
Portfolio Turnover Rate ³	4%	11%	19%	19%	13%	10%

The expense ratio and net investment income ratio for the current period have been annualized.

1 Calculated based on average shares outstanding.

2 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.02%.

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 Extended 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.

In March 2023, the board of trustees approved a plan of reorganization whereby the fund will reorganize from Vanguard Index Funds (such fund the "Predecessor Fund") to a newly created shell series under Vanguard Institutional Index Funds. The purpose of the reorganization is to improve administrative efficiencies for all funds within the Vanguard complex by spreading the filing and reporting requirements across different legal entities. After the reorganization the surviving fund will be identical in its management to the Predecessor Fund and its investment objective, strategies, and policies will remain unchanged. The reorganization will be accomplished by a tax-free exchange and is anticipated to be completed before the end of the year.

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 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 valuation designee to represent fair value and subject to oversight by the board of trustees. 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 six months ended June 30, 2023, the fund's average investments in long and short futures contracts represented 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 or indexes 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 six months ended June 30, 2023, 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 virtually 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 and are 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, which 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 an agreed-upon spread plus the higher of the federal funds effective rate, the overnight bank funding rate, or the Daily Simple Secured Overnight Financing Rate inclusive of an additional agreed-upon spread. However, borrowings under the uncommitted credit facility may bear interest based upon an alternate 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.

For the six months ended June 30, 2023, the fund did not utilize the credit facilities or the Interfund Lending Program.

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 June 30, 2023, the fund had contributed to Vanguard capital in the amount of \$2,869,000, representing less than 0.01% of the fund's net assets and 1.15% of Vanguard's capital received pursuant to the FSA. The fund's trustees and officers are also directors and employees, respectively, of Vanguard.

C. The fund's custodian bank has agreed to reduce its fees when the fund maintains cash on deposit in the non-interest-bearing custody account. For the six months ended June 30, 2023, custodian fee offset arrangements reduced the fund's expenses by \$5,000 (an annual rate of less than 0.01% of average net assets).

D. 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.

The following table summarizes the market value of the fund's investments and derivatives as of June 30, 2023, based on the inputs used to value them:

	Level 1 (\$000)	Level 2 (\$000)	Level 3 (\$000)	Total (\$000)
Investments				
Assets				
Common Stocks	86,807,219	4,954	2,575	86,814,748
Preferred Stocks	137	—	—	137
Temporary Cash Investments	2,651,333	—	—	2,651,333
Total	89,458,689	4,954	2,575	89,466,218
Derivative Financial Instruments				
Assets				
Futures Contracts ¹	10,002	—	—	10,002
Swap Contracts	—	13,677	—	13,677
Total	10,002	13,677	—	23,679
Liabilities				
Swap Contracts	—	350	—	350

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.

E. As of June 30, 2023, 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	80,396,599
Gross Unrealized Appreciation	28,002,404
Gross Unrealized Depreciation	(18,909,456)
Net Unrealized Appreciation (Depreciation)	9,092,948

The fund's tax-basis capital gains and losses are determined only at the end of each fiscal year. For tax purposes, at December 31, 2022, the fund had available capital losses totaling \$4,466,238,000 that may be carried forward indefinitely to offset future net capital gains. The fund will use these capital losses to offset net taxable capital gains, if any, realized during the year ending December 31, 2023; should the fund realize net capital losses for the year, the losses will be added to the loss carryforward balance above.

F. During the six months ended June 30, 2023, the fund purchased \$5,900,134,000 of investment securities and sold \$6,497,421,000 of investment securities, other than temporary cash investments. Purchases and sales include \$2,606,650,000 and \$3,205,259,000, 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 six months ended June 30, 2023, such purchases were \$233,853,000 and sales were \$517,007,000, resulting in net realized gain of \$32,163,000; these amounts, other than temporary cash investments, are included in the purchases and sales of investment securities noted above.

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

	Six Months Ended June 30, 2023		Year Ended December 31, 2022	
	Amount (\$000)	Shares (000)	Amount (\$000)	Shares (000)
Investor Shares				
Issued	2,572	24	10,368	92
Issued in Lieu of Cash Distributions	1,308	13	2,370	23
Redeemed	(42,123)	(391)	(85,072)	(721)
Net Increase (Decrease)—Investor Shares	(38,243)	(354)	(72,334)	(606)
ETF Shares				
Issued	2,743,179	19,360	7,785,642	54,535
Issued in Lieu of Cash Distributions	—	—	—	—
Redeemed	(2,035,451)	(14,350)	(7,440,676)	(52,300)
Net Increase (Decrease)—ETF Shares	707,728	5,010	344,966	2,235
Admiral Shares				
Issued	801,348	7,474	2,057,224	18,437
Issued in Lieu of Cash Distributions	115,081	1,083	193,334	1,884
Redeemed	(1,282,666)	(11,984)	(3,503,396)	(31,355)
Net Increase (Decrease)—Admiral Shares	(366,237)	(3,427)	(1,252,838)	(11,034)
Institutional Shares				
Issued	1,000,875	9,404	2,414,097	21,403
Issued in Lieu of Cash Distributions	83,368	785	143,746	1,400
Redeemed	(1,589,880)	(14,862)	(3,767,802)	(34,333)
Net Increase (Decrease)—Institutional Shares	(505,637)	(4,673)	(1,209,959)	(11,530)
Institutional Plus Shares				
Issued	587,096	2,236	3,581,013	13,375
Issued in Lieu of Cash Distributions	69,007	263	125,346	495
Redeemed	(991,789)	(3,740)	(4,882,352)	(18,563)
Net Increase (Decrease)—Institutional Plus Shares	(335,686)	(1,241)	(1,175,993)	(4,693)
Institutional Select Shares				
Issued	1,528,300	8,881	4,415,226	25,617
Issued in Lieu of Cash Distributions	158,790	930	248,096	1,506
Redeemed	(1,867,962)	(11,062)	(1,372,911)	(7,624)
Net Increase (Decrease)—Institutional Select Shares	(180,872)	(1,251)	3,290,411	19,499

H. Significant market disruptions, such as those caused by pandemics (e.g., COVID-19 pandemic), natural or environmental disasters, war (e.g., Russia's invasion of Ukraine), acts of terrorism, or other events, can adversely affect local and global markets and normal market operations. Any such disruptions could have an adverse impact on the value of the fund's investments and fund performance.

To the extent the fund's investment portfolio reflects concentration in a particular market, industry, sector, country or asset class, the fund may be adversely affected by the performance of these concentrations and may be subject to increased price volatility and other risks.

The use of derivatives may expose the fund to various risks. Derivatives can be highly volatile, and any initial investment is generally small relative to the notional amount so that transactions may be leveraged in terms of market exposure. A relatively small market movement may have a potentially larger impact on derivatives than on standard securities. Leveraged derivatives positions can, therefore, increase volatility. Additional information regarding the fund's use of derivative(s) and the specific risks associated is described under significant accounting policies.

I. Management has determined that no events or transactions occurred subsequent to June 30, 2023, that would require recognition or disclosure in these financial statements.

Mid-Cap Index Fund

Fund Allocation

As of June 30, 2023

Basic Materials	3.8%
Consumer Discretionary	14.1
Consumer Staples	5.0
Energy	5.1
Financials	11.8
Health Care	11.1
Industrials	17.5
Real Estate	8.5
Technology	14.1
Telecommunications	1.7
Utilities	7.3

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.

Mid-Cap Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
Texas Pacific Land Corp.	71,341	93,920	* IDEXX Laboratories Inc.	961,985	483,138
*.1 Plug Power Inc.	6,970,790	72,426	* Insulet Corp.	1,615,497	465,812
		7,460,909	* Hologic Inc.	5,704,880	461,924
Financials (11.8%)			Cooper Cos. Inc.	1,146,338	439,540
Arthur J Gallagher & Co.	4,966,003	1,090,385	* Molina Healthcare Inc.	1,351,361	407,084
MSCI Inc. Class A	1,763,029	827,372	* BioMarin Pharmaceutical Inc.	4,350,719	377,120
Ameriprise Financial Inc.	2,414,820	802,107	Quest Diagnostics Inc.	2,596,296	364,935
Apollo Global Management Inc.	9,206,599	707,159	GE HealthCare Technologies Inc.	4,479,158	363,887
Discover Financial Services	5,886,591	687,848	Revvity Inc.	2,907,678	345,403
* Arch Capital Group Ltd.	8,200,855	613,834	* Illumina Inc.	1,829,325	342,980
T. Rowe Price Group Inc.	5,205,424	583,112	* Avantor Inc.	15,647,224	321,394
Willis Towers Watson plc	2,466,648	580,896	Viatis Inc.	27,793,458	277,379
State Street Corp.	7,360,868	538,668	* Incyte Corp.	4,395,372	273,612
Hartford Financial Services Group Inc.	7,191,237	517,913	Royalty Pharma plc Class A	8,830,513	271,450
American International Group Inc.	8,388,293	482,662	Teleflex Inc.	1,088,773	263,516
M&T Bank Corp.	3,844,827	475,836	* Henry Schein Inc.	3,036,595	246,268
Raymond James Financial Inc.	4,420,873	458,754	* Bio-Rad Laboratories Inc. Class A	483,409	183,270
Nasdaq Inc.	9,100,458	453,658	* Charles River Laboratories International Inc.	593,168	124,714
Broadridge Financial Solutions Inc.	2,734,684	452,946	* Catalent Inc.	1,986,087	86,117
Principal Financial Group Inc.	5,627,353	426,778			16,250,236
Fifth Third Bancorp	15,778,668	413,559	Industrials (17.4%)		
* Markel Group Inc.	293,895	406,510	TransDigm Group Inc.	1,209,546	1,081,540
LPL Financial Holdings Inc.	1,800,334	391,447	PACCAR Inc.	12,113,069	1,013,258
Regions Financial Corp.	21,749,362	387,574	Cintas Corp.	2,003,784	996,041
Prudential Financial Inc.	4,223,262	372,576	Carrier Global Corp.	19,350,948	961,936
Huntington Bancshares Inc.	33,462,134	360,722	Rockwell Automation Inc.	2,662,738	877,239
Ares Management Corp. Class A	3,723,205	358,731	AMETEK Inc.	5,342,239	864,802
FactSet Research Systems Inc.	888,234	355,871	Old Dominion Freight Line Inc.	2,287,514	845,808
Cincinnati Financial Corp.	3,644,091	354,643	WW Grainger Inc.	1,046,567	825,312
Everest Re Group Ltd.	1,006,343	344,028	Verisk Analytics Inc. Class A	3,356,602	758,693
Northern Trust Corp.	4,587,791	340,139	Ferguson plc	4,746,554	746,680
Cboe Global Markets Inc.	2,447,171	337,734	United Rentals Inc.	1,593,174	709,552
Allstate Corp.	3,041,363	331,630	Vulcan Materials Co.	3,084,228	695,308
Citizens Financial Group Inc.	10,658,590	277,976	* Keysight Technologies Inc.	4,129,138	691,424
W R Berkley Corp.	4,533,551	270,018	* Mettler-Toledo International Inc.	510,397	669,457
Loews Corp.	4,490,444	266,643	Equifax Inc.	2,842,772	668,904
MarketAxess Holdings Inc.	873,156	228,260	Martin Marietta Materials Inc.	1,437,034	663,464
*.1 Coinbase Global Inc. Class A	3,065,290	219,321	Quanta Services Inc.	3,365,015	661,057
Fidelity National Financial Inc.	5,993,769	215,776	Xylem Inc.	5,548,087	624,826
KeyCorp	21,678,723	200,311	Ingersoll Rand Inc.	9,376,549	612,851
Interactive Brokers Group Inc. Class A	2,267,976	188,401	Fortive Corp.	8,195,062	612,745
Franklin Resources Inc.	6,965,815	186,057	Dover Corp.	3,241,672	478,633
Tradeweb Markets Inc. Class A	2,659,058	182,092	Global Payments Inc.	4,766,930	469,638
Brown & Brown Inc.	2,629,858	181,039	Westinghouse Air Brake Technologies Corp.	4,168,944	457,208
Annaly Capital Management Inc.	5,733,225	114,722	* Teledyne Technologies Inc.	1,090,480	448,307
Equitable Holdings Inc.	4,133,852	112,275	Expeditors International of Washington Inc.	3,541,887	429,029
Globe Life Inc.	996,726	109,261	Otis Worldwide Corp.	4,789,923	426,351
Corebridge Financial Inc.	3,755,923	66,330	Ball Corp.	7,291,006	424,409
*.1 Rocket Cos. Inc. Class A	2,649,578	23,740	* FleetCor Technologies Inc.	1,625,835	408,215
		17,297,314	Cummins Inc.	1,637,953	401,561
Health Care (11.0%)			* Waters Corp.	1,368,364	364,724
* Dexcom Inc.	8,985,104	1,154,676	Snap-on Inc.	1,226,955	353,596
* IQVIA Holdings Inc.	4,300,908	966,715	* Zebra Technologies Corp. Class A	1,192,125	352,666
* Centene Corp.	12,720,240	857,980	TransUnion	4,478,240	350,781
ResMed Inc.	3,405,762	744,159	Jacobs Solutions Inc.	2,940,298	349,572
Zimmer Biomet Holdings Inc.	4,834,557	703,911	JB Hunt Transport Services Inc.	1,922,010	347,941
* Veeva Systems Inc. Class A	3,376,860	667,707	DuPont de Nemours Inc.	4,780,008	341,484
West Pharmaceutical Services Inc.	1,720,885	658,187	Synchrony Financial	9,934,309	336,972
* Seagen Inc.	3,259,653	627,353	Stanley Black & Decker Inc.	3,549,564	332,630
* Align Technology Inc.	1,684,986	595,878	Textron Inc.	4,674,944	316,166
Cardinal Health Inc.	5,901,609	558,115	* Trimble Inc.	5,742,606	304,014
* Horizon Therapeutics plc	5,299,276	545,031	Masco Corp.	5,217,401	299,374
Baxter International Inc.	11,717,678	533,857	Packaging Corp. of America	2,084,575	275,497
* Alnylam Pharmaceuticals Inc.	2,757,421	523,745	* BILL Holdings Inc.	2,340,134	273,445
STERIS plc	2,301,352	517,758	CH Robinson Worldwide Inc.	2,698,977	254,648
Laboratory Corp. of America Holdings	2,053,707	495,621	Crown Holdings Inc.	2,783,830	241,831
			HEICO Corp. Class A	1,717,792	241,522

Mid-Cap Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
Howmet Aerospace Inc.	4,550,004	225,498	* EPAM Systems Inc.	1,342,090	301,635
Hubbell Inc. Class B	621,085	205,927	SS&C Technologies Holdings Inc.	4,908,452	297,452
HEICO Corp.	950,315	168,149	* Zscaler Inc.	2,018,265	295,272
Jack Henry & Associates Inc.	844,610	141,329	Bentley Systems Inc. Class B	5,224,874	283,345
Westrock Co.	2,973,342	86,435	Seagate Technology Holdings plc	4,560,023	282,129
		25,688,449	* Western Digital Corp.	7,415,953	281,287
Real Estate (8.5%)			* Snap Inc. Class A	23,427,167	277,378
Realty Income Corp.	15,604,399	932,987	* Match Group Inc.	6,454,600	270,125
Welltower Inc.	11,520,639	931,905	* GoDaddy Inc. Class A	3,574,323	268,539
* CoStar Group Inc.	9,469,616	842,796	* Twilio Inc. Class A	4,040,493	257,056
Digital Realty Trust Inc.	6,753,239	768,991	* Unity Software Inc.	5,705,678	247,740
VICI Properties Inc. Class A	20,627,637	648,327	* Okta Inc. Class A	3,569,304	247,531
AvalonBay Communities Inc.	3,291,370	622,958	* DocuSign Inc. Class A	4,689,513	239,587
SBA Communications Corp. Class A	2,511,228	582,002	Gen Digital Inc.	12,592,421	233,589
Weyerhaeuser Co.	16,974,161	568,804	* Qorvo Inc.	2,288,706	233,517
* CBRE Group Inc. Class A	6,844,844	552,447	* ZoomInfo Technologies Inc. Class A	7,927,017	201,267
Equity Residential	8,343,613	550,428	Leidos Holdings Inc.	1,589,710	140,658
Invitation Homes Inc.	14,183,904	487,926	* Black Knight Inc.	1,637,886	97,831
Extra Space Storage Inc.	3,130,335	465,950	* Toast Inc. Class A	4,003,241	90,353
Alexandria Real Estate Equities Inc.	4,010,352	455,135			20,680,479
Ventas Inc.	9,272,932	438,332	Telecommunications (1.7%)		
Simon Property Group Inc.	3,600,487	415,784	Motorola Solutions Inc.	3,887,568	1,140,146
Mid-America Apartment Communities Inc.	2,704,076	410,641	* Arista Networks Inc.	5,359,320	868,531
Iron Mountain Inc.	6,759,605	384,081	* Liberty Broadband Corp. Class C	2,769,876	221,895
Sun Communities Inc.	2,883,697	376,207	Juniper Networks Inc.	3,727,241	116,775
Essex Property Trust Inc.	1,487,719	348,573	* Roku Inc. Class A	1,432,100	91,597
WP Carey Inc.	4,957,878	334,954	* Liberty Broadband Corp. Class A	383,732	30,595
UDR Inc.	7,630,043	327,787			2,469,539
Camden Property Trust	2,474,702	269,421	Utilities (7.2%)		
Healthpeak Properties Inc.	12,678,999	254,848	* PG&E Corp.	54,463,063	941,122
* Zillow Group Inc. Class C	3,555,995	178,724	Waste Connections Inc.	5,969,998	853,292
Host Hotels & Resorts Inc.	8,243,111	138,732	Consolidated Edison Inc.	8,032,939	726,178
Regency Centers Corp.	1,981,843	122,418	Constellation Energy Corp.	7,571,876	693,205
Boston Properties Inc.	1,638,590	94,366	WEC Energy Group Inc.	7,311,574	645,173
* Zillow Group Inc. Class A	931,325	45,821	American Water Works Co. Inc.	4,511,639	644,036
		12,551,345	Edison International	8,877,303	616,529
Technology (14.0%)			Eversource Energy	8,085,900	573,452
Amphenol Corp. Class A	13,799,098	1,172,233	Ameren Corp.	6,068,771	495,636
Microchip Technology Inc.	12,697,568	1,137,575	FirstEnergy Corp.	12,614,040	490,434
* ON Semiconductor Corp.	10,010,550	946,798	Energy Corp.	4,901,156	477,225
* ANSYS Inc.	2,008,756	663,432	DTE Energy Co.	4,298,946	472,970
* MongoDB Inc. Class A	1,553,088	638,304	PPL Corp.	17,084,647	452,060
Corning Inc.	17,734,836	621,429	CenterPoint Energy Inc.	14,589,867	425,295
* Gartner Inc.	1,740,549	609,732	CMS Energy Corp.	6,760,384	397,173
* Datadog Inc. Class A	6,180,453	608,033	Public Service Enterprise Group Inc.	5,773,338	361,469
* Palantir Technologies Inc. Class A	39,407,498	604,117	AES Corp.	15,514,625	321,618
Marvell Technology Inc.	9,931,115	593,682	Evergy Inc.	5,321,589	310,887
* Atlassian Corp. Class A	3,520,500	590,775	Alliant Energy Corp.	5,826,988	305,800
* Fortinet Inc.	7,735,071	584,694	NiSource Inc.	9,574,611	261,866
* HubSpot Inc.	1,093,049	581,600	Vistra Corp.	4,331,290	113,696
CDW Corp.	3,124,300	573,309	Avangrid Inc.	1,792,535	67,543
Monolithic Power Systems Inc.	1,044,248	564,134			10,646,659
* DoorDash Inc. Class A	6,692,658	511,453	Total Common Stocks		
Hewlett Packard Enterprise Co.	30,037,610	504,632	(Cost \$102,342,435)		146,572,504
VeriSign Inc.	2,050,982	463,460			
* Cloudflare Inc. Class A	6,375,221	416,748			
Skyworks Solutions Inc.	3,689,111	408,348			
* Splunk Inc.	3,837,670	407,138			
* Tyler Technologies Inc.	971,813	404,731			
Teradyne Inc.	3,593,731	400,090			
Paycom Software Inc.	1,187,910	381,604			
NetApp Inc.	4,958,259	378,811			
* Pinterest Inc. Class A	13,776,140	376,640			
* Zoom Video Communications Inc. Class A	5,155,719	349,970			
* Akamai Technologies Inc.	3,623,087	325,607			
HP Inc.	10,260,792	315,109			

Mid-Cap Index Fund

	Shares	Market Value* (\$000)
Temporary Cash Investments (0.5%)		
Money Market Fund (0.5%)		
^{2,3} Vanguard Market Liquidity Fund, 5.150% (Cost \$708,041)	7,083,872	708,245
Total Investments (100.0%) (Cost \$103,050,476)		147,280,749
Other Assets and Liabilities—Net (0.0%)		18,889
Net Assets (100%)		147,299,638

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 \$376,855,000.

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

3 Collateral of \$401,913,000 was received for securities on loan.

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	September 2023	612	58,253	331
E-mini S&P 500 Index	September 2023	617	138,463	2,878
E-mini S&P Mid-Cap 400 Index	September 2023	464	122,686	2,698
				5,907

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)
Alnylam Pharmaceuticals Inc.	8/31/23	BANA	7,955	(5.073)	179	—
Alnylam Pharmaceuticals Inc.	8/31/23	BANA	7,955	(5.073)	179	—
Alnylam Pharmaceuticals Inc.	8/31/23	BANA	7,955	(5.073)	179	—
Ameren Corp.	1/31/24	GSI	1,260	(5.076)	—	(27)
Coinbase Global Inc. Class A	1/31/24	GSI	21,700	(5.076)	6,877	—
CRSP US Mid Cap TR Index	8/31/23	BANA	99,921	(5.473)	7,359	—
Global Payments Inc.	8/31/23	BANA	61,146	(5.620)	—	(2,094)
Global Payments Inc.	8/31/23	BANA	50,435	(5.619)	—	(1,215)
Global Payments Inc.	8/31/23	BANA	9,769	(5.523)	65	—
Global Payments Inc.	8/31/23	BANA	9,769	(5.523)	65	—
Hormel Foods Corp.	1/31/24	GSI	18,585	(5.076)	—	(523)
ONEOK Inc.	8/31/23	BANA	12,918	(5.073)	1,101	—
ONEOK Inc.	8/31/23	BANA	12,918	(5.073)	1,101	—
Palantir Technologies Inc. Class A	8/31/23	BANA	3,942	(5.073)	150	—
Sirius XM Holdings Inc.	1/31/24	GSI	9,479	(5.076)	1,714	—

Over-the-Counter Total Return Swaps (continued)

Reference Entity	Termination Date	Counterparty	Notional Amount (\$000)	Floating Interest Rate Received (Paid) ¹ (%)	Value and Unrealized Appreciation (\$000)	Value and Unrealized (Depreciation) (\$000)
VICI Properties Inc. Class A	8/31/23	BANA	81,965	(5.623)	1,987	—
Warner Bros Discovery Inc.	8/31/23	BANA	14,326	(5.073)	1,542	—
					22,498	(3,859)

¹ Based on USD Overnight Bank Funding Rate as of the most recent reset date. Floating interest payment received/paid monthly.

BANA—Bank of America, N.A.

GSI—Goldman Sachs International.

At June 30, 2023, the counterparties had deposited in segregated accounts securities with a value of \$15,724,000 in connection with open over-the-counter swap contracts.

Statement of Assets and Liabilities

As of June 30, 2023

(\$000s, except shares, footnotes, and per-share amounts)	Amount
Assets	
Investments in Securities, at Value ¹	
Unaffiliated Issuers (Cost \$102,342,435)	146,572,504
Affiliated Issuers (Cost \$708,041)	708,245
Total Investments in Securities	147,280,749
Investment in Vanguard	4,814
Cash	38,390
Cash Collateral Pledged—Futures Contracts	17,395
Due from Broker	238,924
Receivables for Accrued Income	169,792
Receivables for Capital Shares Issued	56,746
Variation Margin Receivable—Futures Contracts	2,547
Unrealized Appreciation—Over-the-Counter Swap Contracts	22,498
Total Assets	147,831,855
Liabilities	
Payables for Investment Securities Purchased	24,640
Collateral for Securities on Loan	401,913
Payables for Capital Shares Redeemed	99,248
Payables to Vanguard	2,557
Unrealized Depreciation—Over-the-Counter Swap Contracts	3,859
Total Liabilities	532,217
Net Assets	147,299,638

¹ Includes \$376,855,000 of securities on loan.

Statement of Assets and Liabilities (continued)

At June 30, 2023, net assets consisted of:

(\$000s, except shares, footnotes, and per-share amounts)	Amount
Paid-in Capital	118,285,720
Total Distributable Earnings (Loss)	29,013,918
Net Assets	147,299,638

Investor Shares—Net Assets

Applicable to 7,238,703 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	435,164
Net Asset Value Per Share—Investor Shares	\$60.12

ETF Shares—Net Assets

Applicable to 247,506,850 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	54,485,345
Net Asset Value Per Share—ETF Shares	\$220.14

Admiral Shares—Net Assets

Applicable to 201,759,452 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	55,011,793
Net Asset Value Per Share—Admiral Shares	\$272.66

Institutional Shares—Net Assets

Applicable to 355,156,997 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	21,391,755
Net Asset Value Per Share—Institutional Shares	\$60.23

Institutional Plus Shares—Net Assets

Applicable to 53,780,783 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	15,975,581
Net Asset Value Per Share—Institutional Plus Shares	\$297.05

Statement of Operations

Six Months Ended
June 30, 2023

(\$000)

Investment Income	
Income	
Dividends ¹	1,076,656
Interest ²	18,897
Securities Lending—Net	15,387
Total Income	1,110,940
Expenses	
The Vanguard Group—Note B	
Investment Advisory Services	1,576
Management and Administrative—Investor Shares	362
Management and Administrative—ETF Shares	7,347
Management and Administrative—Admiral Shares	10,860
Management and Administrative—Institutional Shares	3,435
Management and Administrative—Institutional Plus Shares	1,814
Marketing and Distribution—Investor Shares	12
Marketing and Distribution—ETF Shares	1,587
Marketing and Distribution—Admiral Shares	1,355
Marketing and Distribution—Institutional Shares	341
Marketing and Distribution—Institutional Plus Shares	236
Custodian Fees	100
Shareholders' Reports—Investor Shares	1
Shareholders' Reports—ETF Shares	697
Shareholders' Reports—Admiral Shares	307
Shareholders' Reports—Institutional Shares	90
Shareholders' Reports—Institutional Plus Shares	47
Trustees' Fees and Expenses	36
Other Expenses	13
Total Expenses	30,216
Expenses Paid Indirectly	(8)
Net Expenses	30,208
Net Investment Income	1,080,732
Realized Net Gain (Loss)	
Investment Securities Sold ^{2,3}	90,698
Futures Contracts	32,661
Swap Contracts	(33,582)
Realized Net Gain (Loss)	89,777
Change in Unrealized Appreciation (Depreciation)	
Investment Securities ²	10,759,125
Futures Contracts	22,638
Swap Contracts	32,499
Change in Unrealized Appreciation (Depreciation)	10,814,262
Net Increase (Decrease) in Net Assets Resulting from Operations	11,984,771

1 Dividends are net of foreign withholding taxes of \$458,000.

2 Interest income, realized net gain (loss), and change in unrealized appreciation (depreciation) from an affiliated company of the fund were \$18,056,000, \$130,000, and (\$176,000), respectively. Purchases and sales are for temporary cash investment purposes.

3 Includes \$3,316,030,000 of net gain (loss) resulting from in-kind redemptions.

Statement of Changes in Net Assets

	Six Months Ended June 30, 2023	Year Ended December 31, 2022
	(\$000)	(\$000)
Increase (Decrease) in Net Assets		
Operations		
Net Investment Income	1,080,732	2,185,524
Realized Net Gain (Loss)	89,777	2,853,546
Change in Unrealized Appreciation (Depreciation)	10,814,262	(36,662,503)
Net Increase (Decrease) in Net Assets Resulting from Operations	11,984,771	(31,623,433)
Distributions		
Investor Shares	(2,993)	(7,365)
ETF Shares	(388,153)	(779,343)
Admiral Shares	(391,217)	(818,365)
Institutional Shares	(153,550)	(331,945)
Institutional Plus Shares	(114,849)	(235,283)
Total Distributions	(1,050,762)	(2,172,301)
Capital Share Transactions		
Investor Shares	(76,016)	(126,905)
ETF Shares	627,406	3,900,034
Admiral Shares	(432,317)	(830,405)
Institutional Shares	(444,847)	(1,758,614)
Institutional Plus Shares	(73,378)	710,097
Net Increase (Decrease) from Capital Share Transactions	(399,152)	1,894,207
Total Increase (Decrease)	10,534,857	(31,901,527)
Net Assets		
Beginning of Period	136,764,781	168,666,308
End of Period	147,299,638	136,764,781

Financial Highlights

Investor Shares

For a Share Outstanding Throughout Each Period	Six Months Ended June 30,	Year Ended December 31,				
	2023	2022	2021	2020	2019	2018
Net Asset Value, Beginning of Period	\$55.66	\$69.54	\$56.52	\$48.64	\$37.71	\$42.23
Investment Operations						
Net Investment Income ¹	.402	.807	.652	.698	.577	.640
Net Realized and Unrealized Gain (Loss) on Investments	4.449	(13.875)	13.065	7.937	11.018	(4.528)
Total from Investment Operations	4.851	(13.068)	13.717	8.635	11.595	(3.888)
Distributions						
Dividends from Net Investment Income	(.391)	(.812)	(.697)	(.755)	(.665)	(.632)
Distributions from Realized Capital Gains	—	—	—	—	—	—
Total Distributions	(.391)	(.812)	(.697)	(.755)	(.665)	(.632)
Net Asset Value, End of Period	\$60.12	\$55.66	\$69.54	\$56.52	\$48.64	\$37.71
Total Return²	8.76%	-18.80%	24.36%	18.10%	30.86%	-9.34%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$435	\$476	\$740	\$834	\$877	\$3,043
Ratio of Total Expenses to Average Net Assets	0.17% ³	0.17% ³	0.17%	0.17%	0.17%	0.17%
Ratio of Net Investment Income to Average Net Assets	1.47%	1.36%	1.02%	1.49%	1.31%	1.49%
Portfolio Turnover Rate ⁴	4%	12%	16%	26%	15%	16%

The expense ratio and net investment income ratio for the current period have been annualized.

1 Calculated based on average shares outstanding.

2 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.

3 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.17%.

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.

ETF Shares

For a Share Outstanding Throughout Each Period	Six Months Ended June 30,	Year Ended December 31,				
	2023	2022	2021	2020	2019	2018
Net Asset Value, Beginning of Period	\$203.84	\$254.69	\$207.00	\$178.14	\$138.08	\$154.65
Investment Operations						
Net Investment Income ¹	1.623	3.302	2.741	2.772	2.663	2.535
Net Realized and Unrealized Gain (Loss) on Investments	16.251	(50.886)	47.811	29.084	40.043	(16.584)
Total from Investment Operations	17.874	(47.584)	50.552	31.856	42.706	(14.049)
Distributions						
Dividends from Net Investment Income	(1.574)	(3.266)	(2.862)	(2.996)	(2.646)	(2.521)
Distributions from Realized Capital Gains	—	—	—	—	—	—
Total Distributions	(1.574)	(3.266)	(2.862)	(2.996)	(2.646)	(2.521)
Net Asset Value, End of Period	\$220.14	\$203.84	\$254.69	\$207.00	\$178.14	\$138.08
Total Return	8.82%	-18.68%	24.52%	18.22%	31.04%	-9.21%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$54,485	\$49,861	\$57,774	\$41,587	\$29,014	\$21,261
Ratio of Total Expenses to Average Net Assets	0.04% ²	0.04% ²	0.04%	0.04%	0.04%	0.04%
Ratio of Net Investment Income to Average Net Assets	1.61%	1.53%	1.16%	1.61%	1.62%	1.62%
Portfolio Turnover Rate ³	4%	12%	16%	26%	15%	16%

The expense ratio and net investment income ratio for the current period have been annualized.

1 Calculated based on average shares outstanding.

2 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.04%.

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	Six Months Ended	Year Ended December 31,				
	June 30, 2023	2022	2021	2020	2019	2018
Net Asset Value, Beginning of Period	\$252.47	\$315.46	\$256.40	\$220.66	\$171.04	\$191.55
Investment Operations						
Net Investment Income ¹	1.986	4.028	3.333	3.418	3.296	3.135
Net Realized and Unrealized Gain (Loss) on Investments	20.140	(63.000)	59.242	36.010	49.578	(20.539)
Total from Investment Operations	22.126	(58.972)	62.575	39.428	52.874	(17.404)
Distributions						
Dividends from Net Investment Income	(1.936)	(4.018)	(3.515)	(3.688)	(3.254)	(3.106)
Distributions from Realized Capital Gains	—	—	—	—	—	—
Total Distributions	(1.936)	(4.018)	(3.515)	(3.688)	(3.254)	(3.106)
Net Asset Value, End of Period	\$272.66	\$252.47	\$315.46	\$256.40	\$220.66	\$171.04
Total Return²	8.81%	-18.71%	24.51%	18.24%	31.03%	-9.23%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$55,012	\$51,352	\$65,118	\$53,301	\$47,640	\$34,754
Ratio of Total Expenses to Average Net Assets	0.05% ³	0.05% ³	0.05%	0.05%	0.05%	0.05%
Ratio of Net Investment Income to Average Net Assets	1.59%	1.51%	1.14%	1.61%	1.62%	1.61%
Portfolio Turnover Rate ⁴	4%	12%	16%	26%	15%	16%

The expense ratio and net investment income ratio for the current period have been annualized.

1 Calculated based on average shares outstanding.

2 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.

3 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.05%.

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.

Institutional Shares

For a Share Outstanding Throughout Each Period	Six Months Ended	Year Ended December 31,				
	June 30, 2023	2022	2021	2020	2019	2018
Net Asset Value, Beginning of Period	\$55.77	\$69.69	\$56.64	\$48.74	\$37.78	\$42.32
Investment Operations						
Net Investment Income ¹	.441	.893	.743	.759	.727	.697
Net Realized and Unrealized Gain (Loss) on Investments	4.450	(13.919)	13.090	7.961	10.957	(4.547)
Total from Investment Operations	4.891	(13.026)	13.833	8.720	11.684	(3.850)
Distributions						
Dividends from Net Investment Income	(.431)	(.894)	(.783)	(.820)	(.724)	(.690)
Distributions from Realized Capital Gains	—	—	—	—	—	—
Total Distributions	(.431)	(.894)	(.783)	(.820)	(.724)	(.690)
Net Asset Value, End of Period	\$60.23	\$55.77	\$69.69	\$56.64	\$48.74	\$37.78
Total Return	8.82%	-18.70%	24.53%	18.26%	31.04%	-9.24%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$21,392	\$20,231	\$27,312	\$22,291	\$20,425	\$16,524
Ratio of Total Expenses to Average Net Assets	0.04% ²	0.04% ²	0.04%	0.04%	0.04%	0.04%
Ratio of Net Investment Income to Average Net Assets	1.60%	1.51%	1.15%	1.62%	1.62%	1.62%
Portfolio Turnover Rate ³	4%	12%	16%	26%	15%	16%

The expense ratio and net investment income ratio for the current period have been annualized.

1 Calculated based on average shares outstanding.

2 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.04%.

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	Six Months Ended June 30, 2023	Year Ended December 31,				
		2022	2021	2020	2019	2018
Net Asset Value, Beginning of Period	\$275.06	\$343.68	\$279.34	\$240.40	\$186.34	\$208.69
Investment Operations						
Net Investment Income ¹	2.191	4.458	3.688	3.774	3.598	3.464
Net Realized and Unrealized Gain (Loss) on Investments	21.937	(68.641)	64.544	39.230	54.052	(22.388)
Total from Investment Operations	24.128	(64.183)	68.232	43.004	57.650	(18.924)
Distributions						
Dividends from Net Investment Income	(2.138)	(4.437)	(3.892)	(4.064)	(3.590)	(3.426)
Distributions from Realized Capital Gains	—	—	—	—	—	—
Total Distributions	(2.138)	(4.437)	(3.892)	(4.064)	(3.590)	(3.426)
Net Asset Value, End of Period	\$297.05	\$275.06	\$343.68	\$279.34	\$240.40	\$186.34
Total Return	8.82%	-18.69%	24.53%	18.27%	31.06%	-9.21%
Ratios/Supplemental Data						
Net Assets, End of Period (Millions)	\$15,976	\$14,846	\$17,723	\$14,937	\$13,612	\$11,426
Ratio of Total Expenses to Average Net Assets	0.03% ²	0.03% ²	0.03%	0.03%	0.03%	0.03%
Ratio of Net Investment Income to Average Net Assets	1.61%	1.53%	1.16%	1.63%	1.62%	1.63%
Portfolio Turnover Rate ³	4%	12%	16%	26%	15%	16%

The expense ratio and net investment income ratio for the current period have been annualized.

1 Calculated based on average shares outstanding.

2 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.03%.

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 Mid-Cap Index Fund is registered under the Investment Company Act of 1940 as an open-end investment company, or mutual fund. The fund offers five classes of shares: Investor Shares, ETF Shares, Admiral Shares, Institutional Shares, and Institutional Plus 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.

In March 2023, the board of trustees approved a plan of reorganization whereby the fund will reorganize from Vanguard Index Funds (such fund the "Predecessor Fund") to a newly created shell series under Vanguard Valley Forge Funds. The purpose of the reorganization is to improve administrative efficiencies for all funds within the Vanguard complex by spreading the filing and reporting requirements across different legal entities. After the reorganization the surviving fund will be identical in its management to the Predecessor Fund and its investment objective, strategies, and policies will remain unchanged. The reorganization will be accomplished by a tax-free exchange and is anticipated to be completed before the end of the year.

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 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 valuation designee to represent fair value and subject to oversight by the board of trustees. Investments in Vanguard Market Liquidity Fund are valued at that fund's net asset value. Temporary cash investments are valued using the latest bid prices or using valuations based on a matrix system (which considers such factors as security prices, yields, maturities, and ratings), both as furnished by independent pricing services.

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 six months ended June 30, 2023, the fund's average investments in long and short futures contracts represented less than 1% of net assets, 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 or indexes 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 six months ended June 30, 2023, 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 virtually 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 and are 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, which 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 an agreed-upon spread plus the higher of the federal funds effective rate, the overnight bank funding rate, or the Daily Simple Secured Overnight Financing Rate inclusive of an additional agreed-upon spread. However, borrowings under the uncommitted credit facility may bear interest based upon an alternate 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.

For the six months ended June 30, 2023, the fund did not utilize the credit facilities or the Interfund Lending Program.

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 June 30, 2023, the fund had contributed to Vanguard capital in the amount of \$4,814,000, representing less than 0.01% of the fund's net assets and 1.93% of Vanguard's capital received pursuant to the FSA. The fund's trustees and officers are also directors and employees, respectively, of Vanguard.

C. The fund's custodian bank has agreed to reduce its fees when the fund maintains cash on deposit in the non-interest-bearing custody account. For the six months ended June 30, 2023, custodian fee offset arrangements reduced the fund's expenses by \$8,000 (an annual rate of less than 0.01% of average net assets).

D. 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.

The following table summarizes the market value of the fund's investments and derivatives as of June 30, 2023, based on the inputs used to value them:

	Level 1 (\$000)	Level 2 (\$000)	Level 3 (\$000)	Total (\$000)
Investments				
Assets				
Common Stocks	146,572,504	—	—	146,572,504
Temporary Cash Investments	708,245	—	—	708,245
Total	147,280,749	—	—	147,280,749
Derivative Financial Instruments				
Assets				
Futures Contracts ¹	5,907	—	—	5,907
Swap Contracts	—	22,498	—	22,498
Total	5,907	22,498	—	28,405
Liabilities				
Swap Contracts	—	3,859	—	3,859

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.

E. As of June 30, 2023, 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	103,138,941
Gross Unrealized Appreciation	51,446,365
Gross Unrealized Depreciation	(7,280,011)
Net Unrealized Appreciation (Depreciation)	44,166,354

The fund's tax-basis capital gains and losses are determined only at the end of each fiscal year. For tax purposes, at December 31, 2022, the fund had available capital losses totaling \$15,297,730,000 that may be carried forward indefinitely to offset future net capital gains. The fund will use these capital losses to offset net taxable capital gains, if any, realized during the year ending December 31, 2023; should the fund realize net capital losses for the year, the losses will be added to the loss carryforward balance above.

F. During the six months ended June 30, 2023, the fund purchased \$13,019,502,000 of investment securities and sold \$12,748,794,000 of investment securities, other than temporary cash investments. Purchases and sales include \$6,459,239,000 and \$6,454,535,000, 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 six months ended June 30, 2023, such purchases were \$298,870,000 and sales were \$2,116,961,000, resulting in net realized loss of \$1,872,529,000; these amounts, other than temporary cash investments, are included in the purchases and sales of investment securities noted above.

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

	Six Months Ended June 30, 2023		Year Ended December 31, 2022	
	Amount (\$000)	Shares (000)	Amount (\$000)	Shares (000)
Investor Shares				
Issued	14,104	244	38,431	646
Issued in Lieu of Cash Distributions	2,993	53	7,365	130
Redeemed	(93,113)	(1,605)	(172,701)	(2,864)
Net Increase (Decrease)—Investor Shares	(76,016)	(1,308)	(126,905)	(2,088)
ETF Shares				
Issued	7,056,692	33,548	22,366,377	104,145
Issued in Lieu of Cash Distributions	—	—	—	—
Redeemed	(6,429,286)	(30,650)	(18,466,343)	(86,375)
Net Increase (Decrease)—ETF Shares	627,406	2,898	3,900,034	17,770
Admiral Shares				
Issued	2,663,267	10,162	6,210,546	23,079
Issued in Lieu of Cash Distributions	345,174	1,344	713,328	2,783
Redeemed	(3,440,758)	(13,144)	(7,754,279)	(28,889)
Net Increase (Decrease)—Admiral Shares	(432,317)	(1,638)	(830,405)	(3,027)
Institutional Shares				
Issued	1,421,262	24,710	3,105,126	52,367
Issued in Lieu of Cash Distributions	142,207	2,506	306,818	5,408
Redeemed	(2,008,316)	(34,801)	(5,170,558)	(86,962)
Net Increase (Decrease)—Institutional Shares	(444,847)	(7,585)	(1,758,614)	(29,187)
Institutional Plus Shares				
Issued	888,628	3,130	2,083,499	7,084
Issued in Lieu of Cash Distributions	114,108	408	233,744	837
Redeemed	(1,076,114)	(3,730)	(1,607,146)	(5,516)
Net Increase (Decrease)—Institutional Plus Shares	(73,378)	(192)	710,097	2,405

H. Significant market disruptions, such as those caused by pandemics (e.g., COVID-19 pandemic), natural or environmental disasters, war (e.g., Russia's invasion of Ukraine), acts of terrorism, or other events, can adversely affect local and global markets and normal market operations. Any such disruptions could have an adverse impact on the value of the fund's investments and fund performance.

To the extent the fund's investment portfolio reflects concentration in a particular market, industry, sector, country or asset class, the fund may be adversely affected by the performance of these concentrations and may be subject to increased price volatility and other risks.

The use of derivatives may expose the fund to various risks. Derivatives can be highly volatile, and any initial investment is generally small relative to the notional amount so that transactions may be leveraged in terms of market exposure. A relatively small market movement may have a potentially larger impact on derivatives than on standard securities. Leveraged derivatives positions can, therefore, increase volatility. Additional information regarding the fund's use of derivative(s) and the specific risks associated is described under significant accounting policies.

I. Management has determined that no events or transactions occurred subsequent to June 30, 2023, that would require recognition or disclosure in these financial statements.

Mid-Cap Growth Index Fund

Fund Allocation

As of June 30, 2023

Basic Materials	2.3%
Consumer Discretionary	14.1
Consumer Staples	1.8
Energy	7.5
Financials	6.1
Health Care	14.1
Industrials	19.1
Real Estate	7.0
Technology	23.5
Telecommunications	3.3
Utilities	1.2

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.

Mid-Cap Growth Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
TransUnion	1,341,147	105,052	* Zoom Video Communications Inc. Class A	1,544,193	104,820
JB Hunt Transport Services Inc.	575,597	104,200	* Akamai Technologies Inc.	1,085,039	97,511
Ingersoll Rand Inc.	1,404,050	91,769	* EPAM Systems Inc.	401,966	90,342
* Trimble Inc.	1,719,785	91,045	* Zscaler Inc.	604,431	88,428
* BILL Holdings Inc.	700,795	81,888	Bentley Systems Inc. Class B	1,564,727	84,855
HEICO Corp. Class A	514,360	72,319	* Snap Inc. Class A	1,701,876	83,068
Howmet Aerospace Inc.	1,362,615	67,531	* Match Group Inc.	1,932,932	80,893
Ball Corp.	1,091,618	63,543	* GoDaddy Inc. Class A	1,070,377	80,417
HEICO Corp.	284,664	50,368	* Twilio Inc. Class A	1,209,976	76,979
Masco Corp.	781,049	44,817	* Unity Software Inc.	1,708,446	74,181
Jack Henry & Associates Inc.	253,018	42,338	* Okta Inc. Class A	1,068,872	74,126
		4,087,896	* DocuSign Inc. Class A	1,404,332	71,747
Real Estate (7.0%)			* ZoomInfo Technologies Inc. Class A	2,373,627	60,266
Realty Income Corp.	4,673,262	279,414	* Black Knight Inc.	489,250	29,223
Welltower Inc.	3,450,226	279,089	* Toast Inc. Class A	1,198,829	27,058
* CoStar Group Inc.	2,835,964	252,401			5,037,953
SBA Communications Corp. Class A	752,056	174,296	Telecommunications (3.3%)		
Invitation Homes Inc.	4,247,714	146,121	Motorola Solutions Inc.	1,164,241	341,448
Extra Space Storage Inc.	937,465	139,542	* Arista Networks Inc.	1,605,003	260,107
Sun Communities Inc.	863,598	112,665	* Liberty Broadband Corp. Class C	830,367	66,521
* Zillow Group Inc. Class C	1,065,719	53,563	* Roku Inc. Class A	428,295	27,394
Camden Property Trust	370,667	40,355	* Liberty Broadband Corp. Class A	113,950	9,085
* Zillow Group Inc. Class A	278,103	13,683			704,555
		1,491,129	Utilities (1.2%)		
Technology (23.5%)			Waste Connections Inc.	1,787,892	255,543
Amphenol Corp. Class A	4,132,534	351,059	Total Common Stocks		
Microchip Technology Inc.	3,802,627	340,677	(Cost \$16,168,325)		21,395,933
* ON Semiconductor Corp.	2,997,925	283,544	Temporary Cash Investments (0.5%)		
* ANSYS Inc.	601,585	198,686	Money Market Fund (0.5%)		
* MongoDB Inc. Class A	465,127	191,163	^{2,3} Vanguard Market Liquidity Fund, 5.150%		
* Gartner Inc.	521,258	182,602	(Cost \$111,268)	1,113,039	111,282
* Palantir Technologies Inc. Class A	11,882,082	182,152	Total Investments (100.4%)		
* Datadog Inc. Class A	1,850,952	182,097	(Cost \$16,279,593)		21,507,215
* Marvell Technology Inc.	2,974,161	177,795	Other Assets and Liabilities—Net (-0.4%)		(87,672)
* Atlassian Corp. Class A	1,054,330	176,927	Net Assets (100%)		21,419,543
* Fortinet Inc.	2,316,528	175,106			
* HubSpot Inc.	327,351	174,180			
Monolithic Power Systems Inc.	312,735	168,949			
* DoorDash Inc. Class A	2,004,305	153,169			
* VeriSign Inc.	614,231	138,798			
* Cloudflare Inc. Class A	1,909,265	124,809			
* Skyworks Solutions Inc.	1,104,796	122,290			
* Splunk Inc.	1,149,323	121,932			
* Tyler Technologies Inc.	291,039	121,209			
Teradyne Inc.	1,076,228	119,817			
Paycom Software Inc.	355,757	114,283			
* Pinterest Inc. Class A	4,125,653	112,795			

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 \$87,900,000.

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

3 Collateral of \$91,538,000 was received for securities on loan.

Derivative Financial Instruments Outstanding as of Period End

Futures Contracts

				(\$000)
	Expiration	Number of Long (Short) Contracts	Notional Amount	Value and Unrealized Appreciation (Depreciation)
Long Futures Contracts				
E-mini S&P 500 Index	September 2023	58	13,016	287
E-mini S&P Mid-Cap 400 Index	September 2023	49	12,956	315
				602

Statement of Assets and Liabilities

As of June 30, 2023

(\$000s, except shares, footnotes, and per-share amounts)	Amount
Assets	
Investments in Securities, at Value ¹	
Unaffiliated Issuers (Cost \$16,168,325)	21,395,933
Affiliated Issuers (Cost \$111,268)	111,282
Total Investments in Securities	21,507,215
Investment in Vanguard	695
Cash	2,485
Cash Collateral Pledged—Futures Contracts	1,360
Receivables for Investment Securities Sold	11,834
Receivables for Accrued Income	6,286
Receivables for Capital Shares Issued	5,040
Variation Margin Receivable—Futures Contracts	233
Total Assets	21,535,148
Liabilities	
Payables for Investment Securities Purchased	5,667
Collateral for Securities on Loan	91,538
Payables for Capital Shares Redeemed	17,795
Payables to Vanguard	605
Total Liabilities	115,605
Net Assets	21,419,543

¹ Includes \$87,900,000 of securities on loan.

At June 30, 2023, net assets consisted of:

Paid-in Capital	19,677,469
Total Distributable Earnings (Loss)	1,742,074
Net Assets	21,419,543

Investor Shares—Net Assets

Applicable to 572,904 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	46,377
Net Asset Value Per Share—Investor Shares	\$80.95

ETF Shares—Net Assets

Applicable to 53,256,868 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	10,962,022
Net Asset Value Per Share—ETF Shares	\$205.83

Admiral Shares—Net Assets

Applicable to 117,502,814 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	10,411,144
Net Asset Value Per Share—Admiral Shares	\$88.60

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

Statement of Operations

Six Months Ended
June 30, 2023

(\$000)

Investment Income	
Income	
Dividends ¹	75,831
Interest ²	222
Securities Lending—Net	1,659
Total Income	77,712
Expenses	
The Vanguard Group—Note B	
Investment Advisory Services	225
Management and Administrative—Investor Shares	40
Management and Administrative—ETF Shares	2,844
Management and Administrative—Admiral Shares	2,902
Marketing and Distribution—Investor Shares	2
Marketing and Distribution—ETF Shares	307
Marketing and Distribution—Admiral Shares	295
Custodian Fees	13
Shareholders' Reports—Investor Shares	—
Shareholders' Reports—ETF Shares	198
Shareholders' Reports—Admiral Shares	75
Trustees' Fees and Expenses	5
Other Expenses	13
Total Expenses	6,919
Net Investment Income	70,793
Realized Net Gain (Loss)	
Investment Securities Sold ^{2,3}	(138,691)
Futures Contracts	434
Realized Net Gain (Loss)	(138,257)
Change in Unrealized Appreciation (Depreciation)	
Investment Securities ²	2,830,514
Futures Contracts	841
Change in Unrealized Appreciation (Depreciation)	2,831,355
Net Increase (Decrease) in Net Assets Resulting from Operations	2,763,891

1 Dividends are net of foreign withholding taxes of \$134,000.

2 Interest income, realized net gain (loss), and change in unrealized appreciation (depreciation) from an affiliated company of the fund were \$206,000, \$3,000, and (\$11,000), respectively. Purchases and sales are for temporary cash investment purposes.

3 Includes \$485,517,000 of net gain (loss) resulting from in-kind redemptions.

Statement of Changes in Net Assets

	Six Months Ended June 30, 2023	Year Ended December 31, 2022
	(\$000)	(\$000)
Increase (Decrease) in Net Assets		
Operations		
Net Investment Income	70,793	143,006
Realized Net Gain (Loss)	(138,257)	(287,627)
Change in Unrealized Appreciation (Depreciation)	2,831,355	(7,290,573)
Net Increase (Decrease) in Net Assets Resulting from Operations	2,763,891	(7,435,194)
Distributions		
Investor Shares	(138)	(306)
ETF Shares	(36,467)	(71,823)
Admiral Shares	(35,344)	(70,682)
Total Distributions	(71,949)	(142,811)
Capital Share Transactions		
Investor Shares	(6,165)	(17,561)
ETF Shares	283,695	298,485
Admiral Shares	(33,579)	99,556
Net Increase (Decrease) from Capital Share Transactions	243,951	380,480
Total Increase (Decrease)	2,935,893	(7,197,525)
Net Assets		
Beginning of Period	18,483,650	25,681,175
End of Period	21,419,543	18,483,650

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

Financial Highlights

Investor Shares

For a Share Outstanding Throughout Each Period	Six Months Ended June 30,	Year Ended December 31,				
	2023	2022	2021	2020	2019	2018
Net Asset Value, Beginning of Period	\$70.68	\$100.07	\$83.37	\$62.43	\$47.02	\$50.21
Investment Operations						
Net Investment Income ¹	.218	.444	.229	.340	.345	.333
Net Realized and Unrealized Gain (Loss) on Investments	10.278	(29.381)	16.697	20.984	15.485	(3.193)
Total from Investment Operations	10.496	(28.937)	16.926	21.324	15.830	(2.860)
Distributions						
Dividends from Net Investment Income	(.226)	(.453)	(.226)	(.384)	(.420)	(.330)
Distributions from Realized Capital Gains	—	—	—	—	—	—
Total Distributions	(.226)	(.453)	(.226)	(.384)	(.420)	(.330)
Net Asset Value, End of Period	\$80.95	\$70.68	\$100.07	\$83.37	\$62.43	\$47.02
Total Return²	14.87%	-28.93%	20.32%	34.32%	33.72%	-5.74%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$46	\$46	\$86	\$81	\$63	\$405
Ratio of Total Expenses to Average Net Assets	0.19%	0.19% ³	0.19%	0.19%	0.19%	0.19%
Ratio of Net Investment Income to Average Net Assets	0.61%	0.57%	0.25%	0.51%	0.62%	0.64%
Portfolio Turnover Rate ⁴	5%	22%	25%	22%	18%	25%

The expense ratio and net investment income ratio for the current period have been annualized.

1 Calculated based on average shares outstanding.

2 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.

3 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.19%.

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.

ETF Shares

For a Share Outstanding Throughout Each Period	Six Months Ended June 30,	Year Ended December 31,				
	2023	2022	2021	2020	2019	2018
Net Asset Value, Beginning of Period	\$179.73	\$254.49	\$212.00	\$158.76	\$119.58	\$127.67
Investment Operations						
Net Investment Income ¹	.690	1.405	.870	1.074	1.386	1.016
Net Realized and Unrealized Gain (Loss) on Investments	26.106	(74.767)	42.479	53.347	39.040	(8.101)
Total from Investment Operations	26.796	(73.362)	43.349	54.421	40.426	(7.085)
Distributions						
Dividends from Net Investment Income	(.696)	(1.398)	(.859)	(1.181)	(1.246)	(1.005)
Distributions from Realized Capital Gains	—	—	—	—	—	—
Total Distributions	(.696)	(1.398)	(.859)	(1.181)	(1.246)	(1.005)
Net Asset Value, End of Period	\$205.83	\$179.73	\$254.49	\$212.00	\$158.76	\$119.58
Total Return	14.94%	-28.84%	20.47%	34.46%	33.86%	-5.60%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$10,962	\$9,313	\$12,798	\$10,164	\$6,995	\$4,956
Ratio of Total Expenses to Average Net Assets	0.07%	0.07% ²	0.07%	0.07%	0.07%	0.07%
Ratio of Net Investment Income to Average Net Assets	0.75%	0.72%	0.37%	0.63%	0.95%	0.76%
Portfolio Turnover Rate ³	5%	22%	25%	22%	18%	25%

The expense ratio and net investment income ratio for the current period have been annualized.

1 Calculated based on average shares outstanding.

2 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.07%.

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	Six Months Ended June 30, 2023	Year Ended December 31,				
		2022	2021	2020	2019	2018
Net Asset Value, Beginning of Period	\$77.37	\$109.55	\$91.26	\$68.34	\$51.48	\$54.96
Investment Operations						
Net Investment Income ¹	.294	.602	.373	.461	.603	.437
Net Realized and Unrealized Gain (Loss) on Investments	11.236	(32.180)	18.287	22.967	16.793	(3.485)
Total from Investment Operations	11.530	(31.578)	18.660	23.428	17.396	(3.048)
Distributions						
Dividends from Net Investment Income	(.300)	(.602)	(.370)	(.508)	(.536)	(.432)
Distributions from Realized Capital Gains	—	—	—	—	—	—
Total Distributions	(.300)	(.602)	(.370)	(.508)	(.536)	(.432)
Net Asset Value, End of Period	\$88.60	\$77.37	\$109.55	\$91.26	\$68.34	\$51.48
Total Return²	14.93%	-28.84%	20.48%	34.48%	33.86%	-5.60%
Ratios/Supplemental Data						
Net Assets, End of Period (Millions)	\$10,411	\$9,124	\$12,797	\$10,712	\$8,173	\$5,544
Ratio of Total Expenses to Average Net Assets	0.07%	0.07% ³	0.07%	0.07%	0.07%	0.07%
Ratio of Net Investment Income to Average Net Assets	0.75%	0.71%	0.37%	0.63%	0.96%	0.76%
Portfolio Turnover Rate ⁴	5%	22%	25%	22%	18%	25%

The expense ratio and net investment income ratio for the current period have been annualized.

1 Calculated based on average shares outstanding.

2 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.

3 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.07%.

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.

Notes to Financial Statements

Vanguard Mid-Cap Growth Index Fund is registered under the Investment Company Act of 1940 as an open-end investment company, or mutual fund. The fund offers three classes of shares: Investor Shares, ETF Shares, and Admiral 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.

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 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 valuation designee to represent fair value and subject to oversight by the board of trustees. Investments in Vanguard Market Liquidity Fund are valued at that fund's net asset value.

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 six months ended June 30, 2023, 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. **Federal Income Taxes:** The fund intends to continue to qualify as a regulated investment company and distribute virtually 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.

4. **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.

5. **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.

6. 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 and are 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, which 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 an agreed-upon spread plus the higher of the federal funds effective rate, the overnight bank funding rate, or the Daily Simple Secured Overnight Financing Rate inclusive of an additional agreed-upon spread. However, borrowings under the uncommitted credit facility may bear interest based upon an alternate 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.

For the six months ended June 30, 2023, the fund did not utilize the credit facilities or the Interfund Lending Program.

7. 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. 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 June 30, 2023, the fund had contributed to Vanguard capital in the amount of \$695,000, representing less than 0.01% of the fund's net assets and 0.28% 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.

At June 30, 2023, 100% of the market value of the fund's investments and derivatives was determined based on Level 1 inputs.

D. As of June 30, 2023, 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	16,293,551
Gross Unrealized Appreciation	6,628,375
Gross Unrealized Depreciation	(1,414,109)
Net Unrealized Appreciation (Depreciation)	5,214,266

The fund's tax-basis capital gains and losses are determined only at the end of each fiscal year. For tax purposes, at December 31, 2022, the fund had available capital losses totaling \$3,336,371,000 that may be carried forward indefinitely to offset future net capital gains. The fund will use these capital losses to offset net taxable capital gains, if any, realized during the year ending December 31, 2023; should the fund realize net capital losses for the year, the losses will be added to the loss carryforward balance above.

E. During the six months ended June 30, 2023, the fund purchased \$2,262,114,000 of investment securities and sold \$2,021,339,000 of investment securities, other than temporary cash investments. Purchases and sales include \$1,223,853,000 and \$928,787,000, 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 six months ended June 30, 2023, such purchases were \$101,933,000 and sales were \$412,192,000, resulting in net realized loss of \$415,399,000; 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:

	Six Months Ended June 30, 2023		Year Ended December 31, 2022	
	Amount (\$000)	Shares (000)	Amount (\$000)	Shares (000)
Investor Shares				
Issued	3,363	45	7,152	91
Issued in Lieu of Cash Distributions	138	2	306	4
Redeemed	(9,666)	(126)	(25,019)	(303)
Net Increase (Decrease)—Investor Shares	(6,165)	(79)	(17,561)	(208)
ETF Shares				
Issued	1,264,828	6,514	4,309,536	22,204
Issued in Lieu of Cash Distributions	—	—	—	—
Redeemed	(981,133)	(5,075)	(4,011,051)	(20,674)
Net Increase (Decrease)—ETF Shares	283,695	1,439	298,485	1,530

	Six Months Ended June 30, 2023		Year Ended December 31, 2022	
	Amount (\$000)	Shares (000)	Amount (\$000)	Shares (000)
Admiral Shares				
Issued	802,635	9,670	1,795,061	20,960
Issued in Lieu of Cash Distributions	31,669	384	63,404	794
Redeemed	(867,883)	(10,490)	(1,758,909)	(20,629)
Net Increase (Decrease)—Admiral Shares	(33,579)	(436)	99,556	1,125

G. Significant market disruptions, such as those caused by pandemics (e.g., COVID-19 pandemic), natural or environmental disasters, war (e.g., Russia's invasion of Ukraine), acts of terrorism, or other events, can adversely affect local and global markets and normal market operations. Any such disruptions could have an adverse impact on the value of the fund's investments and fund performance.

To the extent the fund's investment portfolio reflects concentration in a particular market, industry, sector, country or asset class, the fund may be adversely affected by the performance of these concentrations and may be subject to increased price volatility and other risks.

The use of derivatives may expose the fund to various risks. Derivatives can be highly volatile, and any initial investment is generally small relative to the notional amount so that transactions may be leveraged in terms of market exposure. A relatively small market movement may have a potentially larger impact on derivatives than on standard securities. Leveraged derivatives positions can, therefore, increase volatility. Additional information regarding the fund's use of derivative(s) and the specific risks associated is described under significant accounting policies.

H. Management has determined that no events or transactions occurred subsequent to June 30, 2023, that would require recognition or disclosure in these financial statements.

Mid-Cap Value Index Fund

Fund Allocation

As of June 30, 2023

Basic Materials	5.2%
Consumer Discretionary	14.1
Consumer Staples	8.0
Energy	2.8
Financials	17.2
Health Care	8.2
Industrials	16.1
Real Estate	10.1
Technology	5.1
Telecommunications	0.2
Utilities	13.0

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 (unaudited)

Schedule of Investments

As of June 30, 2023

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 (99.9%)					
Basic Materials (5.2%)					
Nucor Corp.	2,160,852	354,337	Clorox Co.	1,063,336	169,113
LyondellBasell Industries NV Class A	2,238,247	205,538	Kellogg Co.	2,211,093	149,028
International Flavors & Fragrances Inc.	2,194,168	174,634	Conagra Brands Inc.	4,101,996	138,319
Avery Dennison Corp.	694,389	119,296	J M Smucker Co.	871,337	128,670
CF Industries Holdings Inc.	1,676,569	116,387	Tyson Foods Inc. Class A	2,456,565	125,383
Celanese Corp. Class A	842,169	97,523	Hormel Foods Corp.	2,350,410	94,534
International Paper Co.	2,985,260	94,961	McCormick & Co. Inc. (Non-Voting)	1,078,773	94,101
Eastman Chemical Co.	1,024,783	85,795	Walgreens Boots Alliance Inc.	3,154,093	89,860
Steel Dynamics Inc.	690,657	75,233	Campbell Soup Co.	1,674,392	76,536
FMC Corp.	537,753	56,109	Albertsons Cos. Inc. Class A	2,715,141	59,244
Mosaic Co.	1,428,302	49,991	Molson Coors Beverage Co. Class B	775,609	51,066
Westlake Corp.	137,157	16,386			2,231,061
		1,446,190	Energy (2.8%)		
Consumer Discretionary (14.1%)			Baker Hughes Co. Class A	8,707,696	275,250
DR Horton Inc.	2,640,252	321,292	ONEOK Inc.	3,848,641	237,538
Lennar Corp. Class A	2,169,146	271,816	Williams Cos. Inc.	5,239,026	170,950
* Delta Air Lines Inc.	5,528,258	262,813	Halliburton Co.	3,492,057	115,203
* Dollar Tree Inc.	1,807,715	259,407			798,941
* Warner Bros Discovery Inc.	18,858,623	236,487	Financials (17.2%)		
eBay Inc.	4,597,453	205,460	Arthur J Gallagher & Co.	1,842,792	404,622
Genuine Parts Co.	1,208,611	204,533	Ameriprise Financial Inc.	896,078	297,641
Southwest Airlines Co.	5,118,463	185,340	Discover Financial Services	2,184,278	255,233
Darden Restaurants Inc.	1,040,154	173,789	* Arch Capital Group Ltd.	3,043,147	227,780
Omnicom Group Inc.	1,716,118	163,289	T. Rowe Price Group Inc.	1,931,644	216,383
* Carnival Corp.	8,639,404	162,680	Willis Towers Watson plc	915,291	215,551
* United Airlines Holdings Inc.	2,810,331	154,203	State Street Corp.	2,731,341	199,880
PulteGroup Inc.	1,919,955	149,142	Hartford Financial Services Group Inc.	2,668,400	192,178
Best Buy Co. Inc.	1,692,741	138,720	American International Group Inc.	3,112,630	179,101
Garmin Ltd.	1,316,245	137,271	M&T Bank Corp.	1,426,702	176,569
* CarMax Inc.	1,360,814	113,900	Raymond James Financial Inc.	1,640,447	170,229
* Rivian Automotive Inc. Class A	6,009,327	100,115	Nasdaq Inc.	3,377,003	168,344
BorgWarner Inc.	2,015,967	98,601	Principal Financial Group Inc.	2,088,190	158,368
Fox Corp. Class A	2,309,538	78,524	Fifth Third Bancorp	5,855,109	153,462
News Corp. Class A	3,895,978	75,972	Regions Financial Corp.	8,070,707	143,820
¹ Paramount Global Class B	4,176,725	66,452	Prudential Financial Inc.	1,569,791	138,487
Interpublic Group of Cos. Inc.	1,660,653	64,068	Huntington Bancshares Inc.	12,417,041	133,856
MGM Resorts International	1,251,698	54,975	Cincinnati Financial Corp.	1,352,257	131,602
* American Airlines Group Inc.	2,807,798	50,372	Everest Re Group Ltd.	373,428	127,660
* ¹ Lucid Group Inc.	6,844,419	47,158	Northern Trust Corp.	1,702,447	126,219
Fox Corp. Class B	1,119,611	35,704	Cboe Global Markets Inc.	908,068	125,322
VF Corp.	1,503,413	28,700	Allstate Corp.	1,130,450	123,264
¹ Sirius XM Holdings Inc.	4,994,643	22,626	Citizens Financial Group Inc.	3,954,855	103,143
* Liberty Media Corp.-Liberty SiriusXM Class C	654,282	21,415	W R Berkley Corp.	1,682,227	100,193
Advance Auto Parts Inc.	255,799	17,983	Loews Corp.	1,666,190	98,938
* Endeavor Group Holdings Inc. Class A	644,810	15,424	Fidelity National Financial Inc.	2,224,208	80,072
Lennar Corp. Class B	122,627	13,854	* Markel Group Inc.	54,530	75,425
* Liberty Media Corp.-Liberty SiriusXM Class A	320,487	10,515	KeyCorp	8,044,747	74,333
News Corp. Class B	378,120	7,456	Franklin Resources Inc.	2,585,165	69,050
¹ Paramount Global Class A	93,029	1,727	Annaly Capital Management Inc.	2,122,706	42,475
		3,951,783	Equitable Holdings Inc.	1,531,437	41,594
Consumer Staples (8.0%)			Globe Life Inc.	369,850	40,543
Corteva Inc.	5,807,149	332,750	Corebridge Financial Inc.	1,394,306	24,623
AmerisourceBergen Corp.	1,478,111	284,433	* ¹ Rocket Cos. Inc. Class A	982,263	8,801
Kroger Co.	5,554,038	261,040			4,824,761
Archer-Daniels-Midland Co.	2,342,292	176,984	Health Care (8.2%)		
			* Centene Corp.	4,720,163	318,375
			Zimmer Biomet Holdings Inc.	1,793,980	261,203

Mid-Cap Value Index Fund

	Shares	Market Value* (\$000)		Shares	Market Value* (\$000)
Cardinal Health Inc.	2,189,894	207,098			
Baxter International Inc.	4,348,213	198,105			
Laboratory Corp. of America Holdings	762,082	183,913			
* Hologic Inc.	2,116,944	171,409			
Quest Diagnostics Inc.	963,427	135,419			
GE HealthCare Technologies Inc.	1,662,111	135,030			
Revvity Inc.	1,078,969	128,171			
Viatrix Inc.	10,313,330	102,927			
Royalty Pharma plc Class A	3,276,837	100,730			
Teleflex Inc.	404,025	97,786			
STERIS plc	426,996	96,066			
* Henry Schein Inc.	1,126,805	91,384			
* Avantor Inc.	2,903,457	59,637			
		2,287,253			
Industrials (16.1%)					
PACCAR Inc.	4,494,867	375,996			
Carrier Global Corp.	7,180,681	356,952			
Rockwell Automation Inc.	988,078	325,522			
Ferguson plc	1,761,294	277,069			
United Rentals Inc.	591,182	263,295			
* Keysight Technologies Inc.	1,532,231	256,572			
Fortive Corp.	3,040,996	227,375			
Global Payments Inc.	2,253,175	221,983			
Dover Corp.	1,202,911	177,610			
Westinghouse Air Brake Technologies Corp.	1,547,115	169,672			
Expeditors International of Washington Inc.	1,314,210	159,190			
Otis Worldwide Corp.	1,777,409	158,207			
Cummins Inc.	608,808	149,255			
Snap-on Inc.	455,279	131,207			
Jacobs Solutions Inc.	1,091,079	129,718			
DuPont de Nemours Inc.	1,776,688	126,927			
Synchrony Financial	3,686,308	125,040			
Stanley Black & Decker Inc.	1,317,260	123,440			
Textron Inc.	1,734,711	117,318			
Ingersoll Rand Inc.	1,739,723	113,708			
Packaging Corp. of America	773,559	102,234			
CH Robinson Worldwide Inc.	1,001,532	94,495			
Crown Holdings Inc.	1,033,051	89,741			
Ball Corp.	1,352,818	78,748			
Hubbell Inc. Class B	230,489	76,421			
Masco Corp.	968,010	55,544			
Westrock Co.	1,100,881	32,003			
		4,515,242			
Real Estate (10.1%)					
Digital Realty Trust Inc.	2,505,995	285,358			
VICI Properties Inc. Class A	8,637,826	271,487			
AvalonBay Communities Inc.	1,221,389	231,172			
Weyerhaeuser Co.	6,298,769	211,072			
* CBRE Group Inc. Class A	2,539,942	204,999			
Equity Residential	3,096,161	204,254			
Alexandria Real Estate Equities Inc.	1,488,171	168,892			
Ventas Inc.	3,441,021	162,657			
Simon Property Group Inc.	1,335,982	154,279			
Mid-America Apartment Communities Inc.	1,003,444	152,383			
Iron Mountain Inc.	2,508,394	142,527			
Essex Property Trust Inc.	552,056	129,347			
WP Carey Inc.	1,839,808	124,297			
UDR Inc.	2,831,392	121,637			
Healthpeak Properties Inc.	4,705,030	94,571			
Host Hotels & Resorts Inc.	3,058,891	51,481			
Camden Property Trust	459,172	49,990			
Regency Centers Corp.	735,437	45,428			
Boston Properties Inc.	606,671	34,938			
		2,840,769			
Technology (5.1%)					
Corning Inc.	6,581,047	230,600			
CDW Corp.	1,159,349	212,740			
Hewlett Packard Enterprise Co.	11,146,247	187,257			
NetApp Inc.	1,839,864	140,566			
HP Inc.	3,813,797	117,122			
SS&C Technologies Holdings Inc.	1,821,410	110,377			
Seagate Technology Holdings plc	1,692,151	104,693			
* Western Digital Corp.	2,751,935	104,381			
Gen Digital Inc.	4,672,807	86,681			
* Qorvo Inc.	849,256	86,650			
Leidos Holdings Inc.	589,901	52,194			
					1,433,261
Telecommunications (0.1%)					
Juniper Networks Inc.	1,383,063	43,331			
Utilities (13.0%)					
* PG&E Corp.	20,211,791	349,260			
Consolidated Edison Inc.	2,980,666	269,452			
Constellation Energy Corp.	2,809,753	257,233			
WEC Energy Group Inc.	2,713,166	239,410			
American Water Works Co. Inc.	1,674,213	238,994			
Edison International	3,294,183	228,781			
Eversource Energy	3,000,496	212,795			
Ameren Corp.	2,257,656	184,383			
FirstEnergy Corp.	4,680,801	181,990			
Entergy Corp.	1,818,717	177,089			
DTE Energy Co.	1,595,540	175,541			
PPL Corp.	6,339,683	167,748			
CenterPoint Energy Inc.	5,413,997	157,818			
CMS Energy Corp.	2,508,665	147,384			
Public Service Enterprise Group Inc.	2,145,890	134,354			
AES Corp.	5,757,264	119,348			
Evergy Inc.	1,974,707	115,362			
Alliant Energy Corp.	2,162,256	113,475			
NiSource Inc.	3,552,965	97,174			
Vistra Corp.	1,604,281	42,112			
Avangrid Inc.	665,416	25,073			
					3,634,776
Total Common Stocks (Cost \$22,072,611)					28,007,368
Temporary Cash Investments (0.3%)					
Money Market Fund (0.3%)					
^{2,3} Vanguard Market Liquidity Fund, 5.150% (Cost \$75,145)	751,760	75,161			
Total Investments (100.2%) (Cost \$22,147,756)					28,082,529
Other Assets and Liabilities—Net (-0.2%)					(44,844)
Net Assets (100%)					28,037,685
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 \$68,254,000.					
2 Affiliated money market fund available only to Vanguard funds and certain trusts and accounts managed by Vanguard. Rate shown is the 7-day yield.					
3 Collateral of \$76,368,000 was received for securities on loan, of which \$75,155,000 is held in Vanguard Market Liquidity Fund and \$1,213,000 is held in cash.					

Derivative Financial Instruments Outstanding as of Period End

Futures Contracts

				(\$000)
	Expiration	Number of Long (Short) Contracts	Notional Amount	Value and Unrealized Appreciation (Depreciation)
Long Futures Contracts				
E-mini S&P 500 Index	September 2023	30	6,732	148
E-mini S&P Mid-Cap 400 Index	September 2023	102	26,970	720
				868

Statement of Assets and Liabilities

As of June 30, 2023

(\$000s, except shares, footnotes, and per-share amounts)	Amount
Assets	
Investments in Securities, at Value ¹	
Unaffiliated Issuers (Cost \$22,072,611)	28,007,368
Affiliated Issuers (Cost \$75,145)	75,161
Total Investments in Securities	28,082,529
Investment in Vanguard	923
Cash	1,213
Cash Collateral Pledged—Futures Contracts	1,810
Receivables for Investment Securities Sold	2,619
Receivables for Accrued Income	55,505
Receivables for Capital Shares Issued	7,742
Variation Margin Receivable—Futures Contracts	247
Total Assets	28,152,588
Liabilities	
Due to Custodian	6,605
Payables for Investment Securities Purchased	21,504
Collateral for Securities on Loan	76,368
Payables for Capital Shares Redeemed	9,627
Payables to Vanguard	799
Total Liabilities	114,903
Net Assets	28,037,685

¹ Includes \$68,254,000 of securities on loan.

At June 30, 2023, net assets consisted of:

Paid-in Capital	26,028,760
Total Distributable Earnings (Loss)	2,008,925
Net Assets	28,037,685

Investor Shares—Net Assets

Applicable to 755,756 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	41,190
Net Asset Value Per Share—Investor Shares	\$54.50

ETF Shares—Net Assets

Applicable to 116,904,245 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	16,180,945
Net Asset Value Per Share—ETF Shares	\$138.41

Admiral Shares—Net Assets

Applicable to 164,785,513 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	11,815,550
Net Asset Value Per Share—Admiral Shares	\$71.70

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

Statement of Operations

	Six Months Ended June 30, 2023
	(\$000)
Investment Income	
Income	
Dividends	313,293
Interest ¹	224
Securities Lending—Net	3,585
Total Income	317,102
Expenses	
The Vanguard Group—Note B	
Investment Advisory Services	316
Management and Administrative—Investor Shares	36
Management and Administrative—ETF Shares	4,449
Management and Administrative—Admiral Shares	3,436
Marketing and Distribution—Investor Shares	1
Marketing and Distribution—ETF Shares	449
Marketing and Distribution—Admiral Shares	363
Custodian Fees	148
Shareholders' Reports—Investor Shares	1
Shareholders' Reports—ETF Shares	396
Shareholders' Reports—Admiral Shares	88
Trustees' Fees and Expenses	7
Other Expenses	13
Total Expenses	9,703
Expenses Paid Indirectly	(8)
Net Expenses	9,695
Net Investment Income	307,407
Realized Net Gain (Loss)	
Investment Securities Sold ^{1,2}	8,514
Futures Contracts	1,580
Swap Contracts	1,729
Realized Net Gain (Loss)	11,823
Change in Unrealized Appreciation (Depreciation)	
Investment Securities ¹	602,154
Futures Contracts	1,258
Swap Contracts	1,443
Change in Unrealized Appreciation (Depreciation)	604,855
Net Increase (Decrease) in Net Assets Resulting from Operations	924,085

¹ Interest income, realized net gain (loss), and change in unrealized appreciation (depreciation) from an affiliated company of the fund were \$187,000, \$1,000, and (\$5,000), respectively. Purchases and sales are for temporary cash investment purposes.

² Includes \$676,105,000 of net gain (loss) resulting from in-kind redemptions.

Statement of Changes in Net Assets

	Six Months Ended June 30, 2023	Year Ended December 31, 2022
	(\$000)	(\$000)
Increase (Decrease) in Net Assets		
Operations		
Net Investment Income	307,407	625,353
Realized Net Gain (Loss)	11,823	1,031,827
Change in Unrealized Appreciation (Depreciation)	604,855	(4,126,567)
Net Increase (Decrease) in Net Assets Resulting from Operations	924,085	(2,469,387)
Distributions		
Investor Shares	(428)	(970)
ETF Shares	(171,472)	(356,532)
Admiral Shares	(125,159)	(267,459)
Total Distributions	(297,059)	(624,961)
Capital Share Transactions		
Investor Shares	(4,245)	(7,678)
ETF Shares	(174,297)	1,666,234
Admiral Shares	(189,925)	(147,140)
Net Increase (Decrease) from Capital Share Transactions	(368,467)	1,511,416
Total Increase (Decrease)	258,559	(1,582,932)
Net Assets		
Beginning of Period	27,779,126	29,362,058
End of Period	28,037,685	27,779,126

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

Financial Highlights

Investor Shares

For a Share Outstanding Throughout Each Period	Six Months Ended June 30,	Year Ended December 31,				
	2023	2022	2021	2020	2019	2018
Net Asset Value, Beginning of Period	\$53.27	\$59.16	\$46.83	\$46.96	\$37.50	\$43.89
Investment Operations						
Net Investment Income ¹	.558	1.129	1.006	1.048 ²	.808	1.001 ³
Net Realized and Unrealized Gain (Loss) on Investments	1.213	(5.876)	12.311	(.122)	9.566	(6.415)
Total from Investment Operations	1.771	(4.747)	13.317	.926	10.374	(5.414)
Distributions						
Dividends from Net Investment Income	(.541)	(1.143)	(.987)	(1.056)	(.914)	(.976)
Distributions from Realized Capital Gains	—	—	—	—	—	—
Total Distributions	(.541)	(1.143)	(.987)	(1.056)	(.914)	(.976)
Net Asset Value, End of Period	\$54.50	\$53.27	\$59.16	\$46.83	\$46.96	\$37.50
Total Return⁴	3.38%	-8.00%	28.59%	2.43%	27.82%	-12.53%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$41	\$45	\$57	\$43	\$52	\$508
Ratio of Total Expenses to Average Net Assets	0.19% ⁵	0.19% ⁵	0.19%	0.19%	0.19%	0.19%
Ratio of Net Investment Income to Average Net Assets	2.18%	2.05%	1.83%	2.58% ²	1.90%	2.29% ³
Portfolio Turnover Rate ⁶	9%	18%	17%	39%	17%	17%

The expense ratio and net investment income ratio for the current period have been annualized.

1 Calculated based on average shares outstanding.

2 Net investment income per share and the ratio of net investment income to average net assets include \$.142 and 0.35%, respectively, resulting from a special dividend from NortonLifeLock Inc. in February 2020.

3 Net investment income per share and the ratio of net investment income to average net assets include \$.111 and 0.26%, respectively, resulting from a special dividend from Dr Pepper Snapple Group Inc. in July 2018.

4 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.

5 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.19%.

6 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	Six Months Ended June 30,	Year Ended December 31,				
	2023	2022	2021	2020	2019	2018
Net Asset Value, Beginning of Period	\$135.28	\$150.26	\$118.93	\$119.27	\$95.22	\$111.47
Investment Operations						
Net Investment Income ¹	1.503	3.091	2.744	2.781 ²	2.497	2.645 ³
Net Realized and Unrealized Gain (Loss) on Investments	3.085	(14.996)	31.258	(.310)	23.996	(16.278)
Total from Investment Operations	4.588	(11.905)	34.002	2.471	26.493	(13.633)
Distributions						
Dividends from Net Investment Income	(1.458)	(3.075)	(2.672)	(2.811)	(2.443)	(2.617)
Distributions from Realized Capital Gains	—	—	—	—	—	—
Total Distributions	(1.458)	(3.075)	(2.672)	(2.811)	(2.443)	(2.617)
Net Asset Value, End of Period	\$138.41	\$135.28	\$150.26	\$118.93	\$119.27	\$95.22
Total Return	3.46%	-7.88%	28.74%	2.50%	27.98%	-12.41%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$16,181	\$15,995	\$16,086	\$11,061	\$10,339	\$7,898
Ratio of Total Expenses to Average Net Assets	0.07% ⁴	0.07% ⁴	0.07%	0.07%	0.07%	0.07%
Ratio of Net Investment Income to Average Net Assets	2.31%	2.22%	1.96%	2.69% ²	2.26%	2.41% ³
Portfolio Turnover Rate ⁵	9%	18%	17%	39%	17%	17%

The expense ratio and net investment income ratio for the current period have been annualized.

1 Calculated based on average shares outstanding.

2 Net investment income per share and the ratio of net investment income to average net assets include \$.362 and 0.35%, respectively, resulting from a special dividend from NortonLifeLock Inc. in February 2020.

3 Net investment income per share and the ratio of net investment income to average net assets include \$.282 and 0.26%, respectively, resulting from a special dividend from Dr Pepper Snapple Group Inc. in July 2018.

4 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.07%.

5 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	Six Months Ended June 30,	Year Ended December 31,				
	2023	2022	2021	2020	2019	2018
Net Asset Value, Beginning of Period	\$70.08	\$77.84	\$61.61	\$61.79	\$49.33	\$57.74
Investment Operations						
Net Investment Income ¹	.776	1.586	1.413	1.438 ²	1.303	1.385 ³
Net Realized and Unrealized Gain (Loss) on Investments	1.599	(7.753)	16.201	(.162)	12.422	(8.439)
Total from Investment Operations	2.375	(6.167)	17.614	1.276	13.725	(7.054)
Distributions						
Dividends from Net Investment Income	(.755)	(1.593)	(1.384)	(1.456)	(1.265)	(1.356)
Distributions from Realized Capital Gains	—	—	—	—	—	—
Total Distributions	(.755)	(1.593)	(1.384)	(1.456)	(1.265)	(1.356)
Net Asset Value, End of Period	\$71.70	\$70.08	\$77.84	\$61.61	\$61.79	\$49.33
Total Return⁴	3.45%	-7.90%	28.76%	2.54%	27.99%	-12.42%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$11,816	\$11,740	\$13,218	\$10,092	\$11,148	\$7,738
Ratio of Total Expenses to Average Net Assets	0.07% ⁵	0.07% ⁵	0.07%	0.07%	0.07%	0.07%
Ratio of Net Investment Income to Average Net Assets	2.30%	2.19%	1.95%	2.69% ²	2.28%	2.41% ³
Portfolio Turnover Rate ⁶	9%	18%	17%	39%	17%	17%

The expense ratio and net investment income ratio for the current period have been annualized.

1 Calculated based on average shares outstanding.

2 Net investment income per share and the ratio of net investment income to average net assets include \$.187 and 0.35%, respectively, resulting from a special dividend from NortonLifeLock Inc. in February 2020.

3 Net investment income per share and the ratio of net investment income to average net assets include \$.146 and 0.26%, respectively, resulting from a special dividend from Dr Pepper Snapple Group Inc. in July 2018.

4 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.

5 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.07%.

6 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 Mid-Cap Value Index Fund is registered under the Investment Company Act of 1940 as an open-end investment company, or mutual fund. The fund offers three classes of shares: Investor Shares, ETF Shares, and Admiral 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.

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 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 valuation designee to represent fair value and subject to oversight by the board of trustees. Investments in Vanguard Market Liquidity Fund are valued at that fund's net asset value.

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 six months ended June 30, 2023, 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 or indexes 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 six months ended June 30, 2023, 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. The fund had no open total return swap contracts at June 30, 2023.

4. Federal Income Taxes: The fund intends to continue to qualify as a regulated investment company and distribute virtually 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 and are 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, which 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 an agreed-upon spread plus the higher of the federal funds effective rate, the

overnight bank funding rate, or the Daily Simple Secured Overnight Financing Rate inclusive of an additional agreed-upon spread. However, borrowings under the uncommitted credit facility may bear interest based upon an alternate 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.

For the six months ended June 30, 2023, the fund did not utilize the credit facilities or the Interfund Lending Program.

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. 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 June 30, 2023, the fund had contributed to Vanguard capital in the amount of \$923,000, representing less than 0.01% of the fund's net assets and 0.37% of Vanguard's capital received pursuant to the FSA. The fund's trustees and officers are also directors and employees, respectively, of Vanguard.

C. The fund's custodian bank has agreed to reduce its fees when the fund maintains cash on deposit in the non-interest-bearing custody account. For the six months ended June 30, 2023, custodian fee offset arrangements reduced the fund's expenses by \$8,000 (an annual rate of less than 0.01% of average net assets).

D. 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.

At June 30, 2023, 100% of the market value of the fund's investments and derivatives was determined based on Level 1 inputs.

E. As of June 30, 2023, 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	22,181,076
Gross Unrealized Appreciation	6,999,426
Gross Unrealized Depreciation	(1,097,105)
Net Unrealized Appreciation (Depreciation)	5,902,321

The fund's tax-basis capital gains and losses are determined only at the end of each fiscal year. For tax purposes, at December 31, 2022, the fund had available capital losses totaling \$3,906,033,000 that may be carried forward indefinitely to offset future net capital gains. The fund will use these capital losses to offset net taxable capital gains, if any, realized during the year ending December 31, 2023; should the fund realize net capital losses for the year, the losses will be added to the loss carryforward balance above.

F. During the six months ended June 30, 2023, the fund purchased \$4,094,244,000 of investment securities and sold \$4,357,236,000 of investment securities, other than temporary cash investments. Purchases and sales include \$1,668,756,000 and \$1,914,601,000, 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 six months ended June 30, 2023, such purchases were \$316,487,000 and sales were \$565,862,000, resulting in net realized loss of \$315,276,000; these amounts, other than temporary cash investments, are included in the purchases and sales of investment securities noted above.

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

	Six Months Ended June 30, 2023		Year Ended December 31, 2022	
	Amount (\$000)	Shares (000)	Amount (\$000)	Shares (000)
Investor Shares				
Issued	2,669	50	9,543	172
Issued in Lieu of Cash Distributions	428	8	970	18
Redeemed	(7,342)	(137)	(18,191)	(326)
Net Increase (Decrease)—Investor Shares	(4,245)	(79)	(7,678)	(136)
ETF Shares				
Issued	1,737,026	12,995	6,026,513	43,603
Issued in Lieu of Cash Distributions	—	—	—	—
Redeemed	(1,911,323)	(14,325)	(4,360,279)	(32,425)
Net Increase (Decrease)—ETF Shares	(174,297)	(1,330)	1,666,234	11,178
Admiral Shares				
Issued	901,759	12,775	2,265,008	31,170
Issued in Lieu of Cash Distributions	111,189	1,636	237,416	3,400
Redeemed	(1,202,873)	(17,143)	(2,649,564)	(36,866)
Net Increase (Decrease)—Admiral Shares	(189,925)	(2,732)	(147,140)	(2,296)

H. Significant market disruptions, such as those caused by pandemics (e.g., COVID-19 pandemic), natural or environmental disasters, war (e.g., Russia's invasion of Ukraine), acts of terrorism, or other events, can adversely affect local and global markets and normal market operations. Any such disruptions could have an adverse impact on the value of the fund's investments and fund performance.

To the extent the fund's investment portfolio reflects concentration in a particular market, industry, sector, country or asset class, the fund may be adversely affected by the performance of these concentrations and may be subject to increased price volatility and other risks.

The use of derivatives may expose the fund to various risks. Derivatives can be highly volatile, and any initial investment is generally small relative to the notional amount so that transactions may be leveraged in terms of market exposure. A relatively small market movement may have a potentially larger impact on derivatives than on standard securities. Leveraged derivatives positions can, therefore, increase volatility. Additional information regarding the fund's use of derivative(s) and the specific risks associated is described under significant accounting policies.

I. Management has determined that no events or transactions occurred subsequent to June 30, 2023, that would require recognition or disclosure in these financial statements.

Trustees Approve Advisory Arrangements

The board of trustees of Vanguard Extended Market Index Fund, Vanguard Mid-Cap Index Fund, Vanguard Mid-Cap Growth Index Fund, and Vanguard Mid-Cap Value Index Fund has renewed each fund's investment advisory arrangement with The Vanguard Group, Inc. (Vanguard), through its Equity Index Group. The board determined that continuing each fund's internalized management structure was in the best interests of the fund and its shareholders.

The board based its decisions upon an evaluation of the advisor's investment staff, portfolio management process, and performance. This evaluation included information provided to the board by Vanguard's Portfolio Review Department, which is responsible for fund and advisor oversight and product management. The Portfolio Review Department met regularly with the advisor and made presentations to the board during the fiscal year that directed the board's focus to relevant information and topics.

The board, or an investment committee made up of board members, also received information throughout the year during advisor presentations. For each advisor presentation, the board was provided with letters and reports that included information about, among other things, the advisory firm and the advisor's assessment of the investment environment, portfolio performance, and portfolio characteristics.

In addition, the board received periodic reports throughout the year, which included information about the portfolio's performance relative to its peers and benchmark, as applicable, and updates, as needed, on the Portfolio Review Department's ongoing assessment of the advisor.

Prior to their meeting, the trustees were provided with a memo and materials that summarized the information they received over the course of the year. They also considered the factors discussed below, among others. However, no single factor determined whether the board approved the arrangements. Rather, it was the totality of the circumstances that drove the board's decisions.

Nature, extent, and quality of services

The board reviewed the quality of each fund's investment management services over both the short and long term, and took into account the organizational depth and stability of the advisor. The board considered that Vanguard has been managing investments for more than four decades. The Equity Index Group adheres to a sound, disciplined investment management process; the team has considerable experience, stability, and depth.

The board concluded that Vanguard's experience, stability, depth, and performance, among other factors, warranted continuation of each advisory arrangement.

Investment performance

The board considered the short- and long-term performance of each fund, including any periods of outperformance or underperformance compared with its target index and peer group. The board concluded that the performance was such that each advisory arrangement should continue.

Cost

The board concluded that each fund's expense ratio was below the average expense ratio charged by funds in its peer group and that each fund's advisory expenses were also below the peer-group average.

The board does not conduct a profitability analysis of Vanguard because of Vanguard's unique structure. Unlike most other mutual fund management companies, Vanguard is owned by the funds it oversees.

The benefit of economies of scale

The board concluded that the funds' arrangements with Vanguard ensure that the funds will realize economies of scale as they grow, with the cost to shareholders declining as fund assets increase.

The board will consider whether to renew the advisory arrangements again after a one-year period.

Liquidity Risk Management

Vanguard funds (except for the money market funds) have adopted and implemented a written liquidity risk management program (the “Program”) as required by Rule 22e-4 under the Investment Company Act of 1940. Rule 22e-4 requires that each fund adopt a program that is reasonably designed to assess and manage the fund’s liquidity risk, which is the risk that the fund could not meet redemption requests without significant dilution of remaining investors’ interests in the fund.

Assessment and management of a fund’s liquidity risk under the Program take into consideration certain factors, such as the fund’s investment strategy and the liquidity of its portfolio investments during normal and reasonably foreseeable stressed conditions, its short- and long-term cash-flow projections during both normal and reasonably foreseeable stressed conditions, and its cash and cash-equivalent holdings and access to other funding sources. As required by the rule, the Program includes policies and procedures for classification of fund portfolio holdings in four liquidity categories, maintaining certain levels of highly liquid investments, and limiting holdings of illiquid investments.

The board of trustees of Vanguard Index Funds approved the appointment of liquidity risk management program administrators responsible for administering the Program for Vanguard Extended Market Index Fund, Vanguard Mid-Cap Index Fund, Vanguard Mid-Cap Growth Index Fund, and Vanguard Mid-Cap Value Index Fund, and for carrying out the specific responsibilities set forth in the Program, including reporting to the board on at least an annual basis regarding the Program’s operation, its adequacy, and the effectiveness of its implementation for the past year (the “Program Administrator Report”). The board has reviewed the Program Administrator Report covering the period from January 1, 2022, through December 31, 2022 (the “Review Period”). The Program Administrator Report stated that during the Review Period the Program operated and was implemented effectively to manage the funds’ liquidity risk.

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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.