

Annual Report | December 31, 2019

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

See the inside front cover for important information about access to your fund's annual and semiannual shareholder reports.

Important information about access to shareholder reports

Beginning on January 1, 2021, as permitted by regulations adopted by the Securities and Exchange Commission, paper copies of your fund's annual and semiannual shareholder reports will no longer be sent to you by mail, unless you specifically request them. Instead, you will be notified by mail each time a report is posted on the website and will be provided with a link to access the report.

If you have already elected to receive shareholder reports electronically, you will not be affected by this change and do not need to take any action. You may elect to receive shareholder reports and other communications from the fund electronically by contacting your financial intermediary (such as a broker-dealer or bank) or, if you invest directly with the fund, by calling Vanguard at one of the phone numbers on the back cover of this report or by logging on to vanguard.com.

You may elect to receive paper copies of all future shareholder reports free of charge. If you invest through a financial intermediary, you can contact the intermediary to request that you continue to receive paper copies. If you invest directly with the fund, you can call Vanguard at one of the phone numbers on the back cover of this report or log on to vanguard.com. Your election to receive paper copies will apply to all the funds you hold through an intermediary or directly with Vanguard.

Contents

A Note From Our Chairman
Your Fund's Performance at a Glance 2
About Your Fund's Expenses
Extended Market Index Fund
Mid-Cap Index Fund
Mid-Cap Growth Index Fund
Mid-Cap Value Index Fund

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

A Note From Our Chairman



Tim Buckley Chairman and Chief Executive Officer

Dear Shareholder,

Recent volatility in financial markets affecting stocks, bonds, and commodities has been a good reminder of the wise old adage, "Never keep all your eggs in one basket." Maintaining balance and diversification in your investment portfolio can help to both limit risk and set you up for long-term success.

It's understandable why some investors might become complacent after a long market run-up like the one that lifted stock prices, especially U.S. stock prices, in the years following the global financial crisis. But failing to rebalance regularly can leave a portfolio with a much different mix of assets than intended and, often, more risk than intended. Balance across and diversification within asset classes are powerful tools for managing risk and achieving your investment goals. A portfolio's allocation will determine a large portion of its longterm return and also the majority of its volatility risk. A well-diversified portfolio is less vulnerable to significant swings in the performance of any one segment of the asset classes in which it invests.

Balance and diversification will never eliminate the risk of loss, nor will they guarantee positive returns in a declining market. But they may reduce the chance that you'll suffer disproportionate losses in one particular high-flying asset class or sector when it comes back to earth. And exposure to all key market components should give you at least some participation in the sectors that are performing best at any given time.

Vanguard is committed to helping you achieve balance and diversification in your portfolios to help meet your investment goals. We thank you for your continued loyalty.

Sincerely,

- JISul Mar-

Mortimer J. Buckley Chairman and Chief Executive Officer January 23, 2020

Your Fund's Performance at a Glance

• Returns for the 12 months ended December 31, 2019, ranged from nearly 28% for Vanguard Mid-Cap Value Index Fund to almost 34% for Vanguard Mid-Cap Growth Index Fund. Vanguard Mid-Cap Index Fund, which contains both growth and value stocks, returned nearly 31%. Vanguard Extended Market Index Fund, which includes both small- and mid-capitalization holdings, posted a result of almost 28%. All returns are for Investor Shares. Each fund closely tracked its target index.

• Growth stocks outperformed value, while large-caps led mid- and small-caps over the period.

• Industrials contributed the most to the Mid-Cap Index and Growth Index Funds' results, financials to the Value Index Fund, and information technology to the Extended Market Index Fund. No sectors in any of the funds detracted from performance.

• Please be aware that the Extended Market Index Fund uses the Global Industry Classification Standard (GICS) methodology, while the other three funds use Industry Classification Benchmark (ICB) methodology.

	Average Annual Total Returns			
	Periods Ended December 31, 201			
	One Year	Three Years	Five Years	
Stocks				
Russell 1000 Index (Large-caps)	31.43%	15.05%	11.48%	
Russell 2000 Index (Small-caps)	25.53	8.59	8.23	
Russell 3000 Index (Broad U.S. market)	31.02	14.57	11.24	
FTSE All-World ex US Index (International)	21.81	9.96	5.83	
Bonds				
Bloomberg Barclays U.S. Aggregate Bond Index (Broad taxable market)	8.72%	4.03%	3.05%	
Bloomberg Barclays Municipal Bond Index (Broad tax-exempt market)	7.54	4.72	3.53	
FTSE Three-Month U.S. Treasury Bill Index	2.25	1.65	1.04	
CPI				
Consumer Price Index	2.29%	2.10%	1.82%	

Market Barometer

About Your Fund's Expenses

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

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

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

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

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

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

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

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

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

Six Months Ended December 31, 2019

	Beginning Account Value 6/30/2019	Ending Account Value 12/31/2019	Expenses Paid During Period
Based on Actual Fund Return			
Extended Market Index Fund			
Investor Shares	\$1,000.00	\$1,070.66	\$0.99
ETF Shares	1,000.00	1,071.46	0.31
Admiral™ Shares	1,000.00	1,071.48	0.26
Institutional Shares	1,000.00	1,071.43	0.21
Institutional Plus Shares	1,000.00	1,071.53	0.21
Institutional Select Shares	1,000.00	1,071.62	0.10
Mid-Cap Index Fund			
Investor Shares	\$1,000.00	\$1,074.50	\$0.89
ETF Shares	1,000.00	1,075.29	0.21
Admiral Shares	1,000.00	1,075.24	0.26
Institutional Shares	1,000.00	1,075.18	0.21
Institutional Plus Shares	1,000.00	1,075.35	0.16
Mid-Cap Growth Index Fund			
Investor Shares	\$1,000.00	\$1,067.42	\$0.99
ETF Shares	1,000.00	1,068.15	0.36
Admiral Shares	1,000.00	1,068.15	0.36
Mid-Cap Value Index Fund			
Investor Shares	\$1,000.00	\$1,082.03	\$1.00
ETF Shares	1,000.00	1,082.62	0.37
Admiral Shares	1,000.00	1,082.77	0.37

Six Months Ended December 31, 2019

	Beginning Account Value 6/30/2019	Ending Account Value 12/31/2019	Expenses Paid During Period
Based on Hypothetical 5% Yearly Return	-,,	,,	
Extended Market Index Fund			
Investor Shares	\$1,000.00	\$1,024.25	\$0.97
ETF Shares	1,000.00	1,024.90	0.31
Admiral Shares	1,000.00	1,024.95	0.26
Institutional Shares	1,000.00	1,025.00	0.20
Institutional Plus Shares	1,000.00	1,025.00	0.20
Institutional Select Shares	1,000.00	1,025.10	0.10
Mid-Cap Index Fund			
Investor Shares	\$1,000.00	\$1,024.35	\$0.87
ETF Shares	1,000.00	1,025.00	0.20
Admiral Shares	1,000.00	1,024.95	0.26
Institutional Shares	1,000.00	1,024.00	0.20
Institutional Plus Shares	1,000.00	1,025.05	0.15
Mid-Cap Growth Index Fund			
Investor Shares	\$1,000.00	\$1,024.25	\$0.97
ETF Shares	1,000.00	1,024.85	0.36
Admiral Shares	1,000.00	1,024.85	0.36
Mid-Cap Value Index Fund			
Investor Shares	\$1,000.00	\$1,024.25	\$0.97
ETF Shares	1,000.00	1,024.85	0.36
Admiral Shares	1,000.00	1,024.85	0.36

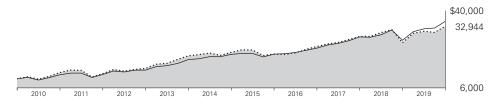
The calculations are based on expenses incurred in the most recent six-month period. The funds' annualized six-month expense ratios for that period are: for the Extended Market Index Fund, 0.19% for Investor Shares, 0.06% for ETF Shares, 0.05% for Admiral Shares, 0.04% for Institutional Shares, 0.04% for Institutional Plus Shares, and 0.02% for Institutional Sleet 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 0.02% 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; and for the Mid-Cap Value Index Fund, 0.19% for Investor Shares, 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 (184/365).

Extended Market Index Fund

Performance Summary

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

Cumulative Performance: December 31, 2009, Through December 31, 2019 Initial Investment of \$10,000



	Average Annual Total Returns Periods Ended December 31, 2019			
_	One Year	Five Years	Ten Years	Final Value of a \$10,000 Investment
Extended Market Index Fund Investor Shares	27.87%	8.87%	12.66%	\$32,944
······· S&P Completion Index	27.95	8.90	12.71	33,085
Dow Jones U.S. Total Stock Market	27.00	0.00	12.71	00,000
Float Adjusted Index	30.90	11.18	13.43	35,251

	One Year	Five Years	Ten Years	Final Value of a \$10,000 Investment
Extended Market Index Fund ETF Shares Net Asset Value	28.04%	9.02%	12.81%	\$33,382
Extended Market Index Fund ETF Shares Market Price	28.06	9.02	12.81	33,394
S&P Completion Index	27.95	8.90	12.71	33,085
Dow Jones U.S. Total Stock Market Float Adjusted Index	30.90	11.18	13.43	35,251

See Financial Highlights for dividend and capital gains information.

	Average Annual Total Returns Periods Ended December 31, 2019			
	One Year	Five Years	Ten Years	Final Value of a \$10,000 Investment
Extended Market Index Fund Admiral Shares	28.03%	9.01%	12.81%	\$33,389
S&P Completion Index	27.95	8.90	12.71	33,085
Dow Jones U.S. Total Stock Market Float Adjusted Index	30.90	11.18	13.43	35,251

	One Year	Five Years	Ten Years	Final Value of a \$5,000,000 Investment
Extended Market Index Fund Institutional Shares	28.05%	9.03%	12.83%	\$16,724,954
S&P Completion Index	27.95	8.90	12.71	16,542,639
Dow Jones U.S. Total Stock Market Float Adjusted Index	30.90	11.18	13.43	17,625,579

	One Year	Five Years	Since Inception (1/14/2011)	Final Value of a \$100,000,000 Investment
Extended Market Index Fund Institutional Plus Shares	28.07%	9.05%	10.98%	\$254,383,732
S&P Completion Index	27.95	8.90	10.84	251,472,932
Dow Jones U.S. Total Stock Market Float Adjusted Index	30.90	11.18	12.67	291,369,218

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

	One Year	Since Inception (6/27/2016)	Final Value of a \$3,000,000,000 Investment
Extended Market Index Fund Institutional Select Shares	28.09%	15.22%	\$4,933,766,486
S&P Completion Index	27.95	15.04	4,906,078,755
Dow Jones U.S. Total Stock Market Float Adjusted Index	30.90	16.64	5,150,006,683

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

	One Year	Five Years	Ten Years
Extended Market Index Fund ETF Shares Market Price	28.06%	54.02%	233.94%
Extended Market Index Fund ETF Shares Net Asset Value	28.04	54.00	233.82
S&P Completion Index	27.95	53.15	230.85

Cumulative Returns of ETF Shares: December 31, 2009, Through December 31, 2019

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

Sector Diversification

As of December 31, 2019

Communication Services	4.8%
Consumer Discretionary	11.3
Consumer Staples	2.7
Energy	2.5
Financials	17.6
Health Care	13.6
Industrials	13.6
Information Technology	17.7
Materials	4.1
Other	0.0
Real Estate	9.4
Utilities	2.7

The table reflects the fund's equity exposure, based on its investments in stocks and stock index futures. Any holdings in short-term reserves are excluded. 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 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

Statement of Net Assets—Investments Summary

This Statement summarizes the fund's holdings by asset type. Details are reported for each of the fund's 50 largest individual holdings and for investments that, in total for any issuer, represent more than 1% of the fund's net assets. The total value of smaller holdings is reported as a single amount within each category.

The fund files its complete schedule of portfolio holdings with the Securities and Exchange Commission (SEC) four times in each fiscal year. For the second and fourth quarters the complete list of the fund's holdings is available on vanguard.com and on Form N-CSR, or you can have it mailed to you without charge by calling 800-662-7447. For the first and third quarters of each fiscal year, the complete list of the fund's holdings is available as an exhibit to its reports on Form N-PORT. The fund's Form N-CSR and Form N-PORT reports are available on the SEC's website at www.sec.gov.

	Shares	Market Value• (\$000)	Percentage of Net Assets
Common Stocks			
Communication Services			
* Liberty Broadband Corp.	2,146,827	269,963	0.4%
* IAC/InterActiveCorp * Snap Inc.	1,029,186 11,146,093	256,381 182,016	0.3% 0.2%
* Boku Inc.	1,298,775	173,906	0.2%
[§] Communication Services—Other †	1,298,775	2,652,739	3.6%
		3,535,005	4.7%
Consumer Discretionary			
*,^ Tesla Inc.	2,019,753	844,923	1.1%
* Lululemon Athletica Inc.	1,697,783	393,325	0.5%
* Burlington Stores Inc.	938,940	214,106	0.3%
Domino's Pizza Inc.	579,627	170,283	0.2%
Consumer Discretionary—Other †		6,737,252	9.1%
		8,359,889	11.2%
Consumer Staples †		2,003,541	2.7%
Energy			
* Cheniere Energy Inc.	3,285,725	200,659	0.3%
§ Energy—Other †		1,635,773	2.2%
		1,836,432	2.5%
Financials Blackstone Group LP	9,374,796	524,426	0.7%
* Arch Capital Group Ltd.	5,733,040	245,890	0.3%
KKR & Co. Inc. Class A	7,815,931	227,991	0.3%
* Markel Corp.	195,913	223,962	0.3%
Annaly Capital Management Inc.	20,420,421	192,360	0.3%
TD Ameritrade Holding Corp.	3,754,806	186,614	0.3%
Fidelity National Financial Inc.	3,900,513	176,888	0.2%
Ally Financial Inc.	5,385,068	164,568	0.2%

		Market	Percentage
	Shares	Value• (\$000)	of Net Assets
* Allerie en Com			
* Alleghany Corp. Financials—Other †	204,319	163,367 10,854,634	0.2% 14.6%
Health Care		12,960,700	17.4%
* DexCom Inc.	1,294,008	283,051	0.4%
* Veeva Systems Inc. Class A	1,868,619	262,840	0.4%
* BioMarin Pharmaceutical Inc.	2,555,074	216,032	0.3%
* Seattle Genetics Inc.	1,631,911	186,462	0.3%
* Exact Sciences Corp.	1,984,320	183,510	0.2%
* Alnylam Pharmaceuticals Inc.	1,584,597	182,498	0.2%
West Pharmaceutical Services Inc.	1,049,923	157,835	0.2%
* Elanco Animal Health Inc.	5,314,877	156,523	0.2%
§ Health Care—Other †		8,385,904	11.2%
		10,014,655	13.4%
Industrials		10,014,000	13.470
* CoStar Group Inc.	519,476	310,802	0.4%
TransUnion	2,669,151	228,506	0.3%
* Teledyne Technologies Inc.	519,476	180,019	0.3%
§ Industrials—Other †		9,302,870	12.5%
		10,022,197	13.5%
Information Technology			
* Workday Inc. Class A	2,186,873	359,631	0.5%
* Palo Alto Networks Inc.	1,389,466	321,314	0.4%
* Square Inc.	4,858,576	303,953	0.4%
* Splunk Inc.	1,962,908	293,985	0.4%
Marvell Technology Group Ltd.	9,459,930	251,256	0.3%
SS&C Technologies Holdings Inc.	3,114,853	191,252	0.3%
* Paycom Software Inc.	696,050	184,286	0.3%
* Okta Inc.	1,596,517	184,190	0.3%
* RingCentral Inc. Class A	1,063,934	179,454	0.2%
 GoDaddy Inc. Class A VMware Inc. Class A 	2,510,241	170,496	0.2%
* EPAM Systems Inc.	1,117,020	169,552	0.2%
* Tyler Technologies Inc.	781,837	165,875	0.2%
Teradyne Inc.	552,653 2,373,913	165,807 161,877	0.2% 0.2%
* Fair Isaac Corp.	411,981	154,361	0.2%
Information Technology—Other †	411,501	9,817,194	13.2%
mornation reemology Other r		13,074,483	17.5%
[§] Materials †		2,988,518	4.0%
^{§,1} Other †		2,249	0.0%
		2,249	0.0 %
Real Estate			
Invitation Homes Inc.	7,628,054	228,613	0.3%
Sun Communities Inc.	1,312,624	197,025	0.3%
WP Carey Inc.	2,454,469	196,456	0.3%
Equity LifeStyle Properties Inc.	2,594,528	182,629	0.2%
VICI Properties Inc.	6,524,563	166,703	0.2%
Medical Properties Trust Inc.	7,338,501	154,916	0.2%
Real Estate—Other †		5,823,743	7.8%
		6,950,085	9.3%

			Market Value•	Percentage of Net
			(\$000)	Assets
Utilities †			2,003,413	2.7%
Total Common Stocks (Cost \$55,774,347)			73,751,167	98.9% ²
Preferred Stocks (Cost \$14) †			18	0.0%
	Coupon	Shares		
Temporary Cash Investments				
Money Market Fund				
^{3,4} Vanguard Market Liquidity Fund	1.816%	21,447,682	2,144,983	2.9%
⁵ U.S. Government and Agency Obligations †			24,455	0.0%
Total Temporary Cash Investments (Cost \$2,169,137)			2,169,438	2.9% ²
Total Investments (Cost \$57,943,498)			75,920,623	101.8%
			Amount	
			(\$000)	
Other Assets and Liabilities				
Other Assets				
Investment in Vanguard			3,295	
Receivables for Investment Securities Sold Receivables for Accrued Income			4,527 94,530	
Receivables for Capital Shares Issued			94,530 47,076	
Variation Margin Receivable—Futures Contracts			1,012	
Unrealized Appreciation—OTC Swap Contracts			771	
Other Assets ^{4,5,6}			28,174	
Total Other Assets			179,385	0.3%
Liabilities				
Payables for Investment Securities Purchased			(26,674)	
Collateral for Securities on Loan			(1,370,243)	
Payables for Capital Shares Redeemed			(141,143)	
Payables to Vanguard			(15,267)	
Unrealized Depreciation—OTC Swap Contracts			(3,114)	
Total Liabilities			(1,556,441)	(2.1%
Net Assets			74,543,567	100.0%
At December 31, 2019, net assets consisted of:				
				Amount (\$000
Paid-in Capital Total Distributable Earnings (Loss)				57,811,135 16,732,432
				. , -=

Applicable to 4,756,522 outstanding \$.001 par value shares of	
beneficial interest (unlimited authorization)	455,025
Net Asset Value Per Share–Investor Shares	\$95.66

	Amount (\$000)
ETF Shares—Net Assets	(\$000)
Applicable to 64,427,309 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	8,119,074
Net Asset Value Per Share—ETF Shares	\$126.02
Admiral Shares—Net Assets	
Applicable to 234,187,479 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	22,390,611
Net Asset Value Per Share–Admiral Shares	\$95.61
Institutional Shares—Net Assets	
Applicable to 156,130,842 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	14,926,824
Net Asset Value Per Share—Institutional Shares	\$95.60
Institutional Plus Shares-Net Assets	
Applicable to 40,206,004 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	9,486,140
Net Asset Value Per Share—Institutional Plus Shares	\$235.94
Institutional Select Shares—Net Assets	
Applicable to 124,754,449 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	19,165,893
Net Asset Value Per Share—Institutional Select Shares	\$153.63

• See Note A in Notes to Financial Statements.

* Non-income-producing security.

- § Certain of the fund's securities are valued using significant unobservable inputs.
- ^ Includes partial security positions on loan to broker-dealers. The total value of securities on loan is \$1,286,160,000.
- + Represents the aggregate value, by category, of securities that are not among the 50 largest holdings and, in total for any issuer, represent 1% or less of net assets.
- 1 "Other" represents securities that are not classified by the fund's benchmark index.
- 2 The fund invests a portion of its cash reserves in equity markets through the use of index futures and swap contracts. After giving effect to futures and swap investments, the fund's effective common stock and temporary cash investment positions represent 100.0% and 1.8%, respectively, of net assets.
- 3 Affiliated money market fund available only to Vanguard funds and certain trusts and accounts managed by Vanguard. Rate shown is the 7-day yield.
- 4 Collateral of \$1,370,243,000 was received for securities on loan, of which \$1,358,552,000 is held in Vanguard Market Liquidity Fund and \$11,691,000 is held in cash.
- 5 Securities with a value of \$24,453,000 and cash of \$1,693,000 have been segregated as initial margin for open futures contracts.
- 6 Cash of \$2,820,000 has been segregated as collateral for open over-the-counter swap contracts.

OTC—Over-the-Counter.

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 Russell 2000 Index	March 2020	4,470	373,379	5,821
E-mini S&P Mid-Cap 400 Index	March 2020	973	200,905	3,447
E-mini S&P 500 Index	March 2020	870	140,553	299
				9,567

Over-the-Counter Total Return Swaps

				Floating Interest		
				Rate	Value and	Value and
			Notional	Received	Unrealized	Unrealized
	Termination		Amount	(Paid)1	Appreciation	(Depreciation)
Reference Entity	Date	Counterparty	(\$000)	(%)	(\$000)	(\$000)
Splunk Inc.	9/2/20	BOANA	32,828	(1.697)	77	—
Twilio Inc. Class A	9/2/20	BOANA	20,656	(1.697)	_	(1,027)
Wayfair Inc.	9/2/20	BOANA	11,040	(1.697)	694	—
Workday Inc. Class A	9/2/20	BOANA	25,077	(1.697)	_	(2,087)
					771	(3,114)

1 Payment received/paid monthly. BOANA—Bank of America, N.A.

Statement of Operations

(\$000) Income Dividends 916,627 Interest1 14,783 Securities Lending—Net 71,028 Total Income 1,002,438 Expenses 1 The Vanguard Group—Note B 1 Investment Advisory Services 4,282 Management and Administrative—Investor Shares 1,502 Management and Administrative—ETF Shares 3,125 Management and Administrative—Institutional Shares 9,607 Management and Administrative—Institutional Shares 2,612 Management and Administrative—Institutional Plus Shares 2,612 Management and Administrative—Institutional Select Shares 2,115 Marketing and Distribution—Institutional Select Shares 4,23 Marketing and Distribution—Institutional Shares 1,096 Marketing and Distribution—Institutional Shares 1,096 Marketing and Distribution—Institutional Shares 1,096 Marketing and Distribution—Institutional Shares 1,199 Marketing and Distribution—Institutional Shares 1,199 Marketing and Distribution—Institutional Shares 1,199		Year Ended December 31, 2019
Income Juividends 916,627 Interest1 14,783 Securities Lending—Net 71,028 Total Income 1,002,438 Total Income 1,002,438 Investment Advisory Services 4,282 Management and Administrative—Investor Shares 1,502 Management and Administrative—Investor Shares 3,125 Management and Administrative—Institutional Shares 9,607 Management and Administrative—Institutional Shares 2,612 Marketing and Distribution—Institutional Shares 2,612 Marketing and Distribution—Institutional Shares 1,096 Marketing and Distribution—Institutional Shares 1,096 Marketing and Distribution—Institutional Shares 135 Marketing and Distribution—Institutional Shares 1456 Marketing and Distribution—Institutional Shares 151 Shareholders' Reports—Insti		(\$000)
Dividends 916,627 Interest ¹ 14,783 Securities Lending—Net 71,028 Total Income 1,002,438 Expenses 1,002,438 Investment Advisory Services 4,282 Management and Administrative—Investor Shares 1,602 Management and Administrative—ETF Shares 3,125 Management and Administrative—Admiral Shares 9,607 Management and Administrative—Institutional Shares 9,607 Management and Administrative—Institutional Shares 2,612 Management and Administrative—Institutional Shares 2,612 Marketing and Distribution—Investor Shares 89 Marketing and Distribution—Institutional Shares 1,096 Marketing and Distribution—Institutional Shares 1,096 Marketing and Distribution—Institutional Plus Shares 135 Marketing and Distribution—Institutional Plus Shares 135 Marketing and Distribution—Institutional Slares 110 Custodian Fees 825 Auditing Fees 51 Shareholders' Reports—Institutional Shares 173 Shareholders' Reports—Institutional Shares 173 Shareholders' Reports—	Investment Income	
Interest ¹ 14,783 Securities Lending—Net 1,002,438 Expenses The Vanguard Group—Note B Investment Advisory Services Agement and Administrative—Investor Shares 1,502 Management and Administrative—ETF Shares 3,125 Management and Administrative—Institutional Shares 9,607 Management and Administrative—Institutional Shares 2,612 Management and Administrative—Institutional Shares 2,612 Management and Administrative—Institutional Shares 1,502 Management and Administrative—Institutional Shares 2,612 Management and Administrative—Institutional Shares 2,612 Management and Administrative—Institutional Shares 2,612 Maragement and Administrative—Institutional Select Shares 2,612 Marketing and Distribution—Institutional Shares 1,096 Marketing and Distribution—Institutional Shares 1,017 Shareholders' Reports—Institutional Shares 1,01 Shareholders' Reports—Institutional Shares 1,02 Shareholders' Reports—Institutional Shares 1,02 Shareholders' Reports—Institutional Shares 1,02 Shareholders' Reports—Institutional Shares 1,02 Shareholders' Reports—Institutional Select	Income	
Securities Lending—Net 71,028 Total Income 1,002,438 Expenses Investment Advisory Services 4,282 Management and Administrative—Investor Shares 1,502 Management and Administrative—ITF Shares 3,125 Management and Administrative—Institutional Shares 9,607 Management and Administrative—Institutional Shares 9,607 Management and Administrative—Institutional Shares 2,612 Management and Administrative—Institutional Plus Shares 2,612 Management and Administrative—Institutional Select Shares 2,115 Marketing and Distribution—Investor Shares 89 Marketing and Distribution—Investor Shares 423 Marketing and Distribution—Institutional Shares 1,096 Marketing and Distribution—Institutional Shares 1,096 Marketing and Distribution—Institutional Shares 1036 Marketing and Distribution—Institutional Shares 135 Marketing and Distribution—Institutional Shares 135 Marketing and Distribution—Institutional Select Shares 131 Shareholders' Reports—Investor Shares 111 Shareholders' Reports—Investor Shares 1518 Shareholders' Reports—Ins	Dividends	916,627
Total Income 1,002,438 Expenses 1 The Vanguard Group—Note B 1 Investment Advisory Services 4,282 Management and Administrative—Investor Shares 1,502 Management and Administrative—ETF Shares 3,125 Management and Administrative—Admiral Shares 9,607 Management and Administrative—Institutional Shares 2,612 Management and Administrative—Institutional Shares 2,612 Management and Administrative—Institutional Slares 2,612 Management and Administrative—Institutional Shares 2,612 Marketing and Distribution—Institutional Shares 2,612 Marketing and Distribution—Institutional Shares 4,233 Marketing and Distribution—Institutional Shares 1,096 Marketing and Distribution—Institutional Shares 1,096 Marketing and Distribution—Institutional Shares 135 Marketing and Distribution—Institutional Shares 135 Marketing and Distribution—Institutional Slares 135 Marketing and Distribution—Institutional Slares 135 Marketing and Distribution—Institutional Slares 115 Shareholders' Reports—Investor Shares 11	Interest ¹	14,783
Expenses The Vanguard Group—Note B Investment Advisory Services 4,282 Management and Administrative—Investor Shares 1,502 Management and Administrative—Investor Shares 3,125 Management and Administrative—Institutional Shares 9,607 Management and Administrative—Institutional Shares 9,607 Management and Administrative—Institutional Shares 2,612 Management and Administrative—Institutional Plus Shares 2,611 Maragement and Administrative—Institutional Select Shares 2,115 Marketing and Distribution—Investor Shares 89 Marketing and Distribution—Investor Shares 423 Marketing and Distribution—Institutional Shares 1,096 Marketing and Distribution—Institutional Shares 1,096 Marketing and Distribution—Institutional Shares 135 Marketing and Distribution—Institutional Shares 135 Marketing and Distribution—Institutional Select Shares 111 Custodian Fees 825 Auditing Fees 51 Shareholders' Reports—Investor Shares 111 Shareholders' Reports—Institutional Shares 127 Shareholders' Reports—Institutional Shares <t< td=""><td>Securities Lending—Net</td><td>71,028</td></t<>	Securities Lending—Net	71,028
The Vanguard Group—Note B Investment Advisory Services 4,282 Management and Administrative—Investor Shares 1,502 Management and Administrative—ETF Shares 3,125 Management and Administrative—Institutional Shares 9,607 Management and Administrative—Institutional Shares 9,607 Management and Administrative—Institutional Shares 2,612 Management and Administrative—Institutional Plus Shares 2,612 Management and Administrative—Institutional Select Shares 2,115 Maragement and Administrative—Institutional Select Shares 2,115 Marketing and Distribution—Investor Shares 89 Marketing and Distribution—Investor Shares 423 Marketing and Distribution—Institutional Shares 1,096 Marketing and Distribution—Institutional Shares 1,096 Marketing and Distribution—Institutional Shares 135 Marketing and Distribution—Institutional Select Shares 11 Custodian Fees 825 Auditing Fees 51 Shareholders' Reports—Investor Shares 111 Shareholders' Reports—Institutional Shares 127 Shareholders' Reports—Institutional Shares 127 <	Total Income	1,002,438
Investment Advisory Services4,282Management and Administrative—Investor Shares1,502Management and Administrative—ETF Shares3,125Management and Administrative—ETF Shares3,125Management and Administrative—Institutional Shares9,607Management and Administrative—Institutional Shares2,612Management and Administrative—Institutional Plus Shares2,612Management and Administrative—Institutional Select Shares2,612Marketing and Distribution—Investor Shares89Marketing and Distribution—Investor Shares89Marketing and Distribution—Institutional Shares1,096Marketing and Distribution—Institutional Shares1,096Marketing and Distribution—Institutional Shares135Marketing and Distribution—Institutional Shares135Marketing and Distribution—Institutional Shares135Marketing and Distribution—Institutional Shares115Shareholders' Reports—Institutional Select Shares11Shareholders' Reports—Investor Shares111Shareholders' Reports—Investor Shares1271Shareholders' Reports—Institutional Shares1272Shareholders' Reports—Institutional Shares1272Shareholders' Reports—Institutional Shares34Total Expenses34Total Expenses34Total Expenses34Total Expenses34Marketing and Distribution—Institutional Shares32,516Net Investment Income969,922Realized Net Gain (Loss)107,122Invest	Expenses	
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Management and Administrative—ETF Shares 3,125 Management and Administrative—Admiral Shares 9,607 Management and Administrative—Institutional Shares 5,483 Management and Administrative—Institutional Shares 2,612 Management and Administrative—Institutional Plus Shares 2,612 Management and Administrative—Institutional Select Shares 2,115 Marketing and Distribution—Investor Shares 89 Marketing and Distribution—Investor Shares 423 Marketing and Distribution—Institutional Shares 1,096 Marketing and Distribution—Institutional Shares 1,096 Marketing and Distribution—Institutional Plus Shares 135 Marketing and Distribution—Institutional Select Shares 135 Marketing and Distribution—Institutional Select Shares 14 Custodian Fees 825 Auditing Fees 51 Shareholders' Reports—Investor Shares 111 Shareholders' Reports—Investor Shares 121 Shareholders' Reports—Institutional Select Shares 127 Shareholders' Reports—Institutional Shares 127 Shareholders' Reports—Institutional Select Shares - Trustees' Fees and Expenses 34 <td>Investment Advisory Services</td> <td>4,282</td>	Investment Advisory Services	4,282
Management and Administrative—Admiral Shares 9,607 Management and Administrative—Institutional Shares 5,483 Management and Administrative—Institutional Plus Shares 2,612 Management and Administrative—Institutional Select Shares 2,115 Marketing and Distribution—Investor Shares 89 Marketing and Distribution—ETF Shares 423 Marketing and Distribution—Institutional Shares 1,096 Marketing and Distribution—Institutional Shares 456 Marketing and Distribution—Institutional Shares 135 Marketing and Distribution—Institutional Select Shares 11 Custodian Fees 825 Auditing Fees 51 Shareholders' Reports—Investor Shares 111 Shareholders' Reports—Admiral Shares 158 Shareholders' Reports—Institutional Select Shares Trustees' Fees and Expenses Trustees' Fees and Expenses 32,516 Net Investment Income 969,922 Rea	Management and Administrative—Investor Shares	1,502
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Management and Administrative—Institutional Plus Shares2,612Management and Administrative—Institutional Select Shares2,115Marketing and Distribution—Investor Shares89Marketing and Distribution—ETF Shares423Marketing and Distribution—Admiral Shares1,096Marketing and Distribution—Institutional Shares1,096Marketing and Distribution—Institutional Shares135Marketing and Distribution—Institutional Plus Shares135Marketing and Distribution—Institutional Select Shares1Custodian Fees825Auditing Fees51Shareholders' Reports—Investor Shares11Shareholders' Reports—ETF Shares211Shareholders' Reports—Institutional Shares158Shareholders' Reports—Institutional Shares173Shareholders' Reports—Institutional Shares127Shareholders' Reports—Institutional Shares34Total Expenses32,516Net Investment Income969,922Realized Net Gain (Loss)3,398,924Futures Contracts107,122Swap Contracts21	Management and Administrative—Admiral Shares	9,607
Management and Administrative—Institutional Select Shares2,115Marketing and Distribution—Investor Shares89Marketing and Distribution—ETF Shares423Marketing and Distribution—ETF Shares423Marketing and Distribution—Admiral Shares1,096Marketing and Distribution—Institutional Shares456Marketing and Distribution—Institutional Plus Shares135Marketing and Distribution—Institutional Select Shares1Custodian Fees825Auditing Fees51Shareholders' Reports—Investor Shares11Shareholders' Reports—Investor Shares11Shareholders' Reports—Institutional Shares158Shareholders' Reports—Institutional Shares158Shareholders' Reports—Institutional Shares127Shareholders' Reports—Institutional Shares127Shareholders' Reports—Institutional Shares34Total Expenses32,516Net Investment Income969,922Realized Net Gain (Loss)3,398,924Futures Contracts107,122Swap Contracts21	Management and Administrative—Institutional Shares	5,483
Marketing and Distribution—Investor Shares89Marketing and Distribution—ETF Shares423Marketing and Distribution—Admiral Shares1,096Marketing and Distribution—Institutional Shares456Marketing and Distribution—Institutional Plus Shares135Marketing and Distribution—Institutional Select Shares1Custodian Fees825Auditing Fees51Shareholders' Reports—Investor Shares11Shareholders' Reports—ETF Shares211Shareholders' Reports—Admiral Shares158Shareholders' Reports—Institutional Shares173Shareholders' Reports—Institutional Shares127Shareholders' Reports—Institutional Shares127Shareholders' Reports—Institutional Shares127Shareholders' Reports—Institutional Shares34Total Expenses34Total Expenses34Total Expenses32,516Net Investment Income969,922Realized Net Gain (Loss)107,122Swap Contracts21	Management and Administrative—Institutional Plus Shares	2,612
Marketing and Distribution—ETF Shares423Marketing and Distribution—Admiral Shares1,096Marketing and Distribution—Institutional Shares456Marketing and Distribution—Institutional Plus Shares135Marketing and Distribution—Institutional Plus Shares135Marketing and Distribution—Institutional Select Shares1Custodian Fees825Auditing Fees51Shareholders' Reports—Investor Shares11Shareholders' Reports—ETF Shares211Shareholders' Reports—Admiral Shares158Shareholders' Reports—Institutional Shares173Shareholders' Reports—Institutional Shares127Shareholders' Reports—Institutional Shares127Shareholders' Reports—Institutional Shares34Total Expenses32,516Net Investment Income969,922Realized Net Gain (Loss)107,122Investment Securities Sold1.23,398,924Futures Contracts201	Management and Administrative—Institutional Select Shares	2,115
Marketing and Distribution—Admiral Shares1,096Marketing and Distribution—Institutional Shares456Marketing and Distribution—Institutional Plus Shares135Marketing and Distribution—Institutional Select Shares1Custodian Fees825Auditing Fees51Shareholders' Reports—Investor Shares11Shareholders' Reports—ETF Shares211Shareholders' Reports—Admiral Shares158Shareholders' Reports—Institutional Shares158Shareholders' Reports—Institutional Shares173Shareholders' Reports—Institutional Shares127Shareholders' Reports—Institutional Shares34Total Expenses34Total Expenses32,516Net Investment Income969,922Realized Net Gain (Loss)107,122Swap Contracts21	Marketing and Distribution—Investor Shares	89
Marketing and Distribution—Institutional Shares456Marketing and Distribution—Institutional Plus Shares135Marketing and Distribution—Institutional Select Shares1Custodian Fees825Auditing Fees51Shareholders' Reports—Investor Shares11Shareholders' Reports—ETF Shares211Shareholders' Reports—Admiral Shares158Shareholders' Reports—Institutional Shares158Shareholders' Reports—Institutional Shares173Shareholders' Reports—Institutional Shares127Shareholders' Reports—Institutional Select SharesTrustees' Fees and Expenses34Total Expenses32,516Net Investment Income969,922Realized Net Gain (Loss)Investment Securities Sold ^{1,2} 3,398,924Futures Contracts107,122Swap Contracts21	Marketing and Distribution—ETF Shares	423
Marketing and Distribution—Institutional Plus Shares135Marketing and Distribution—Institutional Select Shares1Custodian Fees825Auditing Fees51Shareholders' Reports—Investor Shares11Shareholders' Reports—ETF Shares211Shareholders' Reports—ETF Shares1135Shareholders' Reports—Institutional Shares158Shareholders' Reports—Institutional Shares173Shareholders' Reports—Institutional Plus Shares127Shareholders' Reports—Institutional Select SharesTrustees' Fees and Expenses34Total Expenses32,516Net Investment Income969,922Realized Net Gain (Loss)107,122Investment Securities Sold ^{1,2} 3,398,924Futures Contracts21	Marketing and Distribution—Admiral Shares	1,096
Marketing and Distribution—Institutional Select Shares1Custodian Fees825Auditing Fees51Shareholders' Reports—Investor Shares11Shareholders' Reports—ETF Shares211Shareholders' Reports—ETF Shares211Shareholders' Reports—Admiral Shares158Shareholders' Reports—Institutional Shares173Shareholders' Reports—Institutional Plus Shares127Shareholders' Reports—Institutional Select Shares-Trustees' Fees and Expenses34Total Expenses32,516Net Investment Income969,922Realized Net Gain (Loss)107,122Investment Securities Sold ^{1,2} 3,398,924Futures Contracts21	Marketing and Distribution—Institutional Shares	456
Custodian Fees825Auditing Fees51Shareholders' Reports—Investor Shares11Shareholders' Reports—ETF Shares211Shareholders' Reports—ETF Shares211Shareholders' Reports—Admiral Shares158Shareholders' Reports—Institutional Shares173Shareholders' Reports—Institutional Plus Shares127Shareholders' Reports—Institutional Select SharesTrustees' Fees and Expenses34Total Expenses32,516Net Investment Income969,922Realized Net Gain (Loss)107,122Investment Securities Sold ^{1,2} 3,398,924Futures Contracts21	Marketing and Distribution—Institutional Plus Shares	135
Auditing Fees51Shareholders' Reports—Investor Shares11Shareholders' Reports—ETF Shares211Shareholders' Reports—Admiral Shares158Shareholders' Reports—Institutional Shares173Shareholders' Reports—Institutional Plus Shares127Shareholders' Reports—Institutional Select SharesTrustees' Fees and Expenses34Total Expenses32,516Net Investment Income969,922Realized Net Gain (Loss)107,122Swap Contracts21	Marketing and Distribution—Institutional Select Shares	1
Shareholders' Reports—Investor Shares11Shareholders' Reports—ETF Shares211Shareholders' Reports—Admiral Shares158Shareholders' Reports—Institutional Shares173Shareholders' Reports—Institutional Plus Shares127Shareholders' Reports—Institutional Select SharesTrustees' Fees and Expenses34Total Expenses32,516Net Investment Income969,922Realized Net Gain (Loss)107,122Investment Scourtacts21	Custodian Fees	825
Shareholders' Reports—ETF Shares211Shareholders' Reports—Admiral Shares158Shareholders' Reports—Institutional Shares173Shareholders' Reports—Institutional Plus Shares127Shareholders' Reports—Institutional Select SharesTrustees' Fees and Expenses34Total Expenses32,516Net Investment Income969,922Realized Net Gain (Loss)3,398,924Investment Securities Sold ^{1,2} 3,398,924Futures Contracts107,122Swap Contracts21	Auditing Fees	51
Shareholders' Reports—Admiral Shares158Shareholders' Reports—Institutional Shares173Shareholders' Reports—Institutional Plus Shares127Shareholders' Reports—Institutional Select SharesTrustees' Fees and Expenses34Total Expenses32,516Net Investment Income969,922Realized Net Gain (Loss)3,398,924Investment Securities Sold ^{1,2} 3,398,924Futures Contracts107,122Swap Contracts21	Shareholders' Reports—Investor Shares	11
Shareholders' Reports—Institutional Shares173Shareholders' Reports—Institutional Plus Shares127Shareholders' Reports—Institutional Select Shares—Trustees' Fees and Expenses34Total Expenses32,516Net Investment Income969,922Realized Net Gain (Loss)—Investment Securities Sold ^{1,2} 3,398,924Futures Contracts107,122Swap Contracts21	Shareholders' Reports—ETF Shares	211
Shareholders' Reports—Institutional Plus Shares127Shareholders' Reports—Institutional Select Shares—Trustees' Fees and Expenses34Total Expenses32,516Net Investment Income969,922Realized Net Gain (Loss)—Investment Securities Sold ^{1,2} 3,398,924Futures Contracts107,122Swap Contracts21	Shareholders' Reports—Admiral Shares	158
Shareholders' Reports—Institutional Select Shares—Trustees' Fees and Expenses34Total Expenses32,516Net Investment Income969,922Realized Net Gain (Loss)—Investment Securities Sold ^{1,2} 3,398,924Futures Contracts107,122Swap Contracts21	Shareholders' Reports—Institutional Shares	173
Trustees' Fees and Expenses34Total Expenses32,516Net Investment Income969,922Realized Net Gain (Loss)107,122Investment Securities Sold ^{1,2} 3,398,924Futures Contracts107,122Swap Contracts21	Shareholders' Reports—Institutional Plus Shares	127
Total Expenses32,516Net Investment Income969,922Realized Net Gain (Loss)1000000000000000000000000000000000000	Shareholders' Reports—Institutional Select Shares	_
Net Investment Income969,922Realized Net Gain (Loss)107,122Investment Securities Sold ^{1,2} 3,398,924Futures Contracts107,122Swap Contracts21	Trustees' Fees and Expenses	34
Realized Net Gain (Loss)Investment Securities Sold ^{1,2} Swap Contracts3,398,924Futures Contracts107,122Swap Contracts21	Total Expenses	32,516
Investment Securities Sold1.23,398,924Futures Contracts107,122Swap Contracts21	Net Investment Income	969,922
Futures Contracts 107,122 Swap Contracts 21	Realized Net Gain (Loss)	
Swap Contracts 21	Investment Securities Sold ^{1,2}	3,398,924
	Futures Contracts	107,122
Realized Net Gain (Loss) 3,506,067	Swap Contracts	21
	Realized Net Gain (Loss)	3,506,067

Statement of Operations (continued)

	Year Ended
	December 31, 2019
	(\$000)
Change in Unrealized Appreciation (Depreciation)	
Investment Securities ¹	12,029,048
Futures Contracts	30,770
Swap Contracts	(1,915)
Change in Unrealized Appreciation (Depreciation)	12,057,903
Net Increase (Decrease) in Net Assets Resulting from Operations	16,533,892

1 Interest income, realized net gain (loss), and change in unrealized appreciation (depreciation) from an affiliated company of the fund were \$14,113,000, \$121,000, and \$146,000, respectively. Purchases and sales are for temporary cash investment purposes.

2 Includes \$3,942,264,000 of net gain (loss) resulting from in-kind redemptions; such gain (loss) is not taxable to the fund.

Statement of Changes in Net Assets

	Year Ended	December 31,
	2019 (\$000)	2018 (\$000)
Increase (Decrease) in Net Assets		
Operations		
Net Investment Income	969,922	990,935
Realized Net Gain (Loss)	3,506,067	4,294,578
Change in Unrealized Appreciation (Depreciation)	12,057,903	(11,280,180)
Net Increase (Decrease) in Net Assets Resulting from Operations	16,533,892	(5,994,667)
Distributions		
Net Investment Income		
Investor Shares	(8,928)	(18,718)
ETF Shares	(101,363)	(91,752)
Admiral Shares	(291,203)	(290,795)
Institutional Shares	(199,592)	(206,007)
Institutional Plus Shares	(129,133)	(130,677)
Institutional Select Shares	(248,571)	(216,956)
Realized Capital Gain		
Investor Shares	—	—
ETF Shares	—	—
Admiral Shares	—	—
Institutional Shares	—	—
Institutional Plus Shares	—	—
Institutional Select Shares	—	—
Total Distributions	(978,790)	(954,905)
Capital Share Transactions		
Investor Shares	(933,720)	(277,722)
ETF Shares	399,255	1,100,016
Admiral Shares	122,765	39,131
Institutional Shares	(740,441)	624,848
Institutional Plus Shares	(97,548)	(2,181,914)
Institutional Select Shares	1,967,463	2,770,352
Net Increase (Decrease) from Capital Share Transactions	717,774	2,074,711
Total Increase (Decrease)	16,272,876	(4,874,861)
Net Assets		
Beginning of Period	58,270,691	63,145,552
End of Period	74,543,567	58,270,691

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

Investor Shares

For a Share Outstanding	Year Ended December 31,			mber 31,	
Throughout Each Period	2019	2018	2017	2016	2015
Net Asset Value, Beginning of Period	\$75.74	\$84.80	\$72.76	\$63.61	\$66.63
Investment Operations					
Net Investment Income	.962 ¹	1.193 ¹	.916 ¹	.919	.795
Net Realized and Unrealized Gain (Loss) on Investments	20.089	(9.104)	12.074	9.182	(3.050)
Total from Investment Operations	21.051	(7.911)	12.990	10.101	(2.255)
Distributions					
Dividends from Net Investment Income	(1.131)	(1.149)	(.950)	(.951)	(.765)
Distributions from Realized Capital Gains	_	_	_	_	_
Total Distributions	(1.131)	(1.149)	(.950)	(.951)	(.765)
Net Asset Value, End of Period	\$95.66	\$75.74	\$84.80	\$72.76	\$63.61
Total Return ²	27.87%	-9.47%	17.94%	15.99%	-3.39%
Ratios/Supplemental Data					
Net Assets, End of Period (Millions)	\$455	\$1,139	\$1,548	\$2,021	\$2,040
Ratio of Total Expenses to Average Net Assets	0.19%	0.19%	0.21%	0.21%	0.22%
Ratio of Net Investment Income to Average Net Assets	1.09%	1.38%	1.24%	1.48%	1.20%
Portfolio Turnover Rate ³	13%	10%	11%	12%	6%

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 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	Year Ended December 31,			mber 31,	
Throughout Each Period	2019	2018	2017	2016	2015
Net Asset Value, Beginning of Period	\$99.77	\$111.72	\$95.86	\$83.80	\$87.79
Investment Operations					
Net Investment Income	1.636 ¹	1.742 ¹	1.420 ¹	1.324	1.171
Net Realized and Unrealized Gain (Loss) on Investments	26.255	(12.036)	15.835	12.107	(4.033)
Total from Investment Operations	27.891	(10.294)	17.255	13.431	(2.862)
Distributions					
Dividends from Net Investment Income	(1.641)	(1.656)	(1.395)	(1.371)	(1.128)
Distributions from Realized Capital Gains	_	_	_	_	_
Total Distributions	(1.641)	(1.656)	(1.395)	(1.371)	(1.128)
Net Asset Value, End of Period	\$126.02	\$99.77	\$111.72	\$95.86	\$83.80
Total Return	28.04%	-9.37%	18.10%	16.16%	-3.26%
Ratios/Supplemental Data					
Net Assets, End of Period (Millions)	\$8,119	\$6,095	\$5,711	\$4,387	\$4,272
Ratio of Total Expenses to Average Net Assets	0.06%	0.07%	0.08%	0.08%	0.09%
Ratio of Net Investment Income to Average Net Assets	1.40%	1.50%	1.37%	1.61%	1.33%
Portfolio Turnover Rate ²	13%	10%	11%	12%	6%

1 Calculated based on average shares outstanding.

2 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.

Admiral Shares

or a Share Outstanding Year Ended Dece			mber 31,		
Throughout Each Period	2019	2018	2017	2016	2015
Net Asset Value, Beginning of Period	\$75.70	\$84.76	\$72.72	\$63.58	\$66.61
Investment Operations					
Net Investment Income	1.236 ¹	1.307 ¹	1.071 ¹	1.005	.887
Net Realized and Unrealized Gain (Loss) on Investments	19.918	(9.111)	12.026	9.175	(3.061)
Total from Investment Operations	21.154	(7.804)	13.097	10.180	(2.174)
Distributions					
Dividends from Net Investment Income	(1.244)	(1.256)	(1.057)	(1.040)	(.856)
Distributions from Realized Capital Gains	_	_	_	_	_
Total Distributions	(1.244)	(1.256)	(1.057)	(1.040)	(.856)
Net Asset Value, End of Period	\$95.61	\$75.70	\$84.76	\$72.72	\$63.58
Total Return ²	28.03%	-9.36%	18.11%	16.13%	-3.27%
Ratios/Supplemental Data					
Net Assets, End of Period (Millions)	\$22,391	\$17,644	\$19,712	\$15,830	\$13,143
Ratio of Total Expenses to Average Net Assets	0.06%	0.07%	0.08%	0.08%	0.09%
Ratio of Net Investment Income to Average Net Assets	1.39%	1.50%	1.37%	1.61%	1.33%
Portfolio Turnover Rate ³	13%	10%	11%	12%	6%

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 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

or a Share Outstanding Year Ended Dece			Ended Decer	mber 31,	
Throughout Each Period	2019	2018	2017	2016	2015
Net Asset Value, Beginning of Period	\$75.69	\$84.75	\$72.72	\$63.58	\$66.60
Investment Operations					
Net Investment Income	1.239 ¹	1.319 ¹	1.085 ¹	1.018	.899
Net Realized and Unrealized Gain (Loss) on Investments	19.925	(9.113)	12.018	9.175	(3.050)
Total from Investment Operations	21.164	(7.794)	13.103	10.193	(2.151)
Distributions					
Dividends from Net Investment Income	(1.254)	(1.266)	(1.073)	(1.053)	(.869)
Distributions from Realized Capital Gains	_	_	_	_	_
Total Distributions	(1.254)	(1.266)	(1.073)	(1.053)	(.869)
Net Asset Value, End of Period	\$95.60	\$75.69	\$84.75	\$72.72	\$63.58
Total Return	28.05%	-9.35%	18.12%	16.15%	-3.24%
Ratios/Supplemental Data					
Net Assets, End of Period (Millions)	\$14,927	\$12,443	\$13,359	\$10,554	\$8,621
Ratio of Total Expenses to Average Net Assets	0.05%	0.06%	0.06%	0.06%	0.07%
Ratio of Net Investment Income to Average Net Assets	1.40%	1.51%	1.39%	1.63%	1.35%
Portfolio Turnover Rate ²	13%	10%	11%	12%	6%

1 Calculated based on average shares outstanding.

2 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.

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

Institutional Plus Shares

For a Share Outstanding	Year Ended Decembe			mber 31,	
Throughout Each Period	2019	2018	2017	2016	2015
Net Asset Value, Beginning of Period	\$186.80	\$209.16	\$179.47	\$156.89	\$164.36
Investment Operations					
Net Investment Income	3.078 ¹	3.208 ¹	2.611 ¹	2.525	2.254
Net Realized and Unrealized Gain (Loss) on Investments	49.178	(22.426)	29.741	22.668	(7.549)
Total from Investment Operations	52.256	(19.218)	32.352	25.193	(5.295)
Distributions					
Dividends from Net Investment Income	(3.116)	(3.142)	(2.662)	(2.613)	(2.175)
Distributions from Realized Capital Gains	_			_	_
Total Distributions	(3.116)	(3.142)	(2.662)	(2.613)	(2.175)
Net Asset Value, End of Period	\$235.94	\$186.80	\$209.16	\$179.47	\$156.89
Total Return	28.07%	-9.35%	18.13%	16.18%	-3.23%
Ratios/Supplemental Data					
Net Assets, End of Period (Millions)	\$9,486	\$7,559	\$10,565	\$13,530	\$14,526
Ratio of Total Expenses to Average Net Assets	0.04%	0.05%	0.05%	0.05%	0.05%
Ratio of Net Investment Income to Average Net Assets	1.41%	1.52%	1.40%	1.64%	1.37%
Portfolio Turnover Rate ²	13%	10%	11%	12%	6%

1 Calculated based on average shares outstanding.

2 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.

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

Institutional Select Shares

				June 27, 2016 ¹ to
	Year I	Ended Dece	mber 31,	Dec. 31,
For a Share Outstanding Throughout Each Period	2019	2018	2017	2016
Net Asset Value, Beginning of Period	\$121.63	\$136.19	\$116.85	\$98.43
Investment Operations				
Net Investment Income	2.0592	2.184 ²	1.891 ²	1.050
Net Realized and Unrealized Gain (Loss) on Investments	31.999	(14.655)	19.221	18.428
Total from Investment Operations	34.058	(12.471)	21.112	19.478
Distributions				
Dividends from Net Investment Income	(2.058)	(2.089)	(1.772)	(1.058)
Distributions from Realized Capital Gains	—	_	_	_
Total Distributions	(2.058)	(2.089)	(1.772)	(1.058)
Net Asset Value, End of Period	\$153.63	\$121.63	\$136.19	\$116.85
Total Return	28.09%	-9.32%	18.17%	19.81%
Ratios/Supplemental Data				
Net Assets, End of Period (Millions)	\$19,166	\$13,390	\$12,250	\$5,227
Ratio of Total Expenses to Average Net Assets	0.02%	0.02%	0.02%	0.02%3
Ratio of Net Investment Income to Average Net Assets	1.44%	1.55%	1.43%	1.88% ³
Portfolio Turnover Rate ⁴	13%	10%	11%	12%5

1 Inception.

2 Calculated based on average shares outstanding.

3 Annualized.

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.

5 Reflects the fund's portfolio turnover for the fiscal year ended December 31, 2016.

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.

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

1. Security Valuation: Securities are valued as of the close of trading on the New York Stock Exchange (generally 4 p.m., Eastern time) on the valuation date. Equity securities are valued at the latest quoted sales prices or official closing prices taken from the primary market in which each security trades; such securities not traded on the valuation date are valued at the mean of the latest quoted bid and asked prices. Securities for which market quotations are not readily available, or whose values have been materially affected by events occurring before the fund's pricing time but after the close of the securities' primary markets, are valued by methods deemed by the board of trustees to represent fair value. Investments in Vanguard Market Liquidity Fund are valued at that fund's net asset value. 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 assets pledged as initial margin for open contracts are noted in the Statement of Net Assets.

Futures contracts are valued at their quoted daily settlement prices. The notional amounts of the contracts are not recorded in the Statement of Net Assets. Fluctuations in the value of the contracts are recorded in the Statement of Net Assets 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 futures gains (losses).

During the year ended December 31, 2019, the fund's average investments in long and short futures contracts represented less than 1% and 0% of net assets, respectively, based on the average of the notional amounts at each quarter-end during the period.

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

The notional amounts of swap contracts are not recorded in the Statement of Net Assets. 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 Net Assets as an asset (liability) and in the Statement of Operations as unrealized appreciation (depreciation) until termination of the swap, at which time realized gain (loss) is recorded.

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 pregualified 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 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 Statement of Net Assets. 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.

During the year ended December 31, 2019, the fund's average amounts of investments in total return swaps represented less than 1% of net assets, based on the average of notional amounts at each quarter-end during the period.

4. Federal Income Taxes: The fund intends to continue to qualify as a regulated investment company and distribute all of its taxable income. Management has analyzed the fund's tax positions taken for all open federal income tax years (December 31, 2016–2019), and has concluded that no provision for federal 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 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 pregualified 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 Net Assets for the return of the collateral, during the period the securities are on loan. 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 Facility: 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 that may be renewed annually; each fund is individually liable for its borrowings, if any, under the credit facility. Borrowings may be utilized for temporary and emergency purposes, and are subject to the fund's regulatory and contractual borrowing restrictions. The participating funds are charged administrative fees and an annual commitment fee of 0.10% of the undrawn amount of the facility; these fees are allocated to the funds based on a method approved by the fund's board of trustees and included in Management and Administrative expenses on the fund's Statement of Operations. Any borrowings under this facility bear interest at a rate based upon the higher of the one-month London Interbank Offered Rate, federal funds effective rate, or overnight bank funding rate plus an agreed-upon spread.

The fund had no borrowings outstanding at December 31, 2019, or at any time during the period then ended.

8. Other: Dividend income is recorded on the ex-dividend date. 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. Vanguard does not require reimbursement in the current period for certain costs of operations (such as deferred compensation/benefits and risk/insurance costs); the fund's liability for these costs of operations is included in Payables to Vanguard on the Statement of Net Assets. All other costs of operations payable to Vanguard are generally settled twice a month.

Upon the request of Vanguard, the fund may invest up to 0.40% of its net assets as capital in Vanguard. At December 31, 2019, the fund had contributed to Vanguard capital in the amount of \$3,295,000, representing less than 0.01% of the fund's net assets and 1.32% 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. These inputs are summarized in three broad levels for financial statement purposes. The inputs or methodologies used to value securities are not necessarily an indication of the risk associated with investing in those securities.

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

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

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

The following table summarizes the market value of the fund's investments and derivatives as of December 31, 2019, based on the inputs used to value them:

Investments	Level 1 (\$000)	Level 2 (\$000)	Level 3 (\$000)
Common Stocks	73,749,668	65	1,434
Preferred Stocks	18	_	
Temporary Cash Investments	2,144,983	24,455	
Futures Contracts—Assets ¹	1,012	_	
Swap Contracts—Assets	_	771	
Swap Contracts—Liabilities	_	(3,114)	
Total	75,895,681	22,177	1,434

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

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

	Amount (\$000)
Paid-in Capital	3,942,264
Total Distributable Earnings (Loss)	(3,942,264)

Temporary differences between book-basis and tax-basis components of total distributable earnings (loss) arise when certain items of income, gain, or loss are recognized in different periods for financial statement and tax purposes; these differences will reverse at some time in the future. The differences are primarily related to the tax deferral of losses on wash sales; the realization of unrealized gains or losses on certain futures contracts, swap agreements; and unrealized gains on passive foreign investment companies. As of period end, the tax-basis components of total distributable earnings (loss) are detailed in the table as follows:

	Amount (\$000)
Undistributed Ordinary Income	32,340
Undistributed Long-Term Gains	_
Capital Loss Carryforwards (Non-expiring)	(1,247,223)
Net Unrealized Gains (Losses)	17,960,848

As of December 31, 2019, 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	57,959,775
Gross Unrealized Appreciation	24,219,621
Gross Unrealized Depreciation	(6,258,773)
Net Unrealized Appreciation (Depreciation)	17,960,848

E. During the year ended December 31, 2019, the fund purchased \$16,631,403,000 of investment securities and sold \$15,823,552,000 of investment securities, other than temporary cash investments. Purchases and sales include \$7,165,619,000 and \$7,177,700,000, respectively, in connection with in-kind purchases and redemptions of the fund's capital shares.

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

			Year Ended De	cember 31,
		2019		2018
	Amount (\$000)	Shares (000)	Amount (\$000)	Shares (000)
Investor Shares				
Issued	238,416	2,595	199,854	2,271
Issued in Lieu of Cash Distributions	8,707	97	17,999	211
Redeemed ¹	(1,180,843)	(12,972)	(495,575)	(5,703)
Net Increase (Decrease)—Investor Shares	(933,720)	(10,280)	(277,722)	(3,221)
ETF Shares				
lssued	7,615,450	64,286	7,647,925	66,519
Issued in Lieu of Cash Distributions	—	_	—	_
Redeemed	(7,216,195)	(60,950)	(6,547,909)	(56,550)
Net Increase (Decrease)—ETF Shares	399,255	3,336	1,100,016	9,969
Admiral Shares				
lssued ¹	3,375,088	37,971	3,351,183	38,683
Issued in Lieu of Cash Distributions	246,482	2,706	249,801	2,937
Redeemed	(3,498,805)	(39,580)	(3,561,853)	(41,092)
Net Increase (Decrease)—Admiral Shares	122,765	1,097	39,131	528
Institutional Shares				
Issued	2,265,538	25,810	3,478,254	39,801
Issued in Lieu of Cash Distributions	189,780	2,085	196,518	2,311
Redeemed	(3,195,759)	(36,156)	(3,049,924)	(35,344)
Net Increase (Decrease)—Institutional Shares	(740,441)	(8,261)	624,848	6,768
Institutional Plus Shares				
Issued	2,145,116	9,842	4,078,076	19,134
Issued in Lieu of Cash Distributions	123,576	550	124,757	595
Redeemed	(2,366,240)	(10,652)	(6,384,747)	(29,774)
Net Increase (Decrease)—Institutional Plus Shares	(97,548)	(260)	(2,181,914)	(10,045)
Institutional Select Shares				
lssued	3,238,408	23,556	3,470,354	25,181
Issued in Lieu of Cash Distributions	248,571	1,696	216,956	1,590
Redeemed	(1,519,516)	(10,585)	(916,958)	(6,630)
Net Increase (Decrease)—Institutional Select Shares	1,967,463	14,667	2,770,352	20,141

1 In November 2018, the fund announced changes to the availability and minimum investment criteria of the Investor and Admiral share classes. As a result, all of the outstanding Investor Shares automatically converted to Admiral Shares beginning in April 2019, with the exception of those held by Vanguard funds and certain other institutional investors. Investor Shares— Redeemed and Admiral Shares—Issued include 8,887,000 and 8,891,000 shares, respectively, in the amount of \$806,344,000 from the conversion during the year ended December 31, 2019.

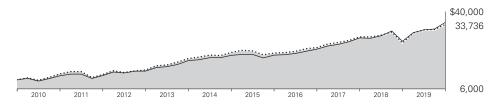
G. Management has determined that no events or transactions occurred subsequent to December 31, 2019, that would require recognition or disclosure in these financial statements.

Mid-Cap Index Fund

Performance Summary

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

Cumulative Performance: December 31, 2009, Through December 31, 2019 Initial Investment of \$10,000



		Average Annual Total Returns Periods Ended December 31, 2019			
	One Year	Five Years	Ten Years	Final Value of a \$10,000 Investment	
Mid-Cap Index Fund Investor Share	es 30.86%	9.12%	12.93%	\$33,736	
Spliced Mid-Cap Index	31.09	9.29	13.13	34,328	
– Dow Jones U.S. Total Stock Marke Float Adjusted Index	t 30.90	11.18	13.43	35,251	

Spliced Mid-Cap Index: S&P MidCap 400 Index through May 16, 2003; MSCI US Mid Cap 450 Index through January 30, 2013; CRSP US Mid Cap Index thereafter.

	One Year	Five Years	Ten Years	Final Value of a \$10,000 Investment
Mid-Cap Index Fund ETF Shares Net Asset Value	31.04%	9.26%	13.08%	\$34,175
Mid-Cap Index Fund ETF Shares Market Price	31.07	9.25	13.07	34,150
Spliced Mid-Cap Index	31.09	9.29	13.13	34,328
Dow Jones U.S. Total Stock Market Float Adjusted Index	30.90	11.18	13.43	35,251

See Financial Highlights for dividend and capital gains information.

Average Annual Total Returns Periods Ended December 31, 2019

	One Year	Five Years	Ten Years	Final Value of a \$10,000 Investment
Mid-Cap Index Fund Admiral Shares	31.03%	9.25%	13.08%	\$34,175
Spliced Mid-Cap Index	31.09	9.29	13.13	34,328
Dow Jones U.S. Total Stock Market Float Adjusted Index	30.90	11.18	13.43	35,251

	One Year	Five Years	Ten Years	Final Value of a \$5,000,000 Investment
Mid-Cap Index Fund Institutional Shares	31.04%	9.26%	13.09%	\$17,114,232
Spliced Mid-Cap Index	31.09	9.29	13.13	17,164,114
Dow Jones U.S. Total Stock Market Float Adjusted Index	30.90	11.18	13.43	17,625,579

	One Year	Five Years	Since Inception (12/15/2010)	Final Value of a \$100,000,000 Investment
Mid-Cap Index Fund Institutional Plus Shares	31.06%	9.28%	12.00%	\$278,727,935
Spliced Mid-Cap Index	31.09	9.29	12.02	279,052,511
Dow Jones U.S. Total Stock Market Float Adjusted Index	30.90	11.18	13.17	306,098,386

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

Cumulative Returns of ETF Shares: December 31, 2009, Through December 31, 2019

	One Year	Five Years	Ten Years
Mid-Cap Index Fund ETF Shares Market Price	31.07%	55.66%	241.50%
Mid-Cap Index Fund ETF Shares Net Asset Value	31.04	55.69	241.75
Spliced Mid-Cap Index	31.09	55.90	243.28

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

Sector Diversification

As of December 31, 2019

Basic Materials	4.2%
Consumer Goods	9.4
Consumer Services	11.5
Financials	21.6
Health Care	9.3
Industrials	16.4
Oil & Gas	4.5
Other	0.0
Technology	15.9
Telecommunications	0.6
Utilities	6.6

The table reflects the fund's equity exposure, based on its investments in stocks and stock index futures. Any holdings in short-term reserves are excluded. 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 Industry Classification Benchmark ("ICB") is owned by FTSE. FTSE does not accept any liability to any person for any loss or damage arising out of any error or omission in the ICB.

Financial Statements

Statement of Net Assets

As of December 31, 2019

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 (99.7%		(\$000)	*	NVR Inc.		
	/0)1			Lamb Weston Holdings	88,301	336,286
Basic Materials (4.2%)				Inc.	3,673,651	316,044
Newmont Goldcorp				Aptiv plc	3,210,557	304,907
Corp.	20,639,021	896,765		JM Smucker Co.	2,730,577	284,335
Freeport-McMoRan				Hormel Foods Corp.	6,267,286	282,717
Inc.	34,664,005	454,792		Corteva Inc.	9,419,644	278,445
International Paper C		454,205		PulteGroup Inc.	6,474,898	251,226
Nucor Corp.	7,625,644	429,171	*	LKQ Corp.	6,935,412	247,594
Celanese Corp. Class International Flavors		374,330		Molson Coors Brewing		
Fragrances Inc.	2,685,657	346,503		Co. Class B	4,441,709	239,408
FMC Corp.	3,265,286	325,941		Whirlpool Corp.	1,589,211	234,456
Avery Dennison Corp	o. 2,100,096	274,735		Fortune Brands Home		
CF Industries Holdin	gs			& Security Inc.	3,496,790	228,480
Inc.	5,469,008	261,090		BorgWarner Inc.	5,193,292	225,285
Eastman Chemical C	o. 3,077,623	243,932		Lear Corp.	1,525,414	209,287
Albemarle Corp.	2,666,491	194,761	*	Mohawk Industries Inc.	1,440,765	196,492
Mosaic Co.	8,570,911	185,475		PVH Corp.	1,864,579	196,061
Reliance Steel &				Bunge Ltd.	3,383,859	194,741
Aluminum Co.	796,028	95,332		Tapestry Inc.	6,939,078	187,147
* Axalta Coating Syste	ems			Newell Brands Inc.	9,580,890	184,145
Ltd.	2,656,899	80,770	*	WABCO Holdings Inc.	1,291,749	175,032
Westlake Chemical				Campbell Soup Co.	2,923,763	144,492
Corp.	967,122	67,844	*,^	Wayfair Inc.	1,570,604	141,936
		4,685,646		Ralph Lauren Corp.		
Consumer Goods (9.4%	6)	4,000,040		Class A	1,188,275	139,290
* Lululemon Athletica	0)		*	Under Armour Inc.		
Inc	2,945,022	682,273		Class A	4,703,677	101,599
McCormick & Co. In		528,132	*	Under Armour Inc.		
Clorox Co.	3,160,482	485,260		Class C	4,928,321	94,525
DR Horton Inc.	8,815,556	465,021		Coty Inc. Class A	7,619,241	85,717
Church & Dwight Co		100,021		Levi Strauss & Co.		
Inc.	6,172,844	434,198		Class A	1,115,336	21,515
Conagra Brands Inc.		419,003		Lennar Corp. Class B	212,981	9,520
Lennar Corp. Class A		400,696				10,472,563
Genuine Parts Co.	3,471,063	368,731	Co	nsumer Services (11.5%	b)	
Garmin Ltd.	3,585,445	349,796	*	Chipotle Mexican Grill		
* Take-Two Interactive				Inc. Class A Royal Caribbean	699,820	585,826
Software Inc.	2,850,911	349,037		Cruises Ltd.	1 222 000	563,801
Hasbro Inc.	3,236,445	341,801	*	Dollar Tree Inc.	4,222,909	
Tyson Foods Inc.				Best Buy Co. Inc.	5,958,796 5,640,873	560,425 495,269
Class A	3,711,920	337,933		Destibuy CO. IIIC.	0,040,073	490,209

			Market
		Shares	Value* (\$000)
*	Copart Inc.	5,263,204	478,636
*	Liberty Broadband Corp.		458,328
	Omnicom Group Inc.	5,486,641	444,528
	MGM Resorts	5,460,041	444,520
		11 656 000	207 002
	International	11,656,228	387,803
	Tiffany & Co.	2,870,534	383,647
*	Expedia Group Inc.	3,506,379	379,180
	CarMax Inc.	4,135,299	362,542
	AutoZone Inc.	299,731	357,072
-	Ulta Beauty Inc.	1,406,203	355,966
	Darden Restaurants Inc.	3,084,056	336,193
	Wynn Resorts Ltd.	2,294,528	318,641
*	Norwegian Cruise Line		
	Holdings Ltd.	5,359,718	313,061
	AmerisourceBergen		
	Corp. Class A	3,625,148	308,210
	Domino's Pizza Inc.	1,028,685	302,207
*	Roku Inc.	2,187,198	292,866
	American Airlines		
	Group Inc.	9,938,506	285,036
	ViacomCBS Inc. Class B	6,708,626	281,561
	Tractor Supply Co.	2,977,760	278,242
	Aramark	6,273,867	272,286
*	Advance Auto Parts Inc.	1,655,068	265,076
	Discovery Communications Inc.	8,631,010	263,159
	FactSet Research	0,001,010	200,100
	Systems Inc.	954,581	256,114
*	Live Nation	001,001	200,111
	Entertainment Inc.	3,492,715	249,624
*	United Airlines Holdings	-,,	,
	Inc.	2,705,739	238,348
	Interpublic Group of	, ,	,
	Cos. Inc.	9,750,035	225,226
*	Lyft Inc. Class A	5,042,370	216,923
*	Altice USA Inc. Class A	7,931,677	216,852
*	DISH Network Corp.	,,,	210,002
	Class A	6,012,158	213,251
	Alaska Air Group Inc.	3,096,007	209,754
	Kohl's Corp.	4,001,490	203,876
*	Liberty Media	.,,	
	Corp-Liberty SiriusXM		
	Class C	3,961,522	190,708
*	Burlington Stores Inc.	833,359	190,031
	Nielsen Holdings plc	8,943,050	181,544
		12,508,469	176,870
	Rollins Inc.	3,691,770	122,419
	Vail Resorts Inc.	507,151	121,630
*,^	Discovery	007,101	121,000
,	Communications Inc.		
	Class A	3,464,863	113,440
*	Liberty Media	2,101,000	110,170
	Corp-Liberty SiriusXM		
	Class A	2,077,005	100,402
	2.0007.	_, ,	

			Market
			Value•
		Shares	(\$000)
*	Liberty Broadband Corp.		
	Class A	640,037	79,723
	Hyatt Hotels Corp.	,	
	Class A	873,090	78,325
*,^	Carvana Co. Class A	632,226	58,196
*,^	Chewy Inc.	1,073,353	31,127
^	ViacomCBS Inc. Class A		6,668
	News Corp. Class B	356,118	5,167
			12,815,779
Fir	nancials (21.5%)		
*	IHS Markit Ltd.	9,586,319	722,329
	SBA Communications	-,,-	,
	Corp. Class A	2,833,760	682,908
	Digital Realty Trust Inc.	5,255,079	629,243
	Realty Income Corp.	8,209,110	604,437
	Hartford Financial	-,, -	, .
	Services Group Inc.	9,078,224	551,684
	M&T Bank Corp.	3,156,207	535,766
	MSCI Inc. Class A	2,025,640	522,980
	KeyCorp	24,802,177	501,996
	Essex Property Trust		
	Inc.	1,664,536	500,792
*	CBRE Group Inc.		
	Class A	8,008,280	490,827
	Alexandria Real Estate		
	Equities Inc.	2,898,999	468,420
	Arthur J Gallagher & Co.	4,692,120	446,831
	Citizens Financial Group		
	Inc.	10,947,717	444,587
	Healthpeak Properties		
	Inc.	12,844,665	442,756
	Cincinnati Financial		
	Corp.	4,109,960	432,162
	Equifax Inc.	3,044,291	426,566
	Regions Financial Corp.	24,306,095	417,093
	Arch Capital Group Ltd.	9,684,587	415,372
	Invitation Homes Inc.	13,540,121	405,797
	Huntington Bancshares	25 000 045	001 007
	Inc. Dringing Financial	25,969,945	391,627
	Principal Financial	6 000 100	204 460
	Group Inc.	6,990,192	384,460
	KKR & Co. Inc. Class A Mid-America Apartment	13,148,652	383,546
	Communities Inc.	2,869,097	378,319
*	Markel Corp.	330,522	378,319
	AvalonBay Communities		377,043
	Inc.	1,757,399	368,526
	First Republic Bank	3,043,264	357,431
	Sun Communities Inc.	2,331,093	349,897
	WP Carey Inc.	4,331,534	346,696
	UDR Inc.	7,373,815	340,050
	MarketAxess Holdings	7,070,010	0-+,007
	Inc.	906,211	343,554
		000,211	0.0,001

		Shares	Market Value• (\$000)		
	Annaly Capital				In
	Management Inc. Host Hotels & Resorts	35,948,210	338,632		(
	Inc. Cboe Global Markets	18,076,754	335,324	He *	alt IC
	Inc.	2,789,476	334,737	*	Ce
	Loews Corp. Extra Space Storage	6,357,779	333,720	*	ID Re
	Inc.	3,095,751	326,973	*	De
*	SVB Financial Group	1,296,291	325,421	*	AI
	Duke Realty Corp.	9,247,783	320,621		Те
	Nasdaq Inc. Fidelity National	2,886,312	309,124	*	W
	Financial Inc.	6,587,874	298,760	*	La
	Lincoln National Corp.	4,995,306	294,773		A
	Ally Financial Inc.	9,554,360	291,981	*	In
	Vornado Realty Trust	4,320,912	287,341		Сс
	Everest Re Group Ltd.	1,026,294	284,119	*	Bi
	Weyerhaeuser Co.	9,365,177	282,828		F
	Western Union Co. Raymond James	10,548,893	282,499		Ca Qi
	Financial Inc.	3,139,792	280,886	*	Н
*	Alleghany Corp.	343,856	274,937	*	Se
	Regency Centers Corp.	4,213,810	265,849	*	E>
	Ameriprise Financial Inc AXA Equitable Holdings		265,361	*	Va
	Inc.	10,528,485	260,896	*	AI
	Comerica Inc. E*TRADE Financial	3,635,766	260,866		F De
	Corp.	5,697,619	258,501		U
	Camden Property Trust	2,436,372	258,499		5
	Globe Life Inc. Reinsurance Group of	2,451,189	257,988	*	M El
	America Inc. Class A	1,574,578	256,751		- 1
	VEREIT Inc.	26,844,993	248,048	*	He
	Federal Realty			*	Ja
	Investment Trust AGNC Investment	1,899,803	244,562	*	م Al
	Corp.	13,605,749	240,550		Pe
	WR Berkley Corp.	3,467,322	239,592	*	Da
	Iron Mountain Inc.	7,218,475	230,053		
	SEI Investments Co.	3,401,465	222,728	In	dus
	Zions Bancorp NA	4,286,039	222,531		Ar
	Kimco Realty Corp.	10,087,049	208,903		(
	Voya Financial Inc.	3,391,305	206,802		Tra
	SL Green Realty Corp.	2,014,495	185,092		W
*	Franklin Resources Inc.	6,891,455	179,040		K
	Athene Holding Ltd. Class A	3,587,571	168,723	*	Fle
	Invesco Ltd.	9,128,706			I
	Jones Lang LaSalle Inc.	9,128,706 647,410	164,134 112,708		Ve
	People's United				(W
	Financial Inc.	5,566,692	94,077		Ci

			Market
			Value•
		Shares	(\$000)
	Interactive Brokers		
	Group Inc.	915,900	12 600
	Group Inc.	315,300	42,699
			23,966,431
не	alth Care (9.2%)		
*	IQVIA Holdings Inc.	4,153,559	641,766
	Centene Corp.	9,897,073	622,229
÷	IDEXX Laboratories Inc.	2,159,497	563,909
	ResMed Inc.	3,620,048	560,999
×	DexCom Inc.	2,301,828	503,502
÷	Align Technology Inc.	1,783,911	497,782
	Teleflex Inc.	1,166,020	438,937
×	WellCare Health Plans		
	Inc.	1,265,985	418,041
×	Laboratory Corp. of		
	America Holdings	2,442,393	413,180
*	Incyte Corp.	4,604,534	402,068
	Cooper Cos. Inc.	1,246,929	400,626
×	BioMarin		,
	Pharmaceutical Inc.	4,517,164	381,926
	Cardinal Health Inc.	7,369,721	372,760
	Quest Diagnostics Inc.	3,388,396	361,847
×	Hologic Inc.	6,745,116	352,162
×	Seattle Genetics Inc.	3,017,105	344,734
×	Exact Sciences Corp.	3,702,715	342,427
×	Varian Medical Systems	3,702,715	542,427
	,	2 206 267	224 672
*	Inc.	2,286,267	324,673
	Alnylam	2 202 400	222 070
	Pharmaceuticals Inc.	2,803,499	322,879
	Dentsply Sirona Inc.	5,594,338	316,584
	Universal Health	4 040 740	075 400
	Services Inc. Class B	1,919,718	275,403
	Mylan NV	12,979,702	260,892
~	Elanco Animal Health		
	Inc.	8,680,619	255,644
*	Henry Schein Inc.	3,691,018	246,265
*	Jazz Pharmaceuticals		
	plc	1,351,866	201,807
×	ABIOMED Inc.	1,078,816	184,035
	Perrigo Co. plc	3,251,468	167,971
÷	DaVita Inc.	2,119,640	159,037
			10,334,085
Inc	lustrials (16.4%)		
	Amphenol Corp.		
	Class A	7,465,248	807,964
	TransDigm Group Inc.	1,280,384	717,015
	Willis Towers Watson	,,	
	plc	3,236,660	653,611
×	FleetCor Technologies	-,,	,
	Inc.	2,184,507	628,526
	Verisk Analytics Inc.	2,107,007	020,020
	Class A	4,124,700	615,983
	Waste Connections Inc.	6,626,121	601,586
	Cintas Corp.	2,211,626	595,104
	AMETEK Inc.		
	AWLTEN IIG.	5,758,034	574,306

			Market Value•				Market Value•
		Shares	(\$000)			Shares	(\$000)
*	CoStar Group Inc.	922,157	551,727		Pentair plc	2,112,184	96,886
	Fastenal Co.	14,423,622	532,953	*	XPO Logistics Inc.	1,159,613	92,421
	Ball Corp.	8,236,586	532,660		FLIR Systems Inc.	1,686,702	87,827
*	Mettler-Toledo				Robert Half		
	International Inc.	613,357	486,564		International Inc.	1,385,231	87,477
*	Keysight Technologies				AO Smith Corp.	1,722,525	82,061
	Inc.	4,715,301	483,931		Alliance Data Systems		
	Vulcan Materials Co.	3,333,392	479,975		Corp.	208	23
	Martin Marietta						18,285,680
	Materials Inc.	1,574,289	440,234	Oi	l & Gas (4.5%)		
	Dover Corp.	3,652,714	421,012		ONEOK Inc.	10,400,645	787,017
	TransUnion	4,733,219	405,211		Halliburton Co.	20,977,137	513,311
	WW Grainger Inc.	1,153,576	390,509		Hess Corp.	6,905,808	461,377
	Kansas City Southern	2,492,984	381,825		Concho Resources Inc.	5,062,607	443,332
*	Waters Corp.	1,621,004	378,748		Diamondback Energy		
	Xylem Inc.	4,527,935	356,756		Inc.	4,042,525	375,389
	Broadridge Financial			*	Cheniere Energy Inc.	5,767,229	352,205
	Solutions Inc.	2,883,424	356,218		Noble Energy Inc.	12,027,060	298,752
	Wabtec Corp.	4,578,562	356,212		Marathon Oil Corp.	20,116,035	273,176
	Masco Corp.	7,192,928	345,189		National Oilwell Varco		
	Old Dominion Freight				Inc.	9,700,920	243,008
	Line Inc.	1,806,827	342,900		Apache Corp.	9,455,687	241,971
	Expeditors International				Targa Resources Corp.	5,852,073	238,940
	of Washington Inc.	4,284,113	334,246		Devon Energy Corp.	9,176,491	238,313
*	United Rentals Inc.	1,889,661	315,139		Baker Hughes a GE Co.		
	Arconic Inc.	9,801,444	301,590		Class A	8,171,001	209,423
	Jacobs Engineering	0 000 070	000.001		HollyFrontier Corp.	3,653,273	185,257
	Group Inc.	3,339,879	300,021		Cabot Oil & Gas Corp.	5,131,358	89,337
	Rockwell Automation	4 450 744	004 400		Continental Resources		
	Inc.	1,452,714	294,422		Inc.	1,866,242	64,012
*	Westrock Co.	6,497,497	278,808				5,014,820
	Square Inc.	4,365,032	273,076	Ot	:her (0.0%) ²		
	Packaging Corp. of America	2,380,955	266,643	*,§	American International		
	CH Robinson	2,360,955	200,043		Group Inc. Warrants		
	Worldwide Inc.	3,403,215	266,131		Exp. 01/19/2021	8,771	_
*	Trimble Inc.	6,264,082	261,150				
	Huntington Ingalls	0,204,002	201,100	Te	chnology (15.8%)		
	Industries Inc.	1,028,920	258,135		KLA Corp.	3,971,625	707,624
	Textron Inc.	5,740,864	256,043		Motorola Solutions Inc.	4,313,194	695,028
	JB Hunt Transport	0,7 10,00 1	200,010	*	Advanced Micro		
	Services Inc.	2,144,042	250,381		Devices Inc.	14,013,924	642,679
*	Crown Holdings Inc.	3,408,306	247,239		Microchip Technology	0.017.054	000.407
	Snap-on Inc.	1,379,320	233,657		Inc.	6,017,251	630,127
*	Sensata Technologies	.,			Xilinx Inc.	6,331,679	619,048
	Holding plc	3,994,064	215,160		Twitter Inc.	18,569,122	595,140
	Hubbell Inc. Class B	1,366,968	202,065		Splunk Inc.	3,885,324	581,905
	HEICO Corp. Class A	2,093,238	187,408	*	Cerner Corp.	7,512,080	551,312
	Xerox Holdings Corp.	4,621,421	170,392	*	ANSYS Inc.	2,120,122	545,741
	Jack Henry &			*	Palo Alto Networks Inc. Synopsys Inc.	2,340,608	541,266 526 707
	Associates Inc.	968,215	141,040		Synopsys Inc. Skyworks Solutions Inc.	3,784,464 4,285,343	526,797 519,012
*	IPG Photonics Corp.	866,949	125,638		CDW Corp.	4,285,343 3,617,687	518,012 516 750
	Cognex Corp.	2,039,908	114,316	*	VeriSign Inc.	2,661,536	516,750 512,825
	HEICO Corp.	959,840	109,566	*	IAC/InterActiveCorp	1,982,022	493,742
					in to, interActive corp	1,002,022	+00,7+2

		Shares	Market Value• (\$000)		Shares
*	Cadanaa Daaian	0110100	(0000)		Gildioo
	Cadence Design Systems Inc.	7,064,193	489,972	Utilities (6.6%) WEC Energy Group Inc.	7,937,312
×	Veeva Systems Inc.	7,004,193	409,972	Eversource Energy	8,146,636
	Class A	2 207 402	165 221	FirstEnergy Corp.	
		3,307,483	465,231	<i>•</i> ,	13,609,155
	Western Digital Corp.	7,105,726	451,000	DTE Energy Co.	4,820,388
	Marvell Technology	10 775 000		Entergy Corp.	5,008,965
	Group Ltd.	16,775,006	445,544	American Water Works	4 5 4 0 0 4 7
	Maxim Integrated	0.000.045	410.005	Co. Inc.	4,548,347
	Products Inc.	6,806,945	418,695	Ameren Corp.	6,197,066
	Fortinet Inc.	3,656,251	390,341	CMS Energy Corp.	7,138,662
		23,334,453	381,052	Evergy Inc.	5,733,382
	NortonLifeLock Inc.	14,107,021	360,011	CenterPoint Energy Inc.	
	NetApp Inc.	5,751,809	358,050	Alliant Energy Corp.	6,139,504
	Citrix Systems Inc.	3,114,538	345,402	AES Corp.	16,723,791
	Qorvo Inc.	2,921,984	339,622	NiSource Inc.	9,393,108
	Seagate Technology plc	5,617,948	334,268	Pinnacle West Capital	
	Akamai Technologies			Corp.	2,828,219
	Inc.	3,861,606	333,566	Vistra Energy Corp.	9,808,134
	SS&C Technologies			OGE Energy Corp.	5,035,196
	Holdings Inc.	5,401,186	331,633	NRG Energy Inc.	3,007,412
	Paycom Software Inc.	1,248,161	330,463	Avangrid Inc.	1,546,534
	Gartner Inc.	2,136,871	329,292		
	Okta Inc.	2,680,380	309,235	Total Common Stocks	
	Twilio Inc. Class A	3,133,631	307,973	(Cost \$77,451,018)	1'
	GoDaddy Inc. Class A	4,293,443	291,611		
	Arista Networks Inc.	1,344,832	273,539	Temporary Cash Investme	nts (0.8%) ¹
	Hewlett Packard			Money Market Fund (0.8%))
	Enterprise Co.	16,275,030	258,122	^{3,4} Vanguard Market	
	Black Knight Inc.	3,574,285	230,470	Liquidity Fund, 1.816%	8,556,715
	F5 Networks Inc.	1,528,876	213,508		
	Juniper Networks Inc.	8,414,896	207,259		Face
	RingCentral Inc. Class A	941,013	158,721		Amount
	Pinterest Inc. Class A	7,702,000	143,565		(\$000)
^	Slack Technologies Inc.				
	Class A	5,874,745	132,064	U.S. Government and Age	ncy Obligati
	DXC Technology Co.	3,217,036	120,928	United States Treasury	
,^	Match Group Inc.	1,320,649	108,438	Bill, 1.624%, 1/16/20	2,100
	Dropbox Inc. Class A	5,426,630	97,191	5 United States Treasury	
,^	Datadog Inc. Class A	693,856	26,214	Bill, 1.566%, 2/20/20	8,000
	Crowdstrike Holdings			5 United States Treasury	
	Inc. Class A	519,743	25,920	Bill, 1.541%, 4/30/20	7,400
		, -	17,686,896		
el	ecommunications (0.6%	6)	17,000,000	Total Tamparary Cash Inve	otmonto
	CenturyLink Inc.	27,409,745	362,083	Total Temporary Cash Inve (Cost \$873,161)	siments
	Zayo Group Holdings	,,	,		
	Inc.	5,961,553	206,568	Total Investments (100.5%)	
•,^	Zoom Video	-,,,000	,000	(Cost \$78,324,179)	1
	Communications Inc.				
	Class A	1,144,490	77,871		
	2.0007.0	.,,	646,522		
			040,522		

Market Value*

(\$000)

732,058

693,034 661,405

626,024

600,074

558,764 475,935

448,593

373,186

344,277

335,954

332,803

261,504

254,342 225,489

223,915

119,545

111,254,445

855,757

2,099

7,983

7,363 17,445

873,202

112,127,647

Obligations (0.0%)

79,121 7,346,023

	Amount (\$000)
Other Assets and Liabilities (-0.5%)	
Other Assets	
Investment in Vanguard	4,946
Receivables for Accrued Income	187,605
Receivables for Capital Shares Issued Variation Margin Receivable—	77,545
Futures Contracts	377
Unrealized Appreciation—	
OTC Swap Contracts	7,387
Other Assets	1,199
Total Other Assets	279,059
Liabilities	
Payables for Investment Securities	
Purchased	(5,567)
Collateral for Securities on Loan	(331,590)
Payables for Capital Shares Redeemed	(481,112)
Payables to Vanguard	(20,671)
Variation Margin Payable—	
Futures Contracts	(86)
Other Liabilities	(354)
Total Liabilities	(839,380)
Net Assets (100%)	111,567,326

At December 31, 2019, net assets consisted of:

Net Assets	111,567,326
Total Distributable Earnings (Loss)	29,994,917
Paid-in Capital	81,572,409
	(\$000)
	Amount

Investor Shares—Net Assets	
Applicable to 18,025,641 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	876,821
Net Asset Value Per Share— Investor Shares	\$48.64
ETF Shares—Net Assets	
Applicable to 162,871,029 outstandir \$.001 par value shares of beneficial interest (unlimited authorization)	ng 29,013,611
Net Asset Value Per Share—	

Net Asset Value Per Share—		Amoun (\$000)
 \$.001 par value shares of beneficial interest (unlimited authorization) 47,639,96 Net Asset Value Per Share— Admiral Shares \$220.6 Institutional Shares—Net Assets Applicable to 419,021,991 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) 20,425,21 Net Asset Value Per Share— Institutional Shares \$48.7 Institutional Plus Shares—Net Assets Applicable to 56,621,122 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) 13,611,71 Net Asset Value Per Share— Institutional Plus Shares \$240.4 See Note A in Notes to Financial Statements. * Non-income-producing security. ^ Includes partial security positions on loan to broker-dealers. The total value of securities on loan is \$323,146,000. § Security value determined using significant unobservable inputs. 1 The fund invests a portion of its cash reserves in equity markets through the use of index futures contracts and swap contracts. After giving effect to futures and swap investments, the fund's effective common stock and temporary cash investment positions represent 100.0% and 0.5%, respectively. of net assets. 2 "Other" represents securities that are not classified by the fund's benchmark index. 3 Affiliated money market fund available only to Vanguard fur and certain trusts and accounts managed by Vanguard. Bate shown is the 7-day yield. 4 Collateral of \$331,590,000 was received for securities on loan. 5 Securities with a value of \$14,166,000 have been segregate as initial margin for open futures contracts. 	Admiral Shares—Net Assets	
interest (unlimited authorization) 47,639,96 Net Asset Value Per Share— Admiral Shares \$220.6 Institutional Shares—Net Assets Applicable to 419,021,991 outstanding \$001 par value shares of beneficial interest (unlimited authorization) 20,425,21 Net Asset Value Per Share— Institutional Shares \$48.7 Institutional Plus Shares—Net Assets Applicable to 56,621,122 outstanding \$001 par value shares of beneficial interest (unlimited authorization) 13,611,71 Net Asset Value Per Share— Institutional Plus Shares \$240.4 • See Note A in Notes to Financial Statements. * * Non-income-producing security. ^ Alcludes partial security positions on loan to broker-dealers. The total value of securities on loan is \$323,146,000. § § Security value determined using significant unobservable inputs. 1 1 1 The fund invests a portion of its cash reserves in equity markets through the use of index futures contracts and swap contracts. After giving effect to futures and swap investment, be fund's effective common stock and temporary cash investment positions represent 100.0% and 0.5%, respectively, of net assets. 2 2 "Other" represents securities that are not classified by the fund's benchmark index. 3 3 3 Affiliated money market fund available only to Vanguard fur and certain trusts and accounts managed by Vanguard. Ba	Applicable to 215,898,327 outstandin	g
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Institutional Plus Shares – Net Assets Applicable to 56,621,122 outstanding \$01 par value shares of beneficial interest (unlimited authorization) 13,611,71 Net Asset Value Per Share – Institutional Plus Shares \$240.4 • See Note A in Notes to Financial Statements. * Non-income-producing security. ^ Includes partial security positions on loan to broker-dealers. The total value of securities on loan is \$323,146,000. § Security value determined using significant unobservable inputs. 1 The fund invests a portion of its cash reserves in equity markets through the use of index futures contracts and swap contracts. After giving effect to futures and swap investments, hef und's effective common stock and temporary cash investment positions represent 100.0% and 0.5%, respectively, of net assets. 2 "Other" represents securities that are not classified by the fund's benchmark index. 3 Affiliated money market fund available only to Vanguard fur and certain trusts and accounts managed by Vanguard. Rate shown is the 7-day yield. 4 Collateral of \$331,590,000 was received for securities on loan. 5 Securities with a value of \$14,166,000 have been segregate as initial margin for open futures contracts.		¢40 7
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 See Note A in Notes to Financial Statements. * Non-income-producing security. ^ Includes partial security positions on loan to broker-dealers. The total value of securities on loan is \$323,146,000. § Security value determined using significant unobservable inputs. 1 The fund invests a portion of its cash reserves in equity markets through the use of index futures contracts and swap contracts. After giving effect to futures and swap investments, the fund's effective common stock and temporary cash investment positions represent 100.0% and 0.5%, respectively, of net assets. 2 "Other" represents securities that are not classified by the fund's benchmark index. 3 Affiliated money market fund available only to Vanguard fur and certain trusts and accounts managed by Vanguard. Rate shown is the 7-day yield. 4 Collateral of \$331,590,000 was received for securities on loan. 5 Securities with a value of \$14,166,000 have been segregate as initial margin for open futures contracts. 	Net Asset Value Per Share—	
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 and certain trusts and accounts managed by Vanguard. Rate shown is the 7-day yield. 4 Collateral of \$331,590,000 was received for securities on loan. 5 Securities with a value of \$14,166,000 have been segregate as initial margin for open futures contracts. 		sified by the
 4 Collateral of \$331,590,000 was received for securities on loan. 5 Securities with a value of \$14,166,000 have been segregate as initial margin for open futures contracts. 	and certain trusts and accounts managed by Va	
as initial margin for open futures contracts.	4 Collateral of \$331,590,000 was received for se	curities
OTC—Over-the-Counter.	as initial margin for open futures contracts.	en segregate
	OTC—Over-the-Counter.	

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 Mid-Cap 400 Index	March 2020	238	49,142	853

Over-the-Counter Total Return Swaps

				Floating Interest		
				Rate	Value and	Value and
			Notional	Received	Unrealized	Unrealized
	Termination		Amount	(Paid)1	Appreciation	(Depreciation)
Reference Entity	Date	Counterparty	(\$000)	(%)	(\$000)	(\$000)
ADT Inc.	2/4/20	GSI	8,040	(1.745)	620	—
Campbell Soup Co.	2/4/20	GSI	95,920	(1.745)	2,859	—
Discovery Communication	s					
Inc. Class A	2/4/20	GSI	9,770	(1.745)	112	_
Elanco Animal Health Inc.	2/4/20	GSI	19,817	(1.745)	786	—
First Republic Bank	2/4/20	GSI	139,116	(2.375)	1,705	_
Hormel Foods Corp.	2/4/20	GSI	20,192	(1.745)	95	—
Snap Inc.	2/4/20	GSI	15,110	(1.745)	1,210	_
					7,387	_

1 Payment received/paid monthly.

GSI-Goldman Sachs International.

At December 31, 2019, a counterparty had deposited in a segregated account securities with a value of \$6,411,000 in connection with over-the-counter swap contracts. After December 31, 2019, a counterparty posted additional collateral of \$1,227,000 in connection with over-the-counter swap contracts as of December 31, 2019.

Statement of Operations

	Year Ended December 31, 2019
	(\$000)
Investment Income	
Income	
Dividends	1,694,590
Interest ¹	14,372
Securities Lending—Net	8,600
Total Income	1,717,562
Expenses	
The Vanguard Group—Note B	
Investment Advisory Services	5,255
Management and Administrative—Investor Shares	3,418
Management and Administrative—ETF Shares	7,187
Management and Administrative—Admiral Shares	16,303
Management and Administrative—Institutional Shares	6,005
Management and Administrative—Institutional Plus Shares	3,023
Marketing and Distribution—Investor Shares	209
Marketing and Distribution—ETF Shares	1,156
Marketing and Distribution—Admiral Shares	2,318
Marketing and Distribution—Institutional Shares	569
Marketing and Distribution—Institutional Plus Shares	141
Custodian Fees	340
Auditing Fees	38
Shareholders' Reports—Investor Shares	39
Shareholders' Reports—ETF Shares	745
Shareholders' Reports—Admiral Shares	425
Shareholders' Reports—Institutional Shares	182
Shareholders' Reports—Institutional Plus Shares	67
Trustees' Fees and Expenses	52
Total Expenses	47,472
Expenses Paid Indirectly	(231)
Net Expenses	47,241
Net Investment Income	1,670,321
Realized Net Gain (Loss)	
Investment Securities Sold ^{1,2}	5,971,728
Futures Contracts	92,394
Swap Contracts	63,893
Realized Net Gain (Loss)	6,128,015

Statement of Operations (continued)

	Year Ended
	December 31, 2019
	(\$000)
Change in Unrealized Appreciation (Depreciation)	
Investment Securities ¹	19,081,611
Futures Contracts	10,298
Swap Contracts	7,387
Change in Unrealized Appreciation (Depreciation)	19,099,296
Net Increase (Decrease) in Net Assets Resulting from Operations	26,897,632

1 Interest income, realized net gain (loss), and change in unrealized appreciation (depreciation) from an affiliated company of the fund were \$13,910,000, \$85,000, and \$1,000, respectively. Purchases and sales are for temporary cash investment purposes.

2 Includes \$6,719,631,000 of net gain (loss) resulting from in-kind redemptions; such gain (loss) is not taxable to the fund.

Statement of Changes in Net Assets

	Year Ended December 31		
	2019 (\$000)	2018 (\$000)	
Increase (Decrease) in Net Assets			
Operations			
Net Investment Income	1,670,321	1,571,870	
Realized Net Gain (Loss)	6,128,015	2,601,958	
Change in Unrealized Appreciation (Depreciation)	19,099,296	(13,063,674)	
Net Increase (Decrease) in Net Assets Resulting from Operations	26,897,632	(8,889,846)	
Distributions			
Net Investment Income			
Investor Shares	(26,988)	(54,870)	
ETF Shares	(422,085)	(379,651)	
Admiral Shares	(686,030)	(622,912)	
Institutional Shares	(310,881)	(299,399)	
Institutional Plus Shares	(209,895)	(207,758)	
Realized Capital Gain			
Investor Shares	_	_	
ETF Shares	_	_	
Admiral Shares	_	_	
Institutional Shares	_	_	
Institutional Plus Shares	_	_	
Total Distributions	(1,655,879)	(1,564,590)	
Capital Share Transactions			
Investor Shares	(2,885,883)	(637,108)	
ETF Shares	1,384,000	1,893,336	
Admiral Shares	2,653,885	1,163,012	
Institutional Shares	(854,895)	281,374	
Institutional Plus Shares	(979,981)	29,603	
Net Increase (Decrease) from Capital Share Transactions	(682,874)	2,730,217	
Total Increase (Decrease)	24,558,879	(7,724,219)	
Net Assets			
Beginning of Period	87,008,447	94,732,666	
End of Period	111,567,326	87,008,447	

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

Investor Shares

For a Share Outstanding	Year Ended Decembe			mber 31,	
Throughout Each Period	2019	2018	2017	2016	2015
Net Asset Value, Beginning of Period	\$37.71	\$42.23	\$35.92	\$32.79	\$33.72
Investment Operations					
Net Investment Income	.577 ¹	.640 ¹	.5201	.472	.444
Net Realized and Unrealized Gain (Loss) on Investments	11.018	(4.528)	6.313	3.138	(.939)
Total from Investment Operations	11.595	(3.888)	6.833	3.610	(.495)
Distributions					
Dividends from Net Investment Income	(.665)	(.632)	(.523)	(.480)	(.435)
Distributions from Realized Capital Gains	_	_	_	_	_
Total Distributions	(.665)	(.632)	(.523)	(.480)	(.435)
Net Asset Value, End of Period	\$48.64	\$37.71	\$42.23	\$35.92	\$32.79
Total Return ²	30.86%	-9.34%	19.12%	11.07%	-1.46%
Ratios/Supplemental Data					
Net Assets, End of Period (Millions)	\$877	\$3,043	\$4,047	\$4,138	\$4,140
Ratio of Total Expenses to Average Net Assets	0.17%	0.17%	0.17%	0.18%	0.20%
Ratio of Net Investment Income to Average Net Assets	1.31%	1.49%	1.34%	1.42%	1.35%
Portfolio Turnover Rate ³	15%	16%	14%	15%	15%

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.

ETF Shares

For a Share Outstanding	Year Ended December 3			mber 31,	
Throughout Each Period	2019	2018	2017	2016	2015
Net Asset Value, Beginning of Period	\$138.08	\$154.65	\$131.55	\$120.07	\$123.50
Investment Operations					
Net Investment Income	2.663 ¹	2.535 ¹	2.112 ¹	1.877	1.793
Net Realized and Unrealized Gain (Loss) on Investments	40.043	(16.584)	23.076	11.510	(3.457)
Total from Investment Operations	42.706	(14.049)	25.188	13.387	(1.664)
Distributions					
Dividends from Net Investment Income	(2.646)	(2.521)	(2.088)	(1.907)	(1.766)
Distributions from Realized Capital Gains	_	_	_	_	_
Total Distributions	(2.646)	(2.521)	(2.088)	(1.907)	(1.766)
Net Asset Value, End of Period	\$178.14	\$138.08	\$154.65	\$131.55	\$120.07
Total Return	31.04%	-9.21%	19.25%	11.23%	-1.34%
Ratios/Supplemental Data					
Net Assets, End of Period (Millions)	\$29,014	\$21,261	\$21,937	\$16,544	\$12,984
Ratio of Total Expenses to Average Net Assets	0.04%	0.04%	0.05%	0.06%	0.08%
Ratio of Net Investment Income to Average Net Assets	1.62%	1.62%	1.46%	1.54%	1.47%
Portfolio Turnover Rate ²	15%	16%	14%	15%	15%

1 Calculated based on average shares outstanding.

Admiral Shares

For a Share Outstanding	Year Ended December 31				mber 31,
Throughout Each Period	2019	2018	2017	2016	2015
Net Asset Value, Beginning of Period	\$171.04	\$191.55	\$162.94	\$148.72	\$152.97
Investment Operations					
Net Investment Income	3.296 ¹	3.135 ¹	2.606 ¹	2.325	2.214
Net Realized and Unrealized Gain (Loss) on Investments	49.578	(20.539)	28.591	14.257	(4.284)
Total from Investment Operations	52.874	(17.404)	31.197	16.582	(2.070)
Distributions					
Dividends from Net Investment Income	(3.254)	(3.106)	(2.587)	(2.362)	(2.180)
Distributions from Realized Capital Gains	_	_	_	_	_
Total Distributions	(3.254)	(3.106)	(2.587)	(2.362)	(2.180)
Net Asset Value, End of Period	\$220.66	\$171.04	\$191.55	\$162.94	\$148.72
Total Return ²	31.03%	-9.23%	19.25%	11.22%	-1.34%
Ratios/Supplemental Data					
Net Assets, End of Period (Millions)	\$47,640	\$34,754	\$37,778	\$29,854	\$25,061
Ratio of Total Expenses to Average Net Assets	0.05%	0.05%	0.05%	0.06%	0.08%
Ratio of Net Investment Income to Average Net Assets	1.62%	1.61%	1.46%	1.54%	1.47%
Portfolio Turnover Rate ³	15%	16%	14%	15%	15%

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.

Institutional Shares

For a Share Outstanding	Year Ended December			mber 31,	
Throughout Each Period	2019	2018	2017	2016	2015
Net Asset Value, Beginning of Period	\$37.78	\$42.32	\$35.99	\$32.85	\$33.79
Investment Operations					
Net Investment Income	.727 ¹	.697 ¹	.5801	.516	.492
Net Realized and Unrealized Gain (Loss) on Investments	10.957	(4.547)	6.325	3.148	(.947)
Total from Investment Operations	11.684	(3.850)	6.905	3.664	(.455)
Distributions					
Dividends from Net Investment Income	(.724)	(.690)	(.575)	(.524)	(.485)
Distributions from Realized Capital Gains	_	_	_	_	_
Total Distributions	(.724)	(.690)	(.575)	(.524)	(.485)
Net Asset Value, End of Period	\$48.74	\$37.78	\$42.32	\$35.99	\$32.85
Total Return	31.04%	-9.24%	19.29%	11.23%	-1.33%
Ratios/Supplemental Data					
Net Assets, End of Period (Millions)	\$20,425	\$16,524	\$18,222	\$14,540	\$12,278
Ratio of Total Expenses to Average Net Assets	0.04%	0.04%	0.04%	0.05%	0.07%
Ratio of Net Investment Income to Average Net Assets	1.62%	1.62%	1.47%	1.55%	1.48%
Portfolio Turnover Rate ²	15%	16%	14%	15%	15%

1 Calculated based on average shares outstanding.

2 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.

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

Institutional Plus Shares

For a Share Outstanding	Year Ended December 31			mber 31,	
Throughout Each Period	2019	2018	2017	2016	2015
Net Asset Value, Beginning of Period	\$186.34	\$208.69	\$177.51	\$162.03	\$166.65
Investment Operations					
Net Investment Income	3.598 ¹	3.464 ¹	2.856 ¹	2.564	2.461
Net Realized and Unrealized Gain (Loss) on Investments	54.052	(22.388)	31.179	15.524	(4.657)
Total from Investment Operations	57.650	(18.924)	34.035	18.088	(2.196)
Distributions					
Dividends from Net Investment Income	(3.590)	(3.426)	(2.855)	(2.608)	(2.424)
Distributions from Realized Capital Gains	_	_	_	_	_
Total Distributions	(3.590)	(3.426)	(2.855)	(2.608)	(2.424)
Net Asset Value, End of Period	\$240.40	\$186.34	\$208.69	\$177.51	\$162.03
Total Return	31.06%	-9.21%	19.28%	11.24%	-1.30%
Ratios/Supplemental Data					
Net Assets, End of Period (Millions)	\$13,612	\$11,426	\$12,749	\$11,415	\$11,260
Ratio of Total Expenses to Average Net Assets	0.03%	0.03%	0.03%	0.04%	0.05%
Ratio of Net Investment Income to Average Net Assets	1.62%	1.63%	1.48%	1.56%	1.50%
Portfolio Turnover Rate ²	15%	16%	14%	15%	15%

1 Calculated based on average shares outstanding.

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.

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

1. Security Valuation: Securities are valued as of the close of trading on the New York Stock Exchange (generally 4 p.m., Eastern time) on the valuation date. Equity securities are valued at the latest quoted sales prices or official closing prices taken from the primary market in which each security trades; such securities not traded on the valuation date are valued at the mean of the latest quoted bid and asked prices. Securities for which market quotations are not readily available, or whose values have been materially affected by events occurring before the fund's pricing time but after the close of the securities' primary markets, are valued by methods deemed by the board of trustees to represent fair value. Investments in Vanguard Market Liquidity Fund are valued at that fund's net asset value. 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. The clearinghouse, and has entered into clearing agreements with its clearing brokers. The clearinghouse imposes initial margin requirements to secure the fund's performance and requires daily settlement of variation margin representing changes in the market value of each contract. Any assets pledged as initial margin for open contracts are noted in the Statement of Net Assets.

Futures contracts are valued at their quoted daily settlement prices. The notional amounts of the contracts are not recorded in the Statement of Net Assets. Fluctuations in the value of the contracts are recorded in the Statement of Net Assets 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 futures gains (losses).

During the year ended December 31, 2019, the fund's average investments in long and short futures contracts represented less than 1% and 0% of net assets, respectively, based on the average of the notional amounts at each quarter-end during the period.

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

The notional amounts of swap contracts are not recorded in the Statement of Net Assets. 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 Net Assets as an asset (liability) and in the Statement of Operations as unrealized appreciation (depreciation) until termination of the swap, at which time realized gain (loss) is recorded.

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 pregualified 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 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 Statement of Net Assets. 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.

During the year ended December 31, 2019, the fund's average amounts of investments in total return swaps represented less than 1% of net assets, based on the average of notional amounts at each quarter-end during the period.

4. Federal Income Taxes: The fund intends to continue to qualify as a regulated investment company and distribute all of its taxable income. Management has analyzed the fund's tax positions taken for all open federal income tax years (December 31, 2016–2019), and has concluded that no provision for federal 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 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 pregualified 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 Net Assets for the return of the collateral, during the period the securities are on loan. 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 Facility: 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 that may be renewed annually; each fund is individually liable for its borrowings, if any, under the credit facility. Borrowings may be utilized for temporary and emergency purposes, and are subject to the fund's regulatory and contractual borrowing restrictions. The participating funds are charged administrative fees and an annual commitment fee of 0.10% of the undrawn amount of the facility; these fees are allocated to the funds based on a method approved by the fund's board of trustees and included in Management and Administrative expenses on the fund's Statement of Operations. Any borrowings under this facility bear interest at a rate based upon the higher of the one-month London Interbank Offered Rate, federal funds effective rate, or overnight bank funding rate plus an agreed-upon spread.

The fund had no borrowings outstanding at December 31, 2019, or at any time during the period then ended.

8. Other: Dividend income is recorded on the ex-dividend date. 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. Vanguard does not require reimbursement in the current period for certain costs of operations (such as deferred compensation/benefits and risk/insurance costs); the fund's liability for these costs of operations is included in Payables to Vanguard on the Statement of Net Assets. All other costs of operations payable to Vanguard are generally settled twice a month.

Upon the request of Vanguard, the fund may invest up to 0.40% of its net assets as capital in Vanguard. At December 31, 2019, the fund had contributed to Vanguard capital in the amount of \$4,946,000, representing less than 0.01% of the fund's net assets and 1.98% 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 year ended December 31, 2019, custodian fee offset arrangements reduced the fund's expenses by \$231,000 (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. These inputs are summarized in three broad levels for financial statement purposes. The inputs or methodologies used to value securities are not necessarily an indication of the risk associated with investing in those securities.

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

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

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

The following table summarizes the market value of the fund's investments and derivatives as of December 31, 2019, based on the inputs used to value them:

Investments	Level 1 (\$000)	Level 2 (\$000)	Level 3 (\$000)
Common Stocks	111,254,445	_	_
Temporary Cash Investments	855,757	17,445	_
Futures Contracts—Assets ¹	377	_	_
Futures Contracts—Liabilities ¹	(86)	_	_
Swap Contracts—Assets	_	7,387	_
Total	112,110,493	24,832	_

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

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

	Amount (\$000)
Paid-in Capital	6,719,631
Total Distributable Earnings (Loss)	(6,719,631)

Temporary differences between book-basis and tax-basis components of total distributable earnings (loss) arise when certain items of income, gain, or loss are recognized in different periods for financial statement and tax purposes; these differences will reverse at some time in the future. The differences are primarily related to the tax deferral of losses on wash sales; the realization of unrealized gains or losses on certain futures contracts and swap agreements. As of period end, the tax-basis components of total distributable earnings (loss) are detailed in the table as follows:

	Amount (\$000)
Undistributed Ordinary Income	86,481
Undistributed Long-Term Gains	—
Capital Loss Carryforwards (Non-expiring)	(3,876,921)
Net Unrealized Gains (Losses)	33,803,468

As of December 31, 2019, 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	78,324,179
Gross Unrealized Appreciation	37,145,944
Gross Unrealized Depreciation	(3,342,476)
Net Unrealized Appreciation (Depreciation)	33,803,468

F. During the year ended December 31, 2019, the fund purchased \$26,492,152,000 of investment securities and sold \$27,042,993,000 of investment securities, other than temporary cash investments. Purchases and sales include \$10,925,128,000 and \$11,299,183,000, respectively, in connection with in-kind purchases and redemptions of the fund's capital shares.

The fund purchased securities from and sold securities to other Vanguard funds or accounts managed by Vanguard or its affiliates, in accordance with procedures adopted by the board of trustees in compliance with Rule 17a-7 of the Investment Company Act of 1940. For the year ended December 31, 2019, such purchases and sales were \$737,486,000 and \$4,853,122,000, respectively; these amounts are included in the purchases and sales of investment securities noted above.

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

			Year Ended De	cember 31,
		2019		2018
	Amount (\$000)	Shares (000)	Amount (\$000)	Shares (000)
Investor Shares				
Issued	663,261	14,332	460,927	10,697
Issued in Lieu of Cash Distributions	25,880	576	51,976	1,246
Redeemed ¹	(3,575,024)	(77,577)	(1,150,011)	(27,085)
Net Increase (Decrease)—Investor Shares	(2,885,883)	(62,669)	(637,108)	(15,142)
ETF Shares				
Issued	12,595,802	76,273	7,020,300	44,451
Issued in Lieu of Cash Distributions	—	_	—	_
Redeemed	(11,211,802)	(67,375)	(5,126,964)	(32,325)
Net Increase (Decrease)—ETF Shares	1,384,000	8,898	1,893,336	12,126
Admiral Shares				
lssued ¹	9,353,130	45,718	6,872,425	35,591
Issued in Lieu of Cash Distributions	609,089	2,913	554,067	2,934
Redeemed	(7,308,334)	(35,924)	(6,263,480)	(32,554)
Net Increase (Decrease)—Admiral Shares	2,653,885	12,707	1,163,012	5,971
Institutional Shares				
Issued	2,788,932	62,497	3,474,371	81,423
Issued in Lieu of Cash Distributions	290,016	6,288	279,478	6,699
Redeemed	(3,933,843)	(87,103)	(3,472,475)	(81,398)
Net Increase (Decrease)—Institutional Shares	(854,895)	(18,318)	281,374	6,724
Institutional Plus Shares				
Issued	1,606,615	7,413	1,225,456	5,922
	206,480	909	204,431	993
Issued in Lieu of Cash Distributions	1			
Redeemed	(2,793,076)	(13,021)	(1,400,284)	(6,687)

1 In November 2018, the fund announced changes to the availability and minimum investment criteria of the Investor and Admiral share classes. As a result, all of the outstanding Investor Shares automatically converted to Admiral Shares beginning in April 2019, with the exception of those held by Vanguard funds and certain other institutional investors. Investor Shares— Redeemed and Admiral Shares—Issued include 56,275,000 and 12,406,000 shares, respectively, in the amount of \$2,597,186,000 from the conversion during the year ended December 31, 2019.

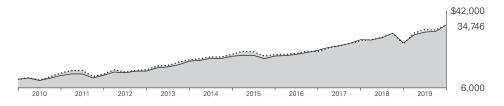
H. Management has determined that no events or transactions occurred subsequent to December 31, 2019, that would require recognition or disclosure in these financial statements.

Mid-Cap Growth Index Fund

Performance Summary

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

Cumulative Performance: December 31, 2009, Through December 31, 2019 Initial Investment of \$10,000



		Aver Periods En			
	_	One Year	Five Years	Ten Years	Final Value of a \$10,000 Investment
Mid-Cap Growth I Shares	ndex Fund Investor	33.72%	10.09%	13.26%	\$34,746
······ Spliced Mid-Cap (Growth Index	33.93	10.28	13.46	35,364
——— Dow Jones U.S. T Float Adjusted Inc	otal Stock Market lex	30.90	11.18	13.43	35,251

Spliced Mid-Cap Growth Index: MSCI US Mid Cap Growth Index through April 16, 2013; CRSP US Mid Cap Growth Index thereafter.

	One Year	Five Years	Ten Years	Final Value of a \$10,000 Investment
Mid-Cap Growth Index Fund ETF Shares Net Asset Value	33.86%	10.23%	13.41%	\$35,198
Mid-Cap Growth Index Fund ETF Shares Market Price	33.89	10.23	13.41	35,187
Spliced Mid-Cap Growth Index	33.93	10.28	13.46	35,364
Dow Jones U.S. Total Stock Market Float Adjusted Index	30.90	11.18	13.43	35,251

See Financial Highlights for dividend and capital gains information.

Average Annual Total Returns Periods Ended December 31, 2019

	One Year	Five Years	Since Inception (9/27/2011)	Final Value of a \$10,000 Investment
Mid-Cap Growth Index Fund Admiral Shares	33.86%	10.23%	13.84%	\$29,175
Spliced Mid-Cap Growth Index	33.93	10.28	13.88	29,269
Dow Jones U.S. Total Stock Market Float Adjusted Index	30.90	11.18	15.10	31,944

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

Cumulative Returns of ETF Shares: December 31, 2009, Through December 31, 2019

	One Year	Five Years	Ten Years
Mid-Cap Growth Index Fund ETF Shares Market Price	33.89%	62.71%	251.87%
Mid-Cap Growth Index Fund ETF Shares Net Asset Value	33.86	62.72	251.98
Spliced Mid-Cap Growth Index	33.93	63.12	253.64

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

Sector Diversification

As of December 31, 2019

Basic Materials	0.9%
Consumer Goods	6.8
Consumer Services	9.8
Financials	18.5
Health Care	12.9
Industrials	22.1
Oil & Gas	4.7
Technology	23.6
Telecommunications	0.5
Utilities	0.2

The table reflects the fund's equity exposure, based on its investments in stocks and stock index futures. Any holdings in short-term reserves are excluded. 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 Industry Classification Benchmark ("ICB") is owned by FTSE. FTSE does not accept any liability to any person for any loss or damage arising out of any error or omission in the ICB.

Financial Statements

Statement of Net Assets

As of December 31, 2019

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 (99.8%) ¹				FactSet Research		
Basic Materials (0.8%)				Systems Inc.	262,265	70,366
CF Industries Holdings			*	Live Nation		
Inc.	1,502,774	71,742		Entertainment Inc.	960,231	68,628
FMC Corp.	446,974	44,617	*	Lyft Inc. Class A	1,386,321	59,640
* Axalta Coating Systems			*	Altice USA Inc. Class A	2,180,834	59,624
Ltd.	364,130	11,070		Tiffany & Co.	392,938	52,516
		127,429	*	Burlington Stores Inc.	228,484	52,101
Consumer Goods (6.8%)		127,425	*	CarMax Inc.	567,030	49,712
* Lululemon Athletica Inc.	807,947	187,177		Rollins Inc.	1,016,253	33,699
McCormick & Co. Inc.	853,438	144,854		Vail Resorts Inc.	139,126	33,367
Church & Dwight Co.	000,400	144,004	*	Carvana Co. Class A	173,481	15,969
Inc.	1,694,845	119,215	*,^	Chewy Inc.	295,045	8,556
 * Take-Two Interactive 	1,034,845	119,210				1,479,277
Software Inc.	782,967	95,859	Fin	ancials (18.5%)		
* NVR Inc.	24,249	92,350	*	IHS Markit Ltd.	2,630,733	198,226
Lamb Weston Holdings	24,249	92,350		SBA Communications		
Inc.	1,009,160	86,818		Corp. Class A	777,409	187,348
* LKQ Corp.	1,906,487	68,062		Digital Realty Trust Inc.	1,441,118	172,559
Fortune Brands Home &		00,002		Realty Income Corp.	2,249,939	165,663
Security Inc.	962,041	62,860		MSCI Inc. Class A	555,647	143,457
* WABCO Holdings Inc.	353,501	47,899		Essex Property Trust Inc.	456,265	137,272
Hormel Foods Corp.	920,690	41,532		First Republic Bank	1,163,726	136,680
*,^ Wayfair Inc.	920,890 430,851	38,936	*	CBRE Group Inc.		
* Under Armour Inc.	430,651	30,930		Class A	2,195,812	134,581
Class A	1 200 000	20.020		Alexandria Real Estate		
* Under Armour Inc.	1,298,080	28,039		Equities Inc.	795,137	128,478
Class C	1 2 / 1 0 0 /	25 727		Equifax Inc.	836,187	117,166
Class C	1,341,894	25,737		Invitation Homes Inc.	3,718,207	111,435
		1,039,338		Mid-America Apartment		
Consumer Services (9.7%)				Communities Inc.	787,882	103,890
* Chipotle Mexican Grill			*	Markel Corp.	90,648	103,626
Inc. Class A	191,940	160,675		AvalonBay Communities		,
* Dollar Tree Inc.	1,634,485	153,723		Inc.	482,346	101,148
* Copart Inc.	1,444,679	131,379		Sun Communities Inc.	640,281	96,106
Expedia Group Inc.	962,574	104,093		MarketAxess Holdings		
* Ulta Beauty Inc.	386,189	97,760		Inc.	248,895	94,359
Wynn Resorts Ltd.	630,441	87,549		Cboe Global Markets Inc.	,	91,906
Domino's Pizza Inc.	282,611	83,025		Extra Space Storage Inc.	850,016	89,779
* Roku Inc.	600,824	80,450	*	SVB Financial Group	356,260	89,435
Tractor Supply Co.	818,117	76,445		Regency Centers Corp.	1,158,121	73,066
				regency contere corp.	.,100,121	,0,000

		Market
		Value•
	Shares	(\$000)
Federal Realty		
Investment Trust	522,064	67,205
Iron Mountain Inc.	1,985,174	63,267
Arthur J Gallagher & Co.		61,254
SEI Investments Co.	932,678	61,072
Vornado Realty Trust	592,315	39,389
E*TRADE Financial Corp		35,342
Interactive Brokers Grou		
Inc.	251,463	11,723
		2,815,432
Health Care (12.9%)		2,010,402
* IQVIA Holdings Inc.	1,138,876	175,968
* Centene Corp.	2,714,641	170,669
 * IDEXX Laboratories Inc. 		
ResMed Inc.	592,392	154,691
	992,977	153,882
* DexCom Inc.	632,058	138,256
* Align Technology Inc.	489,823	136,680
Teleflex Inc.	319,705	120,350
* WellCare Health Plans	0.47.550	444 704
Inc.	347,550	114,764
* Incyte Corp.	1,264,405	110,408
Cooper Cos. Inc.	342,377	110,002
* BioMarin Pharmaceutica		
Inc.	1,240,621	104,895
 * Seattle Genetics Inc. 	828,739	94,692
* Exact Sciences Corp.	1,017,024	94,054
* Varian Medical Systems		
Inc.	627,974	89,179
 * Alnylam Pharmaceuticals 		
Inc.	770,219	88,706
 Jazz Pharmaceuticals place 	c 370,667	55,333
 * ABIOMED Inc. 	295,859	50,471
		1,963,000
Industrials (22.1%)		
Amphenol Corp. Class A	2,047,612	221,613
TransDigm Group Inc.	351,255	196,703
* FleetCor Technologies		
Inc.	599,242	172,414
Verisk Analytics Inc.		
Class A	1,131,814	169,025
Waste Connections Inc.	1,820,969	165,326
Cintas Corp.	607,510	163,469
AMETEK Inc.	1,578,235	157,413
* CoStar Group Inc.	252,975	151,355
Fastenal Co.	3,959,901	146,318
* Mettler-Toledo	0,000,001	110,010
International Inc.	168,169	133,405
Vulcan Materials Co.	913,921	131,595
Martin Marietta	0.0,021	101,000
Materials Inc.	431,620	120,698
TransUnion	1,300,458	111,332
Kansas City Southern	684,612	104,855
* Waters Corp.	445,053	104,855
Xylem Inc.		
	1,243,926	98,009
Wabtec Corp.	1,257,869	97,862

		Shares	Market Value• (\$000)
	Broadridge Financial		
	Solutions Inc.	791,943	97,837
	Masco Corp.	1,976,183	94,837
	Old Dominion Freight	1,070,100	04,007
	Line Inc.	496,291	94,186
	Expeditors International	490,291	54,100
	of Washington Inc.	1,176,515	91,792
*	Square Inc.	1,199,540	75,043
	Ball Corp.	1,130,424	73,105
*	Trimble Inc.	1,721,841	71,784
	JB Hunt Transport	1,721,041	/1,/04
		E00 247	60 001
	Services Inc.	589,347	68,824
	HEICO Corp. Class A	543,373	48,648
	Jack Henry & Associates	265 214	20.640
*	Inc.	265,314	38,648
	IPG Photonics Corp.	237,912	34,478
	HEICO Corp.	287,919	32,866
*	Cognex Corp.	559,862	31,375
	XPO Logistics Inc.	318,293	25,368
	Robert Half International		04.040
	Inc.	380,329	24,018
	AO Smith Corp.	472,637	22,516
			3,370,704
Oil	& Gas (4.7%)		
	ONEOK Inc.	2,851,699	215,788
	Concho Resources Inc.	1,388,251	121,569
	Diamondback Energy		
	Inc.	1,108,249	102,912
*	Cheniere Energy Inc.	1,583,746	96,719
	Targa Resources Corp.	1,609,270	65,707
	Hess Corp.	947,946	63,332
	Cabot Oil & Gas Corp.	1,406,551	24,488
	Continental Resources		
	Inc.	512,330	17,573
			708,088
Tec	chnology (23.6%)		
	KLA Corp.	1,089,669	194,146
*	Advanced Micro		
	Devices Inc.	3,845,124	176,337
	Microchip Technology		
	Inc.	1,650,249	172,814
	Xilinx Inc.	1,736,613	169,789
*	Twitter Inc.	5,093,206	163,237
*	Splunk Inc.	1,065,785	159,623
	Cerner Corp.	2,060,793	151,242
*	ANSYS Inc.	581,357	149,647
*	Palo Alto Networks Inc.	642,637	148,610
*	Synopsys Inc.	1,037,808	144,463
	Skyworks Solutions Inc.	1,176,594	142,227
*	VeriSign Inc.	729,643	140,588
*	IAC/InterActiveCorp	544,172	135,559
*	Cadence Design		
	Systems Inc.	1,937,726	134,401
*	Veeva Systems Inc.		
	Class A	908,414	127,778

		Market
		Value*
	Shares	(\$000)
* Snap Inc.	6,683,178	109,136
* Fortinet Inc.	1,004,070	107,194
Citrix Systems Inc.	854,582	94,773
 * Akamai Technologies 	054,502	54,775
Inc.	1,060,591	91,614
SS&C Technologies	1,000,551	51,014
	1 402 072	01 116
Holdings Inc. * Paycom Software Inc.	1,483,972 342,931	91,116 90,794
* Gartner Inc.		90,794 90,471
	587,093	
* Okta Inc.	736,452	84,964
* Twilio Inc. Class A	860,881	84,607
* GoDaddy Inc. Class A	1,179,828	80,134
 * Arista Networks Inc. 	369,584	75,173
 * Black Knight Inc. 	979,934	63,186
 * RingCentral Inc. Class A 	258,067	43,528
* Pinterest Inc. Class A	2,112,170	39,371
*,^ Slack Technologies Inc.		
Class A	1,611,489	36,226
*,^ Match Group Inc.	362,356	29,753
* F5 Networks Inc.	209,650	29,278
* Dropbox Inc. Class A	1,488,694	26,662
*,^ Datadog Inc. Class A	190,361	7,192
* Crowdstrike Holdings	190,301	7,152
Inc. Class A	140 766	7 1 2 0
Inc. Class A	142,766	7,120
		3,592,753
Telecommunications (0.5%	.)	
* Zayo Group Holdings		
Inc.	1,633,428	56,599
 Zoom Video 		
Communications Inc.		
Class A	313,892	21,357
		77,956
Utilities (0.2%)		11,000
NRG Energy Inc.	824,225	32,763
	024,220	32,703
Total Common Stocks		
(Cost \$11,490,141)		15,206,740
Temporary Cash Investmer	nts (0.4%) ¹	
Money Market Fund (0.4%)		
^{2,3} Vanguard Market	550.040	FF 000
Liquidity Fund, 1.816%	559,846	55,990
	Face	
	Amount	
	(\$000))
		-
U.S. Government and Ager	ncy Obligat	ions (0.0%)
4 United States Treasury		
Bill, 1.546%, 3/26/20	1,775	1,769
Total Temporary Cash Inve	stments	
(Cost \$57,754)		57,759
Total Investments (100.2%)		15 064 400
(Cost \$11,547,895)		15,264,499

	Amount (\$000)
Other Assets and Liabilities (-0.2%)	
Other Assets	
Investment in Vanguard	672
Receivables for Investment Securities Sc	old 475
Receivables for Accrued Income	22,494
Receivables for Capital Shares Issued	8,587
Variation Margin Receivable—	
Futures Contracts	54
Other Assets ³	2,249
Total Other Assets	34,531
Liabilities	
Payables for Investment Securities	
Purchased	(54)
Collateral for Securities on Loan	(53,773)
Payables for Capital Shares Redeemed	(10,741)
Payables to Vanguard	(2,133)
Total Liabilities	(66,701)
Net Assets (100%)	15,232,329

At December 31, 2019, net assets consisted of:

	Amount (\$000)
Paid-in Capital Total Distributable Earnings (Loss)	12,293,230 2,939,099
Net Assets	15,232,329

Investor Shares—Net Assets	
Applicable to 1,017,066 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	63,497
Net Asset Value Per Share— Investor Shares	\$62.43
ETF Shares—Net Assets	
Applicable to 44,062,413 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	6,995,335
Net Asset Value Per Share—	
ETF Shares	\$158.76

	Amount
	(\$000)
Admiral Shares—Net Assets	
Applicable to 119,596,182 outstandin \$.001 par value shares of beneficial	
interest (unlimited authorization)	8,173,497
Net Asset Value Per Share— Admiral Shares	\$68.34
• See Note A in Notes to Financial Statements.	
* Non-income-producing security.	
^ Includes partial security positions on loan to b The total value of securities on loan is \$52,425	
1 The fund invests a portion of its cash reserves markets through the use of index futures contr giving effect to futures investments, the fund' common stock and temporary cash investment represent 100.0% and 0.2%, respectively, of n	racts. After s effective t positions
2 Affiliated money market fund available only to and certain trusts and accounts managed by V shown is the 7-day yield.	
3 Collateral of \$53,773,000 was received for sec	curities on loan,

Ċ	3 Collateral of \$53,773,000 was received for securities on loan,
	of which \$51,823,000 is held in Vanguard Market Liquidity
	Fund and \$1,950,000 is held in cash.

4 Securities with a value of \$1,020,000 have been segregated as initial margin for open futures contracts.

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	March 2020	126	20,356	187
E-mini S&P Mid-Cap 400 Index	March 2020	29	5,988	104
				291

Mid-Cap Growth Index Fund

Statement of Operations

	Year Ended December 31, 2019
	(\$000)
Investment Income	
Income	
Dividends	137,417
Interest ¹	907
Securities Lending—Net	1,628
Total Income	139,952
Expenses	
The Vanguard Group—Note B	
Investment Advisory Services	1,994
Management and Administrative—Investor Shares	434
Management and Administrative—ETF Shares	2,961
Management and Administrative—Admiral Shares	3,378
Marketing and Distribution—Investor Shares	28
Marketing and Distribution—ETF Shares	262
Marketing and Distribution—Admiral Shares	464
Custodian Fees	101
Auditing Fees	35
Shareholders' Reports—Investor Shares	6
Shareholders' Reports—ETF Shares	220
Shareholders' Reports—Admiral Shares	99
Trustees' Fees and Expenses	7
Total Expenses	9,989
Expenses Paid Indirectly	(68)
Net Expenses	9,921
Net Investment Income	130,031
Realized Net Gain (Loss)	
Investment Securities Sold ^{1,2}	1,239,338
Futures Contracts	6,929
Realized Net Gain (Loss)	1,246,267
Change in Unrealized Appreciation (Depreciation)	
Investment Securities ¹	2,379,051
Futures Contracts	1,051
Change in Unrealized Appreciation (Depreciation)	2,380,102
Net Increase (Decrease) in Net Assets Resulting from Operations	3,756,400

1 Interest income, realized net gain (loss), and change in unrealized appreciation (depreciation) from an affiliated company of the fund were \$865,000, \$9,000, and \$2,000, respectively. Purchases and sales are for temporary cash investment purposes.

2 Includes \$1,313,573,000 of net gain (loss) resulting from in-kind redemptions; such gain (loss) is not taxable to the fund.

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

Statement of Changes in Net Assets

	Year Ended	December 31,
	2019 (\$000)	2018 (\$000)
Increase (Decrease) in Net Assets		
Operations		
Net Investment Income	130,031	92,032
Realized Net Gain (Loss)	1,246,267	391,460
Change in Unrealized Appreciation (Depreciation)	2,380,102	(1,155,239)
Net Increase (Decrease) in Net Assets Resulting from Operations	3,756,400	(671,747)
Distributions		
Net Investment Income		
Investor Shares	(1,401)	(3,034)
ETF Shares	(53,858)	(41,585)
Admiral Shares	(62,143)	(46,318)
Realized Capital Gain		
Investor Shares	_	—
ETF Shares	_	—
Admiral Shares	_	_
Total Distributions	(117,402)	(90,937)
Capital Share Transactions		
Investor Shares	(446,980)	(65,592)
ETF Shares	373,151	175,603
Admiral Shares	762,501	273,260
Net Increase (Decrease) from Capital Share Transactions	688,672	383,271
Total Increase (Decrease)	4,327,670	(379,413)
Net Assets		
Beginning of Period	10,904,659	11,284,072
End of Period	15,232,329	10,904,659

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

Investor Shares

For a Share Outstanding		Year Ended December			mber 31,
Throughout Each Period	2019	2018	2017	2016	2015
Net Asset Value, Beginning of Period	\$47.02	\$50.21	\$41.52	\$39.22	\$39.94
Investment Operations					
Net Investment Income	.345 ¹	.333 ¹	.304 ¹	.290	.268
Net Realized and Unrealized Gain (Loss) on Investments	15.485	(3.193)	8.692	2.299	(.719)
Total from Investment Operations	15.830	(2.860)	8.996	2.589	(.451)
Distributions					
Dividends from Net Investment Income	(.420)	(.330)	(.306)	(.289)	(.269)
Distributions from Realized Capital Gains	_	_	_	_	_
Total Distributions	(.420)	(.330)	(.306)	(.289)	(.269)
Net Asset Value, End of Period	\$62.43	\$47.02	\$50.21	\$41.52	\$39.22
Total Return ²	33.72%	-5.74%	21.72%	6.62%	-1.13%
Ratios/Supplemental Data					
Net Assets, End of Period (Millions)	\$63	\$405	\$495	\$460	\$542
Ratio of Total Expenses to Average Net Assets	0.19%	0.19%	0.19%	0.19%	0.20%
Ratio of Net Investment Income to Average Net Assets	0.62%	0.64%	0.67%	0.74%	0.70%
Portfolio Turnover Rate ³	18%	25%	23%	21%	23%

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.

ETF Shares

For a Share Outstanding	Year Ended December 31,			mber 31,	
Throughout Each Period	2019	2018	2017	2016	2015
Net Asset Value, Beginning of Period	\$119.58	\$127.67	\$105.60	\$99.75	\$101.57
Investment Operations					
Net Investment Income	1.386 ¹	1.016 ¹	.932 ¹	.863	.805
Net Realized and Unrealized Gain (Loss) on Investments	39.040	(8.101)	22.058	5.848	(1.815)
Total from Investment Operations	40.426	(7.085)	22.990	6.711	(1.010)
Distributions					
Dividends from Net Investment Income	(1.246)	(1.005)	(.920)	(.861)	(.810)
Distributions from Realized Capital Gains	_	_	_	_	_
Total Distributions	(1.246)	(1.005)	(.920)	(.861)	(.810)
Net Asset Value, End of Period	\$158.76	\$119.58	\$127.67	\$105.60	\$99.75
Total Return	33.86%	-5.60%	21.83%	6.75%	-1.00%
Ratios/Supplemental Data					
Net Assets, End of Period (Millions)	\$6,995	\$4,956	\$5,130	\$3,576	\$3,302
Ratio of Total Expenses to Average Net Assets	0.07%	0.07%	0.07%	0.07%	0.08%
Ratio of Net Investment Income to Average Net Assets	0.95%	0.76%	0.79%	0.86%	0.82%
Portfolio Turnover Rate ²	18%	25%	23%	21%	23%

1 Calculated based on average shares outstanding.

2 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.

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

Admiral Shares

For a Share Outstanding			Year E	nded Decer	mber 31,
Throughout Each Period	2019	2018	2017	2016	2015
Net Asset Value, Beginning of Period	\$51.48	\$54.96	\$45.46	\$42.94	\$43.72
Investment Operations					
Net Investment Income	.603 ¹	.437 ¹	.400 ¹	.370	.349
Net Realized and Unrealized Gain (Loss) on Investments	16.793	(3.485)	9.496	2.519	(.777)
Total from Investment Operations	17.396	(3.048)	9.896	2.889	(.428)
Distributions					
Dividends from Net Investment Income	(.536)	(.432)	(.396)	(.369)	(.352)
Distributions from Realized Capital Gains	_	_	_	_	_
Total Distributions	(.536)	(.432)	(.396)	(.369)	(.352)
Net Asset Value, End of Period	\$68.34	\$51.48	\$54.96	\$45.46	\$42.94
Total Return ²	33.86%	-5.60%	21.83%	6.75%	-0.98%
Ratios/Supplemental Data					
Net Assets, End of Period (Millions)	\$8,173	\$5,544	\$5,659	\$3,923	\$3,319
Ratio of Total Expenses to Average Net Assets	0.07%	0.07%	0.07%	0.07%	0.08%
Ratio of Net Investment Income to Average Net Assets	0.96%	0.76%	0.79%	0.86%	0.82%
Portfolio Turnover Rate ³	18%	25%	23%	21%	23%

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.

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 materially affected by events occurring before the fund's pricing time but after the close of the securities' primary markets, are valued by methods deemed by the board of trustees to represent fair value. Investments in Vanguard Market Liquidity Fund are valued at that fund's net asset value. Temporary cash investments are valued using the latest bid prices or using valuations based on a matrix system (which considers such factors as security prices, yields, maturities, and ratings), both as furnished by independent pricing services.

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. The clearinghouse, and has entered into clearing agreements with its clearing brokers. The clearinghouse imposes initial margin requirements to secure the fund's performance and requires daily settlement of variation margin representing changes in the market value of each contract. Any assets pledged as initial margin for open contracts are noted in the Statement of Net Assets.

Futures contracts are valued at their quoted daily settlement prices. The notional amounts of the contracts are not recorded in the Statement of Net Assets. Fluctuations in the value of the contracts are recorded in the Statement of Net Assets 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 futures gains (losses).

During the year ended December 31, 2019, 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 all of its taxable income. Management has analyzed the fund's tax positions taken for all open federal income tax years (December 31, 2016–2019), and has concluded that no provision for federal 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 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 gualified 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 pregualified 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 Net Assets for the return of the collateral, during the period the securities are on loan. 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 Facility: 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 that may be renewed annually; each fund is individually liable for its borrowings, if any, under the credit facility. Borrowings may be utilized for temporary and emergency purposes, and are subject to the fund's regulatory and contractual borrowing restrictions. The participating funds are charged administrative fees and an annual commitment fee of 0.10% of the undrawn amount of the facility; these fees are allocated to the funds based on a method approved by the fund's board of trustees and included in Management and Administrative expenses on the fund's Statement of Operations. Any borrowings under this facility bear interest at a rate based upon the higher of the one-month London Interbank Offered Rate, federal funds effective rate, or overnight bank funding rate plus an agreed-upon spread.

The fund had no borrowings outstanding at December 31, 2019, or at any time during the period then ended.

7. Other: Dividend income is recorded on the ex-dividend date. 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. Vanguard does not require reimbursement in the current period for certain costs of operations (such as deferred compensation/benefits and risk/insurance costs); the fund's liability for these costs of operations is included in Payables to Vanguard on the Statement of Net Assets. All other costs of operations payable to Vanguard are generally settled twice a month.

Upon the request of Vanguard, the fund may invest up to 0.40% of its net assets as capital in Vanguard. At December 31, 2019, the fund had contributed to Vanguard capital in the amount of \$672,000, representing less than 0.01% of the fund's net assets and 0.27% 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 year ended December 31, 2019, custodian fee offset arrangements reduced the fund's expenses by \$68,000 (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. These inputs are summarized in three broad levels for financial statement purposes. The inputs or methodologies used to value securities are not necessarily an indication of the risk associated with investing in those securities.

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

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

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

The following table summarizes the market value of the fund's investments and derivatives as of December 31, 2019, based on the inputs used to value them:

Investments	Level 1 (\$000)	Level 2 (\$000)	Level 3 (\$000)
Common Stocks	15,206,740	_	_
Temporary Cash Investments	55,990	1,769	_
Futures Contracts—Assets ¹	54	_	_
Total	15,262,784	1,769	_

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

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

	Amount (\$000)
Paid-in Capital	1,313,573
Total Distributable Earnings (Loss)	(1,313,573)

Temporary differences between book-basis and tax-basis components of total distributable earnings (loss) arise when certain items of income, gain, or loss are recognized in different periods for financial statement and tax purposes; these differences will reverse at some time in the future. The differences are primarily related to the tax deferral of losses on wash sales and the realization of unrealized gains or losses on certain futures contracts. As of period end, the tax-basis components of total distributable earnings (loss) are detailed in the table as follows:

	Amount (\$000)
Undistributed Ordinary Income	12,505
Undistributed Long-Term Gains	_
Capital Loss Carryforwards (Non-expiring)	(788,437)
Net Unrealized Gains (Losses)	3,716,604

As of December 31, 2019, 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	11,547,895
Gross Unrealized Appreciation	4,161,381
Gross Unrealized Depreciation	(444,777)
Net Unrealized Appreciation (Depreciation)	3,716,604

F. During the year ended December 31, 2019, the fund purchased \$5,603,713,000 of investment securities and sold \$4,889,721,000 of investment securities, other than temporary cash investments. Purchases and sales include \$2,741,372,000 and \$2,496,501,000, respectively, in connection with in-kind purchases and redemptions of the fund's capital shares.

The fund purchased securities from and sold securities to other Vanguard funds or accounts managed by Vanguard or its affiliates, in accordance with procedures adopted by the board of trustees in compliance with Rule 17a-7 of the Investment Company Act of 1940. For the year ended December 31, 2019, such purchases and sales were \$164,234,000 and \$957,835,000, respectively; these amounts are included in the purchases and sales of investment securities noted above.

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

			Year Ended De	cember 31,
		2019		2018
	Amount (\$000)	Shares (000)	Amount (\$000)	Shares (000)
Investor Shares				
Issued	80,774	1,386	118,555	2,262
Issued in Lieu of Cash Distributions	1,355	24	2,914	57
Redeemed ¹	(529,109)	(8,995)	(187,061)	(3,566)
Net Increase (Decrease)—Investor Shares	(446,980)	(7,585)	(65,592)	(1,247)
ETF Shares				
Issued	2,906,844	19,715	1,459,320	10,767
Issued in Lieu of Cash Distributions	—	_	—	_
Redeemed	(2,533,693)	(17,100)	(1,283,717)	(9,500)
Net Increase (Decrease)—ETF Shares	373,151	2,615	175,603	1,267
Admiral Shares				
Issued ¹	2,150,012	34,081	1,646,436	28,824
Issued in Lieu of Cash Distributions	56,105	868	42,295	757
Redeemed	(1,443,616)	(23,049)	(1,415,471)	(24,858)
Net Increase (Decrease)—Admiral Shares	762,501	11,900	273,260	4,723

1 In November 2018, the fund announced changes to the availability and minimum investment criteria of the Investor and Admiral share classes. As a result, all of the outstanding Investor Shares automatically converted to Admiral Shares beginning in April 2019, with the exception of those held by Vanguard funds and certain other institutional investors. Investor Shares— Redeemed and Admiral Shares—Issued include 7,041,000 and 6,432,000 shares, respectively, in the amount of \$417,307,000 from the conversion during the year ended December 31, 2019.

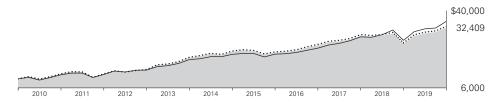
H. Management has determined that no events or transactions occurred subsequent to December 31, 2019, that would require recognition or disclosure in these financial statements.

Mid-Cap Value Index Fund

Performance Summary

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

Cumulative Performance: December 31, 2009, Through December 31, 2019 Initial Investment of \$10,000



			age Annual Tot ded Decembe		
	_	One Year	Five Years	Ten Years	Final Value of a \$10,000 Investment
	Mid-Cap Value Index Fund Investor Shares	27.82%	8.10%	12.48%	\$32,409
		27.0270	0.1070	12.1070	402,100
•••••	Spliced Mid-Cap Value Index	28.05	8.27	12.69	33,025
	Dow Jones U.S. Total Stock Market Float Adjusted Index	30.90	11.18	13.43	35,251

Spliced Mid-Cap Value Index: MSCI US Mid Cap Value Index through April 16, 2013; CRSP US Mid Cap Value Index thereafter.

	One Year	Five Years	Ten Years	Final Value of a \$10,000 Investment
Mid-Cap Value Index Fund ETF Shares Net Asset Value	27.98%	8.23%	12.63%	\$32,837
Mid-Cap Value Index Fund ETF Shares Market Price	28.00	8.23	12.62	32,807
Spliced Mid-Cap Value Index	28.05	8.27	12.69	33,025
Dow Jones U.S. Total Stock Market Float Adjusted Index	30.90	11.18	13.43	35,251

See Financial Highlights for dividend and capital gains information.

Average Annual Total Returns Periods Ended December 31, 2019

	One Year	Five Years	Since Inception (9/27/2011)	Final Value of a \$10,000 Investment
Mid-Cap Value Index Fund Admiral Shares	27.99%	8.23%	14.01%	\$29,544
Spliced Mid-Cap Value Index	28.05	8.27	14.07	29,668
Dow Jones U.S. Total Stock Market Float Adjusted Index	30.90	11.18	15.10	31,944

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

Cumulative Returns of ETF Shares: December 31, 2009, Through December 31, 2019

	One Year	Five Years	Ten Years
Mid-Cap Value Index Fund ETF Shares Market Price	28.00%	48.49%	228.07%
Mid-Cap Value Index Fund ETF Shares Net Asset Value	27.98	48.52	228.37
Spliced Mid-Cap Value Index	28.05	48.77	230.25

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

Sector Diversification

As of December 31, 2019

Basic Materials	7.5%
Consumer Goods	12.1
Consumer Services	13.3
Financials	24.6
Health Care	5.7
Industrials	10.7
Oil & Gas	4.3
Technology	8.3
Telecommunications	0.7
Utilities	12.8

The table reflects the fund's equity exposure, based on its investments in stocks and stock index futures. Any holdings in short-term reserves are excluded. 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 Industry Classification Benchmark ("ICB") is owned by FTSE. FTSE does not accept any liability to any person for any loss or damage arising out of any error or omission in the ICB.

Financial Statements

Statement of Net Assets

As of December 31, 2019

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.

		Market Value•			Market Value•
	Shares	(\$000)		Shares	(\$000)
Common Stocks (99.7%) ¹			PVH Corp.	713,477	75,022
Basic Materials (7.5%)			Bunge Ltd.	1,295,069	74,531
Newmont Goldcorp			Tapestry Inc.	2,655,732	71,625
Corp. 7,8	85,124	342,609	Newell Brands Inc.	3,667,385	70,487
Freeport-McMoRan Inc. 13,2	56,816	173,929	Hormel Foods Corp.	1,285,610	57,994
International Paper Co. 3,7	70,949	173,652	Ralph Lauren Corp.		
Nucor Corp. 2,9	16,405	164,135	Class A	453,369	53,144
Celanese Corp. Class A 1,10	62,501	143,127	Coty Inc. Class A	2,908,834	32,725
International Flavors &			Levi Strauss & Co.		
Fragrances Inc. 1,02	26,884	132,489	Class A	426,457	8,226
Avery Dennison Corp. 8	03,150	105,068	Lennar Corp. Class B	122,627	5,482
Eastman Chemical Co. 1,1	77,006	93,290			2,601,239
Albemarle Corp. 1,02	20,379	74,529	Consumer Services (13.2%)	
Mosaic Co. 3,28	80,934	70,999	Royal Caribbean		
FMC Corp. 62	23,984	62,286	Cruises Ltd.	1,612,906	215,339
Reliance Steel &			Best Buy Co. Inc.	2,154,482	189,163
Aluminum Co. 30	03,802	36,383	 * Liberty Broadband Corp. 		175,517
	69,442	25,916	Omnicom Group Inc.	2,093,843	169,643
 * Axalta Coating Systems 			MGM Resorts		
Ltd. 50	06,080	15,385	International	4,457,783	148,310
		1,613,797	 * AutoZone Inc. 	114,564	136,481
Consumer Goods (12.1%)			Darden Restaurants Inc.	1,179,104	128,534
Clorox Co. 1,2	07,014	185,325	* Norwegian Cruise Line		
DR Horton Inc. 3,36	66,450	177,580	Holdings Ltd.	2,046,221	119,520
Conagra Brands Inc. 4,6	80,170	160,249	AmerisourceBergen		
Lennar Corp. Class A 2,70	09,242	151,149	Corp. Class A	1,386,191	117,854
Genuine Parts Co. 1,3	27,207	140,989	American Airlines		400 700
Garmin Ltd. 1,3	71,027	133,758	Group Inc.	3,791,094	108,729
Hasbro Inc. 1,2	37,687	130,712	ViacomCBS Inc. Class B		107,576
Tyson Foods Inc.			Aramark	2,398,957	104,115
Class A 1,4	19,369	129,219	Advance Auto Parts Inc.	632,674	101,329
Aptiv plc 1,2	27,454	116,571	* Discovery	0 007 000	100 5 10
JM Smucker Co. 1,0	41,815	108,484	Communications Inc.	3,297,669	100,546
Corteva Inc. 3,60	00,675	106,436	* United Airlines	4 00 4 04 0	04.440
PulteGroup Inc. 2,4	75,793	96,061	Holdings Inc.	1,034,319	91,113
Campbell Soup Co. 1,88	82,808	93,048	Interpublic Group of	0 700 704	00457
Molson Coors Brewing			Cos. Inc.	3,729,731	86,157
	98,761	91,563	* DISH Network Corp.	2 200 202	01 50 4
	07,892	89,682	Class A	2,300,363	81,594
	86,224	86,163	Alaska Air Group Inc. Kabi'a Carp	1,184,974	80,282
	81,764	79,818	Kohl's Corp.	1,531,077	78,008
* Mohawk Industries Inc. 5	51,373	75,196	Tiffany & Co.	548,266	73,276

		Market				Market
	Shares	Value• (\$000)			Shares	Value* (\$000)
* Liberty Media		(+++++)		Western Union Co.	4,032,445	107,989
Corp-Liberty SiriusXM				Raymond James	1,002,110	107,000
Class C	1,485,423	71,508		Financial Inc.	1,200,598	107,406
Nielsen Holdings plc	3,424,713	69,522	*	Alleghany Corp.	131,501	105,144
* CarMax Inc.	791,281	69,372		Ameriprise Financial Inc.		101,486
News Corp. Class A	4,526,319	64,002		AXA Equitable Holdings		
*,^ Discovery				Inc.	4,027,142	99,793
Communications Inc.				Comerica Inc.	1,386,201	99,460
Class A	1,442,433	47,225		Camden Property Trust	931,149	98,795
* Liberty Media				Globe Life Inc.	937,345	98,656
Corp-Liberty SiriusXM				Reinsurance Group of		
Class A	823,911	39,828		America Inc. Class A	602,095	98,178
* Liberty Broadband Corp.				VEREIT Inc.	10,267,975	94,876
Class A	240,664	29,977		AGNC Investment Corp.	5,202,238	91,976
Hyatt Hotels Corp.				WR Berkley Corp.	1,324,926	91,552
Class A	333,484	29,917		Arthur J Gallagher & Co.	897,124	85,433
News Corp. Class B	378,120	5,487		Zions Bancorp NA	1,639,838	85,140
ViacomCBS Inc. Class A	58,432	2,622		Kimco Realty Corp.	3,859,298	79,926
Macy's Inc.	1,083	18		Voya Financial Inc.	1,297,010	79,092
Gap Inc.	995	18		SL Green Realty Corp.	771,023	70,842
L Brands Inc.	823	15		Franklin Resources Inc.	2,636,700	68,502
		2,842,597	*	Athene Holding Ltd.		
Financials (24.6%)		2,012,007		Class A	1,373,403	64,591
Hartford Financial				Invesco Ltd.	3,496,262	62,863
Services Group Inc.	3,466,193	210,641		Vornado Realty Trust	827,236	55,011
M&T Bank Corp.	1,205,684	204,665		E*TRADE Financial		
KeyCorp	9,472,499	191,723		Corp.	1,087,746	49,351
Citizens Financial	0,1,2,100	101,720		Jones Lang LaSalle Inc.	247,247	43,043
Group Inc.	4,180,410	169,766		People's United		
Healthpeak Properties	1,100,110	100,700		Financial Inc.	2,126,686	35,941
Inc.	4,903,692	169,030		Unum Group	659	19
Cincinnati Financial Corp		165,219				5,292,468
Regions Financial Corp.	9,276,214	159,180	He	ealth Care (5.7%)		-,,
* Arch Capital Group Ltd.	3,703,553	158,845	*	Laboratory Corp. of		
Huntington Bancshares	-,,			America Holdings	933,792	157,970
Inc.	9,932,201	149,778		Cardinal Health Inc.	2,812,897	142,276
Principal Financial	-,,	-, -		Quest Diagnostics Inc.	1,295,296	138,325
Group Inc.	2,670,174	146,860	*	Hologic Inc.	2,579,034	134,651
KKR & Co. Inc. Class A	5,029,345	146,706		Dentsply Sirona Inc.	2,139,185	121,057
WP Carey Inc.	1,656,589	132,593	*	Elanco Ánimal Health		
UDR Inc.	2,817,911	131,596		Inc.	3,587,139	105,641
Annaly Capital				Universal Health		
Management Inc.	13,753,937	129,562		Services Inc. Class B	733,772	105,267
Host Hotels & Resorts			*	Mylan NV	4,963,497	99,766
Inc.	6,896,073	127,922	*	Henry Schein Inc.	1,411,230	94,157
Loews Corp.	2,431,211	127,614		Perrigo Co. plc	1,244,699	64,301
Duke Realty Corp.	3,534,760	122,550	*	DaVita Inc.	811,915	60,918
Nasdag Inc.	1,103,523	118,187				1,224,329
Fidelity National		-	In	dustrials (10.7%)		.,224,020
Financial Inc.	2,513,272	113,977		Willis Towers Watson		
Lincoln National Corp.	1,906,967	112,530		plc	1,236,601	249,719
Ally Financial Inc.	3,654,641	111,686	*	Keysight Technologies	1,200,001	210,710
Everest Re Group Ltd.	392,162	108,566		Inc.	1,803,387	185,082
Weyerhaeuser Co.	3,583,019	108,207		Dover Corp.	1,397,295	161,052
-					.,007,200	

		Shares	Market Value• (\$000)
	WW Grainger Inc.	440,345	149,066
*	United Rentals Inc.	722,779	120,538
	Arconic Inc.	3,747,804	115,320
	Jacobs Engineering		
	Group Inc.	1,277,687	114,775
	Rockwell Automation		
	Inc.	555,633	112,610
	Westrock Co.	2,479,943	106,414
	Packaging Corp. of		
	America	910,348	101,950
	Ball Corp.	1,573,151	101,736
	CH Robinson Worldwide		
	Inc.	1,300,568	101,704
	Huntington Ingalls		
	Industries Inc.	393,400	98,696
	Textron Inc.	2,195,248	97,908
*	Crown Holdings Inc.	1,303,483	94,555
	Snap-on Inc.	527,527	89,363
*	Sensata Technologies		
	Holding plc	1,527,791	82,302
	Hubbell Inc. Class B	523,290	77,353
	Xerox Holdings Corp.	1,768,972	65,222
	Pentair plc	806,444	36,992
	FLIR Systems Inc.	643,635	33,514
	Sealed Air Corp.	539	21
	Alliance Data Systems		
	Corp.	146	16
			2,295,908
Oil	& Gas (4.3%)		
	Halliburton Co.	8,019,127	196,228
	Noble Energy Inc.	4,599,687	114,256
	Marathon Oil Corp.	7,691,213	104,447
	National Oilwell Varco		
	Inc.	3,710,724	92,954
	Apache Corp.	3,616,277	92,540
	Devon Energy Corp.	3,509,427	91,140
	Hess Corp.	1,318,853	88,113
	Baker Hughes a GE Co.		
	Class A	3,126,136	80,123
	HollyFrontier Corp.	1,397,874	70,886
			930,687
Teo	chnology (8.2%)		
	Motorola Solutions Inc.	1,647,964	265,553
	CDW Corp.	1,381,967	197,400
	Western Digital Corp.	2,717,259	172,464
	Marvell Technology		
	Group Ltd.	6,414,744	170,376
	Maxim Integrated		
	Products Inc.	2,602,237	160,064
	NortonLifeLock Inc.	5,394,991	137,680
	NetApp Inc.	2,194,885	136,632
*	Qorvo Inc.	1,117,294	129,863
	Seagate Technology plc	2,147,589	127,782

	Shares	Market Value• (\$000)
Hewlett Packard Enterprise Co. Juniper Networks Inc. DXC Technology Co. * F5 Networks Inc. * Dell Technologies Inc. KLA Corp.	6,221,782 3,220,642 1,228,202 291,507 9,813 556	98,677 79,324 46,168 40,709 504 99 1,763,295
Telecommunications (0.6% CenturyLink Inc.) 10,484,856	138,505
Utilities (12.8%) WEC Energy Group Inc. Eversource Energy FirstEnergy Corp. DTE Energy Co. Entergy Corp. American Water Works Co. Inc. Ameren Corp. CMS Energy Corp. Evergy Inc. CenterPoint Energy Inc. Alliant Energy Corp. AES Corp. NiSource Inc. Pinnacle West Capital Corp. Vistra Energy Corp. OGE Energy Corp. Avangrid Inc. * PG&E Corp.	3,034,083 3,113,914 5,196,423 1,842,404 1,914,979 1,738,738 2,366,227 2,730,002 2,191,712 4,819,634 2,347,521 6,384,767 3,592,036 1,081,014 3,750,464 1,925,619 593,331 1,858	279,834 264,901 252,546 239,273 229,415 213,604 181,726 171,553 142,659 131,431 128,456 127,057 100,002 97,216 86,223 85,632 30,355 20 2,761,903
Total Common Stocks (Cost \$17,336,705)		21,464,728
Temporary Cash Investme Money Market Fund (0.2%) ^{2,3} Vanguard Market Liquidity Fund, 1.816%		42,064
U.S. Government and Age 4 United States Treasury		-
Bill, 1.546%, 3/26/20 Total Temporary Cash Inve	2,700 estments	2,691
(Cost \$44,755)	Journellus	44,755
Total Investments (99.9%) (Cost \$17,381,460)		21,509,483

	Amount
	(\$000)
Other Assets and Liabilities (0.1%)	
Other Assets	
Investment in Vanguard	941
Receivables for Accrued Income	40,093
Receivables for Capital Shares Issued	20,976
Variation Margin Receivable—	
Futures Contracts	123
Other Assets	1,895
Total Other Assets	64,028
Liabilities	
Payables for Investment Securities	
Purchased	(1,834)
Collateral for Securities on Loan	(10,180)
Payables for Capital Shares Redeemed	(19,361)
Payables to Vanguard	(2,585)
Total Liabilities	(33,960)
Net Assets (100%)	21,539,551
Net Assets (100 /0)	21,039,001

At December 31, 2019, net assets consisted of:

Net Assets	21,539,551
Paid-in Capital Total Distributable Earnings (Loss)	18,682,289 2,857,262
	Amount (\$000)

Investor Shares—Net Assets Applicable to 1,112,702 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) 52,250 Net Asset Value Per Share— Investor Shares \$46.96

	Amount
	(\$000)
ETF Shares—Net Assets	
Applicable to 86,688,176 outstanding	g
\$.001 par value shares of beneficial	
interest (unlimited authorization)	10,339,126
Net Asset Value Per Share—	
ETF Shares	\$119.27
Admiral Shares—Net Assets	
Applicable to 180,430,181 outstandi	ng
\$.001 par value shares of beneficial	
interest (unlimited authorization)	11,148,175
Net Asset Value Per Share—	
Net Asset Value Per Share— Admiral Shares	\$61.79
	+
Admiral Shares	+
Admiral Shares • See Note A in Notes to Financial Statements	broker-dealers.
Admiral Shares • See Note A in Notes to Financial Statements * Non-income-producing security. ^ Includes partial security positions on Ioan to	broker-dealers. 2,000. s in equity tracts. After d's effective nt positions
Admiral Shares See Note A in Notes to Financial Statements Non-income-producing security. Includes partial security positions on loan to The total value of securities on loan is \$9,802 The fund invests a portion of its cash reserve markets through the use of index futures com giving effect to futures investments, the fund common stock and temporary cash investmer	broker-dealers. 2,000. s in equity tracts. After l's effective it positions net assets. o Vanguard funds
Admiral Shares See Note A in Notes to Financial Statements Non-income-producing security. Includes partial security positions on loan to 1 The total value of securities on loan is \$9,802 The fund invests a portion of its cash reserve markets through the use of index futures com giving effect to futures investments, the fund common stock and temporary cash investmer represent 100.0% and -0.1%, respectively, of Affiliated money market fund available only t and certain trusts and accounts managed by	broker-dealers. 2,000. s in equity tracts. After l's effective tt positions net assets. o Vanguard funds Vanguard. Rate
Admiral Shares See Note A in Notes to Financial Statements Non-income-producing security. Includes partial security positions on loan is \$9,802 The total value of securities on loan is \$9,802 The fund invests a portion of its cash reserve markets through the use of index futures con giving effect to futures investments, the fund common stock and temporary cash investmer represent 100.0% and -0.1%, respectively, of Affiliated money market fund available only t and certain trusts and accounts managed by' shown is the 7-day yield.	broker-dealers. 2,000. s in equity tracts. After l's effective tt positions net assets. o Vanguard fund: Vanguard. Rate curities 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	March 2020	255	41,197	121
E-mini S&P Mid-Cap 400 Index	March 2020	132	27,255	473
				594

Statement of Operations

	Year Ended December 31, 2019
	(\$000)
Investment Income	
Income	
Dividends	442,502
Interest ¹	1,192
Securities Lending—Net	981
Total Income	444,675
Expenses	
The Vanguard Group—Note B	
Investment Advisory Services	2,722
Management and Administrative—Investor Shares	520
Management and Administrative—ETF Shares	3,942
Management and Administrative—Admiral Shares	4,507
Marketing and Distribution—Investor Shares	32
Marketing and Distribution—ETF Shares	406
Marketing and Distribution—Admiral Shares	612
Custodian Fees	130
Auditing Fees	37
Shareholders' Reports—Investor Shares	9
Shareholders' Reports—ETF Shares	780
Shareholders' Reports—Admiral Shares	128
Trustees' Fees and Expenses	10
Total Expenses	13,835
Expenses Paid Indirectly	(130)
Net Expenses	13,705
Net Investment Income	430,970
Realized Net Gain (Loss)	
Investment Securities Sold ^{1,2}	196,182
Futures Contracts	13,652
Realized Net Gain (Loss)	209,834
Change in Unrealized Appreciation (Depreciation)	
Investment Securities ¹	3,951,819
Futures Contracts	3,166
Change in Unrealized Appreciation (Depreciation)	3,954,985
Net Increase (Decrease) in Net Assets Resulting from Operations	4,595,789

1 Interest income, realized net gain (loss), and change in unrealized appreciation (depreciation) from an affiliated company of the fund were \$1,119,000, (\$10,000), and (\$6,000), respectively. Purchases and sales are for temporary cash investment purposes.

2 Includes \$682,076,000 of net gain (loss) resulting from in-kind redemptions; such gain (loss) is not taxable to the fund.

Statement of Changes in Net Assets

	Year Ended December		
	2019 (\$000)	2018 (\$000)	
Increase (Decrease) in Net Assets			
Operations			
Net Investment Income	430,970	430,925	
Realized Net Gain (Loss)	209,834	564,147	
Change in Unrealized Appreciation (Depreciation)	3,954,985	(3,290,727)	
Net Increase (Decrease) in Net Assets Resulting from Operations	4,595,789	(2,295,655)	
Distributions			
Net Investment Income			
Investor Shares	(5,474)	(13,788)	
ETF Shares	(206,559)	(213,583)	
Admiral Shares	(212,912)	(203,207)	
Realized Capital Gain			
Investor Shares	_	_	
ETF Shares	_	_	
Admiral Shares	_	_	
Total Distributions	(424,945)	(430,578)	
Capital Share Transactions			
Investor Shares	(548,822)	(87,519)	
ETF Shares	420,799	901,760	
Admiral Shares	1,353,600	884,275	
Net Increase (Decrease) from Capital Share Transactions	1,225,577	1,698,516	
Total Increase (Decrease)	5,396,421	(1,027,717)	
Net Assets			
Beginning of Period	16,143,130	17,170,847	
End of Period	21,539,551	16,143,130	

Financial Highlights

Investor Shares

For a Share Outstanding	Year Ended December 31,				mber 31,
Throughout Each Period	2019	2018	2017	2016	2015
Net Asset Value, Beginning of Period	\$37.50	\$43.89	\$38.24	\$33.86	\$35.19
Investment Operations					
Net Investment Income	.8081	1.0011,2	.7711	.675	.658
Net Realized and Unrealized Gain (Loss) on Investments	9.566	(6.415)	5.646	4.396	(1.341)
Total from Investment Operations	10.374	(5.414)	6.417	5.071	(.683)
Distributions					
Dividends from Net Investment Income	(.914)	(.976)	(.767)	(.691)	(.647)
Distributions from Realized Capital Gains	_	_	_	_	_
Total Distributions	(.914)	(.976)	(.767)	(.691)	(.647)
Net Asset Value, End of Period	\$46.96	\$37.50	\$43.89	\$38.24	\$33.86
Total Return ³	27.82%	-12.53%	16.91%	15.11%	-1.91%
Ratios/Supplemental Data					
Net Assets, End of Period (Millions)	\$52	\$508	\$682	\$666	\$588
Ratio of Total Expenses to Average Net Assets	0.19%	0.19%	0.19%	0.19%	0.20%
Ratio of Net Investment Income to Average Net Assets	1.90%	2.29% ²	1.92%	2.02%	2.01%
Portfolio Turnover Rate ⁴	17%	17%	17%	20%	20%

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 \$.111 and 0.26%, respectively, resulting from a special dividend from Dr Pepper Snapple Group Inc. in July 2018.

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

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

Financial Highlights

ETF Shares

For a Share Outstanding	Year Ended December 31,				mber 31,
Throughout Each Period	2019	2018	2017	2016	2015
Net Asset Value, Beginning of Period	\$95.22	\$111.47	\$97.12	\$85.99	\$89.39
Investment Operations					
Net Investment Income	2.497 ¹	2.645 ^{1,}	² 2.116 ¹	1.822	1.785
Net Realized and Unrealized Gain (Loss) on Investments	23.996	(16.278)	14.306	11.170	(3.427)
Total from Investment Operations	26.493	(13.633)	16.422	12.992	(1.642)
Distributions					
Dividends from Net Investment Income	(2.443)	(2.617)	(2.072)	(1.862)	(1.758)
Distributions from Realized Capital Gains	_	_	_	_	_
Total Distributions	(2.443)	(2.617)	(2.072)	(1.862)	(1.758)
Net Asset Value, End of Period	\$119.27	\$95.22	\$111.47	\$97.12	\$85.99
Total Return	27.98%	-12.41%	17.05%	15.26%	-1.80%
Ratios/Supplemental Data					
Net Assets, End of Period (Millions)	\$10,339	\$7,898	\$8,355	\$6,383	\$4,351
Ratio of Total Expenses to Average Net Assets	0.07%	0.07%	0.07%	0.07%	0.08%
Ratio of Net Investment Income to Average Net Assets	2.26%	2.41% ²	2.04%	2.14%	2.13%
Portfolio Turnover Rate ³	17%	17%	17%	20%	20%

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 \$.282 and 0.26%,

respectively, resulting from a special dividend from Dr Pepper Snapple Group Inc. in July 2018.

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	Year Ended December 31,			mber 31,	
Throughout Each Period	2019	2018	2017	2016	2015
Net Asset Value, Beginning of Period	\$49.33	\$57.74	\$50.31	\$44.54	\$46.30
Investment Operations					
Net Investment Income	1.303 ¹	1.385 ^{1,2}	1.096 ¹	.942	.924
Net Realized and Unrealized Gain (Loss) on Investments	12.422	(8.439)	7.407	5.791	(1.775)
Total from Investment Operations	13.725	(7.054)	8.503	6.733	(.851)
Distributions					
Dividends from Net Investment Income	(1.265)	(1.356)	(1.073)	(.963)	(.909)
Distributions from Realized Capital Gains	_	_	_	_	_
Total Distributions	(1.265)	(1.356)	(1.073)	(.963)	(.909)
Net Asset Value, End of Period	\$61.79	\$49.33	\$57.74	\$50.31	\$44.54
Total Return ³	27.99%	-12.42%	17.04%	15.26%	-1.80%
Ratios/Supplemental Data					
Net Assets, End of Period (Millions)	\$11,148	\$7,738	\$8,134	\$5,949	\$3,884
Ratio of Total Expenses to Average Net Assets	0.07%	0.07%	0.07%	0.07%	0.08%
Ratio of Net Investment Income to Average Net Assets	2.28%	2.41% ²	2.04%	2.14%	2.13%
Portfolio Turnover Rate ⁴	17%	17%	17%	20%	20%

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 \$.146 and 0.26%, respectively, resulting from a special dividend from Dr Pepper Snapple Group Inc. in July 2018.

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

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

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 materially affected by events occurring before the fund's pricing time but after the close of the securities' primary markets, are valued by methods deemed by the board of trustees to represent fair value. Investments in Vanguard Market Liquidity Fund are valued at that fund's net asset value. Temporary cash investments are valued using the latest bid prices or using valuations based on a matrix system (which considers such factors as security prices, yields, maturities, and ratings), both as furnished by independent pricing services.

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. The clearinghouse, and has entered into clearing agreements with its clearing brokers. The clearinghouse imposes initial margin requirements to secure the fund's performance and requires daily settlement of variation margin representing changes in the market value of each contract. Any assets pledged as initial margin for open contracts are noted in the Statement of Net Assets.

Futures contracts are valued at their quoted daily settlement prices. The notional amounts of the contracts are not recorded in the Statement of Net Assets. Fluctuations in the value of the contracts are recorded in the Statement of Net Assets 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 futures gains (losses).

During the year ended December 31, 2019, 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 all of its taxable income. Management has analyzed the fund's tax positions taken for all open federal income tax years (December 31, 2016–2019), and has concluded that no provision for federal 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 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 gualified 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 Net Assets for the return of the collateral, during the period the securities are on loan. 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 Facility: 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 that may be renewed annually; each fund is individually liable for its borrowings, if any, under the credit facility. Borrowings may be utilized for temporary and emergency purposes, and are subject to the fund's regulatory and contractual borrowing restrictions. The participating funds are charged administrative fees and an annual commitment fee of 0.10% of the undrawn amount of the facility; these fees are allocated to the funds based on a method approved by the fund's board of trustees and included in Management and Administrative expenses on the fund's Statement of Operations. Any borrowings under this facility bear interest at a rate based upon the higher of the one-month London Interbank Offered Rate, federal funds effective rate, or overnight bank funding rate plus an agreed-upon spread.

The fund had no borrowings outstanding at December 31, 2019, or at any time during the period then ended.

7. Other: Dividend income is recorded on the ex-dividend date. 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. Vanguard does not require reimbursement in the current period for certain costs of operations (such as deferred compensation/benefits and risk/insurance costs); the fund's liability for these costs of operations is included in Payables to Vanguard on the Statement of Net Assets. All other costs of operations payable to Vanguard are generally settled twice a month.

Upon the request of Vanguard, the fund may invest up to 0.40% of its net assets as capital in Vanguard. At December 31, 2019, the fund had contributed to Vanguard capital in the amount of \$941,000, representing less than 0.01% of the fund's net assets and 0.38% 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 year ended December 31, 2019, custodian fee offset arrangements reduced the fund's expenses by \$130,000 (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. These inputs are summarized in three broad levels for financial statement purposes. The inputs or methodologies used to value securities are not necessarily an indication of the risk associated with investing in those securities.

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

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

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

The following table summarizes the market value of the fund's investments and derivatives as of December 31, 2019, based on the inputs used to value them:

Investments	Level 1 (\$000)	Level 2 (\$000)	Level 3 (\$000)
Common Stocks	21,464,728	_	_
Temporary Cash Investments	42,064	2,691	_
Futures Contracts—Assets ¹	123	_	_
Total	21,506,915	2,691	_

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

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

	Amount (\$000)
Paid-in Capital	682,076
Total Distributable Earnings (Loss)	(682,076)

Temporary differences between book-basis and tax-basis components of total distributable earnings (loss) arise when certain items of income, gain, or loss are recognized in different periods for financial statement and tax purposes; these differences will reverse at some time in the future. The differences are primarily related to the tax deferral of losses on wash sales and the realization of unrealized gains or losses on certain futures contracts. As of period end, the tax-basis components of total distributable earnings (loss) are detailed in the table as follows:

	Amount (\$000)
Undistributed Ordinary Income	7,483
Undistributed Long-Term Gains	_
Capital Loss Carryforwards (Non-expiring)	(1,276,443)
Net Unrealized Gains (Losses)	4,128,023

As of December 31, 2019, 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	17,381,460
Gross Unrealized Appreciation	4,843,234
Gross Unrealized Depreciation	(715,211)
Net Unrealized Appreciation (Depreciation)	4,128,023

F. During the year ended December 31, 2019, the fund purchased \$6,151,855,000 of investment securities and sold \$4,892,437,000 of investment securities, other than temporary cash investments. Purchases and sales include \$1,841,090,000 and \$1,720,061,000, respectively, in connection with in-kind purchases and redemptions of the fund's capital shares.

The fund purchased securities from and sold securities to other Vanguard funds or accounts managed by Vanguard or its affiliates, in accordance with procedures adopted by the board of trustees in compliance with Rule 17a-7 of the Investment Company Act of 1940. For the year ended December 31, 2019, such purchases and sales were \$748,784,000 and \$1,336,039,000, respectively; these amounts are included in the purchases and sales of investment securities noted above.

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

		Year Ended De	cember 31,
	2019		2018
Amount (\$000)	Shares (000)	Amount (\$000)	Shares (000)
108,514	2,469	129,028	2,954
5,246	122	13,124	316
(662,582)	(15,015)	(229,671)	(5,279)
(548,822)	(12,424)	(87,519)	(2,009)
2,203,067	19,724	2,940,423	26,540
_	_	—	_
(1,782,268)	(15,975)	(2,038,663)	(18,550)
420,799	3,749	901,760	7,990
3,120,071	54,634	2,549,096	45,288
189,632	3,237	182,037	3,336
(1,956,103)	(34,301)	(1,846,858)	(32,623)
1,353,600	23,570	884,275	16,001
	(\$000) 108,514 5,246 (662,582) (548,822) 2,203,067 — (1,782,268) 420,799 3,120,071 189,632 (1,956,103)	Amount (\$000) Shares (000) 108,514 2,469 5,246 122 (662,582) (15,015) (548,822) (12,424) 2,203,067 19,724 — — (1,782,268) (15,975) 420,799 3,749 3,120,071 54,634 189,632 3,237 (1,956,103) (34,301)	2019 Amount Shares (\$000) (000) (\$000) (\$000) 108,514 2,469 129,028 5,246 122 13,124 (662,582) (15,015) (229,671) (548,822) (12,424) (87,519) 2,203,067 19,724 2,940,423 — — — (1,782,268) (15,975) (2,038,663) 420,799 3,749 901,760 3,120,071 54,634 2,549,096 189,632 3,237 182,037 (1,956,103) (34,301) (1,846,858)

1 In November 2018, the fund announced changes to the availability and minimum investment criteria of the Investor and Admiral share classes. As a result, all of the outstanding Investor Shares automatically converted to Admiral Shares beginning in April 2019, with the exception of those held by Vanguard funds and certain other institutional investors. Investor Shares— Redeemed and Admiral Shares—Issued include 11,352,000 and 8,629,000 shares, respectively, in the amount of \$503,160,000 from the conversion during the year ended December 31, 2019.

H. Management has determined that no events or transactions occurred subsequent to December 31, 2019, that would require recognition or disclosure in these financial statements.

Report of Independent Registered Public Accounting Firm

To the Board of Trustees of Vanguard Index Funds and Shareholders of Vanguard Extended Market Index Fund, Vanguard Mid-Cap Index Fund, Vanguard Mid-Cap Growth Index Fund and Vanguard Mid-Cap Value Index Fund

Opinions on the Financial Statements

We have audited the accompanying statement of net assets—investments summary of Vanguard Extended Market Index Fund and the statements of net assets of Vanguard Mid-Cap Index Fund, Vanguard Mid-Cap Growth Index Fund and Vanguard Mid-Cap Value Index Fund (four of the funds constituting Vanguard Index Funds, hereafter collectively referred to as the "Funds") as of December 31, 2019, the related statements of operations for the year ended December 31, 2019, the statements of changes in net assets for each of the two years in the period ended December 31, 2019, including the related notes, and the financial highlights for each of the periods indicated therein (collectively referred to as the "financial statements"). In our opinion, the financial statements present fairly, in all material respects, the financial position of each of the Funds as of December 31, 2019, the results of each of their operations for the year then ended, the changes in each of the financial highlights for each of the period ended December 31, 2019 and each of the financial highlights for each of the financial highlights for each of the financial principles generally accepted in the United States of America.

Basis for Opinions

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

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

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. Our procedures included confirmation of securities owned as of December 31, 2019 by correspondence with the custodian and brokers and by agreement to the underlying ownership records of the transfer agent; when replies were not received from brokers, we performed other auditing procedures. We believe that our audits provide a reasonable basis for our opinions.

/s/PricewaterhouseCoopers LLP Philadelphia, Pennsylvania February 13, 2020

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

Special 2019 tax information (unaudited) for Vanguard U.S. Stock Index Funds (Mid-Capitalization Portfolios)

This information for the fiscal year ended December 31, 2019, is included pursuant to provisions of the Internal Revenue Code.

The funds distributed qualified dividend income to shareholders during the fiscal year as follows:

Fund	(\$000)
Extended Market Index Fund	653,146
Mid-Cap Index Fund	1,377,526
Mid-Cap Growth Index Fund	92,091
Mid-Cap Value Index Fund	386,106

The funds distributed qualified business income to shareholders during the fiscal year as follows:

Fund	(\$000)
Extended Market Index Fund	210,146
Mid-Cap Index Fund	184,299
Mid-Cap Growth Index Fund	23,974
Mid-Cap Value Index Fund	29,024

For corporate shareholders, the percentage of investment income (dividend income plus short-term gains, if any) that qualifies for the dividends-received deduction is as follows:

Fund	Percentage
Extended Market Index Fund	62.7%
Mid-Cap Index Fund	76.6
Mid-Cap Growth Index Fund	77.7
Mid-Cap Value Index Fund	83.1

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The People Who Govern Your Fund

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

A majority of Vanguard's board members are independent, meaning that they have no affiliation with Vanguard or the funds they oversee, apart from the sizable personal investments they have made as private individuals. The independent board members have distinguished backgrounds in business, academia, and public service. Each of the trustees and executive officers oversees 213 Vanguard funds.

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

Interested Trustee¹

Mortimer J. Buckley

Born in 1969. Trustee since January 2018. Principal occupation(s) during the past five years and other experience: chairman of the board (January 2019present) of Vanguard and of each of the investment companies served by Vanguard; chief executive officer (January 2018-present) of Vanguard; chief executive officer, president, and trustee (January 2018-present) of each of the investment companies served by Vanguard: president and director (2017-present) of Vanguard; and president (February 2018-present) of Vanguard Marketing Corporation. Chief investment officer (2013-2017), managing director (2002-2017), head of the Retail Investor Group (2006-2012), and chief information officer (2001-2006) of Vanguard. Chairman of the board (2011-2017) and trustee (2009-2017) of the Children's Hospital of Philadelphia: trustee (2018-present) of The Shipley School.

Independent Trustees

Emerson U. Fullwood

Born in 1948. Trustee since January 2008. Principal occupation(s) during the past five years and other experience: executive chief staff and marketing officer for North America and corporate vice president (retired 2008) of Xerox Corporation (document management products and services). Former president of the Worldwide Channels Group, Latin America, and

Worldwide Customer Service and executive chief staff officer of Developing Markets of Xerox. Executive in residence and 2009–2010 Distinguished Minett Professor at the Rochester Institute of Technology. Director of SPX FLOW, Inc. (multi-industry manufacturing). Director of the University of Rochester Medical Center, the Monroe Community College Foundation, the United Way of Rochester, North Carolina A&T University, and Roberts Wesleyan College. Trustee of the University of Rochester.

Amy Gutmann

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

F. Joseph Loughrey

Born in 1949. Trustee since October 2009. Principal occupation(s) during the past five years and other experience: president and chief operating officer (retired 2009) and vice chairman of the board (2008–2009) of Cummins Inc. (industrial machinery). Chairman of the board of Hillenbrand, Inc. (specialized consumer services), and the Lumina Foundation.

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

Director of the V Foundation and Oxfam America. Member of the advisory council for the College of Arts and Letters and chair of the advisory board to the Kellogg Institute for International Studies, both at the University of Notre Dame.

Mark Loughridge

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

Scott C. Malpass

Born in 1962. Trustee since March 2012. Principal occupation(s) during the past five years and other experience: chief investment officer (1989–present) and vice president (1996–present) of the University of Notre Dame. Assistant professor of finance at the Mendoza College of Business, University of Notre Dame, and member of the Notre Dame 403(b) Investment Committee. Chairman of the board of TIFF Advisory Services, Inc. Member of the board of Catholic Investment Services, Inc. (investment advisors) and the board of superintendence of the Institute for the Works of Religion.

Deanna Mulligan

Born in 1963. Trustee since January 2018. Principal occupation(s) during the past five years and other experience: president (2010-present) and chief executive officer (2011-present) of The Guardian Life Insurance Company of America. Chief operating officer (2010-2011) and executive vice president (2008-2010) of Individual Life and Disability of The Guardian Life Insurance Company of America. Member of the board of The Guardian Life Insurance Company of America, the American Council of Life Insurers, the Partnership for New York City (business leadership), and the Committee Encouraging Corporate Philanthropy, Trustee of the Economic Club of New York and the Bruce Museum (arts and science). Member of the Advisory Council for the Stanford Graduate School of Business.

André F. Perold

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

Sarah Bloom Raskin

Born in 1961. Trustee since January 2018. Principal occupation(s) during the past five years and other experience: deputy secretary (2014–2017) of the United States Department of the Treasury. Governor (2010–2014) of the Federal Reserve Board. Commissioner (2007–2010) of financial regulation for the State of Maryland. Member of the board of directors (2012–2014) of Neighborhood Reinvestment Corporation. Director (2017–present) of i(x) Investments; director (2017–present) of Duke University; trustee (2017–present) of Amherst College.

Peter F. Volanakis

Born in 1955. Trustee since July 2009. Principal occupation(s) during the past five years and other experience: president and chief operating officer (retired 2010) of Corning Incorporated (communications equipment) and director of Corning Incorporated (2000–2010) and Dow Corning (2001–2010). Director (2012) of SPX Corporation (multi-industry manufacturing). Overseer of the Amos Tuck School of Business Administration, Dartmouth College (2001–2013). Chairman of the board of trustees of Colby-Sawyer College. Member of the board of Hypertherm Inc. (industrial cutting systems, software, and consumables).

Executive Officers

John Bendl

Born in 1970. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Chief financial officer (October 2019–present) of each of the investment companies served by Vanguard. Chief accounting officer, treasurer, and controller of Vanguard (2017–present). Partner (2003–2016) at KPMG (audit, tax, and advisory services).

Glenn Booraem

Born in 1967. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Investment stewardship officer (2017–present), treasurer (2015–2017), controller (2010–2015), and assistant controller (2001–2010) of each of the investment companies served by Vanguard.

Christine M. Buchanan

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

David Cermak

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

Thomas J. Higgins

Born in 1957. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Finance director (October 2019–present), chief financial officer (2008–2019), and treasurer (1998–2008) of each of the investment companies served by Vanguard.

Peter Mahoney

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

Anne E. Robinson

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

Michael Rollings

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

John E. Schadl

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

Vanguard Senior Management Team

Joseph Brennan Mortimer J. Buckley Gregory Davis John James Martha G. King John T. Marcante Chris D. McIsaac James M. Norris Thomas M. Rampulla Karin A. Risi Anne E. Robinson Michael Rollings



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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.

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Q980 022020

			Market Value
		Shares	(\$000
	nmon Stocks (98.9%) ¹		
Com	nmunication Services (4.7%)		
*	Liberty Broadband Corp.	2,146,827	269,963
	IAC/InterActiveCorp	1,029,186	256,381
	Snap Inc.	11,146,093	182,016
	Roku Inc.	1,298,775	173,906
	Sirius XM Holdings Inc.	19,449,686	139,065
	Liberty Media Corp-Liberty Formula One	2,914,675	133,973
	Liberty Global plc Altice USA Inc. Class A	5,868,584	127,906
		4,374,839	119,608
	Zayo Group Holdings Inc. Cable One Inc.	3,350,311 71,444	116,088 106,342
*	Liberty Media Corp-Liberty SiriusXM Class C	2,149,619	100,342
	GCI Liberty Inc. Class A	1,345,959	95,361
	Zynga Inc. Class A	13,389,748	81,945
	Zillow Group Inc.	1,710,467	78,579
,	Nexstar Media Group Inc. Class A	653,870	76,666
*	Madison Square Garden Co. Class A	243,079	70,000
	New York Times Co. Class A	2,036,775	65,523
*,^	Match Group Inc.	767,723	63,038
	Liberty Media Corp-Liberty SiriusXM Class A	1,117,234	54,007
	Liberty Global plc Class A	2,332,594	53,043
	Cinemark Holdings Inc.	1,511,763	51,173
	TEGNA Inc.	3,044,187	50,807
	Sprint Corp.	8,863,191	46,177
	Liberty Broadband Corp. Class A	364,957	45,459
	TripAdvisor Inc.	1,483,354	45,064
	World Wrestling Entertainment Inc. Class A	665,126	43,147
	Cogent Communications Holdings Inc.	599,879	39,478
*	Cargurus Inc.	1,012,442	35,618
	Telephone & Data Systems Inc.	1,385,741	35,239
*	Iridium Communications Inc.	1,398,128	34,450
	Sinclair Broadcast Group Inc. Class A	961,211	32,047
*	Yelp Inc. Class A	906,622	31,578
	Liberty Latin America Ltd.	1,617,224	31,471
	John Wiley & Sons Inc. Class A	619,425	30,054
	Shenandoah Telecommunications Co.	654,092	27,217
*	Gray Television Inc.	1,236,483	26,510
*	Zillow Group Inc. Class A	557,056	25,480
*	AMC Networks Inc. Class A	636,268	25,133
*	Vonage Holdings Corp.	3,302,923	24,475
*	Pinterest Inc. Class A	1,236,031	23,040
	Meredith Corp.	550,572	17,877
*	Cardlytics Inc.	282,968	17,787
	Lions Gate Entertainment Corp. Class B	1,666,019	16,544
~	Liberty Media Corp-Liberty Braves Class C	552,705	16,327
*	Scholastic Corp.	422,258	16,236
	Liberty Media Corp-Liberty Formula One Class A	341,036	14,931
*	Bandwidth Inc. Class A	231,427	14,823
	Clear Channel Outdoor Holdings Inc.	4,745,901	13,573
	Liberty Latin America Ltd. Class A	642,770 744,371	12,405
*	EW Scripps Co. Class A		11,694
*	MSG Networks Inc. Cars.com Inc.	670,731 935,380	11,671
*,^	iHeartMedia Inc. Class A	673,327	11,430 11,379
,	Gannett Co. Inc.	1,771,603	11,379
	Marcus Corp.	337,316	10,717
	QuinStreet Inc.	691,088	10,717
	Glu Mobile Inc.	1,662,978	10,061
*	Eventbrite Inc. Class A	491,492	9,913
*	TechTarget Inc.	333,714	8,710
	Liberty TripAdvisor Holdings Inc. Class A	1,082,118	7,954
	United States Cellular Corp.	218,762	7,926

		Market Value
	Shares	(\$000)
ATN International Inc.	142,891	7,915
* ANGI Homeservices Inc. Class A	916,993	7,767
 Cincinnati Bell Inc. Entercom Communications Corp. Class A 	732,891	7,673
Lions Gate Entertainment Corp. Class A	1,647,617 709,575	7,645 7,564
* Anterix Inc.	165,281	7,504
* Boingo Wireless Inc.	646,078	7,075
National CineMedia Inc.	919,741	6,705
* Central European Media Enterprises Ltd. Class A	1,416,902	6,419
* TrueCar Inc.	1,345,401	6,391
 Loral Space & Communications Inc. 	195,034	6,303
* Care.com Inc.	410,020	6,163
* Rosetta Stone Inc.	337,044	6,114
 AMC Entertainment Holdings Inc. Class A Globalstar Inc. 	782,587	5,666
 *^ Globalstar Inc. *^ Gogo Inc. 	10,053,533	5,215 5,148
* ORBCOMM Inc.	804,396 1,203,782	5,068
* EverQuote Inc. Class A	144,872	4,976
* Meet Group Inc.	953,053	4,775
Consolidated Communications Holdings Inc.	1,093,940	4,244
* Sciplay Corp. Class A	341,949	4,203
Emerald Expositions Events Inc.	380,346	4,013
*.^ Daily Journal Corp.	13,381	3,886
Tribune Publishing Co.	288,250	3,793
* Hemisphere Media Group Inc. Class A	254,770	3,783
* comScore Inc.	725,330	3,583
* Cumulus Media Inc. Class A	202,948	3,566
 Ooma Inc. Liberty Media Corp-Liberty Braves Class A 	268,321 114,492	3,550 3,395
Spok Holdings Inc.	270,024	3,395
*^ NII Holdings Inc.	1,297,367	2,815
* WideOpenWest Inc.	372,883	2,767
* Boston Omaha Corp. Class A	126,656	2,665
* Reading International Inc. Class A	213,227	2,386
Entravision Communications Corp. Class A	871,053	2,282
* DHI Group Inc.	725,260	2,183
Saga Communications Inc. Class A	60,105	1,827
MDC Partners Inc. Class A	607,963	1,690
* Marchex Inc. Class B	399,306	1,509
 IDT Corp. Class B Gaia Inc. Class A 	209,246 178,719	1,509 1,428
 Frontier Communications Corp. 	1,548,576	1,428
Townsquare Media Inc. Class A	132.690	1,323
* Fluent Inc.	524,848	1,312
* Lee Enterprises Inc.	710,819	1,009
* Alaska Communications Systems Group Inc.	539,199	954
* Travelzoo	80,394	860
*^ Pareteum Corp.	1,850,955	809
*.^ LiveXLive Media Inc.	447,854	692
* Ballantyne Strong Inc.	208,983	677
AH Belo Corp. Class A	209,330	590
Urban One Inc. Chicken Soup For The Soul Entertainment Inc.	239,794	456
 Chicken Soup For The Soul Entertainment Inc. Global Eagle Entertainment Inc. 	50,268 782,551	402 391
* AutoWeb Inc.	151,988	375
Beasley Broadcast Group Inc. Class A	93,910	290
*^ SRAX Inc. Class A	89,052	222
Salem Media Group Inc. Class A	117,723	169
* Emmis Communications Corp. Class A	40,535	163
* Otelco Inc. Class A	14,646	147
* Zedge Inc. Class B	78,380	121
* Harte-Hanks Inc.	32,072	115
* LILLO D. Consum land	00 407	
 SPAR Group Inc. Insignia Systems Inc. 	80,427 125,777	105 92

			Market Value
		Shares	(\$000)
*	Cinedigm Corp. Class A	112,137	78
	John Wiley & Sons Inc. Class B	1,480	73
*	Dolphin Entertainment Inc.	99,800	70
*	NTN Buzztime Inc. Live Nation Entertainment Inc.	16,227 338	36 24
*,^	McClatchy Co. Class A	50,275	24
*	IZEA Worldwide Inc.	92,728	22
*,^,§		20,497	19
*	Xcel Brands Inc.	12,396	19
*	Glowpoint Inc.	8,920	12
*	Creative Realities Inc.	3,400	5
*	Urban One Inc. Class A	2,500	5 3,535,005
Со	nsumer Discretionary (11.2%)		3,535,005
*,^	Tesla Inc.	2,019,753	844,923
*	Lululemon Athletica Inc.	1,697,783	393,325
*	Burlington Stores Inc. Domino's Pizza Inc.	938,940 579,627	214,106
	Aramark	3,538,820	170,283 153,585
	Vail Resorts Inc.	575,943	138,128
*	Bright Horizons Family Solutions Inc.	828,429	124,505
	Pool Corp.	568,919	120,827
	Service Corp. International	2,601,659	119,754
*	Caesars Entertainment Corp.	7,902,441	107,473
	Lear Corp.	780,677	107,109
	Gentex Corp.	3,574,102	103,577
*	Five Below Inc.	786,347	100,542
	Autoliv Inc.	1,111,261	93,802
*	Dunkin' Brands Group Inc. Planet Fitness Inc. Class A	1,179,268 1,164,320	89,082 86,951
	Wyndham Hotels & Resorts Inc.	1,353,716	85,027
	Polaris Inc.	815,807	82,968
*	Skechers U.S.A. Inc. Class A	1,901,325	82,118
	Williams-Sonoma Inc.	1,100,241	80,802
*	Etsy Inc.	1,684,390	74,618
*	ServiceMaster Global Holdings Inc.	1,919,537	74,209
*,^	Wayfair Inc.	803,604	72,622
	Toll Brothers Inc.	1,821,628	71,973
	Churchill Downs Inc. Brunswick Corp.	500,589 1,145,054	68,681 68,680
	Carter's Inc.	624,980	68,335
	Marriott Vacations Worldwide Corp.	528,318	68,026
*	Deckers Outdoor Corp.	396,859	67,014
*,^	Mattel Inc.	4,930,326	66,806
	Wyndham Destinations Inc.	1,283,608	66,350
*,^	Carvana Co. Class A	710,005	65,356
*	Grand Canyon Education Inc.	680,873	65,221
	Helen of Troy Ltd. GrubHub Inc.	354,354 1,288,913	63,709 62,693
*	Chegg Inc.	1,288,913	61,940
	Foot Locker Inc.	1,515,333	59,083
	Thor Industries Inc.	777,591	57,767
	Wendy's Co.	2,584,519	57,402
*	frontdoor Inc.	1,204,283	57,107
*	Tempur Sealy International Inc.	641,619	55,859
*,^	Eldorado Resorts Inc.	935,717	55,806
	Aaron's Inc.	946,425	54,050
	Cracker Barrel Old Country Store Inc.	342,046	52,586
	Texas Roadhouse Inc. Class A	917,471 2 284 075	51,672
*	Goodyear Tire & Rubber Co. Floor & Decor Holdings Inc. Class A	3,284,075 992,664	51,084 50,437
*	Ollie's Bargain Outlet Holdings Inc.	771,471	50,385
	Six Flags Entertainment Corp.	1,116,827	50,380
*	TopBuild Corp.	484,219	49,913

Strategic Education Inc. Signate Strategic Education Inc. Signate Strategic Education Inc. Strategic Education Inc. <th< th=""><th></th><th></th><th></th><th>Market</th></th<>				Market
			Shares	
		Strategic Education Inc.	312,721	49,691
Linia Metors Inc. Class A 327, 229 47,284 Hyett Holds Com, Class A 1,086,642 46,736 Choice Hotel international Inc. 449,919 46,535 Outrat Potal Group Inc. QVC Group Class A 5,972,139 46,130 Direk S Spring Group Inc. 900,833 46,823 Hintone 1,222,149 40,883 Columb Tomania Inc. 1,222,149 40,883 Columb Tomania Inc. 1,223,493 40,333 Constine Group Network Co. 1,155,766 40,372 Gronom Hodings Co. Class B 62,466 39,915 Conseline Columb Inc. 1,155,766 38,894 LCI Indexing Inc. 1,155,766 38,894 LCI Indexing Inc. 2,87,417 38,389 Verstrow Moding Cor. 2,87,417 38,389 LCI Indexing Inc. 2,98,41 39,282 Morron Inc. 2,47,319 36,429 Morron Inc. 2,47,319 36,355 Morron Inc. 2,47,319 36,429 Verstrow Moding Cor. 2,48,4319 37,479	*,^	RH		
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MDC Holdings Inc. 726,018 27,705 Callaway Golf Co. 1,306,533 27,695 Bioomin' Brands Inc. 1,565,291 27,565 Bioomin' Brands Inc. 1,241,321 27,396 Adient plc 1,245,946 266,399 Jack in the Box Inc. 433,166 26,399 Jack in the Box Inc. 338,229 26,392 Adtalem Global Education Inc. 338,229 26,392 Vinnebago Industries Inc. 480,303 25,446 Group 1 Automotive Inc. 480,303 25,446 Group 1 Automotive Inc. 250,229 25,023 VWW International Inc. 481,299 24,171 Cavco Industries Inc. 1,014,037 24,286 Penske Automotive Group Inc. 1,87,84 23,208 Skyline Champion Corp. 721,224 22,683 Veoneer Inc. 761,871 22,043 Micker International Inc. 534,171 22,435 Cheesecake Factory Inc. 761,871 22,435 More International Inc. 761,871 22,094	*			
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Laureate Education Inc. Class A 1,565,291 27,565 Bloomin' Brands Inc. 1,241,321 27,396 Adient plc 1,245,946 26,476 Shake Shack Inc. Class A 1,245,946 26,399 Jack in the Box Inc. 338,229 26,399 Adtalem Global Education Inc. 752,612 26,319 Winnebago Industries Inc. 480,303 254,46 Group 1 Automotive Inc. 250,229 25,023 WW International Inc. 651,550 24,896 Red Rock Resorts Inc. Class A 1,014,037 24,286 Penske Automotive Group Inc. 481,299 24,171 Cacco Industries Inc. 118,784 23,208 * Cheesecake Factory Inc. 590,032 22,939 * Skyline Champion Corp. 721,224 22,863 * Veoneer Inc. 1,453,833 22,709 Brinker International Inc. 534,171 22,435 Chewy Inc. 731,403 21,446 Office Depot Inc. 741,871 22,094 * Installed Building Products Inc. 761,871 22,094 * Installed Building Products Inc. 76				
Bloomin' Brands Inc. 1,241,321 27,396 A dient plc 1,245,946 26,476 Shake Shack Inc. Class A 443,166 26,399 Jack in the Box Inc. 338,229 26,392 Adtalem Global Education Inc. 752,612 26,319 Winnebago Industries Inc. 480,303 25,446 Group 1 Automotive Inc. 250,229 25,023 WW International Inc. 651,550 24,896 Red Rock Resorts Inc. Class A 1,014,037 24,286 Penske Automotive Group Inc. 481,299 24,171 Cavco Industries Inc. 118,784 23,008 Cheesecake Factory Inc. 590,302 22,939 Skyline Champion Corp. 721,224 22,863 Veoneer Inc. 1,453,833 22,709 Brinker International Inc. 534,171 22,435 Chewy Inc. 761,871 22,094 Monneer Inc. 761,871 22,094 Skyline Champion Corp. 780,305 20,935 Group Inc. 780,305 20,936				
· Adient plc 1,245,946 26,476 · Shake Shack Inc. Class A 443,166 26,399 · Adtalem Global Education Inc. 338,229 26,392 · Adtalem Global Education Inc. 752,612 26,319 · Winnebago Industries Inc. 480,303 25,446 · Group 1 Automotive Inc. 250,229 25,023 · WW International Inc. 651,550 24,896 · Red Rock Resorts Inc. Class A 1,014,037 24,286 · Penske Automotive Group Inc. 481,299 24,171 · Cavoo Industries Inc. 118,784 23,208 · Cheesecake Factory Inc. 590,302 22,939 · Skyline Champion Corp. 721,224 22,863 · Veoneer Inc. 1,453,833 22,709 · Brinker International Inc. 504,317 22,435 · Neoner Inc. 761,871 22,094 · Installed Building Products Inc. 761,871 22,094 · Installed Building Products Inc. 781,9259 21,	*			
* Shake Shack Inc. Class A 443,166 26,399 Jack in the Box Inc. 338,229 26,399 * Adtalem Global Education Inc. 752,612 26,319 Winnebago Industries Inc. 480,303 25,446 Group 1 Automotive Inc. 250,229 25,023 * WW International Inc. 651,550 24,896 Red Rock Resorts Inc. Class A 1,014,037 24,286 Penske Automotive Group Inc. 481,299 24,171 * Cavco Industries Inc. 118,784 23,208 * Cheesecake Factory Inc. 590,302 22,939 * Skyline Champion Corp. 721,224 22,863 * Veoneer Inc. 1,453,833 22,709 Brinker International Inc. 534,171 22,435 * Chewy Inc. 761,871 22,094 * Installed Building Products Inc. 781,9259 21,425 La-Z-Boy Inc. 665,060 20,936 * Scientific Games Corp. 780,305 20,897 * Gridu Paparel Group Ltd. 616,825 20,664 <td>*</td> <td></td> <td></td> <td></td>	*			
Jack in the Box Inc. 338,229 26,392 Adtalem Global Education Inc. 752,612 26,319 Winnebago Industries Inc. 480,303 25,446 Group 1 Automotive Inc. 250,229 25,023 WW International Inc. 651,550 24,896 Red Rock Resorts Inc. Class A 1,014,037 24,286 Penske Automotive Group Inc. 481,299 24,171 Cavo Industries Inc. 118,784 23,208 A Cheesecake Factory Inc. 590,302 22,939 Skyline Champion Corp. 721,224 22,863 Veoneer Inc. 1,453,833 22,709 Brinker International Inc. 761,871 22,094 Installed Building Products Inc. 761,871 22,094 Installed Building Products Inc. 780,305 20,897 Gell Apparel Group Ltd. 665,060 20,939 Scientific Games Corp. 780,305 20,897 Gell Apparel Group Ltd. 616,825 20,664 Cooper Tire & Rubber Co. 718,88 20,465 * Papa John's International Inc. 315,407 19,918	*			
* Adtalem Global Education Inc. 752,612 26,319 Winnebago Industries Inc. 480,303 25,446 Group 1 Automotive Inc. 250,229 25,023 WW International Inc. 661,550 24,896 Red Rock Resorts Inc. Class A 1,014,037 24,286 Penske Automotive Group Inc. 481,299 24,171 * Cavco Industries Inc. 118,784 23,208 ^* Cheesecake Factory Inc. 590,302 22,939 * Kyline Champion Corp. 721,224 22,833 * Veoneer Inc. 1,453,833 22,709 Brinker International Inc. 534,171 22,435 * Chewy Inc. 761,871 22,094 * Installed Building Products Inc. 761,871 22,094 * Installed Building Products Inc. 7819,259 21,445 Office Depot Inc. 780,305 20,897 * Scientific Games Corp. 780,305 20,897 * G-III Apparel Group Ltd. 665,060 20,936 * Robot Corp. 388,680 20,465 * Robot Corp. 388,680 20,465 * Papa John's International Inc.				
Group 1 Automotive Inc. 250,229 25,023 WW International Inc. 651,550 24,896 Red Rock Resorts Inc. Class A 1,014,037 24,286 Penske Automotive Group Inc. 481,299 24,171 Cavco Industries Inc. 118,784 23,208 ^ Cheesecake Factory Inc. 118,784 23,208 ^ Cheesecake Factory Inc. 118,784 22,939 * Skyline Champion Corp. 721,224 22,863 */ Veoneer Inc. 1,453,833 22,709 Brinker International Inc. 534,171 22,435 * Chewy Inc. 761,871 22,094 * Installed Building Products Inc. 761,871 22,094 * Installed Building Products Inc. 7,819,259 21,425 La-Z-Boy Inc. 665,060 20,936 * Scientific Games Corp. 780,305 20,897 * Group Ltd. 616,825 20,664 Cooper Tire & Rubber Co. 711,818 20,465 *	*	Adtalem Global Education Inc.	752,612	26,319
* WW International Inc. 651,550 24,896 Red Rock Resorts Inc. Class A 1,014,037 24,286 Penske Automotive Group Inc. 481,299 24,171 * Cavco Industries Inc. 118,784 23,208 * Cheesecake Factory Inc. 590,302 22,893 * Cheesecake Factory Inc. 590,302 22,863 */ Veoneer Inc. 1,453,833 22,709 Brinker International Inc. 534,171 22,435 * Chewy Inc. 761,871 22,094 * Installed Building Products Inc. 311,403 21,446 Office Depot Inc. 7,819,259 21,425 La-Z-Boy Inc. 665,060 20,936 * Scientific Games Corp. 780,305 20,936 * Scientific Games Corp. 780,305 20,664 Cooper Tire & Rubber Co. 711,818 20,664 * iRobot Corp. 398,680 20,185 * Papa John's International Inc. 315,407 19,918				
Red Rock Resorts Inc. Class A 1,014,037 24,286 Penske Automotive Group Inc. 481,299 24,171 Cavco Industries Inc. 118,784 23,208 Cheesecake Factory Inc. 590,302 22,939 Skyline Champion Corp. 721,224 22,863 Veoneer Inc. 1,453,833 22,709 Brinker International Inc. 534,171 22,094 Installed Building Products Inc. 761,871 22,094 Installed Building Products Inc. 7819,259 21,425 La-Z-Boy Inc. 665,060 20,936 Scientific Games Corp. 780,305 20,897 G-III Apparel Group Ltd. 616,825 20,664 Cooper Tire & Rubber Co. 711,818 20,465 A IRobot Corp. 398,680 20,185 Papa John's International Inc. 315,407 19,918				
Penske Automotive Group Inc. 481,299 24,171 Cavco Industries Inc. 118,784 23,208 Cheesecake Factory Inc. 590,302 22,939 Skyline Champion Corp. 721,224 22,863 Veoneer Inc. 1,453,833 22,709 Brinker International Inc. 534,171 22,435 Chewy Inc. 534,171 22,094 Installed Building Products Inc. 311,403 21,446 Office Depot Inc. 7,819,259 21,425 La-Z-Boy Inc. 665,060 20,937 G-III Apparel Group Ltd. 616,825 20,664 Cooper Tire & Rubber Co. 711,818 20,465 * iRobot Corp. 398,680 20,185 * Papa John's International Inc. 315,407 19,918	*			
* Cavco Industries Inc. 118,784 23,208 * Cheesecake Factory Inc. 590,302 22,939 * Skyline Champion Corp. 721,224 22,863 * Veoneer Inc. 1,453,833 22,709 Brinker International Inc. 534,171 22,435 * Chewy Inc. 761,871 22,094 * Installed Building Products Inc. 311,403 21,446 Office Depot Inc. 7,819,259 21,425 La-Z-Boy Inc. 665,060 20,936 * Scientific Games Corp. 780,305 20,897 * G-III Apparel Group Ltd. 781,825 20,664 Cooper Tire & Rubber Co. 711,818 20,465 * iRobot Corp. 398,680 20,185 * Papa John's International Inc. 315,407 19,918				
A Cheesecake Factory Inc. 590,302 22,939 Skyline Champion Corp. 721,224 22,863 Veoneer Inc. 1,453,833 22,709 Brinker International Inc. 534,171 22,435 Chewy Inc. 761,871 22,094 Installed Building Products Inc. 311,403 21,446 Office Depot Inc. 7,819,259 21,425 La-Z-Boy Inc. 665,060 20,936 Scientific Games Corp. 780,305 20,897 G-III Apparel Group Ltd. 616,825 20,664 Cooper Tire & Rubber Co. 711,818 20,465 * iRobot Corp. 398,680 20,185 * Papa John's International Inc. 315,407 19,918	*			
** Veoneer Inc. 1,453,833 22,709 Brinker International Inc. 534,171 22,435 * Chewy Inc. 761,871 22,094 * Installed Building Products Inc. 311,403 21,446 Office Depot Inc. 311,403 21,445 La-Z-Boy Inc. 665,060 20,936 * Scientific Games Corp. 780,305 20,897 * G-III Apparel Group Ltd. 616,825 20,664 Cooper Tire & Rubber Co. 711,818 20,465 * iRobot Corp. 398,680 20,185 * Papa John's International Inc. 315,407 19,918	^			
Brinker International Inc. 534,171 22,435 Chewy Inc. 761,871 22,094 Installed Building Products Inc. 311,403 21,446 Office Depot Inc. 7,819,259 21,425 La-Z-Boy Inc. 665,060 20,936 Scientific Games Corp. 780,305 20,897 G-III Apparel Group Ltd. 616,825 20,664 Cooper Tire & Rubber Co. 711,818 20,465 * iRobot Corp. 398,680 20,185 * Papa John's International Inc. 315,407 19,918	*	Skyline Champion Corp.	721,224	22,863
* Chewy Inc. 761,871 22,094 * Installed Building Products Inc. 311,403 21,446 Office Depot Inc. 7,819,259 21,425 La-Z-Boy Inc. 665,060 20,936 * Scientific Games Corp. 780,305 20,897 * G-III Apparel Group Ltd. 616,825 20,664 Cooper Tire & Rubber Co. 711,818 20,465 * iRobot Corp. 398,680 20,185 * Papa John's International Inc. 315,407 19,918	*,^			22,709
* Installed Building Products Inc. 311,403 21,446 Office Depot Inc. 7,819,259 21,425 La-Z-Boy Inc. 665,060 20,936 * Scientific Games Corp. 780,305 20,897 * G-III Apparel Group Ltd. 616,825 20,664 Cooper Tire & Rubber Co. 711,818 20,465 *^ iRobot Corp. 398,680 20,185 ^ Papa John's International Inc. 315,407 19,918				
Office Depot Inc. 7,819,259 21,425 La-Z-Boy Inc. 665,060 20,936 * Scientific Games Corp. 780,305 20,897 * G-III Apparel Group Ltd. 616,825 20,664 Cooper Tire & Rubber Co. 711,818 20,465 * iRobot Corp. 398,680 20,185 * Papa John's International Inc. 315,407 19,918	*			
La-Z-Boy Inc. 665,060 20,936 Scientific Games Corp. 780,305 20,897 G-III Apparel Group Ltd. 616,825 20,664 Cooper Tire & Rubber Co. 711,818 20,465 * iRobot Corp. 398,680 20,185 ^ Papa John's International Inc. 315,407 19,918				
* Scientific Games Corp. 780,305 20,897 * G-III Apparel Group Ltd. 616,825 20,664 Cooper Tire & Rubber Co. 711,818 20,465 * iRobot Corp. 398,680 20,185 ^ Papa John's International Inc. 315,407 19,918				
* G-III Apparel Group Ltd. 616,825 20,664 Cooper Tire & Rubber Co. 711,818 20,465 * iRobot Corp. 398,680 20,185 ^ Papa John's International Inc. 315,407 19,918	*			
Cooper Tire & Rubber Co. 711,818 20,465 *^ iRobot Corp. 398,680 20,185 ^ Papa John's International Inc. 315,407 19,918	*			
 Papa John's International Inc. 315,407 19,918 		Cooper Tire & Rubber Co.	711,818	20,465
	*,^			
[*] LGI Homes Inc. 281,158 19,864	^			
	*	LGI HOMES INC.	281,158	19,864

Stamps com Inc. Stamps com Inc. 238-387 18-371 * Stamps com Inc. 238-387 18-387 * Stamps com Inc. 438,373 18-387 * Stamps com Inc. 438,373 18-387 * Stamps com Inc. 1915,928 19.038 * Caroor Education Corp. 1915,928 19.038 * StawWorld Entertainment Inc. 471,477 18.048 * StawWorld Entertainment Inc. 411,380 17.751 * Anatican Axe & Manufacturing Hotdings Inc. 1914,772 17.252 * Anatican Axe & Manufacturing Hotdings Inc. 1914,773 17.253 * Anatican Axe & Manufacturing Hotdings Inc. 1914,773 17.153 * Protoon Interactive Inc. Class A 963,270 18.015 * Protoon Interactive Inc. Class A 1934,773 18.828 * Deinhi Technologies Inc. 1,773,810 18.828 * Deinhi Technologies Inc. 1,773,810 18.829 * Deinhi Technol				Market
Pert & Centrer Inc. 436, 875 19.480 Gentherm Inc. 436, 875 19.387 Sheen Number Corp. 318, 1822 19.284 Dire Benack Global Inc. 228, 662 19.086 Career Education Corp. 1.015, 532 18.683 Oxford Industrise Inc. 247, 477 18.865 Core Mark Hoding Co. Inc. 665, 246 17.816 Dow & Buster's Entratamment Inc. 441, 849 17.751 Signet Jewelers Ltd. 781, 855 16.346 Amarican Avia & Manufacturing Holdings Inc. 11.814, 727 17.375 Signet Jewelers Ltd. 781, 855 16.346 M Homes Inc. 1.028, 98 16.336 Even Histings Inc. 1.128, 100 18.845 Depth Techniques pic 1.228, 98 16.305 Standard Marcings Inc. 1.284, 97 115.855 Assammer Marcings Inc. 1.284, 97 115.855 Assammer Marcings Inc. 1.284, 98, 28 15.200 Assammer Marcings Inc. 249, 337 15.212 Groupon Inc. Class A 220,			Shares	
Pert & Centrer Inc. 436, 875 19.480 Gentherm Inc. 436, 875 19.387 Sheen Number Corp. 318, 1822 19.284 Dire Benack Global Inc. 228, 662 19.086 Career Education Corp. 1.015, 532 18.683 Oxford Industrise Inc. 247, 477 18.865 Core Mark Hoding Co. Inc. 665, 246 17.816 Dow & Buster's Entratamment Inc. 441, 849 17.751 Signet Jewelers Ltd. 781, 855 16.346 Amarican Avia & Manufacturing Holdings Inc. 11.814, 727 17.375 Signet Jewelers Ltd. 781, 855 16.346 M Homes Inc. 1.028, 98 16.336 Even Histings Inc. 1.128, 100 18.845 Depth Techniques pic 1.228, 98 16.305 Standard Marcings Inc. 1.284, 97 115.855 Assammer Marcings Inc. 1.284, 97 115.855 Assammer Marcings Inc. 1.284, 98, 28 15.200 Assammer Marcings Inc. 249, 337 15.212 Groupon Inc. Class A 220,	*	Stamps.com Inc.	236.957	19,791
· Sileap Number Corp. 381,822 19,284 · Carear Education Corp. 1,015,828 18,068 · Carear Education Corp. 217,877 18,065 · SadWorld Entottainment Inc. 278,049 18,249 · Boot Karn Hotings Inc. 240,747 18,055 · Carear Education Corp. 240,745 18,249 · Dave & Nuster's Entertainment Inc. 440,945 17,817 · American Adve & Munifecturing Hotings Inc. 16,14,72 17,375 · American Adve & Munifecturing Hotings Inc. 16,14,72 17,375 · Millomes Inc. 18,048 16,171 · Poton Intractive Inc. Class A 603,820 15,960 · Denyi Corp. 603,280 15,960 · Denyi Technologies plo 1,224,454 18,283 · Big Lots Inc. 12,24,454 18,283 · Standard Motor Produces Inc. 240,373 15,265 · Carlon Int Class A 220,955 14,324 · VET Holdings Inc. 239,843 13,077 · Standard Motor Produces Inc. 240,373 15,265 ·			675,466	19,480
Sine Poundse Corp. 381,822 19,284 Dise Bronds Global Inc. 228,862 19,085 Carcer Education Corp. 10,15,828 18,683 Oxtros Industrise Inc. 375,439 18,249 Beart Ban Hardings Inc. 420,747 18,655 American Acid & Montactioning Holdings Inc. 11,614,727 17,375 Signer Lewelers Int. 410,946 16,177 * American Acid & Montactioning Holdings Inc. 16,14,727 17,375 Signer Lewelers Int. 410,946 16,177 * Poton Intractive Inc. Class A 663,570 116,005 * Denny Corp. 603,289 15,968 * Denny Tennologues pla 1,224,454 18,823 Big Lots Int. 1,224,454 18,825 * Stondard Mator Products Inc. 400,734 18,265 Ansister Acid Mator Stondard Mator Products Inc. 400,734 18,265 Ansister Acid Mator Stondard Mator Products Inc. 400,734 18,265 Ansister Mator Products Inc. 400,737 15,212 * Gloupon Inc. Class A 200,937 15,265	*	Gentherm Inc.	436,975	19,397
Career Education Corp. 1015.928 18.685 Oxford Industries Inc. 247.477 18.685 See World Extertainment Inc. 408.756 18.246 Core-Mark Holding Io. 441.889 17.751 American Axie & Manufacturing Holdings Inc. 411.889 17.751 American Axie & Manufacturing Holdings Inc. 151.472 17.355 Signet Jowen Brue Structuring Holdings Inc. 151.472 17.355 Detox Interactive Inc. Class A 805.576 16.346 Mil Hornes Inc. 410.948 16.171 Pototon Incentive Inc. Class A 805.566 16.589 Delph Trendentive Inc. Class A 902.087 15.697 Standard Motor Products Inc. 902.087 15.697 Standard Motor Products Inc. 902.087 15.697 Standard Motor Products Inc. 902.085 14.825 Standard Motor Products Inc. 902.087 15.697 Standard Motor Products Inc. 902.085 14.825 Standard Motor Products Inc. 902.087 15.697 Standard Motor Products Inc. 902.085	*	Sleep Number Corp.		
Oxford Industries Inc. 927,477 18,685 SeeVord Intervalment Inc. 575,499 18,249 Boot Barn Holdings Inc. 655,246 17,281 Daws & Buster's Entrainment Inc. 1614,772 17,375 Signet Jewelers Ld. 1614,772 17,375 Signet Jewelers Ld. 411,988 161,843 Peloton Interactive Inc. Class A 410,948 16,843 Denny S Corp. 803,269 15,869 Denny Ecop. 803,269 15,869 Denny Ecop. 12,324,501 15,869 Standard Motor Products Inc. 910,552 15,869 Accorpton Interactive Inc. 920,956 14,825 Standard Motor Products Inc. 920,956 14,825 Sonop Inc. 911,552 16,364 Children's Place Inc. 911,556 14,364 Children's Place Inc. 911,556 13,307		Dine Brands Global Inc.	228,662	19,098
SeaWorld Entertainment Inc. 975,499 18,248 Bott Bam Holdings Inc. 408,756 18,248 Core-Mark Holding Co. Inc. 441,889 17,751 American Axle & Manufacturing Holdings Inc. 151,1772 17,375 Signet Jower Ed. 751,885 16,346 Mill Homes Inc. 803,280 803,280 16,346 Person Interactive Inc. Class A 803,270 16,005 Depty F Corp. 803,280 153,845 Bold Entification Inc. 903,280 153,845 Bold Entification Inc. 904,987 158,857 Bold Entification Inc. 904,987 158,858 Bold Entification Inc. 904,987 158,858 Corp. 448,5528 15,280 Y ETH Holdings Corp. 448,5528 15,280 Y ETH Holdings Corp. 420,5528 15,280 Y ETH Holdings Corp. 420,5528 15,280 Y Entification Inc. 222,554 13,977 Quess Tinc. 420,2528 15,280 Y Entificating Inc. 223,173 1	*	Career Education Corp.	1,015,928	18,683
Bost Barn Holdings Inc. 409,756 18,246 Core-Mark Holding C. Inc. 655,246 17,816 Davo & Bustar's Entoralinment Inc. 16,14,772 17,375 Signat Levelers Ltd. 410,998 16,171 More Incense Inc. 400,948 16,171 Poleton Interactive Inc. Class A 505,370 16,005 Delony Tecnologies pite 12,324,545 15,838 Delony Tecnologies pite 12,324,545 15,838 Big Lots Inc. 920,901 15,856 Standard Motor Products Inc. 920,901 15,856 Standard Motor Products Inc. 920,901 15,856 Standard Motor Products Inc. 920,91 15,856 Standard Motor Products Inc. 920,91 15,856 Standard Motor Products Inc. 920,91 15,857 Standard Motor Products Inc. 920,91 15,212 Groupon Inc. Class A 919,952 14,384 Children's Place Inc. 910,9562 14,384 Children's Place Inc. 910,957 13,097 Glass A 724,2		Oxford Industries Inc.	247,477	18,665
Core Mark Holding Co. Inc. 665,246 17,815 American Axle & Manufacturing Holdings Inc. 1614,772 17,375 Signet Jewekers Ltd. 751,885 163,46 Mill Hornes Inc. 410,948 161,17 Peloton Interactive Inc. Class A 563,270 160,05 Demry's Corp. 803,289 15,899 Everi Holdings Inc. 1,79,810 158,45 Delphi Technologies ple 1,224,545 15,885 Big Lots Inc. 564,497 15,885 Aberorombie & Fitch Co. 340,528 15,209 Standard Motor Products Inc. 320,297 15,857 Austruct Holdings Corp. 440,528 15,200 YETI Holdings Inc. 437,387 15,212 Sonos Inc. Class A 6,202,995 14,325 Outerert is no en Inc. 21,984 13,997 Delginne Trands Inc. Class A 500,816 10,977 Delginne Trands Inc. Class A 60,101,00 11,987 Stoneradge Inc. 219,844 12,213 Maibib Botts Inc. Class A 606,320,883	*	SeaWorld Entertainment Inc.	575,499	18,249
Dave & Buster's Entertainment Inc. 1614.772 17.375 Signet Javaelers Ltd. 416.893 17.316 Mil Homes Inc. 410.948 161.171 Peloton Interactive Inc. Class A 563.570 16.052 Denny's Corp. 803.289 15.865 Detayli Technologias pile 1.234.545 15.839 Big Lats Inc. 920.2087 15.687 Absercomble & Fitch Co. 920.301 15.857 Standard Motor Products Inc. 423.387 15.212 Acashnet Holdings Corp. 423.387 15.220 Groupon Inc. Class A 6.202.995 14.825 Stones Inc. 931.952 14.826 Children's Place Inc. 233.554 13.977 Guess' Inc. 6.21.995 14.826 Caleres Inc. 235.54 13.077 Designet Brands Inc. Class A 240.4312 12.213 Mailbu Boats Inc. Class A 610.100 11.78 Stoneridge Inc. 330.883 11.141 Buckel Inc. 330.883 11.411 Bu	*	Boot Barn Holdings Inc.	409,756	18,246
 American Avie & Manufacturing Holdings Inc. Signet Jeweiers Itd. To Beaton Interactive Inc. Class A Mil Homes Inc. Peloton Interactive Inc. Class A Evert Holdings Inc. Lignet Jeweiers Itd. Standard Motor Products Inc. Delphi Technologies pic Beaton Motor Products Inc. Standard Motor Products Inc. Coupon Inc. Class A Stonendop Inc. <		Core-Mark Holding Co. Inc.	655,246	17,816
Signer Jeweins Ind. 761,885 163,46 MI Homes Inc. 140,943 16,171 Peloton Interactive Inc. Class A 563,570 16,005 Demy S Corp. 803,289 15,989 Evert Holdings Inc. 1,173,810 15,845 Delphi Technologies plc 12,345,455 15,839 Big Lats Inc. 545,497 15,667 Abercombie & Fitch Co. 390,2097 15,557 Standard Motor Products Inc. 433,387 15,212 Groupon Inc. Class A 620,2996 14,825 Sonos Inc. 391,952 14,364 Childer's Place Inc. 23,854 13,907 Guess? Inc. 611,957 13,666 Caleres Inc. 284,812 12,213 Malibu Boats Inc. Class A 296,534 12,143 Levi Strues & Co. Class A 3663,208 11,461 Stoneridge Inc. 394,840 12,243 Malibu Boats Inc. Class A 296,534 12,143 Levi Strues & Co. Inc. 344,847 11,204 Stoneridge Inc.<		Dave & Buster's Entertainment Inc.	441,889	17,751
• Mi Homes Inc. 410.948 16.171 • Peloton Interactive Inc. Class A 653.570 15.969 • Denny's Corp. 603.389 15.969 • Ever Holdings Inc. 1.234.545 15.839 Big Lats Inc. 454.947 15.667 Abercombie & Fitch Co. 902.087 15.597 Standard Motor Products Inc. 290.391 15.455 Acushnet Holdings Corp. 469.528 15.260 • Y CTI Holdings Inc. 423.387 15.210 • Groupon Inc. 139.582 14.324 • Children's Place Inc. 223.554 13.977 Guess Inc. 550.621 13.077 Designer Brands Inc. 550.621 13.077 Designer Brands Inc. 550.621 12.131 • Malibu Bast Inc. Class A 224.534 12.143 • K12 Inc. 550.803 11.461 • Stoneridge Inc. 330.883 11.461 • Stoneridge Inc. 330.883 11.461 • Stoneridge Inc. 330.883 10.052 • K12 Inc.	*	American Axle & Manufacturing Holdings Inc.	1,614,772	17,375
*** Peloton Interactive Inc. Class A E60.870 16.005 ** Evert Holdings Inc. 1.178,810 15.845 ** Evert Holdings Inc. 1.178,810 15.845 ** Evert Holdings Inc. 1.178,810 15.845 ** YET Holdings Inc. 200,331 15.557 Standard Motor Products Inc. 200,331 15.455 Acustnet Holdings Cop. 427,827 15.212 Groupon Inc. Class A 202,287 15.212 Groupon Inc. Class A 219,852 14.825 * Stantistics Inc. 423,854 13.977 Guises? Inc. 213,854 13.977 Guises? Inc. 214,854 12.217 Statistics Inc. Class A 216,933 12.143 Mellou Botts Inc. Class A 216,834 12.143 Lewi Strauss & Co. Class A 216,933 11.461 * Stanninge Inc. 326,833 11.461 * K12 Inc. 326,833 11.461 * Stanninge Inc. 327,276 11.139 <		Signet Jewelers Ltd.	751,885	16,346
• Denny's Corp. 803.289 15.969 • Evert Holdings Inc. 1.173,810 15.845 • Delphi Technologies plc 1.234,845 15.839 Big Lots Inc. 454.947 15.667 Abercrombie & Fitch Co. 990.907 15.857 Standard Motor Products Inc. 990.931 15.455 Auschnet Holdings Corp. 469.528 15.260 • YETH Holdings Inc. 423.387 15.212 • Groupon Inc. Class A 6.202.995 14.384 • Children's Place Inc. 23.564 13.977 Guess? Inc. 550.621 13.077 Guess? Inc. 560.621 13.077 Designer Brands Inc. Class A 224,854 12.143 • Viet Holdings Inc. 284,812 12.213 • Walture Stanc. Class A 284,812 12.213 • Ki Zune 563.208 11.461 • Standard Mast Inc. Class A 230.833 11.461 • Ki Zune 563.208 11.461 • Ki Zune 390.883 11.461 • Staneridge Inc.	*	M/I Homes Inc.	410,948	16,171
• Everi Holdings Inc. 1,728,100 15,835 Delphi Technologies pic 1,234,545 15,839 Big Lots Inc. 545,497 15,697 Abercromble & Fitch Co. 390,391 15,485 Acustmet Holdings Corp. 430,337 15,220 Y TETI Holdings Inc. 437,387 15,220 Groupon Inc. Class A 500,087 15,897 Sonors Inc. 919,582 14,384 Children's Place Inc. 222,554 13,977 Guess? Inc. 919,582 14,384 Children's Place Inc. 5510,621 13,097 Designer Brands Inc. Class A 294,240 12,213 Malibu Boats Inc. Class A 294,812 12,213 Invision Inc. 398,833 11,411 Stomeridge Inc. 398,833 11,481 Stomeridge Inc. 401,580 10,893 Gararet Motor Inc. Class A 401,580 10,893 Stomeridge Inc. 401,580 10,893 Stomeridge Inc. 401,580 10,893 Guess A	*,^	Peloton Interactive Inc. Class A	563,570	16,005
Delphi Technologies plc 1,234,545 15,867 Aberrambie & Fitch Co. 902,087 15,867 Aberrambie & Fitch Co. 902,087 15,867 Austhret Holdings Corp. 469,528 15,260 Austhret Holdings Corp. 469,528 15,220 Y ETH Holdings Inc. 910,582 14,324 Childran's Piace Inc. 912,582 14,334 Childran's Piace Inc. 912,582 14,334 Childran's Piace Inc. 912,582 14,337 Guess' Inc. 912,582 14,334 Childran's Piace Inc. 912,582 14,324 Caleres Inc. 914,240 12,213 Malibu Boats Inc. Class A 248,412 12,213 Malibu Boats Inc. Class A 260,534 12,143 Levi Straneidge Inc. 309,883 11,461 Stoneidge Inc. 414,347 11,204 Stoneidge Inc. 401,580 100,933 Stoneidge Inc. 401,580 100,935 Stoneidge Inc. 404,511 1062 Stoneis Automotive Inc	*	Denny's Corp.	803,289	15,969
Big Lots Inc. 546,497 15,697 Abarcombile & Fitch Co. 390,391 15,457 Standard Motor Products Inc. 290,391 15,457 Acushnet Holdings Corp. 493,582 15,260 * YETI Holdings Inc. 433,387 15,212 Groupon Inc. Class A 6,202,995 14,825 Sons Inc. 391,582 14,364 Children's Place Inc. 233,554 13,377 Guess' Inc. 391,582 14,364 Children's Place Inc. 233,554 12,101 Shutterstock Inc. 284,812 12,2501 Malibu Boats Inc. Class A 296,553 12,143 Levi Strauss & Co. Class A 610,100 11,769 K12 Inc. 390,883 11,461 Stoneridge Inc. 390,883 11,461 Buckle Inc. 391,882 10,808 Century Communities Inc. 391,892 10,977 Dillard's Inc. Class A 446,511 10,983 Sonic Automotive Inc. Class A 146,511 10,983 Gen	*	Everi Holdings Inc.	1,179,810	15,845
Abs 902,087 15,897 Standard Motor Products Inc. 290,391 15,485 Acushnet Holdings Corp. 489,528 15,200 Y ETI Holdings Inc. 487,387 15,212 Groupon Inc. Class A 6,202,995 14,885 Sons Inc. 91,952 14,384 Children's Hace Inc. 223,554 13,097 Guess? Inc. 550,021 13,097 Designer Brands Inc. Class A 550,021 13,097 Designer Brands Inc. Class A 284,812 12,213 Malibu Boats Inc. Class A 286,534 12,143 Levi Straus & Co. Class A 610,100 11,769 K12 Inc. 363,208 11,461 Buckle Inc. 390,883 11,461 Buckle Inc. 390,883 11,461 Buckle Inc. 390,833 10,010 Sonic Automotive Inc. Class A 348,893 10,083 Sonic Automotive Inc. Class A 348,893 10,083 Guesse Inc. 1,042,961 10,777 Dillard's Inc. Class A <	*	Delphi Technologies plc	1,234,545	15,839
Standard Motor Products Inc. 201,391 15,455 Acushnet Holdings Corp. 469,528 15,260 Y YETI Holdings Inc. 477,387 15,210 Groupon Inc. Class A 6,202,995 14,825 Sonos Inc. 913,552 14,364 Children's Place Inc. 223,554 13,977 Guess? Inc. 611,957 13,686 Caleres Inc. 550,621 13,077 Designer Brands Inc. Class A 224,812 12,2131 Lev Strauss & Co. Class A 286,654 12,143 Lev Strauss & Co. Class A 610,100 11,789 Stoneridge Inc. 563,208 11,441 Stoneridge Inc. 330,883 11,461 Stoneridge Inc. 441,4347 11,204 Stoneridge Inc. 441,4347 11,204 Stoneridge Inc. 1,082,2951 10,033 Century Communities Inc. 441,4347 11,204 Sturm Ruger & Co. Inc. 1,082,2951 10,777 Dillard's Inc. Class A 1,082,2951 10,777 Dillard'		Big Lots Inc.	545,497	15,667
Aushnet Holdings Con. 469,528 15,220 V FEI Holdings Inc. 437,337 15,212 Groupon Inc. Class A 6,202,995 14,864 Children's Flace Inc. 223,554 13,977 Guess? Inc. 650,621 13,077 Designer Brands Inc. Class A 794,240 12,017 Designer Brands Inc. Class A 284,812 12,213 Malbu Boats Inc. Class A 296,534 12,433 Levi Struters & Co. Class A 610,100 11,769 Stutterstock Inc. 380,883 11,461 Stutterstock Inc. 390,883 11,461 Stutterstock Inc. 390,883 11,461 Sturm Ruger & Co. Inc. 390,883 11,461 Sturm Ruger & Co. Inc. 310,838 10,816 Gerarett Motion Inc. 1,081,389 10,803 Coutient Technology Inc. 1,082,951 10,777 Dillard's Exturants Inc. 277,188 10,522 Tenneco Inc. Class A 346,893 10,612 Tunier Inc. Class A 346,111 10,766		Abercrombie & Fitch Co.	902,087	15,597
VETI Holdings Inc. 437,387 15,212 Groupon Inc. Class A 6,202,995 14,825 Sonos Inc. 919,582 14,364 Chidren's Place Inc. 621,957 13,977 Guess? Inc. 611,957 13,096 Caleres Inc. 550,621 13,077 Designer Brands Inc. Class A 794,240 12,213 Shutterstock Inc. 284,812 12,213 Lew Strauss & Co. Class A 266,534 12,143 Lew Strauss & Co. Class A 660,100 11,769 K12 Inc. 390,883 11,461 Stomeridge Inc. 390,883 11,461 Buckle Inc. 390,883 11,461 Stom Ruger & Co. Inc. 237,276 11,159 Century Communities Inc. 300,883 10,816 Garrett Motion Inc. 1392,951 10,777 Dilard's Inc. Class A 446,511 10,766 Universal Electronics Inc. 277,198 10,827 Stom Ruger & Co. Inc. 277,198 10,827 Greusso Inc. 293,		Standard Motor Products Inc.	290,391	15,455
Groupon Inc. Class A 6,202,995 14,825 Sonos Inc. 919,882 14,384 Children's Place Inc. 223,554 13,977 Guess? Inc. 550,621 13,077 Designer Brands Inc. Class A 550,621 13,077 Designer Brands Inc. Class A 794,240 12,2501 Shutterstock Inc. 284,812 12,213 Malibu Boats Inc. Class A 610,100 11,769 Levi Struus & Co. Class A 610,100 11,769 K12 Inc. 530,683 11,461 Buckle Inc. 390,883 11,461 Storm Ruger & Co. Inc. 348,833 10,983 Sonic Automotive Inc. Class A 416,580 10,983 Century Communities Inc. 401,580 10,983 Guest In Technology Inc. 1,081,389 10,045 Outeint Technology Inc. 1,082,851 10,777 Dillard's Inc. Class A 266,918 9,988 America's Car-Mart Inc. 277,198 10,667 Universal Electronics Inc. 276,068 9,942		Acushnet Holdings Corp.	469,528	15,260
Groupon Inc. Class A 6,202,995 14,825 Sonos Inc. 919,882 14,384 Children's Place Inc. 223,554 13,977 Guess? Inc. 550,621 13,077 Designer Brands Inc. Class A 550,621 13,077 Designer Brands Inc. Class A 794,240 12,2501 Shutterstock Inc. 284,812 12,213 Malibu Boats Inc. Class A 610,100 11,769 Levi Struus & Co. Class A 610,100 11,769 K12 Inc. 530,683 11,461 Buckle Inc. 390,883 11,461 Storm Ruger & Co. Inc. 348,833 10,983 Sonic Automotive Inc. Class A 416,580 10,983 Century Communities Inc. 401,580 10,983 Guest In Technology Inc. 1,081,389 10,045 Outeint Technology Inc. 1,082,851 10,777 Dillard's Inc. Class A 266,918 9,988 America's Car-Mart Inc. 277,198 10,667 Universal Electronics Inc. 276,068 9,942	*,^	YETI Holdings Inc.	437,387	15,212
Sonos Inc. 919,822 14,364 Childrer's Place Inc. 23,554 13,977 Guess? Inc. 650,621 13,077 Designer Brands Inc. Class A 794,240 12,213 Shutterstock Inc. 284,812 12,213 Malib Dests Inc. Class A 296,534 12,143 Lev Strauss & Co. Class A 610,100 11,769 K 12 Inc. 530,828 11,461 Stoneridge Inc. 330,883 11,461 Buckle Inc. 330,883 11,461 Stoneridge Inc. 401,580 10,983 Sonic Automotive Inc. 237,276 11,159 Century Communities Inc. 344,893 10,816 Garrett Motion Inc. 1,081,389 10,803 Guest Inc. 204,119 10,667 Bu's Restaurants Inc. 277,198 10,522 Temeco Inc. Class A 484,552 9,685 Vulivers Inc. 20,618 9,914 Wuliam Lyon Homes Class A 484,552 9,685 Monack S Car-Mart Inc. 20,618	*	Groupon Inc. Class A	6,202,995	
Children's Place Inc. 225,554 13,977 Guess? Inc. 611,957 13,696 Caleres Inc. 550,621 13,077 Designet Brands Inc. Class A 794,240 12,213 Malibu Boats Inc. Class A 296,5534 12,143 Lew Strauss & Co. Class A 296,5534 11,461 Lew Strauss & Co. Class A 610,100 11,769 K12 Inc. 553,208 11,461 Buckle Inc. 390,883 11,461 Buckle Inc. 344,347 11,204 Sturm Ruger & Co. Inc. 237,276 11,159 Century Communities Inc. 348,893 10,816 Garert Motion Inc. 10,92,951 10,777 Dillard's Inc. Class A 348,893 10,863 Universa IElectronics Inc. 277,198 10,252 Tenneco Inc. Class A 286,451 9,0482 Zumiez Inc. 284,459 9,998 America's Car-Mart Inc. 296,918 9,916 William Lyon Homes Class A 350,075 8,933 Moreai's Car-Mart I	*	Sonos Inc.	919,582	
Galeres Inc. 550 621 13 077 Designer Brands Inc. Class A 794,240 12,501 Shutterstock Inc. 284,812 12,213 Malibu Boats Inc. Class A 296,534 12,143 Levi Strauss & Co. Class A 296,534 12,143 Levi Strauss & Co. Class A 390,883 11,461 Stoneridge Inc. 414,347 11,204 Sturm Ruger & Co. Inc. 237,276 11,158 Century Communities Inc. 348,893 10,813 Garest Motion Inc. 1,081,389 10,803 Garest Motion Inc. 1,081,389 10,803 Outoient Technology Inc. 1,082,951 10,776 Dillard's Inc. Class A 240,119 10,667 BJ's Restaurants Inc. 277,188 10,242 Tenneco Inc. Class A 484,752 9,685 Villiam Lyon Homes Class A 484,752 9,685 Houghton Mifflin Harcourt Co. 1,517,797 9,474 Stitch Fix Inc. Class A 350,075 8,933 OneSpaWord Holdings Inc. 244,391 8,104 <td>^</td> <td>Children's Place Inc.</td> <td>223,554</td> <td>13,977</td>	^	Children's Place Inc.	223,554	13,977
Designer Brands Inc. Class A 794,240 12,501 Shuttierstock Inc. 284,812 12,213 Malibu Boats Inc. Class A 296,534 12,143 Levi Strauss & Co. Class A 610,100 11,769 Stoneridge Inc. 390,883 11,461 Buckle Inc. 390,883 11,461 Buckle Inc. 237,276 11,159 Century Communities Inc. 348,893 10,883 Sonic Automotive Inc. Class A 416,511 10,883 Quotient Technology Inc. 1,082,951 10,777 Dillard's Inc. Class A 146,511 10,766 Universal Electronics Inc. 247,119 10,652 Tenneco Inc. Class A 146,511 10,766 Universal Electronics Inc. 204,119 10,652 Tenneco Inc. Class A 10,62,951 10,777 BJ's Restaurants Inc. 277,198 10,522 Tenneco Inc. Class A 166,511 10,662 William Lyon Homes Class A 360,075 8,983 Machies Cos. Inc. 206,918 9,916		Guess? Inc.	611,957	13,696
Designer Brands Inc. Class A 794,240 12,501 Shutterstock Inc. 284,812 12,213 Maliku Boats Inc. Class A 296,534 12,143 Levi Strauss & Co. Class A 610,100 11,769 K12 Inc. 553,208 11,461 Buckle Inc. 390,883 11,461 Buckle Inc. 237,276 11,159 Century Communities Inc. 237,276 11,159 Sonic Automotive Inc. Class A 348,893 10,813 Quotient Technology Inc. 1,062,951 10,777 Dillard's Inc. Class A 146,511 10,766 Universal Electronics Inc. 244,119 10,652 Tenneco Inc. Class A 146,511 10,766 Universal Electronics Inc. 204,119 10,652 Tenneco Inc. Class A 166,511 10,652 Tenneco Inc. Class A 16,511 10,652 Veriliar Inc. 204,812 9,922 Genesco Inc. 206,918 9,916 Veriliar Inc. 30,0075 8,933 Molcheles Cos. I		Caleres Inc.	550,621	13,077
Malibu Boats Inc. Class A 296,534 12,143 Levi Strauss & Co. Class A 610,100 11,769 K12 Inc. 563,208 11,461 Stoneridge Inc. 414,347 11,204 Buckle Inc. 414,347 11,204 Sturm Ruger & Co. Inc. 401,580 10,983 Sonic Automotive Inc. Class A 348,893 10,816 Garrett Motion Inc. 1,081,389 10,803 Outoiten Technology Inc. 1,092,951 10,776 Dillard's Inc. Class A 1446,511 10,766 Universal Electronics Inc. 204,119 10,667 BJ's Restaurants Inc. 277,198 10,823 Zumica Inc. 289,459 9,998 America's Car-Mart Inc. 206,918 9,916 William Lyon Homes Class A 350,075 8,983 Mothal Lyon Homes Class A 350,075 8,983 Mothal Lyon Homes Class A 350,075 8,983 Michaels Cos. Inc. 1,104,704 8,937 OneSpaVord Holdings Inc. 21,260 8,561		Designer Brands Inc. Class A	794,240	
Levi Strauss & Co. Class A 610,100 17,769 K12 Inc. 563,208 11,461 Stoneridge Inc. 330,883 11,461 Buckle Inc. 414,347 11,204 Sturm Ruger & Co. Inc. 237,276 11,159 Century Communities Inc. 348,893 10,813 Sonic Automotive Inc. Class A 348,893 10,803 Garrett Motion Inc. 1,081,389 10,803 Ouotient Technology Inc. 1,092,951 10,777 Dillard's Inc. Class A 146,511 10,667 U's Restaurants Inc. 277,198 10,269 Tenneco Inc. Class A 767,088 10,449 Zumiez Inc. 299,459 9,998 America's Car-Mart Inc. 206,918 9,916 William Lyon Homes Class A 484,752 9,663 William Lyon Homes Class A 350,075 8,933 Michaels Cos. Inc. 1,104,704 8,351 Auge A 321,260 8,240 Cooper-Standard Holdings Inc. 244,391 8,104 Americian O	*	Shutterstock Inc.	284,812	12,213
K12 Inc. 563,208 11,461 Stoneridge Inc. 330,883 11,461 Buckle Inc. 414,347 11,204 Sturm Ruger & Co. Inc. 237,276 11,159 Century Communities Inc. 348,893 10,816 Sonic Automotive Inc. Class A 348,893 10,816 Garrett Motion Inc. 1,081,389 10,803 Quotient Technology Inc. 1,092,951 10,777 Dillard's Inc. Class A 146,511 10,766 Universal Electronics Inc. 204,119 10,652 Tenneco Inc. Class A 204,119 10,652 Tenneco Inc. Class A 204,859 9,998 America's Car-Mart Inc. 206,918 9,916 Villiam Lyon Homes Class A 484,752 9,685 Houghton Mifflin Harcourt Co. 1,515,797 9,474 Stitch Fix Inc. Class A 350,075 8,983 Michaels Cos. Inc. 1,04,704 8,937 OneSpaWorld Holdings Inc. 244,391 8,104 Gopero Inc. Class A 360,075 8,983	*	Malibu Boats Inc. Class A	296,534	12,143
Stoneridge Inc. 390,883 11,461 Buckle Inc. 414,347 11,204 Sturm Ruger & Co. Inc. 237,276 11,159 Century Communities Inc. 401,580 10,983 Sonic Automotive Inc. Class A 348,893 10,803 Outoient Technology Inc. 1,081,389 10,803 Outoient Technology Inc. 1,081,389 10,803 Dillard's Inc. Class A 146,511 10,776 D'' Dillard's Inc. Class A 204,119 10,667 B''s Restaurants Inc. 204,119 10,667 Tenneco Inc. Class A 206,918 9,922 Genesco Inc. 206,918 9,916 William Lyon Homes Class A 300,482 9,922 Genesco Inc. 206,918 9,916 William Lyon Homes Class A 350,075 8,983 Michaels Cos. Inc. 1,104,704 8,351 Twin River Worldwide Holdings Inc. 321,260 8,240 Twin River Worldwide Holdings Inc. 349,849 7,682 Monarch Casino & Resort Inc. 1,809,206 7,85		Levi Strauss & Co. Class A	610,100	11,769
Buckle Inc. 11,243 11,204 Sturm Ruger & Co. Inc. 237,276 11,159 Century Communities Inc. 348,893 10,813 Sonic Automotive Inc. Class A 348,893 10,803 Quotient Technology Inc. 1,081,389 10,803 Quotient Technology Inc. 1,082,951 10,777 Dillard's Inc. Class A 146,511 10,7667 B's Restaurants Inc. 204,119 10,667 B's Restaurants Inc. 204,119 10,667 B's Restaurants Inc. 767,088 10,449 Zumiez Inc. 90,482 9,922 Genesco Inc. 90,482 9,922 Genesco Inc. 90,482 9,922 Genesco Inc. 90,482 9,837 Michaels Cos. Inc. 350,075 8,983 Michaels Cos. Inc. 350,926 </td <td>*</td> <td>K12 Inc.</td> <td>563,208</td> <td>11,461</td>	*	K12 Inc.	563,208	11,461
Sturm Ruger & Co. Inc. 237,276 11,159 Century Communities Inc. 401,580 10,983 Sonic Automotive Inc. Class A 348,893 10,816 Garrett Motion Inc. 1,081,389 10,803 Ductient Technology Inc. 1,092,951 10,777 Dillard's Inc. Class A 146,511 10,667 Universal Electronics Inc. 204,119 10,667 BJ's Restaurants Inc. 277,198 10,522 Tenneco Inc. Class A 767,088 10,449 Zumiez Inc. 289,459 9,998 America's Car-Mart Inc. 206,918 9,916 William Lyon Homes Class A 90,482 9,822 Genesco Inc. 206,918 9,916 William Lyon Homes Class A 350,075 8,933 Michaels Cos. Inc. 1,104,704 8,937 Michaels Cos. Inc. 1,104,704 8,937 OneSpaWorld Holdings Inc. 221,280 8,240 Cooper-Standard Holdings Inc. 324,391 8,104 Monarch Casino & Resort Inc. 156,952 7,620	*	Stoneridge Inc.	390,883	11,461
Century Communities Inc. 401,580 10,883 Sonic Automotive Inc. Class A 348,893 10,810 Garrett Motion Inc. 1,081,389 10,803 Cuotient Technology Inc. 1,092,951 10,777 Dillard's Inc. Class A 146,511 10,667 Bu's Restaurants Inc. 204,119 10,667 Bu's Restaurants Inc. 277,198 10,522 Tenneco Inc. Class A 90,482 9,998 America's Car-Mart Inc. 90,482 9,922 Genesco Inc. 206,918 9,916 William Lyon Homes Class A 350,075 8,983 Houghton Mifflin Harcourt Co. 1,104,704 8,937 Morisel Cos. Inc. 350,075 8,983 Michaels Cos. Inc. 1,104,704 8,937 Mord Coser Standard Holdings Inc. 321,260 8,240 Moraine & Resort Inc. 1,809,206 7,622 Monarch Casino & Resort Inc. 1,809,206 7,622 Monarch Casino & Resort Inc. 263,689 7,394 Monarch Casino & Resort Inc. 263,689	^		414,347	11,204
Sonic Automotive Inc. Class A 348,893 10,816 Garrett Motion Inc. 1,081,389 10,803 Quotient Technology Inc. 1,092,951 10,777 Dillard's Inc. Class A 146,511 10,766 Universal Electronics Inc. 204,119 10,622 Tenneco Inc. Class A 277,198 10,522 Tenneco Inc. Class A 767,088 10,049 Zumiez Inc. 289,459 9,998 America's Car-Mart Inc. 90,482 9,922 Genesco Inc. 206,918 9,916 William Lyon Homes Class A 300,757 8,883 Moltaels Cos. Inc. 1,515,797 9,474 * Stitch Fix Inc. Class A 350,075 8,983 Michaels Cos. Inc. 1,104,704 8,937 * OneSpaWorld Holdings Inc. 321,260 8,240 * Gopro Inc. Class A 1,809,206 7,852 * Monach Casino & Resort Inc. 18,692,52 7,620 Ruth's Hospitality Group Inc. 349,849 7,614 * American Outdoor Brands Corp. 806,475 7,4		Sturm Ruger & Co. Inc.	237,276	11,159
Garrett Motion Inc. 1,081,389 10,803 Quotient Technology Inc. 1,092,951 10,777 Dillard's Inc. Class A 146,511 10,766 Universal Electronics Inc. 204,119 10,667 BJ's Restaurants Inc. 277,198 10,627 Tenneco Inc. Class A 767,088 10,499 Zumiez Inc. 289,459 9,998 America's Car-Mart Inc. 90,482 9,922 Genesco Inc. 206,918 9,916 William Lyon Homes Class A 206,918 9,916 Houghton Mifflin Harcourt Co. 1,515,797 9,474 Stitch Fix Inc. Class A 350,075 8,983 Michaels Cos. Inc. 350,075 8,983 Vin River Worldwide Holdings Inc. 321,260 8,240 Cooper-Standard Holdings Inc. 244,331 8,104 GoPro Inc. Class A 1809,206 7,852 Monarch Casin & Resort Inc. 156,952 7,620 Ruth's Hospitality Group Inc. 349,849 7,614 Hibbert Sports Inc. 263,689 7,394 American Outdoor Brands Corp. 483,625 7,129	*	Century Communities Inc.	401,580	10,983
· Quotient Technology Inc. 1,092,951 10,777 · Dillard's Inc. Class A 146,511 10,766 · Universal Electronics Inc. 204,119 10,667 · BJ's Restaurants Inc. 207,198 10,522 Tenneco Inc. Class A 207,198 10,522 Zumiez Inc. 289,459 9,988 · America's Car-Mart Inc. 290,482 9,922 · Genesco Inc. 206,918 9,916 · William Lyon Homes Class A 484,752 9,685 · Houghton Mifflin Harcourt Co. 1,515,797 9,474 · Stitch Fix Inc. Class A 350,075 8,983 · Michaels Cos. Inc. 10,4704 8,937 · OneSpaWorld Holdings Inc. 321,260 8,240 · Cooper-Standard Holdings Inc. 321,260 8,240 · Goror Inc. Class A 180,9206 7,852 · Monarch Casino & Resort Inc. 180,9206 7,852 · Monarch Casino & Resort Inc. 349,849 7,614 · Americ		Sonic Automotive Inc. Class A	348,893	10,816
^ Dillard's Inc. Class Å 146,511 10,766 * Universal Electronics Inc. 204,119 10,667 BJ's Restaurants Inc. 277,198 10,522 Tenneco Inc. Class A 277,088 10,049 * Zumiez Inc. 289,459 9,998 * America's Car-Mart Inc. 206,918 9,916 * William Lyon Homes Class A 206,918 9,916 * William Lyon Homes Class A 484,752 9,685 * Houghton Mifflin Harcourt Co. 1,515,797 9,474 * Stitch Fix Inc. Class A 350,075 8,983 * OneSpaWorld Holdings Ltd. 509,568 8,581 * Twin River Worldwide Holdings Inc. 244,391 8,104 * GoPro Inc. Class A 1809,206 7,852 * Monarch Casino & Resort Inc. 156,952 7,620 Ruth's Hospitality Group Inc. 349,849 7,614 * American Outdoor Brands Corp. 806,475 7,484 * Hibbett Sports Inc. 263,689 7,394 * C	*	Garrett Motion Inc.	1,081,389	10,803
• Universal Electronics Inc. 204,119 10,667 BJ's Restaurants Inc. 277,198 10,522 Tenneco Inc. Class A 767,088 10,049 Zumiez Inc. 289,459 9,998 America's Car-Mart Inc. 90,482 9,922 Genesco Inc. 206,918 9,916 • William Lyon Homes Class A 484,752 9,685 • Houghton Mifflin Harcourt Co. 1,515,797 9,474 * Stitch Fix Inc. Class A 350,075 8,983 * Michaels Cos. Inc. 1,104,704 8,937 * OneSpaWorld Holdings Ltd. 509,568 8,581 * OnespaWorld Holdings Inc. 244,391 8,104 * GoPro Inc. Class A 1,809,206 7,852 * Monarch Casino & Resort Inc. 156,952 7,620 Ruth's Hospitality Group Inc. 263,689 7,394 * Hibbett Sports Inc. 263,689 7,394 * Hibbett Sports Inc. 263,689 7,394 * PetMed Express Inc. 297,407 6,995	*		1,092,951	10,777
BJ's Restaurants Inc. 277,198 10,522 Tenneco Inc. Class A 767,088 10,049 Zumiez Inc. 289,459 9,998 America's Car-Mart Inc. 90,482 9,922 Genesco Inc. 206,918 9,916 William Lyon Homes Class A 484,752 9,685 Houghton Mifflin Harcourt Co. 1,515,797 9,474 Stich Fix Inc. Class A 350,075 8,983 Michaels Cos. Inc. 1,104,704 8,937 OneSpaWorld Holdings Ltd. 509,568 8,581 Twin River Worldwide Holdings Inc. 224,331 8,104 Cooper-Standard Holdings Inc. 244,331 8,104 GoPro Inc. Class A 1,809,206 7,852 Monarch Casino & Resort Inc. 156,952 7,620 Ruth's Hospitality Group Inc. 340,849 7,614 Hibbett Sports Inc. 263,689 7,394 American Outdoor Brands Corp. 263,689 7,394 Camping World Holdings Inc. Class A 297,407 6,995 Ethan Allen Interiors Inc. 297,407 6,995 Johnson Outdoors Inc. Class A 87,974 </td <td>^</td> <td>Dillard's Inc. Class A</td> <td>146,511</td> <td>10,766</td>	^	Dillard's Inc. Class A	146,511	10,766
Tenneco Inc. Class A 767,088 10,049 Zumiez Inc. 289,459 9,998 America's Car-Mart Inc. 90,482 9,922 Genesco Inc. 206,918 9,916 William Lyon Homes Class A 206,918 9,916 Wulliam Lyon Homes Class A 1,515,797 9,474 Michaels Cos. Inc. 1,515,797 9,474 Michaels Cos. Inc. 1,104,704 8,937 OneSpaWorld Holdings Ltd. 509,568 8,581 Twin River Worldwide Holdings Inc. 321,260 8,240 Cooper-Standard Holdings Inc. 244,391 8,104 Morach Casino & Resort Inc. 156,952 7,620 Ruth's Hospitality Group Inc. 349,849 7,614 Hibbett Sports Inc. 263,689 7,394 Hibbett Sports Inc. 263,689 7,394 Camping World Holdings Inc. Class A 483,625 7,129 PetMed Express Inc. 297,407 6,995 Ethan Allen Interiors Inc. 387,974 6,748	*	Universal Electronics Inc.	204,119	10,667
2umiez Inc. 289,459 9,998 America's Car-Mart Inc. 90,482 9,922 Genesco Inc. 206,918 9,916 William Lyon Homes Class A 484,752 9,685 Houghton Mifflin Harcourt Co. 1,515,797 9,474 Michaels Cos. Inc. 1,104,704 8,937 Michaels Cos. Inc. 1,104,704 8,937 OneSpaWorld Holdings Ltd. 509,568 8,581 Twin River Worldwide Holdings Inc. 244,391 8,104 GoPro Inc. Class A 1,809,206 7,852 Monarch Casino & Resort Inc. 156,952 7,620 Ruth's Hospitality Group Inc. 349,849 7,614 Hibbett Sports Inc. 263,689 7,394 Acamping World Holdings Inc. Class A 483,625 7,129 PetMed Express Inc. 267,695 7,484 Hibbett Sports Inc. 263,689 7,394 PetMed Express Inc. 297,407 6,995 Ethan Allen Interiors Inc. 357,989 6,823 Johnson Outdoors Inc. Class A 87,974 6,748		BJ's Restaurants Inc.	277,198	10,522
• America's Car-Mart Inc. 90,482 9,922 • Genesco Inc. 206,918 9,916 • William Lyon Homes Class A 484,752 9,685 • Houghton Mifflin Harcourt Co. 1,515,797 9,474 • Stitch Fix Inc. Class A 350,075 8,983 • Michaels Cos. Inc. 1,104,704 8,937 • OneSpaWorld Holdings Ltd. 509,568 8,581 • Twin River Worldwide Holdings Inc. 321,260 8,240 • Cooper-Standard Holdings Inc. 244,391 8,104 • GoPro Inc. Class A 1,809,206 7,852 • Monarch Casino & Resort Inc. 156,952 7,620 • Ruth's Hospitality Group Inc. 349,849 7,614 • American Outdoor Brands Corp. 806,475 7,484 • Hibbett Sports Inc. 263,689 7,394 • Camping World Holdings Inc. Class A 483,625 7,129 • PetMed Express Inc. 297,407 6,995 • Ethan Allen Interiors Inc. 357,989 6,823 • Johnson Outdoors Inc. Class A 87,974 6,748		Tenneco Inc. Class A	767,088	10,049
· Genesco Inc. 206,918 9,916 · William Lyon Homes Class A 484,752 9,685 · Houghton Mifflin Harcourt Co. 1,515,797 9,474 · Stitch Fix Inc. Class A 350,075 8,983 · Michaels Cos. Inc. 1,104,704 8,937 · OneSpaWorld Holdings Ltd. 509,568 8,813 · Twin River Worldwide Holdings Inc. 321,260 8,240 · Cooper-Standard Holdings Inc. 244,391 8,104 · GoPro Inc. Class A 1,809,206 7,852 · Monarch Casino & Resort Inc. 156,952 7,620 Ruth's Hospitality Group Inc. 349,849 7,614 · American Outdoor Brands Corp. 806,475 7,484 · Hibbett Sports Inc. 263,689 7,394 · Camping World Holdings Inc. Class A 483,625 7,129 · PetMed Express Inc. 297,407 6,995 Ethan Allen Interiors Inc. 357,989 6,823 Johnson Outdoors Inc. Class A 87,974 6,748	*	Zumiez Inc.	289,459	9,998
* William Lyon Homes Class A 484,752 9,685 * Houghton Mifflin Harcourt Co. 1,515,797 9,474 * Stitch Fix Inc. Class A 350,075 8,983 * Michaels Cos. Inc. 1,104,704 8,937 * OneSpaWorld Holdings Ltd. 509,568 8,581 * Twin River Worldwide Holdings Inc. 321,260 8,240 * Goper-Standard Holdings Inc. 244,391 8,104 * Goper Inc. Class A 1,809,206 7,852 * Monarch Casino & Resort Inc. 156,952 7,620 Ruth's Hospitality Group Inc. 349,849 7,614 * American Outdoor Brands Corp. 806,475 7,484 * Hibbett Sports Inc. 263,689 7,394 * Camping World Holdings Inc. Class A 483,625 7,129 * PetMed Express Inc. 297,407 6,995 Ethan Allen Interiors Inc. 357,989 6,823 Johnson Outdoors Inc. Class A 87,974 6,748	*	America's Car-Mart Inc.	90,482	9,922
Houghton Mifflin Harcourt Co. 1,515,797 9,474 Stitch Fix Inc. Class A 350,075 8,983 Michaels Cos. Inc. 1,104,704 8,937 OneSpaWorld Holdings Ltd. 509,568 8,581 Twin River Worldwide Holdings Inc. 321,260 8,240 Cooper-Standard Holdings Inc. 244,391 8,104 GoPro Inc. Class A 1,809,206 7,852 Monarch Casino & Resort Inc. 156,952 7,620 Ruth's Hospitality Group Inc. 349,849 7,614 Hibbett Sports Inc. 263,689 7,394 Hibbett Sports Inc. 263,689 7,324 PetMed Express Inc. 297,407 6,995 Ethan Allen Interiors Inc. 357,989 6,823 Johnson Outdoors Inc. Class A 87,974 6,748	*	Genesco Inc.	206,918	9,916
Stitch Fix Inc. Class A 350,075 8,983 Michaels Cos. Inc. 1,104,704 8,937 OneSpaWorld Holdings Ltd. 509,568 8,581 Twin River Worldwide Holdings Inc. 321,260 8,240 Cooper-Standard Holdings Inc. 244,391 8,104 GoPro Inc. Class A 1,809,206 7,852 Monarch Casino & Resort Inc. 156,952 7,620 Ruth's Hospitality Group Inc. 349,849 7,614 American Outdoor Brands Corp. 806,475 7,484 Hibbett Sports Inc. 263,689 7,394 Camping World Holdings Inc. Class A 297,407 6,995 Ethan Allen Interiors Inc. 357,989 6,823 Johnson Outdoors Inc. Class A 87,974 6,748	*	William Lyon Homes Class A	484,752	9,685
* Michaels Cos. Inc. 1,104,704 8,937 * OneSpaWorld Holdings Ltd. 509,568 8,581 * Twin River Worldwide Holdings Inc. 321,260 8,240 * Cooper-Standard Holdings Inc. 244,391 8,104 * GoPro Inc. Class A 1,809,206 7,852 * Monarch Casino & Resort Inc. 156,952 7,620 Ruth's Hospitality Group Inc. 349,849 7,614 * American Outdoor Brands Corp. 806,475 7,484 * Hibbett Sports Inc. 263,689 7,394 ^ Camping World Holdings Inc. Class A 297,407 6,995 * PetMed Express Inc. 357,989 6,823 Spinson Outdoors Inc. Class A 87,974 6,748	*	Houghton Mifflin Harcourt Co.	1,515,797	9,474
*^OneSpaWorld Holdings Ltd.509,5688,581^Twin River Worldwide Holdings Inc.321,2608,240*Cooper-Standard Holdings Inc.244,3918,104*GoPro Inc. Class A1,809,2067,852*Monarch Casino & Resort Inc.156,9527,620Ruth's Hospitality Group Inc.349,8497,614*American Outdoor Brands Corp.806,4757,484*Hibbett Sports Inc.263,6897,394^Camping World Holdings Inc. Class A283,6257,129*PetMed Express Inc.297,4076,995Ethan Allen Interiors Inc.357,9896,823Johnson Outdoors Inc. Class A87,9746,748	*,^	Stitch Fix Inc. Class A	350,075	8,983
^ Twin River Worldwide Holdings Inc. 321,260 8,240 * Cooper-Standard Holdings Inc. 244,391 8,104 * GoPro Inc. Class A 1,809,206 7,852 * Monarch Casino & Resort Inc. 156,952 7,620 Ruth's Hospitality Group Inc. 349,849 7,614 * American Outdoor Brands Corp. 806,475 7,484 * Hibbett Sports Inc. 263,689 7,394 ^ Camping World Holdings Inc. Class A 483,625 7,129 ^ PetMed Express Inc. 297,407 6,995 Ethan Allen Interiors Inc. 357,989 6,823 Johnson Outdoors Inc. Class A 87,974 6,748	*	Michaels Cos. Inc.	1,104,704	8,937
* Cooper-Standard Holdings Inc. 244,391 8,104 * GoPro Inc. Class A 1,809,206 7,852 * Monarch Casino & Resort Inc. 156,952 7,620 Ruth's Hospitality Group Inc. 349,849 7,614 * American Outdoor Brands Corp. 806,475 7,484 * Hibbett Sports Inc. 263,689 7,394 ^ Camping World Holdings Inc. Class A 483,625 7,129 ^ PetMed Express Inc. 297,407 6,995 Ethan Allen Interiors Inc. 357,989 6,823 Johnson Outdoors Inc. Class A 87,974 6,748	*,^	OneSpaWorld Holdings Ltd.	509,568	8,581
** GoPro Inc. Class A 1,809,206 7,852 * Monarch Casino & Resort Inc. 156,952 7,620 Ruth's Hospitality Group Inc. 349,849 7,614 * American Outdoor Brands Corp. 806,475 7,484 * Hibbett Sports Inc. 263,689 7,394 * Camping World Holdings Inc. Class A 483,625 7,129 * PetMed Express Inc. 297,407 6,995 Ethan Allen Interiors Inc. 357,989 6,823 Johnson Outdoors Inc. Class A 87,974 6,748	^	Twin River Worldwide Holdings Inc.	321,260	8,240
Monarch Casino & Resort Inc. 156,952 7,620 Ruth's Hospitality Group Inc. 349,849 7,614 American Outdoor Brands Corp. 806,475 7,484 Hibbett Sports Inc. 263,689 7,394 Camping World Holdings Inc. Class A 483,625 7,129 PetMed Express Inc. 297,407 6,995 Ethan Allen Interiors Inc. 357,989 6,823 Johnson Outdoors Inc. Class A 87,974 6,748	*			8,104
Ruth's Hospitality Group Inc.349,8497,614American Outdoor Brands Corp.806,4757,484Hibbett Sports Inc.263,6897,394Camping World Holdings Inc. Class A483,6257,129PetMed Express Inc.297,4076,995Ethan Allen Interiors Inc.357,9896,823Johnson Outdoors Inc. Class A87,9746,748	*,^			,
 American Outdoor Brands Corp. American Outdoor Brands Corp. Hibbett Sports Inc. Camping World Holdings Inc. Class A PetMed Express Inc. Lithan Allen Interiors Inc. Johnson Outdoors Inc. Class A 806,475 7,484 263,689 7,394 483,625 7,129 6,995 6,823 357,989 6,823 87,974 6,748 	*			
Hibbett Sports Inc.263,6897,394Camping World Holdings Inc. Class A483,6257,129PetMed Express Inc.297,4076,995Ethan Allen Interiors Inc.357,9896,823Johnson Outdoors Inc. Class A87,9746,748				
Camping World Holdings Inc. Class A483,6257,129PetMed Express Inc.297,4076,995Ethan Allen Interiors Inc.357,9896,823Johnson Outdoors Inc. Class A87,9746,748				
PetMed Express Inc. 297,407 6,995 Ethan Allen Interiors Inc. 357,989 6,823 Johnson Outdoors Inc. Class A 87,974 6,748	*			
Ethan Allen Interiors Inc. 357,989 6,823 Johnson Outdoors Inc. Class A 87,974 6,748	^	Camping World Holdings Inc. Class A		
Johnson Outdoors Inc. Class A 87,974 6,748	^			
* Chuy's Holdings Inc. 257,031 6,662			87,974	6,748
	*	Chuy's Holdings Inc.	257,031	6,662

			Market
		Shares	Value (\$000)
	Chico's FAS Inc.	1,741,648	6,636
*	Vista Outdoor Inc.	872,436	6,526
*	Regis Corp.	364,302	6,510
*	Lindblad Expeditions Holdings Inc.	397,567	6,500
	Carriage Services Inc. Class A	249,075	6,376
*	Red Robin Gourmet Burgers Inc.	190,174	6,280
*	Motorcar Parts of America Inc.	283,653	6,249
*	Winmark Corp. Beazer Homes USA Inc.	30,370 415,003	6,022 5,864
*	Modine Manufacturing Co.	743,907	5,728
	Tupperware Brands Corp.	666,116	5,715
~	GameStop Corp. Class A	939,235	5,711
*	Rubicon Project Inc.	691,977	5,647
*	Unifi Inc.	222,740	5,626
*	Playa Hotels & Resorts NV	668,096	5,612
*	MarineMax Inc.	327,435	5,465
*	American Public Education Inc.	199,312	5,459
*	Golden Entertainment Inc.	281,585	5,412
	Movado Group Inc.	246,540	5,360
*	1-800-Flowers.com Inc. Class A	365,619	5,301
*	Fossil Group Inc.	670,856	5,286
	Cato Corp. Class A	294,678	5,127
~	Haverty Furniture Cos. Inc. Shoe Carnival Inc.	250,036 132,803	5,041 4,951
*	PlayAGS Inc.	407,620	4,931
*,^	JC Penney Co. Inc.	4,07,620	4,944
*	Express Inc.	988,856	4,816
	BBX Capital Corp. Class A	980,710	4,678
	Clarus Corp.	344,784	4,675
	Hooker Furniture Corp.	176,140	4,525
*,^	Funko Inc. Class A	257,432	4,418
*,^	RealReal Inc.	233,918	4,409
*	Sportsman's Warehouse Holdings Inc.	545,022	4,377
*	MasterCraft Boat Holdings Inc.	276,717	4,358
*	El Pollo Loco Holdings Inc.	280,972	4,254
*,^	Lumber Liquidators Holdings Inc.	429,282	4,194
	Del Taco Restaurants Inc. Carrols Restaurant Group Inc.	522,118	4,127 4,123
*	Lands' End Inc.	584,762 238,373	4,123
	Tilly's Inc. Class A	323,580	3,964
	Citi Trends Inc.	168,327	3,892
*	Green Brick Partners Inc.	330,414	3,793
*	Vera Bradley Inc.	310,417	3,663
*	XPEL Inc.	246,462	3,611
*	Conn's Inc.	283,663	3,515
*	ZAGG Inc.	421,612	3,419
*	Drive Shack Inc.	931,410	3,409
*	At Home Group Inc.	614,076	3,377
*,^	GNC Holdings Inc. Class A	1,241,077	3,351
*	Habit Restaurants Inc. Class A	312,028	3,254
*	Century Casinos Inc.	408,393	3,234
~	Tailored Brands Inc. Rocky Brands Inc.	749,005 103,317	3,101 3,041
*,^	Overstock.com Inc.	419,376	2,957
,	Nathan's Famous Inc.	39,865	2,826
	RCI Hospitality Holdings Inc.	137,612	2,820
*,^	Revolve Group Inc.	150,658	2,766
	Collectors Universe Inc.	115,006	2,651
*	Franchise Group Inc.	112,271	2,605
*	Noodles & Co. Class A	455,461	2,523
*	Target Hospitality Corp.	498,211	2,491
*	Delta Apparel Inc.	79,196	2,463
	Bassett Furniture Industries Inc.	144,743	2,414
*,^	Workhorse Group Inc.	782,836	2,380

			Market Value
		Shares	(\$000)
*,^	Stage Stores Inc.	290,264	2,357
*	Liquidity Services Inc.	379,983	2,265
*	Barnes & Noble Education Inc.	525,649	2,245
*	Fiesta Restaurant Group Inc.	221,309	2,189
*,^	Lovesac Co. Flexsteel Industries Inc.	129,805	2,083
	Weyco Group Inc.	103,832 77,311	2,068 2,045
	Culp Inc.	148,464	2,045
*	Universal Technical Institute Inc.	261,118	2,022
*,^	Party City Holdco Inc.	786,838	1,841
*	Biglari Holdings Inc. Class B	15,877	1,817
	Marine Products Corp.	122,103	1,758
*	Select Interior Concepts Inc. Class A	192,500	1,731
*	J Alexander's Holdings Inc.	179,472	1,716
*	Potbelly Corp.	378,112	1,596
	Superior Group of Cos. Inc.	116,940	1,583
*,^	Duluth Holdings Inc.	145,998	1,537
*	Aspen Group Inc.	187,581	1,501
*	Hamilton Beach Brands Holding Co. Class A	76,216	1,456
	ONE Group Hospitality Inc.	399,760	1,455
*	VOXX International Corp. Class A Hovnanian Enterprises Inc. Class A	331,345 67,552	1,451 1,410
*	Purple Innovation Inc.	160,004	1,394
*	Inspired Entertainment Inc.	195,412	1,319
*	Tuesday Morning Corp.	701,525	1,298
	Escalade Inc.	128,577	1,264
*	Red Lion Hotels Corp.	327,789	1,223
	Superior Industries International Inc.	326,845	1,206
^	Bluegreen Vacations Corp.	110,468	1,142
*,^	Turtle Beach Corp.	117,200	1,108
*,^	Horizon Global Corp.	308,335	1,076
	Lifetime Brands Inc.	154,073	1,071
^	Big 5 Sporting Goods Corp.	348,749	1,046
*	Full House Resorts Inc.	302,969	1,015
*	Lakeland Industries Inc.	93,447	1,009
*,^	Container Store Group Inc.	233,508	985
*	Ascena Retail Group Inc.	124,113	951
	Strattec Security Corp. New Home Co. Inc.	41,856 194,068	930 904
*,^	Vuzix Corp.	438,724	882
*	Legacy Housing Corp.	438,724 52,717	877
	Ark Restaurants Corp.	38,576	856
*	Leaf Group Ltd.	213,647	855
*	Zovio Inc. Class A	399,526	823
*	Nautilus Inc.	423,732	742
*	Shiloh Industries Inc.	207,670	739
*	Vince Holding Corp.	39,451	683
*	Destination XL Group Inc.	512,322	656
*	Build-A-Bear Workshop Inc.	196,911	638
*,^	Blue Apron Holdings Inc. Class A	85,950	566
	CSS Industries Inc.	126,546	558
*	Libbey Inc.	354,169	514
	Crown Crafts Inc.	80,356	494
*	Tandy Leather Factory Inc.	82,294	470
*	BBQ Holdings Inc.	115,967	456
* ^	Biglari Holdings Inc.	733	440
*,^ *,^	Francesca's Holdings Corp. JAKKS Pacific Inc.	42,358 412,051	440 424
*	US Auto Parts Network Inc.	177,435	424 390
~	Pier 1 Imports Inc.	59,386	390
*	Kura Sushi USA Inc. Class A	14,279	363
	Educational Development Corp.	57,944	358
*	Town Sports International Holdings Inc.	205,987	352
*	HyreCar Inc.	129,780	341
	/ · · · ·	120,700	011

			Market Value
		Shares	(\$000)
*	Dover Motorsports Inc. RTW RetailWinds Inc.	181,111 404,818	337 324
*	Luby's Inc.	146,561	324
*,^	Blink Charging Co.	173,297	322
*	TravelCenters of America Inc.	18,112	311
*	Centric Brands Inc.	142,689	310
*	Greenlane Holdings Inc. Class A	94,720	308
*,^	Waitr Holdings Inc.	941,292	303
*	Lincoln Educational Services Corp.	107,689	291
*,^	Kirkland's Inc.	228,692	284
*,^	Stein Mart Inc.	402,522	269
^	iMedia Brands Inc.	62,800	251
*	J. Jill Inc. Charles & Colvard Ltd.	211,775 160,570	239 228
*	Dixie Group Inc.	168,576	192
*,^	Remark Holdings Inc.	342,927	177
	Unique Fabricating Inc.	45,041	174
*,^	Sequential Brands Group Inc.	507,312	174
*	Rave Restaurant Group Inc.	103,389	171
*,^	Monaker Group Inc.	78,800	170
*	Emerson Radio Corp.	205,039	168
*	Good Times Restaurants Inc.	96,730	154
	AMCON Distributing Co.	2,126	153
*	Iconix Brand Group Inc.	105,013	142
	Flanigan's Enterprises Inc.	6,352	141
*,^	FAT Brands Inc.	30,842	140
*,^	Forward Industries Inc.	115,757	115
*,^	RumbleON Inc. Class B	134,300	111 106
*	Diversified Restaurant Holdings Inc. Arcimoto Inc.	101,747 52,107	84
*	Nova Lifestyle Inc.	42,072	78
*	Sypris Solutions Inc.	86,639	68
*	Lazydays Holdings Inc.	12,000	52
*	Edison Nation Inc.	20,400	41
*	Live Ventures Inc.	5,291	40
	Canterbury Park Holding Corp.	2,730	34
	Lennar Corp. Class A	471	26
	Trans World Entertainment Corp.	12,368	25
*	Genius Brands International Inc.	88,809	24
*	Summer Infant Inc.	85,344	22
*	Apex Global Brands Inc.	26,110	20
*	DropCar Inc. Chanticleer Holdings Inc.	14,134 19,975	12 12
*	Toughbuilt Industries Inc.	51,800	12
*	Koss Corp.	4,492	7
	Bowl America Inc. Class A	405	6
*	Comstock Holding Cos. Inc. Class A	2,809	5
	P&F Industries Inc. Class A	574	4
*	XpresSpa Group Inc.	5,426	4
*	CTI Industries Corp.	1,768	1
*	Nephros Inc.	100	1 8,359,889
Coi	nsumer Staples (2.7%)	0 444 544	
-	US Foods Holding Corp. Bunge Ltd.	3,111,514 2,002,986	130,341 115,272
^	Keurig Dr Pepper Inc.	3,794,374	109,847
*	Post Holdings Inc.	943,849	109,847
	Ingredion Inc.	948,052	88,121
	Casey's General Stores Inc.	526,892	83,771
*	Performance Food Group Co.	1,500,693	77,256
*	Darling Ingredients Inc.	2,296,090	64,474
*	Herbalife Nutrition Ltd.	1,318,270	62,842
	Flowers Foods Inc.	2,727,326	59,292
	Sanderson Farms Inc.	280,534	49,436

			Market
		Shares	Value (\$000)
*	Boston Beer Co. Inc. Class A	130,214	49,201
^	Energizer Holdings Inc.	916,484	46,026
	Lancaster Colony Corp.	283,487	45,386
	Spectrum Brands Holdings Inc.	661,367	42,519
*	BJ's Wholesale Club Holdings Inc.	1,745,820	39,700
	J&J Snack Foods Corp.	214,445	39,516
*	TreeHouse Foods Inc.	804,296	39,008
	WD-40 Co.	196,434	38,136
	Avon Products Inc.	6,291,623	35,485
*	Simply Good Foods Co.	1,176,906	33,589
	Nu Škin Enterprises Inc. Class A	791,604	32,440
*	Sprouts Farmers Market Inc.	1,663,599	32,191
*	Hain Celestial Group Inc.	1,153,433	29,937
*	Freshpet Inc.	446,848	26,404
*	Hostess Brands Inc. Class A	1,696,201	24,663
*	Pilgrim's Pride Corp.	749,161	24,509
*	Edgewell Personal Care Co.	747.671	23,148
	Vector Group Ltd.	1,650,023	22,094
	PriceSmart Inc.	305,353	21,686
	Calavo Growers Inc.	230,612	20,891
	Universal Corp.	357,731	20,412
	Coca-Cola Consolidated Inc.	67,848	19,272
	Cal-Maine Foods Inc.	438,908	18,763
	Inter Parfums Inc.	256,846	18,675
~	Medifast Inc.	168,157	18,427
*	Central Garden & Pet Co. Class A	608,439	17,864
~	B&G Foods Inc.	866,413	15,535
	Fresh Del Monte Produce Inc.	440,026	15,392
	Seaboard Corp.	3,620	15,387
*	Grocery Outlet Holding Corp.	447,302	14,515
*	USANA Health Sciences Inc.	182,238	14,315
*	Chefs' Warehouse Inc.	345,353	13,161
^	Rite Aid Corp.	784,003	12,128
	Andersons Inc.	470,362	11,891
*	BellRing Brands Inc. Class A	558,478	11,890
	John B Sanfilippo & Son Inc.	129,245	11,797
*,^	Beyond Meat Inc.	149,500	11,302
~	MGP Ingredients Inc.	191,875	9,296
*,^	HF Foods Group Inc.	472,601	9,290
	Ingles Markets Inc. Class A	187.084	
	Weis Markets Inc.		8,888
*,^	National Beverage Corp.	219,075	8,870
.,	5	170,179	8,683
	SpartanNash Co.	544,984	7,761
*	Tootsie Roll Industries Inc.	214,214	7,313
	United Natural Foods Inc.	786,731	6,892
÷	elf Beauty Inc.	351,696	5,673
*	Primo Water Corp.	498,967	5,601
*	Landec Corp.	451,817	5,110
	Limoneira Co.	232,750	4,476
*	Seneca Foods Corp. Class A	91,928	3,750
^	Turning Point Brands Inc.	129,588	3,706
*	Central Garden & Pet Co.	91,514	2,843
*	Lifevantage Corp.	181,156	2,828
*	Craft Brew Alliance Inc.	162,584	2,683
	Village Super Market Inc. Class A	108,534	2,518
*	Farmer Brothers Co.	164,319	2,475
*,^	Revlon Inc. Class A	111,153	2,381
	Oil-Dri Corp. of America	65,419	2,371
*,^	Celsius Holdings Inc.	400,721	1,935
*	Veru Inc.	556,002	1,863
*,^	22nd Century Group Inc.	1,664,138	1,831
*,^	New Age Beverages Corp.	973,593	1,772
	Alico Inc.	46,718	1,674
	Natural Grocers by Vitamin Cottage Inc.	121,761	1,202

United-Guardian Inc. 56,697 1.11 ** Pysus International Inc. 118,118 1.08 Reacy Mountain Coolate Factory Inc. 39,878 633 * Advaine March Colone 30,878 633 * Advaine March Teerist Corp. 110,50 643 * Advaine March Teerist Corp. 110,50 646 * Advaine March Teerist Corp. 236,050 647 * Advaine Sociances Inc. 39,077 493 * Aradia Biosciances Inc. 39,077 493 * Youngovity International Inc. 39,077 493 * Youngovity International Inc. 39,077 493 * Youngovity International Inc. 39,078 202 * Cordna Hosting Co. Inc. 4,089 207 * Cordna Hosting Co.				Market
** Pyou International Inc. 118,118 1.066 Rokity Mountain Chockato Factory Inc. 38,137 863 • Nature's Sunshine Products Inc. 38,378 633 • Nature's Sunshine Products Inc. 116,955 622 • Nature Meter Co. Inc. 116,955 622 • Nature Meter Co. Inc. 178,360 681 • Solid Seed Co. 128,950 682 • Arradia Biasciences Inc. 129,707 497 • Arradia Biasciences Inc. 129,707 497 • Arradia Biasciences Inc. 130,758 222 • Coffine Holding Co. Inc. 55,673 226 • Elissistid Devisitional Inc. 77,888 177 • Moradia Biasciences Inc. 77,888 122 • Elissistid Devisitional Inc. 77,888 122 • Biastid Devisitional Inc. 148,910 15 • Moradia Biascience Inc. 14,929 22 • Moradia Devariation Inc. 14,929 22 • Biastid Devariation Inc. 14,929 22 • Moradia Devariation Inc. 14,929			Shares	Value (\$000)
Föcky Mountain Chocolate Factory Inc. 98,131 987 Nature 3 vesinine Products Inc. 93,378 638 Aladianie Water Co. Inc. 16,956 632 Natural Alternatives International Inc. 73,391 663 Natural Alternatives International Inc. 378,007 866 Aradia Bioschnese Inc. 98,070 482,000 611 Aradia Bioschnese Inc. 98,070 492,000 492 Parents Inc. 983,778 272 Caffae Halding Co. Inc. 983,778 272 Caffae Halding Co. Inc. 983,778 272 Liftewy Floods Inc. 98,197 286 MYOS RENS Technology Inc. 4,354 113 Ocean Bio-Chem Inc. 19,130 66 MYOS RENS Technology Inc. 4,469 11 Standard Diversified Inc. 1,329 220 Matter Standard Diversified Inc. 1,329 220 Standard Diversified Inc. 1,328 11 Gata Andrean Standard Diversified Inc. 1,328 12 Standard Diversified In		United-Guardian Inc.	56,697	1,114
 Narp's Surshine Products Inc. Aladim Vest Co. Inc. Aladim Vest Co. Inc. Aladim Vest Co. Inc. Natural Aladim Tendors International Inc. Tende Barn Technologies SRV Seed Co. SR	*,^		118,118	1,056
• Akaline Water Co. Inc. 165,193 642 Natural Alternatives International Inc. 173,595 622 • Natural Alternatives International Inc. 378,072 656 • Acada Bisciences Int. 90,072 657 • Confos Inc. 90,673 296 • Existed Distilling Inc. 80,673 296 • Liteway Foods Inc. 87,869 177 • Monstech Inc. 44,8310 65 • MMYOS RENS Technology Inc. 48,810 65 • MMYOS RENS Technology Inc. 44,839 11 • Motion Rens Inc. 41,333 66 • Motion Rens Inc. 41,343 66 • Ownerion Rens Inc. <td< td=""><td></td><td>Rocky Mountain Chocolate Factory Inc.</td><td></td><td>887</td></td<>		Rocky Mountain Chocolate Factory Inc.		887
Natural Alexito Trends Corp. 116,955 622 Natural Alexitor Technologies 373,072 556 S&W Seed Co. 246,606 511 Acadel Biosciences Inc. 90,077 497 Youngevty International Inc. 90,073 322 Preade Sinc. 90,073 327 Coffee Holding Co. Inc. 56,073 226 Coffee Holding Co. Inc. 56,073 226 Manatoch Inc. 77,983 227 Maring Colleman Inc. 119,300 66 Standard Diversified Inc. 119,30 66 Standard Diversified Inc. 119,329 227 Field International Inc. 4,459 117 Guardion Health Sciences Inc. 11,328 227 Field International Inc. 30,399 116 Construct Org. 2,701 200,553 Walamette Valley Vineyards Inc. 1,328 227 Field International Inc. 30,399 116 Construct Org. 2,257,253 200,653 Construct Org. 2	*			838
 Natural Alternatives International Inc. 73, 591 868/W Sead Co. 74, Reide Barn Technologies 73, 807 7568 74, Reide Barn Technologies 74, 7404 Bisciences Inc. 90, 707 7497 74, 7404 Bisciences Inc. 93, 829 727 7568 757 758 759 758 759 759 759 750 750 750 750 750 750 750 750 751 751<td>*,^</td><td></td><td></td><td>642</td>	*,^			642
* RickBran Technologies 378.072 568 S&W Seed Co. 246,056 511 * Aradla Biosciences Inc. 90,077 499 * Vourgewity International Inc. 98,629 3222 * Read's Inc. 303,738 277 * Eastade Dastiling Inc. 86,197 295 * Eastade Dastiling Inc. 87,873 276 * Moory Provides. 87,873 272 * Moory Provides. 48,84 71 * Caraction Health Sciences Inc. 1,329 222 * Reiv International Inc. 4,829 71 * Guardion Health Sciences Inc. 1,314 20 * Willamette Valley Vineyards Inc. 2,325 200,655 * Torga Resources Crap. 32,425 200,655 * Torga Resources Crap. 32,425 200,655 * Targa Resources Crap.				
 S&W Seed Co. Yancala Biosciences Inc. Yancala Cience Yance Yancala Yance Yance Yancala Yance Yance Yance Yancala Yance Yance	*			
 Aradia Bioaciancea Inc. Youngavity International Inc. Youngavity International Inc. Youngavity International Inc. Coffee Holding Co. Inc. Coffee Holding Co. Inc. Estistie Distilling Inc. Bindgford Foods Inc. Bindgford Foods Corp. Lifeway Foods Inc. Statistie Distilling Inc. Statistie Inc.	*			
** Youngevity International Inc. 99 629 322 ** Red si Inc. 303,758 276 ** Eststide Dittiling Inc. 86,197 256 ** Editation Statistical Inc. 87,868 177 Mannatech Inc. 7,785 122 ** MYOS RENS Technology Inc. 45,54 113 ** MYOS RENS Technology Inc. 48,910 55 ** MYOS RENS Technology Inc. 44,59 17 ** MYOS RENS Technology Inc. 44,59 17 ** Maratech Valley Vineyrits Inc. 36,399 16 ** Guarcian Health Sciences Inc. 11,34 5 ** Cuarcian Health Sciences Inc. 11,34 5 ** Cuarcian Health Sciences Inc. 1,154 5 ** Cuarcian Health Sciences Inc. 1,154 5 ** Cheniere Energy Inc. 5,161,374 31,245,33 ** WPX Energy Inc. 5,161,374 31,285 ** Murphy Ol Corp. 2,065,422 2,06,525 ** Transoeen Ltd. 6,094,100 56,83 ** Per Energy Inc. 3,352,40,743 3,372,44	* ^			
• Read ⁵ Inc. 303,758 272 • Coffee Holding Co. Inc. 56,673 266 • Eastside Distilling Inc. 86,197 256 • Lifeway Foods Inc. 7,785 112 • Mannatech Inc. 7,785 112 • MYOS RENS Technology Inc. 48,910 66 • MYOS RENS Technology Inc. 48,910 66 • MYOS RENS Technology Inc. 48,910 62 • Guardion Health Sciences Inc. 1,925 22 • Chanatech Unexation Health Sciences Inc. 1,925 2 • Chanatech Carp. 2,001 2003,563 • Chanatech Carp. 2,001 2 • Chanatech Carp. 2,001 2 • Chanatech Carp. 3,285,725 2000,663 • Chanatech Carp. 3,285,725 2000,663 • Chanatech Carp. 2,105,432 5,442 • Chanatech Carp. 3,285,725 2000,663 • Targa Resources Carp. 3,243,443 4,552 • Targa Resources Carp. 3,34,343 5,552 • Targa Resources				
• Coffee Holding Co. Inc. 56,673 266 • Eastade Distilling Inc. 86,197 254 • Lifeway Foods Inc. 7,785 122 • Midglord Foods Corp. 4,554 113 Ocean Bio-Chem Inc. 13,130 66 • MYOS RENS Technology Inc. 4,8910 56 • Standard Diversified Inc. 13,229 27 • Reiki International Inc. 4,459 17 • Warding Valley Viney dis Inc. 36,3399 18 • Warding Corp. 2,003 56 • Williamette Valley Viney dis Inc. 1,134 56 • Williamette Valley Viney dis Inc. 2,016 2,003,561 • Well Energy Inc. 3,285,725 200,665 • Transocean Ltd. 51,643 13,28 • WPX Energy Inc. 2,016,6432 16,6432 • Transocean Ltd. 8,049,160 56,683 • Partiev Energy Inc. 3,352,411 38,652 • Wilkergy Inc. 3,352,411 38,652 • Ortinental Resources Corp. 3,354,441 38,652	*			
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· Likeway Foods Inc. B7.888 172 Manatach Inc. 7.785 122 Bridgford Foods Corp. 4.554 113 Ocean Bio: Chem Inc. 19.130 66 * MYOS FENS Technology Inc. 48.910 55 * Standard Diversified Inc. 1.829 72 * Reliv International Inc. 4.459 17 * Guardion Health Sciences Inc. 41.925 5 * Willamette Valley Vineyards Inc. 1.134 8 * Quardion Health Sciences Inc. 3.285.755 200.685 * Cyanotech Corp. 2.003.561 8 * Chaniero Energy Inc. 3.285.755 200.685 * Trans Resources Corp. 2.104.432 56.688 * WPX Energy Inc. 3.285.575 200.685 * Transcoeen Itd. 6.044.106 56.688 * WPX Energy Inc. 3.285.735 2.00.684 * Transcoeen Itd. 8.044.106 56.688 * Transcoeen Itd. 8.044.106 56.688 * Continental Hesources Inc. 1.134.489 45.552	*,^			254
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Standard Diversified Inc. 1,829 22 Reliv International Inc. 4,459 17 ' Guardion Health Sciences Inc. 41,925 52 ' Willamette Valley Vineyards Inc. 1,134 62 ' Willamette Valley Vineyards Inc. 1,134 62 ' Cyanotsch Corp. 2,000,555 200,655 Targa Resources Corp. 3,225,573 200,655 Targa Resources Corp. 3,226,573 134,435 WWPK Inergy Inc. 5,916,674 81,292 Murphy Oil Corp. 2,105,432 56,422 Murphy Oil Corp. 2,105,432 56,422 Murphy Oil Corp. 2,105,432 56,422 ' Transocean Ltd. 8,004,160 55,858 PBF Energy Inc. Class A 1,461,349 45,522 Continental Resources Inc. 1,196,861 41,052 World Fuel Services Corp. 2,338,482 37,522 Corp. 3,574,441 38,961 * Equitrans Midstream Corp. 2,383,482 37,522 Appergy Corp. 1,073,9477 32,277 Delek US Holdings Inc. 1,051,977 35,273		Ocean Bio-Chem Inc.	19,130	63
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 Guardion Health Sciences Inc. Willametre Valley Vineyards Inc. Cyanotech Corp. Coyanotech Corp. Construction Corp. <	*			17
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NexTier Oilfield Solutions Inc. 2,280,238 15,278 * Renewable Energy Group Inc. 561,280 15,126 * SRC Energy Inc. 3,524,617 14,521		QEP Resources Inc.	3,462,447	15,581
NexTier Oilfield Solutions Inc. 2,280,238 15,278 *^ Renewable Energy Group Inc. 561,280 15,126 * SRC Energy Inc. 3,524,617 14,521		Arch Coal Inc. Class A		15,560
* SRC Energy Inc. 3,524,617 14,521			2,280,238	15,278
	*,^			15,126
Nabors Industries Ltd. 4,861,203 14,000	*			14,521
		Nabors Industries Ltd.	4,861,203	14,000

			Market
		Shares	Value (\$000)
~	Range Resources Corp.	2,800,181	13,581
*	Oil States International Inc.	812,944	13,259
*,^	Chesapeake Energy Corp.	15,962,958	13,179
*	Centennial Resource Development Inc. Class A	2,839,123	13,117
*	Oasis Petroleum Inc.	3,991,538	13,012
*	ProPetro Holding Corp.	1,115,181	12,546
*	Par Pacific Holdings Inc.	530,641	12,332
*	SEACOR Holdings Inc. International Seaways Inc.	264,755 372,800	11,424 11,094
*	Tidewater Inc.	550,538	10,614
*,^	Tellurian Inc.	1,359,460	9,897
*	Denbury Resources Inc.	6,874,192	9,693
*,^	Whiting Petroleum Corp.	1,313,796	9,643
^	DMC Global Inc.	212,749	9,561
	Peabody Energy Corp.	1,032,065	9,412
*	Matrix Service Co.	399,771	9,147
*	Antero Resources Corp.	3,163,793	9,017
*	Talos Energy Inc.	295,214	8,901
*	Newpark Resources Inc.	1,377,605	8,638
*	Select Energy Services Inc. Class A	909,797	8,443
	Liberty Oilfield Services Inc. Class A	756,372	8,411
	Brigham Minerals Inc.	379,893	8,145
*	Northern Oil and Gas Inc.	3,274,795	7,663
*	W&T Offshore Inc.	1,369,717	7,616
*	Green Plains Inc. Frank's International NV	490,465 1,406,589	7,568 7,272
*,^	Diamond Offshore Drilling Inc.	970,797	6,980
*	Dorian LPG Ltd.	438,559	6,789
	US Silica Holdings Inc.	1,100,737	6,769
*	Bonanza Creek Energy Inc.	284,690	6,645
	Solaris Oilfield Infrastructure Inc. Class A	474,258	6,640
*	Laredo Petroleum Inc.	2,311,023	6,633
*	Gulfport Energy Corp.	2,175,972	6,615
*	Jagged Peak Energy Inc.	765,822	6,502
*,^	California Resources Corp.	717,925	6,483
*	Penn Virginia Corp.	202,274	6,139
*	REX American Resources Corp.	71,481	5,859
	Berry Petroleum Corp.	583,629	5,504
*	CONSOL Energy Inc.	376,772	5,467
*	Diamond S Shipping Inc.	309,681	5,184
*	Clean Energy Fuels Corp. Noble Corp. plc	2,128,303 3,738,216	4,980 4,561
~	RPC Inc.	804,926	4,501 4,218
	Falcon Minerals Corp.	587,838	4,150
*	Contango Oil & Gas Co.	1,089,845	4,000
*	SEACOR Marine Holdings Inc.	282,610	3,897
*	TETRA Technologies Inc.	1,796,542	3,521
*	Exterran Corp.	415,579	3,254
*	Era Group Inc.	302,554	3,077
*	Geospace Technologies Corp.	175,438	2,942
	NACCO Industries Inc. Class A	60,211	2,820
*	HighPoint Resources Corp.	1,658,527	2,803
	Evolution Petroleum Corp.	465,204	2,545
	Panhandle Oil and Gas Inc. Class A	223,317	2,503
*,^ *	Altus Midstream Co. Class A	844,953	2,417
	Ring Energy Inc.	912,398	2,409
*,^	Extraction Oil & Gas Inc.	1,128,751	2,393
*,^	Uranium Energy Corp.	2,409,184	2,214
*	KLX Energy Services Holdings Inc. Natural Gas Services Group Inc.	343,817 179,377	2,214 2,199
*	Contura Energy Inc.	227,853	2,199 2,062
*	Overseas Shipholding Group Inc. Class A	895,213	2,052
*	Forum Energy Technologies Inc.	1,199,939	2,039
	Amplify Energy Corp.	294,559	1,947
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Earthstone Energy Inc. 286,017 Cornstack Resources Inc. 226,527 SanoRidge Energy Inc. 233,639 Magen Aerogels Inc. 236,630 Magen Aerogels Inc. 266,007 Magen Aerogels Inc. 266,007 Name Energy Sarvice Inc. 168,829 IDN Geophysical Corp. 166,966 Righter Inc. 124,815 Guif Island Fabrication Inc. 228,303 Goodrigh Patroleum Corp. 146,966 Filighter Inc. 113,962 Adarms Resources Corp. 444,175 Montage Resources Corp. 444,175 Montage Resources Corp. 446,176 Adarms Resources Inc. 201,198 Adarms Resources Inc. 201,198 Adarms Resources Inc. 317,309 SilverBow Resources Inc. 317,309 SilverBow Resources Inc. 322,336 Profile Energy Inc. 344,176 Profile Energy Inc. 342,176 Profile Energy Inc. 342,176 Profile Energy Inc. 342,016 UI SWeit Switzes Inc.				Market Value
• Constack Resources Inc. 226,527 • SandRidge Energy Inc. 435,5862 • Aspen Aerogels Inc. 26,6539 • MALCOTTI International Inc. 26,65,002 • WALCO Energy Inc. 186,829 • Nine Energy Service Inc. 186,829 • ION Geophysical Copt. 184,815 • Guil Island Fabrication Inc. 184,815 • Guil Island Fabrication Inc. 13,362 • Adams Resources & Energy Inc. 10,3562 • Horous Inc. Copt. 110,776 • Mortage Resources Copt. 110,776 • Mortage Resources Copt. 100,776 • Intersources US Inc Class A 327,678 • Haldow Energy Inc. 269,977 • Admas Petroleum Copt. 269,977 • Sharet Sand Inc. 377,089 • Sharet Sand Inc. 342,236 • Profile Energy Inc. 344,105 • Use Stare Resources Inc. 377,089 • Sharet Sand Inc. 377,084 • Unterprop Inc. 342,236 • Profile Energy Inc. 386,337 • Vatha Energy Inc. 386,337			Shares	(\$000)
Sakrikige Energy Inc. 435,852 Aspen Aragels Inc. 266,539 McDermott International Inc. 2645,002 VAALCD Energy Inc. 745,157 Nine Energy Service Inc. 168,829 ION Ceophysical Corp. 168,956 Right Inc. 228,031 Goordin Hetroleum Corp. 113,962 Adams Resources & Energy Inc. 26,031 Cowit Holding Form 168,256 Monitage Resources Corp. 26,031 Cowit Holding Form 464,175 Monitage Resources Corp. 26,011,066 Cowit Holding Resources Corp. 24,011,076 Lonestar Resources US Inc. Class A 327,678 Halledo Tenry Co. 28,977 Smart Sand Inc. 317,809 SilverBow Resources Corp. 441,757 Vortice Energy Inc. 342,015 UB Wold Resources Corp. 342,036 Proint Energy Resources Corp. 342,036 Vartus Resources Inc. 327,678 Halledo Tenry Resources Corp. 343,036 UB Wold Resources Inc. 327,678	* .			1,867
 Agen Asongels Inc. 266.539 WALCO Energy Inc. VALCO Energy Inc. VALCO Energy Inc. VALCO Energy Inc. VALCO Energy Inc. VIN Geophysical Corp. VIN Geophysical Corp. VIN Geophysical Corp. VIN Energy Service Inc. VIN Energy Service Inc. VIN Energy Inc. VIN House Provide All Inc. VIN House Provide VIN Energy Inc. VIN House Provide Second VIN Energy Inc. VIN House Provide Second VIN Energy Inc. VIN Corp. VIN VIN Energy Inc. VIN Corp. 	*			1,864 1,848
•• McDermot International Inc. 2.645.002 •• WAALCO Energy Inc. 168,829 •• INN Genergy Service Inc. 168,829 •• INN Geny Near Corp. 184,815 •• Gordich Petroleum Corp. 284,815 •• Gordich Petroleum Corp. 285,831 •• Gordich Petroleum Corp. 26,556 •• Hi-Crush Inc. 28,556 •• Crvis Holings Corp. 464,175 •• Corvis Holings Corp. 246,176 •• Corvis Holings Corp. 464,175 •• Corvis Holings Corp. 240,1866 •• Corvis Holings Corp. 240,1866 •• Corvis Holings Corp. 240,768 •• Hildor Energy Co. 259,877 •• Strans Strans Resources Inc. 37,089 •• Profire Energy Inc. 342,935 •• Profire Energy Inc. 342,935 •• Profire Energy Inc. 260,483 •• Profire Energy Inc. 282,409	*	6 67		1,836
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'ION Geophysical Corp. 146,956 RigNet Inc. 184,815 Gulf Island Fabrication Inc. 228,031 Goodin-Patroloum Corp. 26,556 Adams Resources & Energy Inc. 26,556 Hi-Crush Inc. 1103,200 Covia Holdings Corp. 464,175 Montage Resources Corp. 100,776 Lonestar Resources US Inc. Class A 327,678 Abarxase Patroleum Corp. 2401,966 * Chaparral Energy Inc. Class A 457,658 Hallador Energy Co. 289,977 * SilverBow Resources Inc. 317,800 * US Well Services Inc. 342,236 * Profire Energy Inc. 341,105 US Well Services Inc. 342,236 * Profire Energy Inc. 341,015 Us Well Services Inc. 326,433 * Independence Corp. 41,179 * Profire Energy Inc. 316,444 * Net Statistage Holdings Inc. 36,663 * Independence Corp. 41,643 * Net Statistage Holdings Inc. 36,643 * Net Statistage Holdings Inc. 36,643	*			1,320
• Righer Inc. 184.815 • Gud Island Fabrication Inc. 228.031 • Godrich Petroleum Corp. 113.962 > Adams Resources & Energy Inc. 125.556 • Hi-Crush Inc. 1,103.200 • Covie Holdings Corp. 110.776 • Covie Holdings Corp. 2,401.966 • Lonestar Resources & Dis. Class A 327.678 • Abraxas Petroleum Corp. 2,401.966 • Chaparal Energy Inc. Class A 4457.658 • Halador Energy Co. 260.977 • Smet Sand Inc. 317.809 • SilverBow Resources Inc. 70.044 • Centus Energy Co. 342.236 • Un Ster Energy Co. 342.236 • Un Corp. 441.737 • Profile Energy Inc. 441.737 • Profile Energy Inc. 318.653 • Un to Corp. 426.463 • Un to Corp. 426.463 • Torshight Energy Resources Inc. 631.684 • Torshight Energy Services Inc. 437.674 • Vertex Energy Services Inc. 437.674 • NextDecaed Corp. 437.674	*			1,276
Goodrich Petroleum Corp. 113 962 Adams Resources & Energy Inc. 26,556 Montage Resources Corp. 1107,776 Covia Hodrings Corp. 110,776 Lonester Resources Son. 110,776 Lonester Resources Corp. 22,601,966 Abrases Petroleum Corp. 24,01,966 Abrases Petroleum Corp. 24,01,966 Chaparal Energy Inc. Class A 457,655 Haldoot Energy Corp. 260,977 ShureBow Resources Inc. 317,809 SilverBow Resources Corp. 341,205 Profine Energy Inc. 441,797 Profine Energy Inc. 441,797 Dawson Geophysical Co. 260,463 Unit Corp. 318,653 Independence Contract Drilling Inc. 476,742 Vertex Energy Inc. 477,778 NCS Multistage Holdings Inc. 363,853 Not Matings Point Energy Services Inc. 631,684 Not Services Inc. 633,684 Not Services Inc. 66,043 Marmont Energy Services Inc. 113,742 Outrat Energy Services Inc. 113,742 <td>*</td> <td></td> <td></td> <td>1,220</td>	*			1,220
Adams Resources & Energy Inc. 26.566 H-Cush Inc. 1100,200 * Covia Holdings Com. 464,175 Montage Resources Com. 110,776 Lonestar Resources US Inc. Class A 327,078 Abraxes Petroleum Corp. 24,01966 * Chaparral Energy Inc. Class A 457,058 Hallador Energy Con. 289,977 * Simart Sand Inc. 317,899 SilverBowness Inc. 77,094 * Centrus Energy Corp. Class A 94,105 US Weit Bowness Inc. 417,977 * Derives Energy Inc. 417,977 * Derives Energy Inc. 4191 * Devison Geophysical Co. 260,463 * Unit Corp. 318,653 * Indispendione Contract Drilling Inc. 418,787 * Vortex Energy Inc. 318,653 * NortDevices Inc. 631,884 * Torchlight Energy Resources Inc. 318,653 * Indispendione Contract Drilling Inc. 487,742 * NortDevices Inc. 333,767 * NortDevices Inc. 631,884 * Torchlight Energy Resources Inc. 333,767 </td <td>*</td> <td>Gulf Island Fabrication Inc.</td> <td>228,031</td> <td>1,156</td>	*	Gulf Island Fabrication Inc.	228,031	1,156
I+I-Crush Inc. 1103.200 Covia Holdings Corp. 464.175 Montage Resources US Inc. Class A 372,678 Abraxas Petroleum Corp. 2401.966 Chaptan Energy Inc. Class A 457,689 Hallador Energy Corp. 317,309 SilverBow Resources Inc. 317,309 SilverBow Resources Inc. 317,309 Contrus Energy Corp. Class A 447,658 Hallador Energy Corp. Class A 341,235 US WerBow Resources Inc. 317,309 Contrus Energy Inc. 441,737 Printe Energy Resources Corp. 4,131 Dawson Geophysical Co. 260,463 Unit Corp. 282,409 Vertex Energy Inc. 476,742 Vertex Energy Inc. 487,669 Vortex Energy Inc. 487,669 Vortex Energy Inc. 487,669 Vertex Energy Inc. 487,669 Vortex Energy Inc. 487,669 Vortex Energy Inc. 487,669 Vortex Energy Inc. 681,684 Norts Multistage Holdings Inc. 180,337 Vertex Energy	*	Goodrich Petroleum Corp.	113,962	1,144
*** Covia Holdings Corp. 464,175 Montage Resources Corp. 110,776 Lonestar Resources US Inc. Class A 327,678 Abraxas Petroleum Corp. 2401)966 *** Chaparal Energy Inc. Class A 457,658 Hallador Energy Co. 260,977 ** Smart Sand Inc. 317,809 ** SilverBow Resources Inc. 341,105 ** US Well Services Inc. 342,236 ** Profite Energy Inc. 342,236 ** Profite Energy Inc. 341,157 ** Dawson Geophysical Co. 260,433 ** Unit Corp. 825,409 ** FTS International Inc. 476,742 ** Vertex Energy Inc. 318,663 ** Torchlight Energy Resources Inc. 600,815 * NextDocade Corp. 47,778 ** NextDocade Corp. 606,815 * NextDocade Corp. 600,815 * NextDocade Corp. 600,815 * NextDocade Corp. <t< td=""><td></td><td>Adams Resources & Energy Inc.</td><td></td><td>1,011</td></t<>		Adams Resources & Energy Inc.		1,011
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*** Lilis Energy Inc. 683,760 ** Gevo Inc. 107,879 ** TransAtlantic Petroleum Ltd. 337,879 ** Rosehill Resources Inc. Class A 125,800 ** Zion Oil & Gas Inc. 789,909 ** Zion Oil & Gas Inc. 789,909 ** Synthesis Energy Systems Inc. 60,609 ** Synthesis Energy Systems Inc. 113,906 ** SAExploration Holdings Inc. 30,043 ** Enservco Corp. 450,210 ** Superior Drilling Products Inc. 91,783 ** Barnwell Industries Inc. 44,204 * ENGlobal Corp. 44,862 ** New Concept Energy Inc. 2,993 ** Alta Mesa Resources Inc. Class A 1,665,337 ** Tengasco Inc. 47,328 ** Yuma Energy Inc. 6,544 * Hornbeck Offshore Services Inc. 16,714 ** Houston American Energy Corp. 93,484	*			394
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 Alta Mesa Resources Inc. Class A Tengasco Inc. Yuma Energy Inc. Hornbeck Offshore Services Inc. Houston American Energy Corp. Westwater Resources Inc. 4,747 	*,^			36
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*Yuma Energy Inc.6,544*Hornbeck Offshore Services Inc.176,714*Houston American Energy Corp.93,484*Westwater Resources Inc.4,747	*			26
Hornbeck Offshore Services Inc.176,714/Houston American Energy Corp.93,484*/Westwater Resources Inc.4,747	*			23
^Houston American Energy Corp.93,484^Westwater Resources Inc.4,747				20
* Westwater Resources Inc. 4,747				19
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* Mexco Energy Corp. 600	*			9
* Bonanza Creek Energy Inc. Warrants Exp. 04/28/2020 19,019	*			

		Market Value
	Shares	(\$000)
*^s Harvest Natural Resources Inc.	133,886	_
Financials (17.4%)		1,836,432
Blackstone Group LP	9,374,796	524,426
* Arch Capital Group Ltd.	5,733,040	245,890
KKR & Co. Inc. Class A	7,815,931	227,991
* Markel Corp.	195,913	223,962
Annaly Capital Management Inc.	20,420,421	192,360
TD Ameritrade Holding Corp.	3,754,806	186,614
Fidelity National Financial Inc.	3,900,513	176,888
Ally Financial Inc.	5,385,068	164,568
* Alleghany Corp.	204,319	163,367
AXA Equitable Holdings Inc.	6,227,871	154,327
Reinsurance Group of America Inc. Class A	892,815	145,582
FactSet Research Systems Inc.	537,418	144,189
AGNC Investment Corp.	7,689,547	135,951
Apollo Global Management LLC	2,836,742	135,341
Brown & Brown Inc.	3,303,770	130,433
RenaissanceRe Holdings Ltd. American Financial Group Inc.	625,054	122,523
	1,072,909	117,644
SEI Investments Co. Voya Financial Inc.	1,785,820 1,902,416	116,936 116,009
LPL Financial Holdings Inc.	1,146,673	105,781
Signature Bank	764,042	104,376
TCF Financial Corp.	2,176,514	104,370
East West Bancorp Inc.	2,061,644	100,402
Commerce Bancshares Inc.	1,468,531	99,772
Starwood Property Trust Inc.	4,001,242	99,471
Prosperity Bancshares Inc.	1,336,352	96,070
New Residential Investment Corp.	5,869,512	94,558
First American Financial Corp.	1,590,006	92,729
Old Republic International Corp.	4,051,783	90,638
* Credit Acceptance Corp.	197,250	87,250
Synovus Financial Corp.	2,067,564	81,049
Popular Inc.	1,366,544	80,284
New York Community Bancorp Inc.	6,632,356	79,721
Cullen/Frost Bankers Inc.	807,622	78,969
* Athene Holding Ltd. Class A	1,668,008	78,446
Jefferies Financial Group Inc.	3,591,606	76,753
Primerica Inc.	587,541	76,709
Western Alliance Bancorp	1,337,229	76,222
Hanover Insurance Group Inc.	556,458	76,051
Eaton Vance Corp.	1,601,969	74,796
First Horizon National Corp. Essent Group Ltd.	4,399,079 1,396,911	72,849 72,625
Radian Group Inc.	2,852,286	72,025
Axis Capital Holdings Ltd.	1,195,279	71,047
Blackstone Mortgage Trust Inc. Class A	1,901,034	70,757
MGIC Investment Corp.	4,931,981	69,886
Webster Financial Corp.	1,308,775	69,836
Kemper Corp.	882,323	68,380
First Financial Bankshares Inc.	1,945,762	68,296
First Citizens BancShares Inc. Class A	124,256	66,130
Assured Guaranty Ltd.	1,345,245	65,944
Pinnacle Financial Partners Inc.	1,023,502	65,504
PacWest Bancorp	1,690,140	64,682
Lazard Ltd. Class A	1,600,122	63,941
Valley National Bancorp	5,583,275	63,929
CIT Group Inc.	1,338,162	61,060
Sterling Bancorp	2,851,825	60,116
* Brighthouse Financial Inc.	1,531,539	60,082
Affiliated Managers Group Inc.	695,431	58,931
Stifel Financial Corp.	970,933	58,887
FNB Corp.	4,632,241	58,829

		Market
	Shares	Value (\$000)
Wintrust Financial Corp.	805,597	57,117
Two Harbors Investment Corp.	3,904,990	57,091
Glacier Bancorp Inc.	1,222,121	56,205
United Bankshares Inc.	1,447,389	55,956
Selective Insurance Group Inc.	854,411	55,699
IBERIABANK Corp.	741,055	55,453
Umpqua Holdings Corp.	3,119,780	55,220
Bank of Hawaii Corp. Chimera Investment Corp.	579,054 2,661,419	55,103 54,719
Janus Henderson Group plc	2,001,419	54,043
Hancock Whitney Corp.	1,229,057	53,931
First Hawaiian Inc.	1,866,054	53,836
SLM Corp.	6,009,553	53,545
Community Bank System Inc.	734,619	52,114
Bank OZK	1,705,252	52,019
Interactive Brokers Group Inc.	1,099,240	51,247
RLI Corp.	564,759	50,840
Associated Banc-Corp	2,246,951	49,523
BankUnited Inc. MFA Financial Inc.	1,349,767 6,437,364	49,347 49,246
FirstCash Inc.	607,748	49,240
White Mountains Insurance Group Ltd.	43,371	48,381
OneMain Holdings Inc.	1,074,024	45,270
Morningstar Inc.	294,669	44,586
Federated Investors Inc. Class B	1,360,372	44,335
Old National Bancorp	2,413,996	44,152
CenterState Bank Corp.	1,766,345	44,123
Simmons First National Corp. Class A	1,630,760	43,688
Erie Indemnity Co. Class A	259,629	43,098
 Enstar Group Ltd. Home BancShares Inc. 	208,301	43,089 43,057
Atlantic Union Bankshares Corp.	2,190,080 1,144,200	43,057 42,965
BancorpSouth Bank	1,367,084	42,903
Tradeweb Markets Inc. Class A	913,068	42,321
UMB Financial Corp.	615,840	42,271
Columbia Banking System Inc.	1,023,907	41,658
South State Corp.	478,703	41,527
CVB Financial Corp.	1,910,999	41,239
Legg Mason Inc.	1,144,629	41,104
Cathay General Bancorp	1,078,947	41,054
Evercore Inc. Class A Washington Federal Inc.	548,067 1 116 105	40,974 40,905
Independent Bank Corp.	1,116,105 488,579	40,905
Fulton Financial Corp.	2,318,368	40,409
* Texas Capital Bancshares Inc.	711,545	40,394
BOK Financial Corp.	456,663	39,912
Ameris Bancorp	927,285	39,447
American Equity Investment Life Holding Co.	1,310,947	39,237
CNO Financial Group Inc.	2,133,351	38,678
Ares Management Corp. Class A	1,074,926	38,364
* Cannae Holdings Inc.	1,028,680	38,257
Investors Bancorp Inc. Navient Corp.	3,148,804 2,737,347	37,518 37,447
Apollo Commercial Real Estate Finance Inc.	2,005,733	36,685
WesBanco Inc.	950,756	35,929
First Financial Bancorp	1,396,912	35,537
First Midwest Bancorp Inc.	1,535,862	35,417
International Bancshares Corp.	819,687	35,304
United Community Banks Inc.	1,122,197	34,653
Santander Consumer USA Holdings Inc.	1,461,753	34,161
First BanCorp	3,133,657	33,185
* LendingTree Inc.	109,315	33,171
Invesco Mortgage Capital Inc. First Merchants Corp.	1,988,210 791,715	33,104 32,927
r not moronanto corp.	/31,/13	52,321

			Market
			Value
		Shares	(\$000)
	WSFS Financial Corp.	746,194	32,825
	Cadence BanCorp Class A	1,799,503	32,625
*	Argo Group International Holdings Ltd. Genworth Financial Inc. Class A	493,196 7,246,670	32,428 31,885
	PennyMac Mortgage Investment Trust	1,426,339	31,793
*	NMI Holdings Inc. Class A	955,527	31,704
	Trustmark Corp.	915,586	31,597
	Banner Corp.	530,414	30,016
	Kinsale Capital Group Inc.	290,538	29,536
	Houlihan Lokey Inc. Class A	594,153	29,036
	Renasant Corp.	805,919	28,546
	ProAssurance Corp. Independent Bank Group Inc.	780,067 507,501	28,192 28,136
	Capitol Federal Financial Inc.	1,995,193	27,394
	Hope Bancorp Inc.	1,833,091	27,240
	Great Western Bancorp Inc.	782,743	27,193
*	eHealth Inc.	282,771	27,169
	Pacific Premier Bancorp Inc.	826,703	26,955
	Redwood Trust Inc.	1,621,276	26,816
	Walker & Dunlop Inc.	414,561	26,814
	Westamerica Bancorporation	388,594	26,335
	Horace Mann Educators Corp. New York Mortgage Trust Inc.	598,719 4,131,297	26,140 25,738
	Ladder Capital Corp. Class A	1,422,247	25,657
	Towne Bank	919,308	25,575
	NBT Bancorp Inc.	616,505	25,005
	Hilltop Holdings Inc.	982,860	24,503
	Artisan Partners Asset Management Inc. Class A	753,672	24,359
	ServisFirst Bancshares Inc.	645,043	24,305
	Northwest Bancshares Inc.	1,433,450	23,838
	BGC Partners Inc. Class A Eagle Bancorp Inc.	3,994,985	23,730 23,204
	Heartland Financial USA Inc.	477,156 463,801	23,204
*	Axos Financial Inc.	760,259	23,021
*	PRA Group Inc.	633,363	22,991
	Moelis & Co. Class A	703,669	22,461
	S&T Bancorp Inc.	554,921	22,358
*	Seacoast Banking Corp. of Florida	721,887	22,068
	Hamilton Lane Inc. Class A	370,150	22,061
	National General Holdings Corp. First Interstate BancSystem Inc. Class A	961,016 505,716	21,238 21,200
	Provident Financial Services Inc.	850,465	20,964
	Park National Corp.	200,485	20,526
	First Commonwealth Financial Corp.	1,388,456	20,147
	First Busey Corp.	731,878	20,127
	Veritex Holdings Inc.	686,613	20,001
	PennyMac Financial Services Inc.	583,327	19,856
	Berkshire Hills Bancorp Inc.	601,837	19,788
	FGL Holdings Sandy Spring Bancorp Inc.	1,856,041 517,568	19,767 19,605
~	Arbor Realty Trust Inc.	1,357,694	19,483
	Safety Insurance Group Inc.	207,048	19,158
	OceanFirst Financial Corp.	745,863	19,049
	Flagstar Bancorp Inc.	497,390	19,025
	Cohen & Steers Inc.	302,662	18,995
	Mercury General Corp.	389,612	18,986
		230,289	18,872
*	AMERISAFE Inc.	281,434	18,583
	Blucora Inc. James River Group Holdings Ltd.	705,536 446,732	18,443 18,410
	Employers Holdings Inc.	440,732 436,825	18,237
	Meta Financial Group Inc.	495,286	18,083
	Enterprise Financial Services Corp.	375,049	18,081
	Brookline Bancorp Inc.	1,092,954	17,990

			Market
		Shares	Value (\$000)
	Lakeland Financial Corp.	362,516	17,738
	First Bancorp	435,494	17,381
	OFG Bancorp	732,795	17,301
	Virtu Financial Inc. Class A	1,080,304	17,274
	Southside Bancshares Inc.	464,028	17,234
	Nelnet Inc. Class A	293,106	17,071
	Piper Jaffray Cos.	212,189	16,962
	CNA Financial Corp.	373,747	16,748
	BancFirst Corp.	262,594	16,396
*	LendingClub Corp.	1,289,187	16,270
*,^	Waddell & Reed Financial Inc. Class A Trupanion Inc.	965,078	16,136
,	Kearny Financial Corp.	426,248 1,143,843	15,967 15,819
	National Bank Holdings Corp. Class A	446,150	15,713
	Colony Credit Real Estate Inc.	1,191,369	15,678
	TriCo Bancshares	379,980	15,507
	American National Insurance Co.	131.627	15,490
	Heritage Financial Corp.	544,104	15,398
	TPG RE Finance Trust Inc.	758,871	15,382
	Tompkins Financial Corp.	167,048	15,285
*	Green Dot Corp. Class A	647,362	15,084
	Meridian Bancorp Inc.	742,307	14,913
	Granite Point Mortgage Trust Inc.	802,214	14,745
*	Ambac Financial Group Inc.	678,759	14,641
	ARMOUR Residential REIT Inc.	810,391	14,482
	TFS Financial Corp.	717,210	14,115
	United Fire Group Inc.	314,756	13,764
*	Encore Capital Group Inc.	387,399	13,698
	Stewart Information Services Corp.	329,908	13,457
	Boston Private Financial Holdings Inc.	1,114,379	13,406
*	Mr Cooper Group Inc.	1,038,608	12,993
*	Carolina Financial Corp. Focus Financial Partners Inc. Class A	298,509	12,905
*	Triumph Bancorp Inc.	430,185 331,074	12,678 12,587
	Stock Yards Bancorp Inc.	303,168	12,587
	Lakeland Bancorp Inc.	710,801	12,354
	German American Bancorp Inc.	344,616	12,275
*	HomeStreet Inc.	360,276	12,249
	PJT Partners Inc.	270,672	12,215
*	Third Point Reinsurance Ltd.	1,134,866	11,939
*	Enova International Inc.	493,718	11,879
	Central Pacific Financial Corp.	399,881	11,828
	Universal Insurance Holdings Inc.	421,988	11,811
	TrustCo Bank Corp. NY	1,360,157	11,793
	1st Source Corp.	225,166	11,682
	ConnectOne Bancorp Inc.	451,034	11,601
*	INTL. FCStone Inc.	236,198	11,534
	Univest Financial Corp.	429,965	11,514
	Bryn Mawr Bank Corp.	278,945	11,504
	Capstead Mortgage Corp.	1,442,674	11,426
	Preferred Bank Banc of California Inc.	189,629 649,900	11,395 11,165
*	Columbia Financial Inc.	656,074	11,105
	Washington Trust Bancorp Inc.	206,109	11,087
	Heritage Commerce Corp.	860,267	11,037
*	MBIA Inc.	1,169,635	10,878
	Community Trust Bancorp Inc.	230,688	10,759
	Camden National Corp.	230,445	10,614
	Virtus Investment Partners Inc.	87,119	10,604
	Horizon Bancorp Inc.	555,535	10,555
	Great Southern Bancorp Inc.	165,282	10,466
	Northfield Bancorp Inc.	614,867	10,428
	Federal Agricultural Mortgage Corp.	124,201	10,371
*	Customers Bancorp Inc.	430,884	10,259

			Market
		Shares	Value (\$000)
	National Western Life Group Inc. Class A	34,881	10,146
*	Allegiance Bancshares Inc.	269,012	10,140
	Peoples Bancorp Inc.	284,402	9,857
	Brightsphere Investment Group Inc.	953,787	9,748
*	TriState Capital Holdings Inc.	367,578	9,601
	FB Financial Corp.	241,955	9,579
	First Bancshares Inc.	269,321	9,566
*	Nicolet Bankshares Inc.	129,516	9,565
*	HarborOne Bancorp Inc.	860,345	9,455
	Ellington Financial Inc.	515,518	9,449
	Dime Community Bancshares Inc.	448,393	9,367
	First Defiance Financial Corp.	295,531	9,306
*	QCR Holdings Inc.	211,856	9,292
	Palomar Holdings Inc. Class A First Foundation Inc.	183,946 525,462	9,287 9,143
*	Bancorp Inc.	703,731	9,143
	United Community Financial Corp.	776.680	9,056
	Mercantile Bank Corp.	244,704	8,924
	First of Long Island Corp.	352,499	8,841
	Opus Bank	334,445	8,652
	Midland States Bancorp Inc.	298,182	8,635
	WisdomTree Investments Inc.	1,777,914	8,605
	Western Asset Mortgage Capital Corp.	813,254	8,401
	Origin Bancorp Inc.	221,606	8,386
	Arrow Financial Corp.	221,283	8,365
	Hanmi Financial Corp.	417,915	8,356
	Flushing Financial Corp.	385,908	8,338
	Bank of Marin Bancorp	185,056	8,337
	Bridge Bancorp Inc.	244,863	8,210
*	First Financial Corp. Carter Bank & Trust	179,090 335,685	8,188
	State Auto Financial Corp.	256,571	7,962 7,959
	Waterstone Financial Inc.	417,326	7,933
	Financial Institutions Inc.	244,444	7,847
	Independent Bank Corp.	343,290	7,776
	FBL Financial Group Inc. Class A	130,650	7,699
	AG Mortgage Investment Trust Inc.	499,192	7,698
	People's Utah Bancorp	255,093	7,683
	Live Oak Bancshares Inc.	391,753	7,447
	Peapack Gladstone Financial Corp.	235,868	7,288
	Ready Capital Corp.	461,864	7,122
*	Equity Bancshares Inc. Class A	227,947	7,037
,	CBTX Inc.	225,019	7,003
*	Amerant Bancorp Inc.	321,061	6,996
*	Diamond Hill Investment Group Inc. World Acceptance Corp.	49,571 80,414	6,963 6,948
	CNB Financial Corp.	211,786	6,921
	Ares Commercial Real Estate Corp.	427,549	6,772
	Franklin Financial Network Inc.	194,254	6,669
~	Goosehead Insurance Inc. Class A	156,773	6,647
*	Cowen Inc. Class A	421,004	6,631
	KKR Real Estate Finance Trust Inc.	313,860	6,409
	HomeTrust Bancshares Inc.	237,318	6,367
	Byline Bancorp Inc.	313,135	6,128
	First Community Bankshares Inc.	197,196	6,117
	Sierra Bancorp	209,625	6,104
	Bar Harbor Bankshares	237,373	6,027
	Farmers National Banc Corp.	367,847	6,003
	Ladenburg Thalmann Financial Services Inc.	1,723,191	5,997
	West Bancorporation Inc.	232,853	5,968
	MidWestOne Financial Group Inc. Capital City Bank Group Inc.	162,214 191,995	5,877 5,856
	Exantas Capital Corp.	495,098	5,847
*	Atlantic Capital Bancshares Inc.	317,561	5,827
	·····	017,001	0,027

			Market
		Shares	Value (\$000)
	First Mid Bancshares Inc.	163,291	5,756
	Republic Bancorp Inc.Class A	121,430	5,683
	Dynex Capital Inc.	335,466	5,683
^	Orchid Island Capital Inc.	963,109	5,634
	Old Second Bancorp Inc.	417,205	5,620
	B. Riley Financial Inc.	221,379	5,574
*	EZCORP Inc. Class A	807,721	5,509
	American National Bankshares Inc.	138,845	5,494
	Citizens & Northern Corp. Civista Bancshares Inc.	192,595 223,449	5,441 5,363
	PCSB Financial Corp.	253,112	5,303
	Heritage Insurance Holdings Inc.	377,019	4,996
*	Spirit of Texas Bancshares Inc.	214,198	4,927
	HCI Group Inc.	106,361	4,855
	Southern National Bancorp of Virginia Inc.	296,548	4,849
*	Donnelley Financial Solutions Inc.	460,921	4,826
*	Citizens Inc. Class A	710,407	4,795
	Hingham Institution for Savings	22,809	4,794
	Sculptor Capital Management Inc. Class A	215,294	4,758
	Cambridge Bancorp	58,556	4,693
	Peoples Financial Services Corp.	92,436	4,654
^	Victory Capital Holdings Inc. Class A	220,296	4,620
*	Metropolitan Bank Holding Corp.	95,562	4,609
	MutualFirst Financial Inc.	112,580	4,466
	Business First Bancshares Inc.	178,897	4,460
^	Bank First Corp.	63,616	4,454
	Anworth Mortgage Asset Corp. United Insurance Holdings Corp.	1,263,280	4,447 4,430
*	Southern First Bancshares Inc.	351,335 104,217	4,430 4,428
	Amalgamated Bank Class A	223,947	4,420 4,356
	Farmers & Merchants Bancorp Inc.	142,433	4,294
*	Regional Management Corp.	142,709	4,286
*	Greenlight Capital Re Ltd. Class A	417,905	4,225
*	BRP Group Inc. Class A	262,727	4,217
	Merchants Bancorp	208,918	4,118
	First Bancorp Inc.	136,159	4,116
	Home Bancorp Inc.	103,208	4,045
	National Bankshares Inc.	88,924	3,995
	RBB Bancorp	187,762	3,975
	Oppenheimer Holdings Inc. Class A	144,218	3,963
	Northrim BanCorp Inc.	102,156	3,913
	Territorial Bancorp Inc.	125,627	3,887
*	SmartFinancial Inc.	162,204	3,836
	Baycom Corp. Southern Missouri Bancorp Inc.	166,049 96,799	3,776 3,713
	Cherry Hill Mortgage Investment Corp.	254,322	3,713
	Macatawa Bank Corp.	333,037	3,707
	FS Bancorp Inc.	57,505	3,668
	Enterprise Bancorp Inc.	105,588	3,576
	Greenhill & Co. Inc.	209,221	3,574
*	Howard Bancorp Inc.	209,553	3,537
	Westwood Holdings Group Inc.	118,862	3,521
*	Bridgewater Bancshares Inc.	255,465	3,520
	Century Bancorp Inc. Class A	39,130	3,520
	Safeguard Scientifics Inc.	317,551	3,487
^	Arlington Asset Investment Corp. Class A	616,544	3,434
	ACNB Corp.	90,575	3,426
	Guaranty Bancshares Inc.	102,111	3,357
	First Internet Bancorp	140,291	3,326
	Mid Penn Bancorp Inc.	115,488	3,326
	Ames National Corp. Great Ajax Corp.	118,092 219,885	3,314
*	Assetmark Financial Holdings Inc.	112,135	3,257 3,254
	Summit Financial Group Inc.	119,570	3,234
		110,070	0,200

First Choice Bancorp 119,990 6,235 First Choice Bancorp 119,990 3,268 Investor Title Co. 20,149 3,208 Investor Title Co. 32,769 31,276 Ferrar Thronical Com. 32,769 31,128 Ferrar Title Bancorp Inc. 32,769 31,121 Health Insurance Innovations Inc. Class A 163,359 3,151 Captast Financial Holings Inc. 168,369 3,107 Dack Captal Inc. 168,369 3,107 Control Common Concersing Inc. 168,369 3,107 Perms Woods Bancorp Inc. 186,359 3,027 Perms Woods Bancorp Inc. 186,359 3,027 Notwood Financial Corp. 79,867 2,944 Independence Holding Co. 170,062 2,848 Midd Financial Corp. 130,867 2,808 Three Inc. 130,867 2,808 Halinesk Financial Services Inc. 110,038,67 2,803 Three Inc. 130,867 2,803 2,803 Three Inc. 130,867 2,803				Market Value
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Riverview Bancorp Inc. 256,932 2,109			196,870	2,112
* Richmond Mutual Bancorporation Inc. 130,939 2,090		Riverview Bancorp Inc.		
	*	Richmond Mutual Bancorporation Inc.	130,939	2,090

			Market Value
		Shares	(\$000)
*	Coastal Financial Corp.	126,394	2,082
	SB One Bancorp	82,108	2,046
	Donegal Group Inc. Class A	138,033	2,046
	Sterling Bancorp Inc.	251,548	2,038
	Associated Capital Group Inc. Class A	51,604	2,023
	NI Holdings Inc. C&F Financial Corp.	117,411 36,486	2,019 2,019
*	MainStreet Bancshares Inc.	87,486	2,019
*	FVCBankcorp Inc.	113,665	1,986
	Chemung Financial Corp.	46,289	1,967
	Provident Financial Holdings Inc.	89,437	1,959
	Pzena Investment Management Inc. Class A	224,114	1,932
	Two River Bancorp	84,120	1,884
	Ellington Residential Mortgage REIT	173,140	1,879
	First Community Corp.	86,350	1,866
	Ohio Valley Banc Corp.	45,934	1,820
*	MMA Capital Holdings Inc.	56,912	1,810
	County Bancorp Inc.	70,459	1,806 1,787
*	Franklin Financial Services Corp. ProSight Global Inc.	46,185 109,726	1,787
	Hawthorn Bancshares Inc.	68,177	1,739
	FNCB Bancorp Inc.	204,000	1,724
*	Pacific Mercantile Bancorp	212,182	1,723
	First Capital Inc.	22,806	1,665
*	Meridian Corp.	82,000	1,656
	Standard AVB Financial Corp.	54,796	1,642
*	Provident Bancorp Inc.	128,185	1,596
	Oak Valley Bancorp	80,206	1,561
	Eagle Bancorp Montana Inc.	72,809	1,557
	First Financial Northwest Inc.	103,776	1,550
	Alerus Financial Corp.	65,300	1,492
*	First Savings Financial Group Inc.	21,830 92,000	1,465 1,464
	Silvergate Capital Corp. Class A Prudential Bancorp Inc.	78,523	1,455
*	Medallion Financial Corp.	198,514	1,443
	GAMCO Investors Inc. Class A	73,907	1,440
	SB Financial Group Inc.	71,886	1,415
	Union Bankshares Inc.	38,465	1,395
	First National Corp.	64,822	1,387
*	Carolina Trust Bancshares Inc.	106,092	1,385
*	Security National Financial Corp. Class A	233,561	1,366
*	PDL Community Bancorp	92,505	1,360
*	Watford Holdings Ltd.	53,134	1,337
	Colony Bankcorp Inc.	79,731	1,316
	Severn Bancorp Inc. Salisbury Bancorp Inc.	139,320 26,498	1,297 1,210
	Citizens Holding Co.	54,367	1,190
	South Plains Financial Inc.	56,000	1,169
	Old Point Financial Corp.	42,408	1,166
	American River Bankshares	77,554	1,153
	Sachem Capital Corp.	264,111	1,146
	GAIN Capital Holdings Inc.	285,494	1,128
	Level One Bancorp Inc.	44,589	1,122
	AmeriServ Financial Inc.	243,264	1,022
	Summit State Bank	78,386	1,016
*		228,293	1,016
*	HMN Financial Inc.	47,410	996
	Plumas Bancorp	37,646	993
	Silvercrest Asset Management Group Inc. Class A Guaranty Federal Bancshares Inc.	78,526 38,891	988 980
	United Bancorp Inc.	67,245	980 962
	Kingstone Cos. Inc.	123,825	960
*,^	Impac Mortgage Holdings Inc.	181,158	953
*	Capital Bancorp Inc.	63,563	946
		,	

		Market Value
	Shares	(\$000)
Federal Agricultural Mortgage Corp. Class A	12,586	937
* Great Elm Capital Group Inc.	276,253	923
Crawford & Co. Class A	78,780	904
 Auburn National Bancorporation Inc. DB Banagara Inc. 	17,043	903
PB Bancorp Inc. First US Bancshares Inc.	59,458 77,118	901 895
* Bancorp of New Jersey Inc.	49,915	893
* Central Federal Corp.	63,590	887
* Nicholas Financial Inc.	107,396	885
* CrossFirst Bankshares Inc.	58,003	836
IF Bancorp Inc.	36,116	831
Sound Financial Bancorp Inc.	22,640	815
 Atlanticus Holdings Corp. 	87,883	792
MSB Financial Corp.	42,744	769
Donegal Group Inc. Class B	63,192	762
* Maiden Holdings Ltd.	986,848 25,256	740
Greene County Bancorp Inc. Bancorp 34 Inc.	46,824	727 715
* Consumer Portfolio Services Inc.	209,871	715
* Siebert Financial Corp.	80,324	695
Bank7 Corp.	35,700	677
Hunt Cos. Finance Trust Inc.	203,294	657
* Randolph Bancorp Inc.	36,223	639
Community West Bancshares	54,114	601
Wellesley Bank	13,247	596
 Hennessy Advisors Inc. 	57,467	579
OP Bancorp	54,798	568
Landmark Bancorp Inc.	19,539	489
Manhattan Bridge Capital Inc.	76,762	488
Emclaire Financial Corp. Manning & Napier Inc.	14,818 271,519	482 472
* Limestone Bancorp Inc.	26,219	472
Tremont Mortgage Trust	94,591	469
* Ashford Inc.	19,599	463
* FlexShopper Inc.	181,219	458
* Pioneer Bancorp Inc.	29,739	455
Bank of South Carolina Corp.	23,821	447
Pathfinder Bancorp Inc.	31,500	438
Blue Capital Reinsurance Holdings Ltd.	59,014	405
Oconee Federal Financial Corp.	13,333	348
* A-Mark Precious Metals Inc.	38,995	323
 First Western Financial Inc. United Bancshares Inc. 	19,296	318 315
Elmira Savings Bank	13,889 20,034	303
Southwest Georgia Financial Corp.	7,875	276
Fauguier Bankshares Inc.	12,871	273
* Rhinebeck Bancorp Inc.	21,520	243
US Global Investors Inc. Class A	159,768	230
* Asta Funding Inc.	18,311	189
Bank of the James Financial Group Inc.	12,209	186
Medley Management Inc. Class A	53,857	159
* CBM Bancorp Inc.	10,538	149
Mid-Southern Bancorp Inc.	10,233	137
* Magyar Bancorp Inc.	10,465	128
Riverview Financial Corp. Glen Burnie Bancorp	10,048 9,237	126 106
* Conifer Holdings Inc.	24,973	106
* FFBW Inc.	8,563	99
* Community First Bancshares Inc.	7,805	89
Home Federal Bancorp Inc.	2,217	79
Kentucky First Federal Bancorp	9,399	73
* Kingsway Financial Services Inc.	39,077	73
* Atlas Financial Holdings Inc.	163,656	71
* 1347 Property Insurance Holdings Inc.	10,409	57

			Market Value
		Shares	(\$000)
	le Line Inc.	1,919	55
	ige Bank and Trust Financial Corp.	1,338	50
	awa Bancorp Inc.	3,322	46
	iot National Bancorp Inc.	3,079	39
	Bancorp Inc.	2,176	37 36
	Holdings Inc. adway Financial Corp.	2,593 22,638	35
	ional Holdings Corp.	13,459	34
	G Holdings Inc.	2,941	29
	ional Security Group Inc.	1,272	19
	Funding America Inc.	19,336	15
	Bancorp Inc.	525	9
	co American Corp.	1,377	9
Atla	ntic American Corp.	2,591	5
Lake	e Shore Bancorp Inc.	300	5
WVS	S Financial Corp.	100	2
	ver Bancorp Inc.	445	1
	ional Holdings Corp. Warrants Exp. 01/18/2022	7,766	1
Coh	en & Co. Inc.	64	
Health C	are (13.4%)		12,960,700
	Com Inc.	1,294,008	283,051
	va Systems Inc. Class A	1,868,619	262,840
	Marin Pharmaceutical Inc.	2,555,074	216,032
	ttle Genetics Inc.	1,631,911	186,462
	ct Sciences Corp.	1,984,320	183,510
,	/lam Pharmaceuticals Inc.	1,584,597	182,498
	st Pharmaceutical Services Inc.	1,049,923	157,835
	nco Animal Health Inc.	5,314,877	156,523
	llet Corp.	877,777	150,275
	irocrine Biosciences Inc. apta Therapeutics Inc.	1,311,065	140,926
	ina Healthcare Inc.	1,006,687 890,192	129,903 120,790
	z Pharmaceuticals plc	890,192 805,807	120,291
	Techne Corp.	542,087	118,994
	alent Inc.	2,082,239	117,230
	Rad Laboratories Inc. Class A	307,106	113,638
	simo Corp.	696,852	110,144
	s Pharmaceuticals Inc.	1,822,214	110,080
Hill-I	Rom Holdings Inc.	949,014	107,742
* Cha	rles River Laboratories International Inc.	692,921	105,851
Che	med Corp.	228,444	100,346
* PRA	A Health Sciences Inc.	898,240	99,839
	ompass Health Corp.	1,398,899	96,902
	izon Therapeutics plc	2,646,608	95,807
	whead Pharmaceuticals Inc.	1,421,908	90,192
	dicines Co.	1,056,739	89,759
	adoc Health Inc.	1,021,822	85,547
	monetics Corp.	722,656	83,033
	edisys Inc. lixis Inc.	457,763 4,305,521	76,410 75,863
	umbra Inc.	4,305,521 452,962	
	IthEquity Inc.	452,962 1,004,298	74,408 74,388
	ta Pharmaceuticals Inc. Class A	359,948	74,388
	ker Corp.	1,436,785	73,233
	ebird Bio Inc.	787,307	69,086
	ADIA Pharmaceuticals Inc.	1,587,938	67,932
	bal Blood Therapeutics Inc.	851,105	67,654
	ista Holdings Corp.	2,255,963	66,867
		1,091,136	64,246
* Glob	ous Medical Inc.	1,031,130	
	bus Medical Inc. ati Therapeutics Inc.	483,279	62,275
* Mira * Rep	ati Therapeutics Inc. Iligen Corp.		
* Mira * Rep * Inte	ati Therapeutics Inc.	483,279	62,275

		Market
	Shares	Value (\$000)
^ Moderna Inc.	2,919,789	57,111
Avantor Inc.	3,142,387	57,034
NuVasive Inc.	735,450	56,880
Tenet Healthcare Corp.	1,482,746	56,389
Immunomedics Inc.	2,619,820	55,435
Blueprint Medicines Corp.	691,647 1,807,454	55,408 55,091
Wright Medical Group NV United Therapeutics Corp.	620,688	55,091 54,670
Nektar Therapeutics Class A	2,511,577	54,212
Sage Therapeutics Inc.	742,410	53,595
Syneos Health Inc.	887,429	52,780
Nevro Corp.	441,207	51,859
LivaNova plc	686,095	51,752
ICU Medical Inc.	274,170	51,303
Omnicell Inc.	592,655	48,432
Neogen Corp.	741,070	48,362
MyoKardia Inc.	661,348	48,202
Tandem Diabetes Care Inc.	800,500	47,718
FibroGen Inc.	1,106,653	47,464
Iovance Biotherapeutics Inc.	1,651,960	45,726
CONMED Corp. Alkermes plc	404,523 2,215,430	45,238 45,195
Guardant Health Inc.	573,498	45,195
Intercept Pharmaceuticals Inc.	353,959	43,863
NeoGenomics Inc.	1,498,822	43,841
PTC Therapeutics Inc.	879,724	42,253
Acadia Healthcare Co. Inc.	1,263,003	41,957
AMN Healthcare Services Inc.	665,323	41,456
Quidel Corp.	547,524	41,081
Agios Pharmaceuticals Inc.	850,728	40,622
Axsome Therapeutics Inc.	379,075	39,181
Audentes Therapeutics Inc.	654,296	39,153
Cantel Medical Corp.	536,144	38,013
Integer Holdings Corp.	465,606	37,449
HMS Holdings Corp.	1,231,982	36,467
Amicus Therapeutics Inc. Premier Inc. Class A	3,689,999 947.300	35,941
Select Medical Holdings Corp.	1,524,559	35,884 35,583
Acceleron Pharma Inc.	662,061	35,103
∧ Allakos Inc.	346.909	33,081
Emergent BioSolutions Inc.	611,399	32,985
MEDNAX Inc.	1,184,440	32,916
Ultragenyx Pharmaceutical Inc.	768,740	32,833
Medpace Holdings Inc.	387,720	32,592
Ensign Group Inc.	717,580	32,557
ArQule Inc.	1,604,508	32,026
Momenta Pharmaceuticals Inc.	1,616,628	31,896
Arena Pharmaceuticals Inc.	701,441	31,859
Biohaven Pharmaceutical Holding Co. Ltd.	573,384	31,215
Halozyme Therapeutics Inc. Natera Inc.	1,754,619 918,859	31,109 30,956
Zogenix Inc.	591,976	30,950
Insmed Inc.	1,288,633	30,800
Glaukos Corp.	558,190	30,405
Ironwood Pharmaceuticals Inc. Class A	2,188,358	29,127
Myriad Genetics Inc.	1,062,919	28,943
Prestige Consumer Healthcare Inc.	706,208	28,601
Epizyme Inc.	1,073,211	26,401
Heron Therapeutics Inc.	1,121,953	26,366
Pacira BioSciences Inc.	579,607	26,256
Ligand Pharmaceuticals Inc.	251,409	26,219
8		
Merit Medical Systems Inc.	805,356	25,143
8	805,356 1,223,509 364,950	25,143 25,057 24,849

			Market
		Shares	Value (\$000)
*	Kodiak Sciences Inc.	343,609	24,723
*	Cardiovascular Systems Inc.	504,285	24,503
*	Xencor Inc.	712,088	24,489
*	Magellan Health Inc.	303,044	23,713
*	Ra Pharmaceuticals Inc.	500,952	23,510
*	Portola Pharmaceuticals Inc.	983,688	23,490
*	Avanos Medical Inc.	687,928	23,183
*	Allscripts Healthcare Solutions Inc.	2,317,728 489,641	22,749 22,670
*	BioTelemetry Inc. ChemoCentryx Inc.	560,781	22,070
*,^	Esperion Therapeutics Inc.	365,790	21,812
*	Editas Medicine Inc.	734,243	21,741
*	Inovalon Holdings Inc. Class A	1,100,252	20,707
*	Intra-Cellular Therapies Inc.	601,113	20,624
*,^	Invitae Corp.	1,257,259	20,280
*	Aimmune Therapeutics Inc.	602,180	20,155
	US Physical Therapy Inc.	174,754	19,983
*	R1 RCM Inc.	1,468,743	19,064
*	AtriCure Inc.	579,010	18,824
*	Addus HomeCare Corp.	192,441	18,709
*	Covetrus Inc.	1,412,706	18,648
÷	REGENXBIO Inc.	453,596 273,709	18,584
*	Tactile Systems Technology Inc. Brookdale Senior Living Inc.	2,533,263	18,478 18,417
*,^	Allogene Therapeutics Inc.	702,724	18,417
*	Inogen Inc.	263,248	17,988
*	Corcept Therapeutics Inc.	1,479,032	17,896
*	Apellis Pharmaceuticals Inc.	566,499	17,346
*,^	Denali Therapeutics Inc.	993,697	17,310
*	Fate Therapeutics Inc.	878,512	17,193
*	Veracyte Inc.	613,566	17,131
*	Dicerna Pharmaceuticals Inc.	772,026	17,008
*	Supernus Pharmaceuticals Inc.	712,036	16,890
*	Deciphera Pharmaceuticals Inc.	264,333	16,452
*	Forty Seven Inc.	416,057	16,380 15.055
*	Atrion Corp. Coherus Biosciences Inc.	21,231 870,348	15,955 15,671
*	Inspire Medical Systems Inc.	210.721	15,638
*	Varex Imaging Corp.	522,599	15,579
*	Natus Medical Inc.	465,901	15,370
*	Theravance Biopharma Inc.	587,003	15,198
*	Hanger Inc.	545,474	15,061
*	Tricida Inc.	391,351	14,770
*	STAAR Surgical Co.	415,996	14,631
*	Enanta Pharmaceuticals Inc.	236,453	14,608
*	Karyopharm Therapeutics Inc.	761,328	14,595
*,^	Aerie Pharmaceuticals Inc.	598,972	14,477
	Mesa Laboratories Inc.	57,609	14,368
÷	Sangamo Therapeutics Inc.	1,699,649	14,226
	Principia Biopharma Inc. National HealthCare Corp.	259,563 163,839	14,219 14,161
	Luminex Corp.	610,898	14,148
*	CryoLife Inc.	516,967	14,005
*	Innoviva Inc.	972,771	13,774
*	NanoString Technologies Inc.	488,963	13,603
*	Endo International plc	2,897,002	13,587
*,^	Tabula Rasa HealthCare Inc.	269,650	13,127
*	Atara Biotherapeutics Inc.	792,824	13,058
*	Vanda Pharmaceuticals Inc.	787,920	12,930
*	TG Therapeutics Inc.	1,160,965	12,887
*	Tivity Health Inc.	626,062	12,737
*	Radius Health Inc. RadNet Inc.	624,956	12,599
*	Achillion Pharmaceuticals Inc.	614,969 2,027,292	12,484 12,225
		Z,UZ1,ZJZ	12,220

		Market Value
	Shares	(\$000)
* Madrigal Pharmaceuticals Inc.	134,021	12,211
* Pennant Group Inc.	364,750	12,062
* Turning Point Therapeutics Inc.	192,370	11,983
 CareDx Inc. Lantheus Holdings Inc. 	554,803 573,677	11,967 11,766
* 10X Genomics Inc. Class A	154,248	11,760
* Orthofix Medical Inc.	253,766	11,719
* Codexis Inc.	724,910	11,591
* Intersect ENT Inc.	464,389	11,563
* NextGen Healthcare Inc.	714,695	11,485
* Vericel Corp.	657,205	11,435
 Rocket Pharmaceuticals Inc. 	493,701	11,237
* ImmunoGen Inc.	2,200,696	11,235
*^ ZIOPHARM Oncology Inc.	2,337,506	11,033
* Anika Therapeutics Inc.	210,267	10,902
* Athenex Inc.	712,927	10,886 10.672
 Pacific Biosciences of California Inc. National Research Corp. 	2,076,189 161,617	10,672
*^ Bridgebio Pharma Inc.	302,885	10,616
* Antares Pharma Inc.	2,249,061	10,571
* Change Healthcare Inc.	644,871	10,569
* Constellation Pharmaceuticals Inc.	222,229	10,469
* Durect Corp.	2,743,577	10,426
* CorVel Corp.	118,531	10,355
* Flexion Therapeutics Inc.	500,004	10,350
* Revance Therapeutics Inc.	635,020	10,306
*.^ Omeros Corp.	725,487	10,222
G1 Therapeutics Inc.	385,200	10,181
* Akebia Therapeutics Inc.	1,606,070	10,150
* Dermira Inc.	666,182	10,099
 Heska Corp. Evolent Health Inc. Class A 	105,077 1,103,060	10,081 9,983
* Providence Service Corp.	167,375	9,903 9,905
*^ Cara Therapeutics Inc.	608,834	9,808
* Rhythm Pharmaceuticals Inc.	424,713	9,751
* Vocera Communications Inc.	467,839	9,712
* HealthStream Inc.	348,237	9,472
* Kadmon Holdings Inc.	2,057,377	9,320
 Cytokinetics Inc. 	869,010	9,220
 Eagle Pharmaceuticals Inc. 	152,520	9,163
* Axogen Inc.	507,355	9,077
*^ OPKO Health Inc.	6,156,568	9,050
*/ Karuna Therapeutics Inc.	119,792	9,025
 Adverum Biotechnologies Inc. AngioDynamics Inc. 	781,048 560,630	8,998 8,976
* Collegium Pharmaceutical Inc.	433,327	8,918
* Krystal Biotech Inc.	160,957	8,914
LeMaitre Vascular Inc.	246,680	8,868
* Retrophin Inc.	624,458	8,867
* Amphastar Pharmaceuticals Inc.	458,237	8,839
* Cerus Corp.	2,083,847	8,794
* Arvinas Inc.	211,715	8,699
*^ CryoPort Inc.	523,276	8,613
*^ Intellia Therapeutics Inc.	581,375	8,529
* Synthorx Inc.	121,265	8,475
* Surmodics Inc.	201,306	8,340
* Prothena Corp. plc	521,114	8,249
* Kura Oncology Inc.	590,204	8,115
Assembly Biosciences Inc. Gossamer Bio Inc.	393,233 508,154	8,046 7,942
* TherapeuticsMD Inc.	508,154 3,243,908	7,942 7,850
*A Clovis Oncology Inc.	748,392	7,850
Phibro Animal Health Corp. Class A	310,151	7,701

			Market Value
		Shares	(\$000)
* [NextCure Inc.	135,285	7,621
	Y-mAbs Therapeutics Inc.	243,558	7,611
	Cutera Inc.	211,828	7,586
	Amneal Pharmaceuticals Inc.	1,566,531	7,551
	OraSure Technologies Inc.	937,148	7,525
	Homology Medicines Inc.	360,239	7,457
	Option Care Health Inc.	1,962,058	7,319
	SmileDirectClub Inc.	823,752	7,200
	MacroGenics Inc.	657,740	7,156
	Twist Bioscience Corp.	335,578	7,047
	Stemline Therapeutics Inc.	661,466	7,031
	Relmada Therapeutics Inc.	176,662	6,890
	Alector Inc.	398,813	6,872
	BioDelivery Sciences International Inc.	1,079,373	6,822
	Provention Bio Inc.	457,498	6,817
	Adaptive Biotechnologies Corp.	220,471	6,597
	Viking Therapeutics Inc.	821,128	6,585
	IGM Biosciences Inc.	172,222	6,572
	Progenics Pharmaceuticals Inc.	1,287,694	6,554
	Cross Country Healthcare Inc.	562,339	6,534
	Accelerate Diagnostics Inc.	386,616	6,534
	OrthoPediatrics Corp.	138,520	6,509
	Triple-S Management Corp. Class B	351,805	6,505
	Ardelyx Inc.	866,267	6,501
	Meridian Bioscience Inc.	658,033	6,429
* /	Apollo Medical Holdings Inc.	348,813	6,422
*	PetIQ Inc. Class A	255,876	6,410
	Agenus Inc.	1,561,424	6,355
* /	Avrobio Inc.	315,036	6,342
*,^ (Sorrento Therapeutics Inc.	1,847,010	6,243
*,^ [Dynavax Technologies Corp. Class A	1,090,159	6,236
* [Neoleukin Therapeutics Inc.	504,508	6,216
* \	√iewRay Inc.	1,472,006	6,212
* /	AMAG Pharmaceuticals Inc.	508,601	6,190
*,^)	XBiotech Inc.	330,546	6,170
*	Phreesia Inc.	228,801	6,095
* [BioCryst Pharmaceuticals Inc.	1,745,771	6,023
* /	Axonics Modulation Technologies Inc.	215,770	5,979
	Intrexon Corp.	1,065,571	5,839
* (Spectrum Pharmaceuticals Inc.	1,603,207	5,836
* (Sientra Inc.	651,838	5,827
* (CytomX Therapeutics Inc.	690,345	5,737
l	Utah Medical Products Inc.	52,991	5,718
* (Odonate Therapeutics Inc.	174,993	5,679
* /	AnaptysBio Inc.	348,643	5,665
*	PDL BioPharma Inc.	1,742,959	5,656
*	Shockwave Medical Inc.	124,099	5,450
*	Rigel Pharmaceuticals Inc.	2,526,771	5,407
	Simulations Plus Inc.	185,161	5,383
* -	Translate Bio Inc.	645,765	5,257
* (Catalyst Pharmaceuticals Inc.	1,396,974	5,239
	Voyager Therapeutics Inc.	370,462	5,168
	SpringWorks Therapeutics Inc.	133,246	5,129
	Phathom Pharmaceuticals Inc.	163,584	5,094
	Community Health Systems Inc.	1,753,817	5,086
	Computer Programs & Systems Inc.	192,206	5,074
	Avid Bioservices Inc.	654,644	5,021
	Livongo Health Inc.	197,270	4,944
	Quanterix Corp.	206,219	4,873
	Owens & Minor Inc.	916,648	4,739
	BioSpecifics Technologies Corp.	82,487	4,697
	VERIC bio Inc.	538,851	4,623
*		000,001	7,020
	Kindred Biosciences Inc.	545,054	4,622

• Conta Pharmaceuticals Holdings Inc. 808 877 4.41 • Molecular Templates Inc. 815 732 4.41 • Cue Biopharma Inc. 240,243 4.40 • Movio Pharmaeuticals Inc. 123,1221 4.366 • Movio Pharmaeuticals Inc. 324,243 4.00 • Movio Pharmaeuticals Inc. 322,414 4.366 • Malincknoth ple 1,23,1246 4.577 • Acces Therapoutics Inc. 262,407 4.262 • Larnert C. Inc. 401,886 4.575 • Larnert C. Inc. 401,886 4.575 • Jurgery Partners Inc. 403,822 4.931 • Suppry Partners Inc. 403,822 4.931 • Shoth Enc. 198,774 4080 • Modelinova Inc. 804,062 4.937 • Robio Therapouties Inc. 115,454 4.000 • Shoth Tarpouties Inc. 115,454 4.000 • Modelinova Inc. 138,454 4.000 • Contaxy Inc. 138,454 4.000 • Shoth Tarpoutes Inc. 115,454 4.000				Market Value
• Molecular Templates Inc. 315,782 4.445 • Cue Bighamma Inc. 277,697 4.004 • Retor Pherma Inc. 323,221 4.364 • Inovio Phermaceutidis Inc. 323,221 4.365 • MalinzAnch pte 323,221 4.365 • MalinzAnch pte 323,224 4.305 • MalinzAnch pte 323,224 4.305 • MalinzAnch pte 323,224 4.305 • MalinzAnch pte 326,007 4.265 • Lament O.n. Inc. 481,832 4.255 • MalinzAnch pte 326,007 4.265 • Malinz Pherma Inc. 366,007 4.265 • Malinz Pherma Inc. 366,007 4.265 • Malinz Pherma Inc. 326,007 4.355 • Malinz Pherma Inc. 326,			Shares	(\$000)
• Cue Biopharma Inc. 277.697 4.406 • Reoro Pharma Inc. 240,243 4.404 • Invio Pharmacuitals Inc. 321,221 4.366 • Mallinckroot ple 1,231,246 4.293 • Akcea Thraspottes Inc. 282,406 4.272 • Eigen RioPharmacuitals Inc. 281,007 4.083 • Akcea Thraspottes Inc. 282,406 4.272 • Larnett C. Inc. 480,807 4.082 • Surgery Partners Inc. 480,802 4.033 • Pura Biotenhology Inc. 472,032 4.031 • Pura Biotenhology Inc. 472,032 4.031 • Biotics Therapeutics Inc. 801,009 4.064 • ModinNov Inc. 566,170 4.011 • Heath Catayst Inc. 115,454 4.000 • SteONE Therapeutics Inc. 116,454 4.000 • Advater Midings Inc. 1264,336 3.864 • Advater Midings Inc. 1364,344 4.000 • Advater Midings Inc. 1364,336 3.864 • Advater Midings Inc. 1364,336 3.864	*,^			4,416
• Hence Plasma Inc. 240,243 4,404 • Inoxio Plasma Could Sinc. 321,221 4,365 • Planas Inc. 322,431 4,305 • Malinckords ple 322,2405 4,277 • Aksam Tharapautics Inc. 226,070 4,305 • Aksam Tharapautics Inc. 226,071 4,305 • Aksam Tharapautics Inc. 226,071 4,305 • Aksam Tharapautics Inc. 286,471 4,203 • Puma Biotechnology Inc. 427,022 4,305 • Fuldus Tharapautics Inc. 198,774 4,005 • Fields Tharapautics Inc. 198,774 4,005 • Fields Tharapautics Inc. 198,774 4,005 • Hots Tharapautics Inc. 198,774 4,005 • Hots Tharapautics Inc. 198,774 4,004 • Hots Tharapautics Inc. 198,773 3,005 • Aphare Tharapautics Inc. 198,473 3,025 • Aphare Tharapautics Inc. 198,473 3,025 • Aphare Tharapautics Inc. 198,473 3,025 • Aphare Hofidings Inc. 198,473 <	*			
Inviso Pharmaceuticals Inc. 121/21 4/88 Millinkindrig Inc. 332/431 4/880 Multinkindrig Inc. 252/405 4/827 Eiger BioPharmaceuticals Inc. 286,077 4/82 Ables Thresports Inc. 286,077 4/82 SieGow Thresports Inc. 286,077 4/80 SieGow Thresports Inc. 286,174 4/80 MedioNova Inc. 285,170 4/91 GendMart Negmonties Inc. 115,454 4,000 MedioNova Inc. 595,170 4,010 MedioNova Inc. 115,454 4,000 Aphatter Horitigns Inc. 116,833 3,920 Cell-SCI Corp. 248,733 3,920 Aphatter Horitigns Inc. <td>*</td> <td>1</td> <td></td> <td></td>	*	1		
• Plansk Inc. 382,431 4,020 • Mallinakratig Inc. 1,231,246 4,292 • Alcose Therspeutes Inc. 286,077 4,263 • Lannett Co. Inc. 186,859 4,234 • Alloise Offmam Inc. 186,859 4,234 • Surgery Partners Inc. 426,811 4,012 • Puris Bioenchology Inc. 428,411 4,012 • Puris Bioenchology Inc. 428,317 4,026 • Puris Bioenchology Inc. 428,317 4,012 • Furis Bioenchology Inc. 428,372 4,018 • Furis Bioenchology Inc. 100,023 4,018 • Furis Bioenchology Inc. 100,023 4,018 • Furis Bioenchology Inc. 100,023 4,018 • Furis Bioenchology Inc. 505,07 4,019 • Health Catalyst Inc. 115,44 4,000 • Alphete Holdings Inc. 116,44 4,000 • Alphete Holdings Inc. 136,829 3,861 • Catalyst Inc. 1,382,929 3,861 • Catalyst Inc. 136,829 3,861	* ^			
Millnekrodt pie 1,231,246 4,237 Eiger BioPharmacouticals Inc. 228,077 4,265 Lannett Co., Inc. 481,822 4,256 Abtera Thresputtes Inc. 208,411 4,200 Puma Biotechnology Inc. 208,411 4,200 Puma Biotechnology Inc. 400,322 4,000 Rubus Thresputtes Inc. 400,322 4,000 Stack Thresputtes Inc. 400,322 4,000 Cendbark Diagnostics Inc. 70,723 4,000 Cendbark Diagnostics Inc. 70,724 4,000 Stack Thresputtes Inc. 70,723 4,000 Stack Thresputtes Inc. 70,723 4,000 Aphater Holdings Inc. 50,647 4,000 Stack Thresputtes Inc. 114,424 4,000 Aphater Holdings Inc. 128,37,338 3,860 Accar Thresputtes Inc. 2,837,338 3,860 Accar Thresputtes Inc. 131,833 3,792 Cell Corp 2,237,348 3,860 Accar Thresputtes Inc. 333,620 3,792 <	*			
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· Ejegr BioPharmaeuticals Inc. 286,077 4,862 · Lannett Co. Inc. 481,892 4,252 · Notreo Pharma Inc. 186,559 4,332 · Puma Biotechnology Inc. 284,811 4,303 · Puma Biotechnology Inc. 430,522 4,093 · Rubus Threspoutcs Inc. 430,522 4,093 · Eldos Threspoutcs Inc. 70,732 4,055 · Edos Threspoutcs Inc. 70,732 4,055 · Madical Not Inc. 596,170 4,011 · Aphrate Therapoutcs Inc. 596,473 3992 · Aphrate Therapoutcs Inc. 596,473 3986 · Aphrate Nation Inc. 136,9292 3865 · Pogymy Inc. 140,226 3943 · Catassi Corp. 233,4396 3978 · Corp. 233,4396 3978 · Corp. 233,4365 3978 · Corp. 246,433,473<				
	*			
 Abireo Piarma Inc. Surgery Patterns Inc. Surgery Patterns Inc. Pums Biotechnology Inc. Pums Biotechnology Inc. Rebins Therapeutics Inc. Rebins Therapeutics Inc. Bednot Therapeutics Inc. GenMark Diagnostics Inc. Bednot Therapeutics Inc. Medicin Mova Inc. Sheft Diagnostics Inc. Stoke Therapeutics Inc. Aprora Therapeutics Inc. Calistan Mathematica Inc. Stoke Therapeutics Inc. Stoke Therapeutics Inc. Accuray Inc. Stoke Therapeutics Inc. Stoke Stoke Stoke	*,^			4,250
Pumb Biotechnology Inc. 472,032 4,132 Rubus Therapeutus Inc. 430,522 4,090 Stabol Func. 188,774 4,080 Eidos Therapeutus Inc. 7,732 4,055 GenMark Diagnostics Inc. 596,170 4,011 Health Catalyst Inc. 596,170 4,011 Health Catalyst Inc. 596,733 3,964 Aporta Therapeutics Inc. 424,396 3,882 Aporta Therapeutics Inc. 14,442 4,000 Aporta Therapeutics Inc. 14,424 4,000 Aporta Therapeutics Inc. 142,336 3,982 Accursy Inc. 140,226 3,861 Gener Corp. 2,837,438 3,862 Catithera Biosciences Inc. 311,583 3,797 Accursy Inc. 130,226 3,842 Cottoxyme Inc. 130,333 3,852 Cottoxyme Inc. 130,363 3,524 Diplomat Pharmacy Inc. 130,353 3,524 Masink Inc. 130,353 3,524 Diplomat Pharmacy Inc. 130,353 </td <td>*</td> <td>Albireo Pharma Inc.</td> <td>166,559</td> <td>4,234</td>	*	Albireo Pharma Inc.	166,559	4,234
••• Rubus Therapeutics Inc. 430 522 4,090 •• Eidos Therapeutics Inc. 189,774 4,080 •• Mediolitova Inc. 70,732 4,051 •• Mediolitova Inc. 556,170 4,011 •• Mediolitova Inc. 556,173 4,011 •• Stack Therapeutics Inc. 111,442 4,000 •• Aphree Holdings Inc. 86,473 3,922 •• Aphree Holdings Inc. 13,69,292 3,861 •• Appres Therapeutics Inc. 13,69,292 3,861 •• Appres Therapeutics Inc. 13,69,292 3,861 •• CEL SCI Corp. 2,837,498 3,865 •• Prograp Inc. 140,226 3,843 •• Evolus Inc. 13,89,292 3,861 •• Evolus Inc. 13,863 3,771 •• Corp. 2,837,498 3,863 •• Evolus Inc. 13,863 3,524 •• Mory Inc. 160,059 3,766 •• Cortexyme Inc. 189,363 3,524 •• Matime Stochman educing Inc. 122,593 3,424 •• Maphree Horapeutics	*	Surgery Partners Inc.	268,411	4,202
SH2ONE Inc. 189,774 4,065 Eldos Therapoutics Inc. 70,732 4,065 GenMark Diagnostics Inc. 841,069 4,044 MedioNova Inc. 116,454 4,000 Applate Holdings Inc. 116,454 4,000 Applate Holdings Inc. 558,773 3,364 Applate Holdings Inc. 558,773 3,862 Applate Holdings Inc. 58,733 3,862 Applate Holdings Inc. 116,454 4,000 Applate Holdings Inc. 2,873,7498 3,865 Accura Vinc. 116,363 3,737 Accura Vinc. 311,863 3,737 Accura Vinc. 313,024 3,766 Calthera Biosciences Inc. 373,024 3,768 Contaryme Inc. 155,674 3,833 Diplomat Pharmacuricials Inc. 155,674 3,833 Misens BioPharma Holdings Inc. 155,674 3,833 Misens BioPharma Holdings Inc. 122,839 3,924 Misens BioPharmacuricials Inc. 226,973 3,441 Misens Inc. <td>*</td> <td></td> <td>472,032</td> <td>4,130</td>	*		472,032	4,130
•: Edus Therapeutics Inc. 70,722 4,065 •: GenMark Diagnostics Inc. 556,770 4,041 •: MatchNova Inc. 556,773 4,041 •: Stoke Therapeutics Inc. 115,454 4,000 •: Stoke Therapeutics Inc. 558,733 3,969 •: Aptrate Therapeutics Inc. 558,733 3,962 •: Aptrate Therapeutics Inc. 56,473 3,922 •: Cattory Inc. 1,369,292 3,861 •: Seron Corp. 2,837,498 3,863 •: Progry Inc. 311,583 3,792 •: Cottexyme Inc. 373,0224 3,786 •: Cottexyme Inc. 373,0224 3,785 •: Cottexyme Inc. 158,5674 3,533 •: Cottexyme Inc. 158,5674 3,533 •: Matinas BioPharmaceuticals Inc. 128,535 3,502 •: Mayenta Therapeutics Inc. 22,6973 3,441 *: Viel Bio Inc. </td <td></td> <td></td> <td></td> <td>4,090</td>				4,090
GenMark Diagnostics Inc. 941,069 4,046 MadiciNova Inc. 555,770 4,011 Health Catalyst Inc. 115,454 4,000 Xibba Therapeutics Inc. 558,733 3,964 Aprea Therapeutics Inc. 558,733 3,964 Aprea Therapeutics Inc. 85,473 3,922 CEL-SCI Corp. 424,396 3,863 Accuraty Inc. 140,226 3,843 Accuraty Inc. 140,226 3,843 Velaus Inc. 311,583 3,797 Arous Biosciences Inc. 301,583 3,777 Arous Biosciences Inc. 373,024 3,663 Cortexwene Inc. 159,574 3,532 Cortexwene Inc. 159,574 3,532 Maintas BioPharma Holdings Inc. 159,674 3,532 Majenta Therapeutics Inc. 128,353 3,424 Synce Therapeutics Inc. 249,955 3,425 Vide Bio Inc. 122,539 3,225 Vide Bio Inc. 124,557 3,232 MarnKind Corp. 246,973				
• MediciNova fr.c. 556,170 4,011 • Health Catalyst Inc. 115,454 4,000 • Stoke Therapeutics Inc. 141,442 4000 • Apprate Therapeutics Inc. 85,473 3920 • Apere Therapeutics Inc. 85,473 3920 • CELSCI Corp. 2,837,498 3885 • Accurary Inc. 1,369,292 3865 • Progry Inc. 31,028 3892 • Catilhera Biosciences Inc. 31,024 3,054 • Cortexyme Inc. 155,674 3,531 • Cortexyme Inc. 158,674 3,532 • Diplomat Pharmacy Inc. 126,355 3,502 • Syros Pharmaceuticals Inc. 226,973 3,441 • Apy Macical Corp. 226,973 3,422 • Viale Bio Inc. 122,539 3,222 • Viale Bio Inc. 226,973 3,422 • Viale Bio Inc. 226,973				
• Health Catalyst Inc. 115,454 4000 • Stoke Therapeutics Inc. 141,442 4000 • Apphate Holdings Inc. 558,733 3960 • Aprea Therapeutics Inc. 85,473 3927 • CEL-SCI Corp. 424,396 3881 • Accuray Inc. 1,309,292 3881 • Accuray Inc. 1,40,226 3,881 • Progryny Inc. 2,837,498 3,855 • Evolus Inc. 311,953 3,792 • Evolus Inc. 373,024 3,746 • Evolus Inc. 660,428 3,771 • Arcus Biosciences Inc. 67,059 3,753 • Misonik Inc. 1159,557 3,533 • Misonik Inc. 189,363 3,525 • Diplomat Therapeutics Inc. 426,575 3,503 • Mayen Medical Corp. 246,575 3,533 • Misonik Inc. 122,559 3,227 • Magent Interapeutics Inc. 122,559 3,227 • Magent Medical Corp. 2,344,736 3,255 • Vell Bio Inc. 122,559	*			
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· Alphatec Holdings Inc. 558,733 3.964 · Aprea Therapeutics Inc. 85,473 3.922 · CEL-SCI Corp. 424,396 3.885 · Accursy Inc. 1.980,292 3.861 · Frogyry Inc. 2.837,498 3.855 · Frogyry Inc. 1.40,226 3.945 · Evolus Inc. 3.11,563 3.792 · Califhera Biosciences Inc. 660,428 3.771 · Arcus Biosciences Inc. 3.73,244 3.762 · Misonix Inc. 1.555,674 3.533 · Misonix Inc. 1.93,363 3.524 · Diplomar Pharmacy Inc. 876,355 3.505 · Syros Pharmaceuticals Inc. 499,924 3.465 · Majonix Inc. 1.255,674 3.533 · Majonix Inc. 1.255,874 3.532 · Viel Bio Inc. 2.264,785 3.434 · Ayyx Medical Corp. 2.264,785 3.434 · Ayyx Medical Corp. 2.264,973 3.444 · Ayyx Medical Corp. 2.264,976 3.327 · Viel Bio Inc.	*			
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Progyny Inc. 140/226 544 ✓ Evolus Inc. 311,583 3743 ✓ Evolus Inc. 311,583 3743 ✓ Arcus Biosciences Inc. 373,024 3,765 ✓ Arcus Biosciences Inc. 373,024 3,765 ✓ Matinas BioPharma Holdings Inc. 1,555,674 3,537 ✓ Misonix Inc. 189,363 3,524 Diplomat Pharmacy Inc. 476,355 3,600 ✓ Syros Pharmacy Inc. 476,355 3,600 ✓ Misonix Inc. 226,973 3,441 ✓ Apyx Medical Corp. 405,359 3,222 ✓ Viel Is Io Inc. 2,549,865 3,266 ✓ Viel Is Io Inc. 2,459,856 3,262 ✓ Viel Is Io Inc. 2,454,257 3,232 ✓ Viel Is Io Inc. 2,454,257 3,232 ✓ Viel Is Corp. 2,454,257 3,232 ✓ Viel Is Corp. 2,454,257 3,232 ✓ <td>*,^</td> <td></td> <td></td> <td>3,859</td>	*,^			3,859
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• Mersana Therapeutics Inc. 482,654 2,766 • Silk Road Medical Inc. 67,986 2,748 • GlycoMimetics Inc. 517,431 2,737 • Cabaletta Bio Inc. 194,798 2,721 • Cellular Biomedicine Group Inc. 187,388 2,668 • Cellular Biomedicine Group Inc. 187,388 2,658 • Cellular Biomedicine Group Inc. 184,528 2,648 • Vapotherm Inc. 218,670 2,658 • KalVista Pharmaceuticals Inc. 369,087 2,602 • Kalvista Pharmaceuticals Inc. 194,528 2,648 • Xeris Pharmaceuticals Inc. 369,087 2,658 • MEI Pharma Inc. 1,041,533 2,558 • MEI Pharma Inc. 1,041,533 2,558 • MEI Pharma Inc. 158,822 2,570 • MEI Pharma Inc. 158,822 2,570 • MEI Pharma Inc. 158,822 2,557 • MEI Pharma Inc. 158,822 2,557 • Ocular Therapeutic Inc. 158,822 2,557 • MEI Pharmaceuticals Inc. 288,831 2,556 • TCR2 Therapeutis Inc. 178,758	*	0		2,974
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* Replimune Group Inc. 187,388 2,689 * Cellular Biomedicine Group Inc. 164,834 2,677 * Vapotherm Inc. 218,670 2,659 * KalVista Pharmaceuticals Inc. 148,528 2,669 * Xeris Pharmaceuticals Inc. 369,087 2,602 * Xeris Pharmaceuticals Inc. 369,087 2,602 * RTI Surgical Holdings Inc. 944,605 2,588 * MEI Pharma Inc. 1,041,533 2,583 * Lexicon Pharmaceuticals Inc. 619,839 2,572 * BioLife Solutions Inc. 158,822 2,577 * Ocular Therapeutix Inc. 648,918 2,563 * TCR2 Therapeutics Inc. 178,758 2,553 * Syndax Pharmaceuticals Inc. 288,831 2,533 * CorMedix Inc. 345,256 2,513 * Eloxx Pharmaceuticals Inc. 340,571 2,507	*	- /		
• Cellular Biomedicine Group Inc. 164,834 2,677 • Vapotherm Inc. 218,670 2,659 • KalVista Pharmaceuticals Inc. 148,528 2,669 • Xeris Pharmaceuticals Inc. 369,087 2,602 • RTI Surgical Holdings Inc. 944,605 2,588 • MEI Pharma Inc. 1,041,533 2,583 • MEI Pharma Inc. 619,839 2,572 • BioLife Solutions Inc. 619,839 2,553 • Ocular Therapeutix Inc. 648,918 2,563 • TCR2 Therapeutics Inc. 178,758 2,553 • Syndax Pharmaceuticals Inc. 288,831 2,553 • CorMedix Inc. 345,256 2,513 • Eloxx Pharmaceuticals Inc. 340,571 2,507	*			
** Vapotherm Inc. 218,670 2,659 * KalVista Pharmaceuticals Inc. 148,528 2,649 * Xeris Pharmaceuticals Inc. 369,087 2,602 * RTI Surgical Holdings Inc. 944,605 2,588 * MEI Pharma Inc. 1,041,533 2,583 * Lexicon Pharmaceuticals Inc. 619,839 2,572 * BioLife Solutions Inc. 158,822 2,570 * Ocular Therapeutix Inc. 648,918 2,553 * TCR2 Therapeutics Inc. 178,758 2,553 * Syndax Pharmaceuticals Inc. 288,831 2,553 * Or.Medix Inc. 345,256 2,513 * Eloxx Pharmaceuticals Inc. 340,571 2,507	*			
* KalVista Pharmaceuticals Inc. 148,528 2,645 * Xeris Pharmaceuticals Inc. 369,087 2,602 * RTI Surgical Holdings Inc. 944,605 2,586 * MEI Pharma Inc. 1,041,533 2,583 * Lexicon Pharmaceuticals Inc. 619,839 2,572 * BioLife Solutions Inc. 158,822 2,570 * Ocular Therapeutix Inc. 648,918 2,563 * TCR2 Therapeutics Inc. 178,758 2,553 * Syndax Pharmaceuticals Inc. 288,831 2,553 * CorMedix Inc. 345,256 2,513 * Eloxx Pharmaceuticals Inc. 340,571 2,507	* ^			
* Xeris Pharmaceuticals Inc. 369,087 2,602 * RTI Surgical Holdings Inc. 944,605 2,588 * MEI Pharma Inc. 1,041,533 2,583 * Lexicon Pharmaceuticals Inc. 619,839 2,572 * BioLife Solutions Inc. 158,822 2,570 * Ocular Therapeutix Inc. 648,918 2,563 * TCR2 Therapeutics Inc. 178,758 2,553 * Syndax Pharmaceuticals Inc. 288,831 2,553 * CorMedix Inc. 345,256 2,513 * Eloxx Pharmaceuticals Inc. 340,571 2,507	*			
* RTI Surgical Holdings Inc. 944,605 2,588 * MEI Pharma Inc. 1,041,533 2,583 * Lexicon Pharmaceuticals Inc. 619,839 2,572 * BioLife Solutions Inc. 158,822 2,570 * Ocular Therapeutix Inc. 648,918 2,553 * TCR2 Therapeutics Inc. 178,758 2,553 * Syndax Pharmaceuticals Inc. 288,831 2,556 * CorMedix Inc. 345,256 2,513 * Eloxx Pharmaceuticals Inc. 340,571 2,507	*			
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*.^ Lexicon Pharmaceuticals Inc. 619,839 2,572 * BioLife Solutions Inc. 158,822 2,570 * Ocular Therapeutix Inc. 648,918 2,563 * TCR2 Therapeutics Inc. 178,758 2,553 * Syndax Pharmaceuticals Inc. 288,831 2,536 * CorMedix Inc. 345,256 2,513 * Eloxx Pharmaceuticals Inc. 340,571 2,507	*			2,583
* BioLife Solutions Inc. 158,822 2,570 * Ocular Therapeutix Inc. 648,918 2,563 * TCR2 Therapeutics Inc. 178,758 2,553 * Syndax Pharmaceuticals Inc. 288,831 2,553 * CorMedix Inc. 345,256 2,513 * Eloxx Pharmaceuticals Inc. 340,571 2,507	*,^			2,572
* TCR2 Therapeutics Inc. 178,758 2,553 * Syndax Pharmaceuticals Inc. 288,831 2,536 * CorMedix Inc. 345,256 2,513 * Eloxx Pharmaceuticals Inc. 340,571 2,507	*	BioLife Solutions Inc.		2,570
* Syndax Pharmaceuticals Inc. 288,831 2,536 * CorMedix Inc. 345,256 2,513 * Eloxx Pharmaceuticals Inc. 340,571 2,507	*,^			2,563
CorMedix Inc. 345,256 2,513 Eloxx Pharmaceuticals Inc. 340,571 2,507	*			2,553
* Eloxx Pharmaceuticals Inc. 340,571 2,507	*			2,536
	*,^			2,513
5/5,02/ 2,4/8	*			
		Chromadex Corp.	575,027	2,478

			Market Value
		Shares	(\$000)
*	SeaSpine Holdings Corp.	206,264	2,477
*	Aeglea BioTherapeutics Inc.	322,564	2,464
	Stereotaxis Inc.	464,200	2,456
*	Chiasma Inc. Five Prime Therapeutics Inc.	489,077 527,770	2,426 2,422
*	Satsuma Pharmaceuticals Inc.	122,994	2,422
*	Gritstone Oncology Inc.	269,387	2,416
*	Castle Biosciences Inc.	69,991	2,406
*	Harrow Health Inc.	308,305	2,399
*	Concert Pharmaceuticals Inc.	259,111	2,390
*	Oyster Point Pharma Inc.	97,722	2,388
*	Seres Therapeutics Inc.	689,403	2,378
*,^	Crinetics Pharmaceuticals Inc.	93,195	2,338
*,^	Athersys Inc.	1,884,528	2,318
*	Verrica Pharmaceuticals Inc.	144,030	2,289
*	Exagen Inc.	89,827	2,282
*	CASI Pharmaceuticals Inc.	736,255	2,275
*	Marinus Pharmaceuticals Inc.	1,052,723	2,274
*	American Renal Associates Holdings Inc.	216,904	2,249
*	Palatin Technologies Inc.	2,873,298	2,248
*,^	X4 Pharmaceuticals Inc. Akero Therapeutics Inc.	209,006	2,236
*	Protagonist Therapeutics Inc.	100,640 311,592	2,234 2,197
*	ADMA Biologics Inc.	544,007	2,137
*	Akorn Inc.	1,432,556	2,170
*	Pieris Pharmaceuticals Inc.	589,900	2,145
*	Abeona Therapeutics Inc.	650,692	2,100
*,^	WaVe Life Sciences Ltd.	265,362	2,127
*,^	AcelRx Pharmaceuticals Inc.	996,648	2,103
*,^	89bio Inc.	79,700	2,095
*	Jounce Therapeutics Inc.	237,499	2,073
*	Joint Corp.	126,725	2,045
*	Exicure Inc.	714,793	2,044
*	IntriCon Corp.	111,252	2,003
*	Cymabay Therapeutics Inc.	1,012,540	1,985
*,^	Urovant Sciences Ltd.	125,487	1,946
*	UNITY Biotechnology Inc.	269,092	1,940
*	Pulse Biosciences Inc. Rockwell Medical Inc.	143,863 787,471	1,929 1,921
*	NGM Biopharmaceuticals Inc.	102,682	1,921
*	Aldeyra Therapeutics Inc.	326,118	1,895
*	Fulgent Genetics Inc.	145,929	1,883
*,^	Senseonics Holdings Inc.	2,050,235	1,878
*	Frequency Therapeutics Inc.	105,516	1,850
*,^	Anavex Life Sciences Corp.	710,136	1,839
*	FONAR Corp.	92,762	1,827
*	Agile Therapeutics Inc.	728,448	1,821
*	Precision BioSciences Inc.	129,081	1,793
*,^	Zynerba Pharmaceuticals Inc.	294,492	1,779
*,^	Zynex Inc.	222,843	1,754
*,^	Paratek Pharmaceuticals Inc.	430,771	1,736
*	Kiniksa Pharmaceuticals Ltd. Class A	155,473	1,720
*	TransMedics Group Inc.	89,378	1,699
*,^	Savara Inc.	376,982	1,689
*	OptimizeRx Corp.	164,373 72,149	1,688
*	iRadimed Corp. Mustang Bio Inc.	408,642	1,687 1,667
*	Ovid therapeutics Inc.	408,842 396,542	1,646
*,^	Catasys Inc.	100,403	1,638
*	Icad Inc.	207,843	1,615
*	Repro-Med Systems Inc.	244,900	1,599
	Harvard Bioscience Inc.	518,619	1,582
*			
*	InfuSystem Holdings Inc.	183,833	1,568

			Market Value
		Shares	(\$000)
*	CytoSorbents Corp.	390,970	1,505
*,^	RAPT Therapeutics Inc.	54,408	1,502
*	Enzo Biochem Inc.	565,801	1,488
*	Conformis Inc.	991,093	1,487
	VolitionRX Ltd.	309,556	1,467
	Castlight Health Inc. Class B	1,102,720 377,846	1,467
*,^	Otonomy Inc. NantKwest Inc.	377,846 379,861	1,447 1,440
*,^	Verastem Inc.	1,062,174	1,440
*	Chimerix Inc.	693,525	1,408
*	Dyadic International Inc.	269,600	1,397
*,^	Novavax Inc.	341,943	1,361
*	Lineage Cell Therapeutics Inc.	1,526,332	1,358
*,^	Sesen Bio Inc.	1,292,283	1,344
*,^	Enochian Biosciences Inc.	265,200	1,331
*	Capital Senior Living Corp.	426,946	1,319
*	Aquestive Therapeutics Inc.	223,425	1,300
*,^	BioSig Technologies Inc.	219,567	1,300
*,^	Clearside Biomedical Inc.	448,064	1,299
*,^	Bioxcel Therapeutics Inc.	88,847	1,298
*	Arcturus Therapeutics Holdings Inc.	118,900	1,292
*	Prevail Therapeutics Inc.	81,488	1,290
*,^	Cerecor Inc.	239,096	1,289
*	Morphic Holding Inc. PhaseBio Pharmaceuticals Inc.	74,390 208.913	1,277 1,276
*	La Jolla Pharmaceutical Co.	310,421	1,270
*	Assertio Therapeutics Inc.	968,008	1,220
*	Aravive Inc.	87,682	1,199
*	Selecta Biosciences Inc.	502,904	1,197
*	Acorda Therapeutics Inc.	585,591	1,195
*	Catalyst Biosciences Inc.	175,014	1,192
*	Spero Therapeutics Inc.	123,658	1,189
*,^	EyePoint Pharmaceuticals Inc.	759,618	1,177
*,^	Proteostasis Therapeutics Inc.	507,408	1,157
*,^	Kala Pharmaceuticals Inc.	313,060	1,155
*	Fortress Biotech Inc.	444,960	1,144
*	Adamas Pharmaceuticals Inc.	295,621	1,120
*,^	Venus Concept Inc.	236,896	1,113
*,^	Marker Therapeutics Inc.	384,300	1,107
*,^	AVEO Pharmaceuticals Inc.	1,751,993	1,094
	Harpoon Therapeutics Inc.	73,037	1,080
*,^	CTI BioPharma Corp. Tyme Technologies Inc.	679,123 763,112	1,073 1,068
*	Checkpoint Therapeutics Inc.	606,328	1,008
*	Aclaris Therapeutics Inc.	543,376	1,043
*,^	BrainStorm Cell Therapeutics Inc.	238,368	1,020
*,^	Organogenesis Holdings Inc.	211,241	1,016
*,^	Ampio Pharmaceuticals Inc.	1,727,758	1,007
*	Genesis Healthcare Inc.	605,622	993
*,^	NewLink Genetics Corp.	382,170	967
*	Fulcrum Therapeutics Inc.	57,051	949
*	Solid Biosciences Inc.	213,039	948
*	Evofem Biosciences Inc.	153,512	947
*	Atreca Inc.	61,222	947
*,^	Trevena Inc.	1,115,403	938
*	Applied Genetic Technologies Corp.	206,035	931
*	ContraFect Corp.	1,479,814	919
*	Millendo Therapeutics Inc.	135,657	914
*,^	Soliton Inc.	82,090	901
* ^	Chembio Diagnostics Inc.	196,738	897
*,^ *,^	Corvus Pharmaceuticals Inc. Neos Therapeutics Inc.	162,701 585,390	885 884
*	Aduro Biotech Inc.	737,604	884 870
*	Oncocyte Corp.	368,592	829
	onooyto oorp.	500,072	023

Calyxt Inc. Novan Inc. Celcuity Inc. Cidara Therapeutics Inc.	Shares 117,974	(\$000)
Novan Inc. Celcuity Inc.	117,974	
Celcuity Inc.		827
	260,201	822
Cidara Therapeutics Inc.	76,715	816
	209,686	805
Motus GI Holdings Inc.	343,367	786
Bellicum Pharmaceuticals Inc.	602,673	777
Catabasis Pharmaceuticals Inc.	130,437	771
	103,600	746
Strongbridge Biopharma plc	353,400	739
 PolarityTE Inc. Psychemedics Corp. 	276,660 78,603	719 719
Infinity Pharmaceuticals Inc.	727,899	699
Sutro Biopharma Inc.	62,213	684
Anixa Biosciences Inc.	205,784	675
Soleno Therapeutics Inc.	203,784 223,913	658
Applied Therapeutics Inc.	23,800	649
 T2 Biosystems Inc. 	541,868	634
Liquidia Technologies Inc.	147,990	633
Vermillion Inc.	776,686	629
 Idera Pharmaceuticals Inc. 	343,475	625
Cyclerion Therapeutics Inc.	229,038	623
Electromed Inc.	71,985	623
Curis Inc.	363,068	617
Sharps Compliance Corp.	144,455	610
 Cohbar Inc. 	378,132	605
Osmotica Pharmaceuticals plc	86,306	603
Orgenesis Inc.	127,319	593
SCYNEXIS Inc.	650,348	592
Adamis Pharmaceuticals Corp.	839,238	588
Synlogic Inc.	226,766	585
Merrimack Pharmaceuticals Inc.	185,083	583
Personalis Inc.	52,861	576
Opiant Pharmaceuticals Inc.	38,303	552
Bioanalytical Systems Inc.	111,396	551
 Mirum Pharmaceuticals Inc. 	22,433	550
Zafgen Inc.	492,116	546
 Organovo Holdings Inc. 	1,448,899	515
Genocea Biosciences Inc.	243,451	504
IsoRay Inc.	801,772	501
Champions Oncology Inc.	59,932	499
Menlo Therapeutics Inc.	105,938	492
NantHealth Inc.	477,142	491
Avenue Therapeutics Inc.	50,589	486
Microbot Medical Inc.	46,177	470
PLx Pharma Inc.	106,697	466
Neuronetics Inc.	103,347	464
Sensus Healthcare Inc.	130,738	463
HTG Molecular Diagnostics Inc.	656,897	461
 Cassava Sciences Inc. Allena Pharmaceuticals Inc. 	87,959	457
	166,781	455
scPharmaceuticals Inc. Trevi Therapeutics Inc.	80,058	453
	118,091	443
Cumberland Pharmaceuticals Inc. Celsion Corp.	83,401 247,628	430 423
 Kaleido Biosciences Inc. 	84,000	423
 A cbdMD Inc. 	180,297	422
Apollo Endosurgery Inc.	142,486	408
AgeX Therapeutics Inc.	213,656	389
Endologix Inc.	245,938	389
Sunesis Pharmaceuticals Inc.	1,126,076	380
Hookipa Pharma Inc.	30,961	379
Aptinyx Inc.	108,410	373
IRIDEX Corp.	164,887	369
Eton Pharmaceuticals Inc.	50,540	364

		Market Value
	Shares	(\$000)
* MTBC Inc.	89,380	363
*^ Quorum Health Corp.	379,043	362
Celldex Therapeutics Inc.	155,908	348
 Evoke Pharma Inc. Second Sight Medical Products Inc. 	213,137 460,447	345 342
Alimera Sciences Inc.	400,447 44,102	334
* Aridis Pharmaceuticals Inc.	74,302	331
*^ TransEnterix Inc.	222,943	328
* resTORbio Inc.	218,384	325
* Moleculin Biotech Inc.	355,308	325
* Seelos Therapeutics Inc.	239,222	321
*^ Aptevo Therapeutics Inc.	487,651	319
* Pro-Dex Inc.	17,890	314
*Actinium Pharmaceuticals Inc.	1,395,872	304
* Vir Biotechnology Inc.	23,900	301
 NeuBase Therapeutics Inc. * Evelo Biosciences Inc. 	41,097 72,515	296 294
Kezar Life Sciences Inc.	72,313 73,341	294
*^ Bio-Path Holdings Inc.	36.520	294
* Galera Therapeutics Inc.	21,999	202
Kewaunee Scientific Corp.	21,515	289
* PAVmed Inc.	240,525	289
* MRI Interventions Inc.	59,879	287
* Altimmune Inc.	151,304	286
*.^ Zosano Pharma Corp.	185,445	282
* VistaGen Therapeutics Inc.	403,384	278
* VIVUS Inc.	101,340	276
* Acer Therapeutics Inc.	68,311	274
 * Teligent Inc. * SELLAS Life Sciences Group Inc. 	642,232 63,604	274 274
Spring Bank Pharmaceuticals Inc.	163,351	274
*A Ekso Bionics Holdings Inc.	659,947	258
* Adial Pharmaceuticals Inc.	106,632	257
*^ Oncternal Therapeutics Inc.	64,176	254
* Surface Oncology Inc.	132,306	249
 Helius Medical Technologies Inc. Class A 	252,890	245
 Entasis Therapeutics Holdings Inc. 	49,097	244
* Equillium Inc.	69,754	236
* Soligenix Inc.	158,107	229
 Aerpio Pharmaceuticals Inc. Caladrius Biosciences Inc. 	339,608	212
* Sophiris Bio Inc.	83,015 558,135	208 207
*^ vTv Therapeutics Inc. Class A	118,216	207
* Beyond Air Inc.	38,218	201
*^ Heat Biologics Inc.	416,742	198
* AzurRx BioPharma Inc.	185,715	193
* Tela Bio Inc.	14,664	190
*^ Atossa Genetics Inc.	120,689	190
*^ Leap Therapeutics Inc.	168,963	189
* Eyenovia Inc.	41,215	185
* AquaBounty Technologies Inc.	82,972	180
 Advaxis Inc. Strata Skin Sciences Inc. 	209,882 83,712	180
* ENDRA Life Sciences Inc.		174
* Retractable Technologies Inc.	97,900 109,240	165 164
*^ Precipio Inc.	78,152	164
 Interpace Diagnostics Group Inc. 	318,338	159
* Tocagen Inc.	298,320	159
* Miragen Therapeutics Inc.	306,960	147
*^ OncoSec Medical Inc.	80,495	146
*^ Conatus Pharmaceuticals Inc.	362,868	145
* ElectroCore Inc.	90,665	144
* Hoth Therapeutics Inc.	22,579	140
 Bellerophon Therapeutics Inc. 	392,624	137

			Market Value
		Shares	(\$000)
*	ImmuCell Corp.	26,496	136
*,^	Co-Diagnostics Inc.	152,195	136
	Neon Therapeutics Inc.	111,339	131
*	Streamline Health Solutions Inc. KemPharm Inc.	92,404 309,384	128 117
*,^	Innovate Biopharmaceuticals Inc.	200,245	117
*	Tetraphase Pharmaceuticals Inc.	39,507	111
*,^	Immunic Inc.	11,330	110
*	Alpine Immune Sciences Inc.	28,198	108
*,^	Navidea Biopharmaceuticals Inc.	84,721	107
*	Senestech Inc.	190,911	105
*	Rexahn Pharmaceuticals Inc.	54,692	104
*,^	Oragenics Inc.	189,666	99
*,^	Avinger Inc.	83,574	95
	Digirad Corp.	36,396	94
*	Aytu BioScience Inc. Aevi Genomic Medicine Inc.	95,269	93
*	Pulmatrix Inc.	631,947 105,591	92 91
*	Lipocine Inc.	232,426	89
*	RA Medical Systems Inc.	78,850	89
*	EyeGate Pharmaceuticals Inc.	8,773	88
*	Five Star Senior Living Inc.	23,599	88
*	CynergisTek Inc.	25,990	86
*	DiaMedica Therapeutics Inc.	17,400	84
*,^	Ocugen Inc.	162,104	84
	ProPhase Labs Inc.	41,556	82
*,^	Obalon Therapeutics Inc.	43,043	82
*	Ligand Pharmaceuticals Beta CVR	395,811	79
	Ideaya Biosciences Inc.	10,017	75
*,^	Biolase Inc.	133,881	74 73
* *	Unum Therapeutics Inc. Cyclacel Pharmaceuticals Inc.	101,693 106,172	73
*	Xtant Medical Holdings Inc.	44,170	71
*,^	Trovagene Inc.	53,991	67
*	Neurotrope Inc.	67,260	66
*,^	Cancer Genetics Inc.	10,519	63
*	SunLink Health Systems Inc.	57,952	62
*	Axcella Health Inc.	14,311	57
*	Brickell Biotech Inc.	37,392	56
*,^	SCWorx Corp	19,340	55
*	aTyr Pharma Inc.	12,675	53
*,^	Outlook Therapeutics Inc.	88,035	52
*,^ *,^	Armata Pharmaceuticals Inc. NanoViricides Inc.	15,150 19,046	49 48
*	Dare Bioscience Inc.	56,579	40
*,^	Biocept Inc.	155,963	45
*	NeuroBo Pharmaceuticals Inc.	5,195	40
*,^	Valeritas Holdings Inc.	76,584	44
*,^,§	Oncternal Therapeutics Inc. CVR	20,153	41
*	PDS Biotechnology Corp.	14,707	39
*	Cellectar Biosciences Inc.	16,755	38
*,^	Capricor Therapeutics Inc.	29,419	38
*	Proteon Therapeutics Inc.	88,184	36
*,^	DarioHealth Corp.	5,460	36
*	Biomerica Inc.	11,723	35
*	Tracon Pharmaceuticals Inc.	14,546	34 33
*	Vaccinex Inc. Myomo Inc.	6,700 106,685	33 32
*	ARCA biopharma Inc.	5,604	32
	BioPharmX Corp.	74,852	32
*,^	zier namme oorp.		
*,^	Citius Pharmaceuticals Inc.	28.963	30
*,^ * *	Citius Pharmaceuticals Inc. Regulus Therapeutics Inc.	28,963 32,503	30 29
*,^ * * *,^	Citius Pharmaceuticals Inc. Regulus Therapeutics Inc. Sonoma Pharmaceuticals Inc.		

			Market Value
		Shares	(\$000)
*,^	Predictive Oncology Inc.	10,104	26
*	ThermoGenesis Holdings Inc.	5,894	26
*,^ *,^	Jaguar Health Inc.	30,283	24
*	Titan Pharmaceuticals Inc. Cocrystal Pharma Inc.	121,280 45,640	24 23
*	Novus Therapeutics Inc.	37,690	23
*	NovaBay Pharmaceuticals Inc.	31,726	20
*	InVivo Therapeutics Holdings Corp.	85,892	19
*	Akers Biosciences Inc.	5,991	19
*,^	Milestone Scientific Inc.	13,169	18
*	Salarius Pharmaceuticals Inc.	4,776	18
*,^	Yield10 Bioscience Inc.	103,390	18
*	Tenax Therapeutics Inc.	12,200	17
*	NanoVibronix Inc.	5,700	16
^	Regional Health Properties Inc.	11,594	16
*	Achieve Life Sciences Inc.	29,110	15
*,^	Ritter Pharmaceuticals Inc. Flex Pharma Inc. Rights	91,096 119,407	15 15
*	Aileron Therapeutics Inc.	24,778	15
*	Allied Healthcare Products Inc.	11,560	14
*	American Shared Hospital Services	5,681	14
*,§	Ligand Pharmaceuticals Glucagon CVR	395,811	14
*,§	Ambit Biosciences Corp. CVR	22,388	13
*	Onconova Therapeutics Inc.	34,682	13
*,^	Aethlon Medical Inc.	13,204	13
*,^	Diffusion Pharmaceuticals Inc.	27,343	13
*,^	BioNano Genomics Inc.	9,790	12
*	Vaxart Inc.	33,222	12
*,^	Edesa Biotech Inc.	2,900	12
*,^	Tonix Pharmaceuticals Holding Corp.	8,504	10
*	SiNtx Technologies Inc.	6,221	9
*	Synthetic Biologics Inc.	18,146	9
*	Seneca Biopharma Inc.	8,277	8
*	Cleveland BioLabs Inc.	13,546	8
	InspireMD Inc. Hepion Pharmaceuticals Inc.	7,471	8 8
*	Viveve Medical Inc.	1,446 5,706	0 7
*,^,§		49,611	6
*	NeuroMetrix Inc.	1,190	5
*	Plus Therapeutics Inc.	2,089	5
*	Phio Pharmaceuticals Corp.	26,460	5
*	AIM ImmunoTech Inc.	8,216	4
*	Xenetic Biosciences Inc.	2,950	4
*	Micron Solutions Inc.	1,204	3
*,^	OpGen Inc.	2,069	2
*,^	CHF Solutions Inc.	2,359	2
*	Ligand Pharmaceuticals General CVR	395,811	1
*	Gemphire Therapeutics Inc. CVR	129,871	1
*,§	Ligand Pharmaceuticals Roche CVR	395,811	1
*,§ *	Clinical Data CVR	131,308	—
*	Advaxis Inc. Warrants Exp. 09/11/2024	47,130	10,014,655
Ind *	l ustrials (13.5%) CoStar Group Inc.	519,476	310,802
	TransUnion	2,669,151	228,506
*	Teledyne Technologies Inc.	519.476	180,019
	Carlisle Cos. Inc.	804,464	130,194
*	Lyft Inc. Class A	2,895,682	124,572
	Graco Inc.	2,367,794	123,125
	Lennox International Inc.	496,903	121,229
*	Sensata Technologies Holding plc	2,247,852	121,092
	Toro Co.	1,512,602	120,509
	Nordson Corp.	726,000	118,222
	Hubbell Inc. Class B	776,368	114,763

		Market
	Shares	Value (\$000)
Spirit AeroSystems Holdings Inc. Class A	1,466,572	106,884
* XPO Logistics Inc.	1,307,715	104,225
Donaldson Co. Inc.	1,797,923	103,596
Owens Corning	1,534,698	99,940
* WABCO Holdings Inc.	726,234	98,405
* AECOM	2,210,926	95,357
Woodward Inc.	803,664	95,186
* HD Supply Holdings Inc. ITT Inc.	2,336,582 1,246,576	93,977 92,134
HEICO Corp. Class A	1,240,370	92,134 91,863
Oshkosh Corp.	964,771	91,316
* IAA Inc.	1,893,250	89,096
* Generac Holdings Inc.	882,477	88,768
* Middleby Corp.	799,258	87,535
Hexcel Corp.	1,191,367	87,339
* Uber Technologies Inc.	2,906,605	86,442
Curtiss-Wright Corp.	609,692	85,899
Lincoln Electric Holdings Inc.	874,887	84,628
BWX Technologies Inc.	1,353,216	84,008
Watsco Inc.	463,291	83,462
* Stericycle Inc.	1,300,615	82,992
Allison Transmission Holdings Inc.	1,672,804	80,830
ManpowerGroup Inc.	831,587	80,747
Acuity Brands Inc.	560,704	77,377
* JetBlue Airways Corp.	4,089,501	76,555
 Kirby Corp. Trex Co. Inc. 	850,400 824,013	76,136 74,062
Air Lease Corp. Class A	1,476,632	74,002
EMCOR Group Inc.	802,068	69,218
* Gardner Denver Holdings Inc.	1,867,245	68,491
AGCO Corp.	878,177	67,839
Tetra Tech Inc.	772,046	66,519
HEICO Corp.	572,095	65,305
Armstrong World Industries Inc.	694,404	65,253
Brink's Co.	715,490	64,881
MSA Safety Inc.	510,078	64,453
Landstar System Inc.	563,399	64,154
Crane Co.	721,763	62,346
* Clean Harbors Inc.	724,726	62,145
Knight-Swift Transportation Holdings Inc.	1,728,806	61,960
Axon Enterprise Inc.	843,968	61,846
 FTI Consulting Inc. RBC Bearings Inc. 	538,675 358,010	59,610 56,687
nVent Electric plc	2,213,845	56,630
* Rexnord Corp.	1,734,183	56,569
* Mercury Systems Inc.	799,209	55,233
* MasTec Inc.	858,009	55,050
Timken Co.	967,834	54,499
* SiteOne Landscape Supply Inc.	592,159	53,679
* ASGN Inc.	752,227	53,386
MSC Industrial Direct Co. Inc. Class A	642,073	50,383
Exponent Inc.	726,062	50,106
John Bean Technologies Corp.	442,520	49,854
Regal Beloit Corp.	573,090	49,062
* Univar Solutions Inc.	1,977,406	47,932
Macquarie Infrastructure Corp.	1,113,884	47,719
Aerojet Rocketdyne Holdings Inc. Cimprocs NV	1,019,258	46,539
Cimpless IV	369,288 575-211	46,445
Simpson Manufacturing Co. Inc. SkyWest Inc.	575,211 704,956	46,149 45,561
Insperity Inc.	529,492	45,561 45,557
Valmont Industries Inc.	298,434	45,557 44,699
EnerSys	591,908	44,099
UniFirst Corp.	215,461	43,519
- ····	210,101	.0,010

			Market
		Shares	Value (\$000)
	Kennametal Inc.	1,179,484	43,511
*	Colfax Corp.	1,189,786	43,284
	AMERCO	114,035	42,857
	Barnes Group Inc.	681,411	42,220
*	Builders FirstSource Inc.	1,647,250	41,857
	Ryder System Inc.	758,214	41,179
	Brady Corp. Class A	716,131	41,006
	Universal Forest Products Inc.	853,705	40,722
	GATX Corp.	484,633	40,152
	KAR Auction Services Inc.	1,826,885	39,808
*	Watts Water Technologies Inc. Class A Spirit Airlines Inc.	396,775 976,536	39,582 39,364
	Moog Inc. Class A	452,258	38,591
*	Proto Labs Inc.	373,370	37,916
	Fluor Corp.	2,002,355	37,804
	Applied Industrial Technologies Inc.	553,841	36,936
	ABM Industries Inc.	952,545	35,920
*	WESCO International Inc.	598,760	35,560
	Hillenbrand Inc.	1,067,112	35,545
*	TriNet Group Inc.	627,100	35,500
	Herman Miller Inc.	843,629	35,137
*	Chart Industries Inc.	513,110	34,630
*	Saia Inc.	369,895	34,445
	Albany International Corp. Class A	438,959	33,326
	ESCO Technologies Inc.	359,145	33,221
*	Advanced Disposal Services Inc.	999,157	32,842
	Korn Ferry	772,025	32,734
*	Allegiant Travel Co. Class A	186,699	32,493
	SPX Corp. Altra Industrial Motion Corp.	635,033 890,581	32,310 32,248
	Franklin Electric Co. Inc.	558,255	31,999
*	Beacon Roofing Supply Inc.	982,327	31,415
	Arcosa Inc.	689,643	30,724
	Trinity Industries Inc.	1,355,273	30,019
*	SPX FLOW Inc.	608,815	29,753
*	Welbilt Inc.	1,887,545	29,465
*	Casella Waste Systems Inc. Class A	639,707	29,446
	Deluxe Corp.	588,541	29,380
	Triton International Ltd.	725,300	29,157
*	Meritor Inc.	1,111,749	29,117
	AAON Inc.	586,482	28,978
	Cubic Corp.	449,584	28,580
	Advanced Drainage Systems Inc. Forward Air Corp.	731,985 401,720	28,430 28,100
	Federal Signal Corp.	870,420	28,071
	Terex Corp.	922,942	27,485
*	Navistar International Corp.	939,738	27,196
	Mueller Water Products Inc. Class A	2,267,955	27,170
*	Atkore International Group Inc.	669,311	27,080
	McGrath RentCorp	353,299	27,041
*	BMC Stock Holdings Inc.	922,961	26,480
	Kaman Corp.	401,643	26,476
	Steelcase Inc. Class A	1,277,839	26,145
*	Harsco Corp.	1,135,315	26,124
	Healthcare Services Group Inc.	1,064,956	25,900
*	Mueller Industries Inc. Avis Budget Group Inc.	810,353 790,091	25,729 25,473
	Comfort Systems USA Inc.	507,590	25,473 25,303
	ICF International Inc.	273,856	25,003
	Covanta Holding Corp.	1,686,037	25,031
*	Masonite International Corp.	342,814	24,755
*	Hub Group Inc. Class A	477,232	24,477
	Matson Inc.	597,983	24,398
	Aircastle Ltd.	735,318	23,538

			Market
		Shares	Value (\$000)
	Werner Enterprises Inc.	642,393	23,377
*	Kratos Defense & Security Solutions Inc.	1,296,511	23,350
*	American Woodmark Corp.	222,063	23,208
	Mobile Mini Inc.	608,862	23,082
*	Huron Consulting Group Inc.	335,634	23,065
	HNI Corp.	614,731	23,028
*	JELD-WEN Holding Inc.	972,521	22,767
*	Hertz Global Holdings Inc.	1,437,219	22,636
*	Gibraltar Industries Inc.	441,789	22,284
*	Dycom Industries Inc.	452,456	21,333
	US Ecology Inc.	366,615	21,231
*	Resideo Technologies Inc.	1,758,117	20,974
*	TriMas Corp.	654,174	20,548
*	CBIZ Inc.	760,643	20,507
	AAR Corp.	450,592	20,322
	EnPro Industries Inc.	303,334	20,287
*	Rush Enterprises Inc. Class A	433,006	20,135
*	Air Transport Services Group Inc.	849,936	19,939
*	Hawaiian Holdings Inc.	674,387	19,753
*	AeroVironment Inc. Tennant Co.	315,875	19,502
	Actuant Corp. Class A	249,614 737,369	19,450 19,194
*	Evoqua Water Technologies Corp.	1,001,781	19,194 18,984
	Viad Corp.	278,639	18,808
^	Granite Construction Inc.	674.178	18,654
	Helios Technologies Inc.	399,171	18,454
	Triumph Group Inc.	723,698	18,288
*	Continental Building Products Inc.	500,368	18,228
*	NOW Inc.	1,602,140	18,008
	AZZ Inc.	381,402	17,525
	Kadant Inc.	164,916	17,372
	Patrick Industries Inc.	330,660	17,336
	Knoll Inc.	682,878	17,249
	Douglas Dynamics Inc.	310,553	17,080
	CSW Industrials Inc.	221,234	17,035
*	Herc Holdings Inc.	347,452	17,004
	Raven Industries Inc.	487,758	16,808
	Alamo Group Inc.	132,482	16,633
	Encore Wire Corp.	287,914	16,526
	Matthews International Corp. Class A	429,727	16,403
*	GMS Inc.	599,504	16,235
*	Sunrun Inc.	1,126,624	15,559
	Greenbrier Cos. Inc.	475,824 1,118,514	15,431
	MRC Global Inc. H&E Equipment Services Inc.	451,461	15,257 15,092
	Standex International Corp.	178,591	14,171
	Primoris Services Corp.	631,678	14,049
	Lindsay Corp.	145,920	14,007
*	WillScot Corp. Class A	755,111	13,962
	Columbus McKinnon Corp.	348,419	13,947
	Interface Inc. Class A	832,877	13,817
*	CIRCOR International Inc.	290,548	13,435
	ACCO Brands Corp.	1,427,624	13,363
	Heartland Express Inc.	634,099	13,348
*,^	Virgin Galactic Holdings Inc.	1,145,055	13,225
*	SP Plus Corp.	310,512	13,175
^	Maxar Technologies Inc.	840,285	13,167
*	Vicor Corp.	274,958	12,846
*	PGT Innovations Inc.	861,018	12,838
	Apogee Enterprises Inc.	391,746	12,732
*	TrueBlue Inc.	522,238	12,565
	Astec Industries Inc.	298,909	12,554
	Griffon Corp.	610,551	12,412
	Marten Transport Ltd.	568,336	12,214

			Market
		Shares	Value (\$000)
^	ADT Inc.	1,535,703	12,178
*,^	Plug Power Inc.	3,792,406	11,984
*	Thermon Group Holdings Inc.	442,344	11,855
*	Parsons Corp.	281,270	11,611
	Wabash National Corp.	766,468	11,259
	Kforce Inc.	279,770	11,107
	Kimball International Inc. Class B	526,562	10,884
	Schneider National Inc. Class B	489,965	10,691
*	Great Lakes Dredge & Dock Corp.	941,559	10,668
	Kelly Services Inc. Class A	466,730	10,539
*	Wesco Aircraft Holdings Inc.	938,192	10,339
	Barrett Business Services Inc.	113,161	10,237
	GrafTech International Ltd.	868,073	10,087
*	Atlas Air Worldwide Holdings Inc.	361,208	9,958
	Pitney Bowes Inc.	2,453,422	9,887
*	Upwork Inc.	917,194	9,786
*	Aegion Corp. Class A	431,993	9,664
*	DXP Enterprises Inc.	240,104	9,559
	Gates Industrial Corp. plc	676,502	9,309
*	Astronics Corp. Manitowoc Co. Inc.	332,977 524,572	9,307 9,180
	ArcBest Corp.	332,477	9,180
	Heidrick & Struggles International Inc.	278,073	9,037
	Gorman-Rupp Co.	240,477	9,018
*	Vectrus Inc.	168,946	8,660
	Hyster-Yale Materials Handling Inc.	144,616	8,527
	Quanex Building Products Corp.	497,265	8,493
*	Construction Partners Inc. Class A	497,084	8,386
*	Echo Global Logistics Inc.	402,406	8,330
*	MYR Group Inc.	254,314	8,288
*	TPI Composites Inc.	442,630	8,193
	Spartan Motors Inc.	451,472	8,163
	Argan Inc.	202,090	8,112
*	Ducommun Inc.	159,763	8,073
	Ennis Inc.	361,155	7,819
*	Tutor Perini Corp.	594,770	7,649
*	Team Inc.	467,604	7,468
,	Resources Connection Inc.	446,299	7,288
	NV5 Global Inc.	141,082	7,118
*	BrightView Holdings Inc. CAI International Inc.	416,423 239,960	7,025 6,954
*,^	FuelCell Energy Inc.	2,722,386	6,833
,	National Presto Industries Inc.	77,257	6,829
*	Forrester Research Inc.	160,304	6,685
	Powell Industries Inc.	132,540	6,493
	Miller Industries Inc.	171,933	6,384
	Insteel Industries Inc.	278,936	5,994
	NN Inc.	633,805	5,863
	Allied Motion Technologies Inc.	119,979	5,819
*	Heritage-Crystal Clean Inc.	185,357	5,815
	Systemax Inc.	227,694	5,729
*	Lydall Inc.	269,112	5,522
*	Sterling Construction Co. Inc.	390,051	5,492
*	Lawson Products Inc.	105,021	5,472
	CRA International Inc.	99,344	5,411
*	Blue Bird Corp.	232,576	5,331
*	Cornerstone Building Brands Inc.	626,245	5,329
*	Eagle Bulk Shipping Inc.	1,138,967	5,239
*	Foundation Building Materials Inc.	266,806	5,163
	Franklin Covey Co.	158,251	5,100 5,044
	REV Group Inc. Park Aerospace Corp.	412,401 309,847	5,044 5,041
*	Northwest Pipe Co.	148,825	4,957
*,^	Energy Recovery Inc.	500,679	4,902
		000,070	1,002

			Market Value
		Shares	(\$000)
*	Ameresco Inc. Class A	275,280	4,817
*	Willdan Group Inc.	149,197	4,741
× .	VSE Corp. Vivint Solar Inc.	124,290	4,728
*,^	Park-Ohio Holdings Corp.	641,895 133,223	4,660 4,483
	Briggs & Stratton Corp.	650,074	4,483 4,329
	RR Donnelley & Sons Co.	1,046,134	4,132
*	Titan Machinery Inc.	279,231	4,127
	Omega Flex Inc.	36,799	3,948
*	Mistras Group Inc.	261,576	3,733
*	Veritiv Corp.	189,376	3,725
*	CECO Environmental Corp.	457,959	3,508
	Hurco Cos. Inc.	85,093	3,264
*	InnerWorkings Inc.	580,895	3,201
*	PICO Holdings Inc.	275,713	3,066
	Graham Corp. Mesa Air Group Inc.	137,367 330,958	3,006 2,959
*	Radiant Logistics Inc.	526,477	2,939
*	GP Strategies Corp.	217,807	2,882
*	IES Holdings Inc.	107,279	2,753
	BG Staffing Inc.	121,563	2,661
	Titan International Inc.	732,490	2,652
*	Daseke Inc.	837,062	2,645
*	General Finance Corp.	238,390	2,639
*	Commercial Vehicle Group Inc.	414,106	2,630
	Eastern Co.	83,819	2,559
*	Transcat Inc.	78,204	2,492
*	LB Foster Co. Class A	128,097	2,483
	Willis Lease Finance Corp. Covenant Transportation Group Inc. Class A	41,290 187,559	2,432 2,424
*,^	Bloom Energy Corp. Class A	322,503	2,424 2,409
*	Orion Group Holdings Inc.	462,831	2,409
	Universal Logistics Holdings Inc.	126,422	2,397
	Genco Shipping & Trading Ltd.	220,990	2,347
*	Concrete Pumping Holdings Inc.	414,814	2,269
*	Acacia Research Corp.	832,773	2,215
	Quad/Graphics Inc.	456,675	2,133
*	American Superconductor Corp.	271,325	2,130
	LSI Industries Inc.	349,060	2,112
× .	Preformed Line Products Co.	33,964	2,050
*,^	BlueLinx Holdings Inc. Hill International Inc.	136,061 611,000	1,939 1,931
*	PAM Transportation Services Inc.	33,178	1,931
*,^	EVI Industries Inc.	66,865	1,808
	Rush Enterprises Inc. Class B	38,209	1,746
*,^	Babcock & Wilcox Enterprises Inc.	471,200	1,715
*,^	Red Violet Inc.	82,596	1,529
*	Twin Disc Inc.	130,235	1,435
*,^	LiqTech International Inc.	244,091	1,428
*	Gencor Industries Inc.	115,798	1,351
*	US Xpress Enterprises Inc. Class A	260,523	1,310
*,^	YRC Worldwide Inc.	500,151	1,275
*	Orion Energy Systems Inc.	377,033	1,263
*,^	HC2 Holdings Inc.	560,094	1,215
*,^	Manitex International Inc. ExOne Co.	197,034 146,250	1,172 1,091
*	Armstrong Flooring Inc.	252,356	1,078
*	Goldfield Corp.	302,912	1,078
*	Houston Wire & Cable Co.	241,458	1,065
*	Ultralife Corp.	137,561	1,017
*	CPI Aerostructures Inc.	150,962	1,016
*	USA Truck Inc.	113,813	848
	Nesco Holdings Inc.	197,546	812
*	Perma-Fix Environmental Services	86,926	791

		Market Value
	Shares	(\$000)
ARC Document Solutions Inc.	549,008	763
Virco Manufacturing Corp.	163,028	691
	116,655	681
Mastech Digital Inc.	60,874	674
Ecology and Environment Inc.	40,958	635
Acme United Corp.	25,248	601
Aqua Metals Inc.	792,756	599
Perma-Pipe International Holdings Inc. Pangaea Logistics Solutions Ltd.	63,262	593
	198,063	584
Alpha Pro Tech Ltd. Energous Corp.	166,676 321,608	572
 NL Industries Inc. 	135,037	569 528
Hudson Technologies Inc.		
	511,921	500
 Tecogen Inc. Infrastructure and Energy Alternatives Inc. 	235,717 144,791	500 466
	50,179 208,190	462
Freightear America Inc.		431
DLH Holdings Corp.	98,035	411
Rekor Systems Inc.	102,383	391
Huttig Building Products Inc.	247,746	382
Taylor Devices Inc.	36,095	379
Jewett-Cameron Trading Co. Ltd.	47,428	366
Performant Financial Corp.	352,668	360
AMREP Corp.	56,720	339
* Air T Inc.	14,989	302
[*] ^ India Globalization Capital Inc.	454,110	286
*^ Capstone Turbine Corp.	91,048	279
RCM Technologies Inc.	90,641	272
Patriot Transportation Holding Inc.	13,915	271
*^ Odyssey Marine Exploration Inc.	84,811	271
LS Starrett Co. Class A	44,550	255
Volt Information Sciences Inc.	99,718	247
Air Industries Group	102,589	236
Broadwind Energy Inc.	137,005	227
Hudson Global Inc.	18,306	219
Charah Solutions Inc.	86,291	211
Servotronics Inc.	19,902	200
Fuel Tech Inc.	210,035	196
SIFCO Industries Inc.	33,067	131
* FTE Networks Inc.	82,837	124
Espey Manufacturing & Electronics Corp.	5,392	116
Lightbridge Corp.	24,698	111
*^ Astrotech Corp.	58,922	106
Jason Industries Inc.	213,911	80
Chicago Rivet & Machine Co.	2,905	75
Sigma Labs Inc.	70,539	69
Polar Power Inc.	26,498	63
Limbach Holdings Inc.	13,289	50
Avalon Holdings Corp. Class A	25,600	49
Industrial Services of America Inc.	43,054	48
Sunworks Inc.	35,817	45
MICT Inc.	48,420	43
CompX International Inc.	2,808	41
Pioneer Power Solutions Inc.	17,498	40
BioHiTech Global Inc.	19,881	34
Document Security Systems Inc.	111,407	34
Energy Focus Inc.	63,555	30
Spherix Inc.	20,740	27
HireQuest Inc.	3,536	25
Staffing 360 Solutions Inc.	31,036	25
Male al Power Inc.	9,571	22
VirTra Inc.	3,900	19
AgEagle Aerial Systems Inc.	37,367	17

			Market Value
		Shares	(\$000)
*,§ *	DPW Holdings Inc. GEE Group Inc.	12,261 27,339	15 11
*	Quest Resource Holding Corp.	4,835	11
*	ShiftPixy Inc.	1,163	10
*	Continental Materials Corp.	1,122	9
*	Art's-Way Manufacturing Co. Inc.	4,243	8
*	JanOne Inc.	2,300	7
*	AeroCentury Corp.	800	4
*	Air T Inc. Warrants Exp. 06/07/2020 SG Blocks Inc.	36,997 11,820	2 2
			10,022,197
Info *	ormation Technology (17.5%) Workday Inc. Class A	2,186,873	359,631
*	Palo Alto Networks Inc.	1,389,466	321,314
*	Square Inc.	4,858,576	303,953
*	Splunk Inc.	1,962,908	293,985
	Marvell Technology Group Ltd.	9,459,930	251,256
	SS&C Technologies Holdings Inc.	3,114,853	191,252
*	Paycom Software Inc.	696,050	184,286
	Okta Inc. RingCentral Inc. Class A	1,596,517 1,063,934	184,190 179,454
*	GoDaddy Inc. Class A	2,510,241	179,454
*	VMware Inc. Class A	1,117,020	169,552
*	EPAM Systems Inc.	781,837	165,875
*	Tyler Technologies Inc.	552,653	165,807
	Teradyne Inc.	2,373,913	161,877
*	Fair Isaac Corp.	411,981	154,361
*	Twilio Inc. Class A	1,568,294	154,132
*	Trimble Inc.	3,536,683	147,444
*	Trade Desk Inc. Class A	565,049	146,788
*	ON Semiconductor Corp.	5,810,862	141,669
*	Booz Allen Hamilton Holding Corp. Class A Black Knight Inc.	1,987,122 2,118,214	141,344 136,582
	Cognex Corp.	2,426,415	135,976
*	DocuSign Inc. Class A	1,773,650	131,445
*	Coupa Šoftware Inc.	892,127	130,474
*	WEX Inc.	614,354	128,683
*	Guidewire Software Inc.	1,171,436	128,589
	Universal Display Corp.	600,666	123,779
*	Zendesk Inc.	1,599,129	122,541
*	Cypress Semiconductor Corp. Euronet Worldwide Inc.	5,221,751 766,573	121,823 120,781
*	Aspen Technology Inc.	968,975	117,178
*	Dell Technologies Inc.	2,195,218	112,812
*	PTC Inc.	1,473,197	110,328
	Monolithic Power Systems Inc.	575,353	102,424
*	Arrow Electronics Inc.	1,149,877	97,441
*	Ceridian HCM Holding Inc.	1,426,653	96,841
	Entegris Inc.	1,908,158	95,580
*	CDK Global Inc.	1,722,442	94,183
*	Ciena Corp. Proofpoint Inc.	2,195,235 802,119	93,715 92,067
	Genpact Ltd.	2,179,349	91,903
*	HubSpot Inc.	569.028	90,191
*	CACI International Inc. Class A	354,856	88,710
	Sabre Corp.	3,887,353	87,232
*	Lumentum Holdings Inc.	1,096,038	86,916
	MKS Instruments Inc.	778,434	85,636
	Jabil Inc.	1,977,754	81,741
	SYNNEX Corp.	577,411	74,371
*	Manhattan Associates Inc.	905,464	72,211
*	Nuance Communications Inc. Tech Data Corp.	4,017,019 498,484	71,623 71,582
*	Silicon Laboratories Inc.	611,136	70,880
		011,100	70,000

Material instruments Corp. 15.31.812 70.68 - Cree Inc. 15.31.812 70.683 - Attory Inc. Class A 692.370 68.28 - MANUMUS Inc. 934.374 67.23 - Monto Since 644.48 65.19 - Monto Since 644.48 65.19 - Nucle Corp. 2.065.32 64.63 - Nutrank Inc. 2.065.32 64.63 - Nucle Corp. 1.942.78 62.23 - Nucle Corp. 1.942.78 62.23 - AD Vandbarde Inc. 1.942.78 62.23 - AD Vandbarde Inc. 1.942.78 62.24 - Doity Loboratine Inc. Class A 1.942.78 62.42 - Advant Inc. 1.943.87 63.42 <td< th=""><th></th><th></th><th></th><th>Market</th></td<>				Market
Constant 1.91.91.2 20.893 Natoral Intrumenta Corp. 1.965.942 20.255 Antaryk Inc. Class A 92.270 69.285 Cirrus Logic Inc. 932.126 62.755 Mattaral Inte. 930.127 67.739 Cirrus Logic Inc. 930.4274 67.439 MAXIMUS Inc. 930.4274 67.439 MAXIMUS Inc. 940.4274 67.439 MAXIMUS Inc. 940.426.428 68.133 Sobart Sop Encomposition 940.433.14 65.731 Sobart Sop Encomposition 940.433.14 65.731 Mutarix Inc. 2.066.323 64.583 MARDIN Inc. 1.181.330 63.987 Acti Variativing Corp. 1.030.301 63.937 Acti Variativing Corp. 100.018 61.932 Parkosity Holing Corp. 100.301 61.932 Parkosity Holing Corp. 100.301 60.320 Science Applications International Corp. 600.324 60.021 VisStat Inc. 1.030.430 60.320 Science Applicatio			Shares	
Netronel instruments Oron 1665.422 70.522 Aulary Inc. 392.176 662.270 Cruis Login Inc. 318.355 67.438 MAMMUS Inc. 344.314 65.728 Litatisus Inc. 343.314 65.728 MARXIMUS Inc. 343.314 65.728 MARXIMUS Inc. 2066.323 64.838 NART Corp. 2068.323 64.838 NART Corp. 1.819.300 65.988 NART Corp. 1.819.300 65.988 NART Corp. 1.90.04 61.955 Protochy Holing Corp. 1.90.304 61.955 Palain Inc. 1.98.701 60.901 Anagain Inc. 1.98.701 60.900 Protochy Holing Corp. 1.90.304 69.022 Protochy Holing Corp. 1.90.304 69.027 Kisk Inc. 1.98.701 60.900 Somone Applications International Corp. 1.90.324 69.012 Visati Inc. 1.98.529 65.433 Corbet Microbetectronics Corp. 1.40.43.677 56.724 </td <td>*</td> <td></td> <td></td> <td></td>	*			
• Allerya Inc. Class A 082,370 083,370<				
· Availar Inc. 932,126 66,273 · Cirrus Logic Inc. 946,674 67,439 MAXIMUS Inc. 946,674 662,781 · ManguDS Inc. 946,674 662,891 · ManguDS Inc. 941,621 64,863 · MonguDS Inc. 91,213 64,863 · MARC Carp. 1,181,330 663,981 · Availan Inc. 1,181,330 663,987 · Availan Inc. 1,182,788 663,937 · Availan Inc. 1,182,788 663,937 · Doly Loboratories Inc. Class A 900,130 61,352 · Paylocity Holding Corp. 810,304 61,655 · Edit Star Inc. 1,182,778 66,613 · First Star Inc. 1,122,778 60,613 · First Star Inc. 1,122,778 60,613 · First Star Inc. 1,122,778 60,613 · Cator Microelectronics Carp. 1,122,788 60,813 · Avail Inc. 1,122,788 60,813 · Conternt Inc. 1,424,867 56,623 · Codit Microelectronics Carp.	*			
• Circu Logie Inc. 918.355 67.49 MAXIMUS Inc. 904.6744 67.299 Littelfuse Inc. 684.683 65.104 • MongoDB Inc. 491.244 64.633 • Nutarik Inc. 2.066.323 64.883 • NLR Corp. 1.1913.307 60.898 • NLR Corp. 1.1913.307 60.898 • ACI Workswide Inc. 900.180 61.303 • Payloarty Holding Corp. 910.1308 61.303 • Payloarty Holding Corp. 910.1308 61.303 • Payloarty Holding Corp. 1.1078.603 66.0370 • Fast Soart Inc. 1.898.701 66.0390 • Frist Soart Inc. 810.621 59.773 • Cobert Inc. 810.621 59.773 • Cobert Inc. 813.827 58.773 • Cobert Inc. 813.827 58.773 • Cobert Inc. 813.837 54.583 • Soart Inc. 813.837 54.583 • Soart Inc. 813.837 54.583 • Soart Inc. 813.837 54.583	*			
MAXIMUS Inc. 340,874 672 SolarEdge Technologies Inc. 346,974 68791 MongoDB Inc. 491,244 64,663 Nuttamix Inc. 2,066,323 64,663 Nuttamix Inc. 1,181,373 63,988 A Applan Inc. 1,182,373 63,988 A Applan Inc. 1,242,788 62,237 Debry Laboratomic Inc. Class A 1,642,788 62,237 Debry Laboratomic Inc. Class A 1,642,788 62,237 Polley Laboratomic Inc. Class A 1,127,788 60,619 RealPage Inc. 1,127,788 60,619 First Star Inc. 660,372 660,372 Science Applications International Corp. 660,372 663,372 Vasat Inc. 684,663 64,612 Science Applications International Corp. 660,372 653,724 Avert Inc. 348,174 57,420 Avert Inc. 646,653 66,653 Science Applications International Corp. 660,572 666,453 Science Applications Internationel Corp. 660,552 656,	*			
Litefuse Inc. 343,314 66,701 Solarisdip Exchnologis Inc. 684,683 66,101 MongoDB Inc. 2066,323 64,583 NACR Corp. 1310,330 63,903 Apapian Inc. 1213,737 63,917 A Colume Inc. 139,82,701 60,980 Paviority Moting Corp. 916,621 65,773 Color Inc. 916,821 65,773 Color Inc. 140,827 89,824 Marcel Inc. 140,827 89,823 LagMain Inc. 139,827 59,833 LagMain Inc. 139,827 59,833 Color Inc. 140,837 56,833 LagMain Inc. 139,837 54,833 LagMain Inc. 139,837 54,833 Lagmain Inc. <td< td=""><td></td><td></td><td></td><td></td></td<>				
Solar Edge Technologies Inc. 684,683 66,104 Motago Dinc. 491,244 64,683 Nutamix Inc. 2,066,323 66,593 Anapten Inc. 1,218,787 66,919 Act Wordbwide Inc. 1,242,787 65,917 Act Wordbwide Inc. 1,242,787 65,917 Act Wordbwide Inc. 1,242,788 62,2237 Disby Laboratories Inc. Class A 310,130 61,865 Paylocity Molang Carp. 310,304 61,865 Paylocity Molang Carp. 1,122,788 60,619 First Salar Inc. 1,989,2011 60,807 Science Applications International Carp. 498,287 65,724 Avnet Inc. 494,887 55,826 Science Applications International Carp. 413,827 65,724 Avnet Inc. 348,174 57,420 Avnet Inc. 348,174 57,420 Cabor Microelectronics Carp. 4143,837 65,265 Science Applications International Carp. 346,174 57,420 Firede Inc. 30,366,185 56,833				
MongoDB Inc. 491,244 64,633 Nutanin Inc. 206,523 64,593 Nutanin Inc. 12,19,787 63,913 ACI Worldwide Inc. 15,19,330 63,983 Doby Laboratories Inc. Class A 900,180 61,352 Paylocity Holding Corp. 900,180 61,352 Z Globel Inc. 65,537 61,412 KBR Inc. 1,078,803 60,613 Paylocity Holding Corp. 616,621 63,537 C Real Page Inc. 1,078,803 60,803 First Solar Inc. 1,078,803 60,807 Cabor Microelectronics Corp. 413,827 59,723 Abort Microelectronics Corp. 443,827 59,723 Coherent Inc. 345,174 57,873 Coherent Inc. 346,174 57,873 Sonardister Inc. 346,174 57,873 Coherent Inc. 346,174 57,873 Coherent Inc. 346,174 57,873 Port Storage Inc. Class A 3,065,196 54,888 Port Storage Inc. Class A 3,0	*	SolarEdge Technologies Inc.		
• Nuchick Inc. 2,066,323 64,639 • NCR Corp. 18,1330 66,398 • Anaplan Inc. 1,219,787 65,317 • ACI WorkWide Inc. 1,642,788 62,227 • Dolby Laboratories Inc. Class A 900,130 61,352 • Paylocity Holding Corp. 510,304 61,655 • Z Global Inc. 1988,701 60,980 • Real-Page Inc. 1,978,803 60,370 • First Solar Inc. 1,978,803 60,370 • Calor Microelectronics Corp. 889,324 60,370 • VisSat Inc. 1,404,867 586,533 • LagMain Inc. 1,404,867 586,533 • LagMain Inc. 1,404,867 586,533 • Conterent Inc. 1,404,867 586,533 • Conterent Inc. 1,404,867 586,533 • Diophox Inc. Class A 1,838,374 58,533 • Diophox Inc. Class A 3,055,136 54,683 • Diophox Inc. Class A 3,055,136 54,683 • Diophox Inc. Class A 3,055,136 54,883 <td< td=""><td>*,^</td><td></td><td>491,244</td><td>64,653</td></td<>	*,^		491,244	64,653
• NCR Corp. 1.819.330 63.988 Araplein Inc. 1.219.767 63.917 A Cl Workdwide Inc. 1.642,788 62.237 Dobly Laboratories Inc. Class A 900,180 61.932 Payhority Holding Corp. 655.337 61.412 KBR Inc. 655.337 61.942 Real/age Inc. 1.938,701 60.960 First Solar Inc. 1.977,798 60.619 Science Applications International Corp. 660.324 60.072 ViaSat Inc. 616.621 59.773 Annet Inc. 1.404.867 56.932 Cabor Microelectronics Corp. 41.3827 59.794 Annet Inc. 63.629 59.633 Coheron Inc. 38.174 77.420 FiveS Inc. 883.606 56.635 Dropbox Inc. Class A 3.035.174 57.803 Pure Storage Inc. Class A 3.035.174 57.803 Pure Storage Inc. Class A 3.035.174 57.803 Pure Storage Inc. Class A 3.035.174 56.833 Vaint Systems Inc. <td>*</td> <td></td> <td>2,066,323</td> <td></td>	*		2,066,323	
• ACI Workdwide Inc. 1,642,788 62,227 Doby Laboratories Inc. Class A 900,180 61,855 J2 Global Inc. 655,337 61,412 KBR Inc. 1,998,701 60,690 Frist Solar Inc. 1,978,803 60,370 Science Applications International Corp. 600,324 600,724 Vasat Inc. 816,621 59,773 Cabot Microelectronics Corp. 413,827 59,724 Avot Inc. 639,529 59,463 LogMein Inc. 639,529 59,463 Coherent Inc. 345,174 57,473 FiveB Inc. 883,606 56,635 Blackbaud Inc. 30,65,196 54,888 Voint Systems Inc. 393,347 54,888 Voint Systems Inc. 31,93,347 54,888 Voint Systems Inc. 31,93,347 54,888 Voint Systems Inc. 31,93,347 54,838 Voint Systems Inc. 32,854 51,73 FireSystens Inc. 54,838 3061,96 54,898 Vavint Systems Inc. <td>*</td> <td>NCR Corp.</td> <td>1,819,330</td> <td></td>	*	NCR Corp.	1,819,330	
Dolby Laboratories Inc. Class A 900,180 61,932 Paylocity Hoding Corp. 655,337 61,412 KBR Inc. 1,987,701 60,962 RealPage Inc. 1,127,798 60,619 First Solar Inc. 10,78,803 60,370 Science Applications International Corp. 600,324 60,072 VlaSat Inc. 816,621 59,773 Cabot Microelectronics Corp. 413,827 59,724 Arvert Inc. 1,404,867 59,673 Coherent Inc. 683,529 59,463 Smartsheet Inc. Class A 701,422 55,833 Coherent Inc. 346,174 57,473 Five9 Inc. 683,600 56,655 Bickbaud Inc. 701,422 55,833 Pure Storage Inc. Class A 3,103,347 54,638 Pure Storage Inc. Class A 3,060,195 50,686 Verint Systems Inc. 346,176 51,874 Pure Storage Inc. Class A 3,080,195 50,686 Vast Solutions Inc. 32,86,266 49,050 Varint S	*	Anaplan Inc.	1,219,787	63,917
• Paylocity Holding Cop. 510,304 616,655 J2 Global Inc. 655,337 61,412 KBR Inc. 1,998,701 60,619 First Solar Inc. 1,078,803 60,370 Science Applications International Corp. 816,621 590,324 60,072 VaSat Inc. 1,043,867 59,623 59,673 Cabot Microelectronics Corp. 1,404,867 59,673 LogdMeIn Inc. 638,529 59,463 Coheren Inc. 1288,300 57,873 Coheren Inc. 883,006 56,635 Blackbaud Inc. 701,422 58,873 Drogbox Inc. Class A 3,085,196 54,898 Verint Systems Inc. 743,462 51,767 Pare Storge Inc. Class A 3,085,196 54,898 Verint Systems Inc. 743,462 51,777 Pare Storge Inc. Class A 3,080,196 56,895 Samtert Inc. 743,462 51,777 Pare Storge Inc. Class A 3,080,196 50,864 Samtert Inc. 1,30,464 49,4950 </td <td>*</td> <td>ACI Worldwide Inc.</td> <td>1,642,788</td> <td>62,237</td>	*	ACI Worldwide Inc.	1,642,788	62,237
i 2 Gobal Inc. 665.337 61.412 KBR Inc. 1.998.701 60.960 RealPage Inc. 1.127.798 60.619 First Solar Inc. 669.324 60.727 ViaSat Inc. 689.324 60.727 Cabot Microelectronics Corp. 41.3827 59.724 Arnet Inc. 1.404.867 59.623 LogMeln Inc. 693.529 59.463 Smarsheer Inc. Class A 693.529 59.463 Smarsheer Inc. Class A 701.422 55.833 Coherent Inc. 345.174 57.420 Five9 Inc. 383.606 56.655 Blackbaud Inc. 701.422 55.833 Pure Storage Inc. Class A 3.193.347 54.668 Verint Systems Inc. 349.309 52.564 Envestmet Inc. 743.462 51.767 Perspecta Inc. 1.314.44 49.466 Vaint Systems Inc. 3285.266 49.007 Cornel.ogic Inc. 1.314.44 49.466 Novant Inc. 32.65.22 44.316		Dolby Laboratories Inc. Class A	900,180	61,932
KBN Inc. 1,988,701 60,903 RealPage Inc. 1,727,798 60,619 First Solar Inc. 1078,803 60,370 VaSat Inc. 819,621 689,324 60,072 VaSat Inc. 819,621 58,724 Avnet Inc. 1408,867 59,724 Avnet Inc. 1,404,867 59,624 LogMeIn Inc. 1,883,800 67,873 Coherent Inc. 348,174 67,420 Standshaud Inc. 701,422 55,833 Dropbox Inc. Class A 3,065,196 54,833 Pures Storage Inc. Class A 3,065,196 54,833 Verint Systems Inc. 743,462 51,787 Parspacts Inc. 743,462 51,787 Parspacts Inc. 743,462 51,787 Parspacts Inc. 1,344,631 49,309 Samete Corp. 3,283,347 54,863 Vas Solutions Inc. 3,283,326 40,005 Semtech Corp. 3,283,326 40,005 Semtech Corp. 3,283,326 40,005 <	*	Paylocity Holding Corp.	510,304	61,655
• RealPage Inc. 1,127,798 60,619 First Solar Inc. 890,324 60,0370 Vasal Inc. 816,621 59,773 Cabot Microelectronics Corp. 413,827 59,724 Avret Inc. 1,408,867 59,833 LogMein Inc. 1,208,867 59,833 Coherent Inc. 345,174 57,740 Coherent Inc. 345,174 57,420 First Solar Inc. 345,174 57,420 Coherent Inc. 345,174 57,420 First Solar Inc. 346,174 57,420 First Solar Inc. 346,184 56,833 Progetox Inc. Class A 3,066,186 54,838 Pure Storage Inc. Class A 3,065,196 50,858 Coraclogic Inc. 1,940,671 51,317 First Sple Inc. 3,260,195 50,858		j2 Global Inc.	655,337	61,412
• First Salar Inc. 1,078,803 60,372 Science Applications International Corp. 8816,621 59,723 Cabot Microelectronics Corp. 1,408,867 59,823 Avnat Inc. 1,408,867 59,835 Cabot Microelectronics Corp. 1,408,867 59,835 Smattsheet Inc. Class A 1,288,360 57,873 Cohorent Inc. 345,174 57,423 Cohorent Inc. 345,174 57,423 Press Binc. 30,65,156 54,898 Pure Storage Inc. Class A 701,422 55,833 Dropbox Inc. Class A 31,93,347 54,898 Venit Systems Inc. 743,462 51,767 Perspecta Inc. 743,462 51,877 CoreLogic Inc. 1,314,64 49,9912 Corelogic Inc. 1,314,64 49,456 Semete Corp. 928,366 49,005 Viait Solutions Inc. 328,278 48,316 Inphi Corp. 1,314,44 49,456 Vait Solutions Inc. 328,326 48,316 Semete Corp.		KBR Inc.	1,998,701	60,960
Science Applications International Corp. 600.324 60.072 ViaSat Inc. 816.621 639.773 Cabot Microelectonics Corp. 1.404.867 59.623 LogMeln Inc. 633.529 59.463 Smartsheat Inc. Class A 1.288.300 57.873 Coherent Inc. 345.174 57.493 Prosbox Inc. Class A 3065.196 56.83 Blackbaud Inc. 701.422 55.833 Prospox Inc. Class A 3.065.196 54.838 Pure Storage Inc. Class A 3.103.347 54.608 Pure Storage Inc. Class A 3.060.195 50.385 Vernt Systems Inc. 949.309 52.564 Envestmet Inc. 743.442 51.767 Persporta Inc. 1.940.671 51.317 Fireg Inc. 3.060.195 50.585 OZ Holdings Inc. 3.060.195 50.585 Viav Solutions Inc. 3.263.266 48.545 Inphi Corp. 32.63.266 48.545 Inphi Corp. 3.065.933 44.541 New Reil Inc.	*	RealPage Inc.	1,127,798	60,619
' WaSat Inc.' 816 621 99.724 Cabot Microelectronics Corp. 413 827 99.724 Avnet Inc. 1.404.867 59.723 LogMeln Inc. 603 529 95.9463 Smartsheet Inc. Class A 1.288.360 57.873 Coherent Inc. 345.174 57.420 Five9 Inc. 863.060 66.035 Blackhaud Inc. 701.422 55.83 Dropbox Inc. Class A 3.005.196 544.898 Pure Storage Inc. Class A 3.005.196 544.898 Verint Systems Inc. 949.309 52.554 Envestnet Inc. 743.462 51.797 Perspecta Inc. 1.940.671 51.311 FireEye Inc. 3.060.195 50.885 O2 Holdings Inc. 615.594 49.912 CoreLogic Inc. 1.131.464 49.465 Semtech Corp. 926.364 49.005 Vawi Solutions Inc. 3.236.326 48.545 Inspit Corp. 32.263.266 49.005 Verint Systems Inc. 1.940.471 45.	*	First Solar Inc.	1,078,803	60,370
Cabot Microelectronics Corp. 413.827 59.724 Avnet Inc. 1.404.867 59.623 LogMeIn Inc. 693.529 59.623 Coherent Inc. 345.174 57.420 Five9 Inc. 383.606 56.635 Blackbaud Inc. 701.422 55.833 Dropbox Inc. Class A 3.105.196 54.898 Pure Storage Inc. Class A 3.103.347 54.638 Verint Systems Inc. 949.309 52.544 Envestmet Inc. 743.462 51.767 Perspecta Inc. 1.940.671 51.317 Fire9 Inc. 3.080.196 50.585 Ozel_coje Inc. 3.080.196 50.585 Ozel_coje Inc. 1.11.464 49.452 Semtech Corp. 92.63.64 48.945 Vaiw Solutions Inc. 3.263.236 48.545 Novanta Inc. 947.334 45.541 Novanta Inc. 947.335 44.5541 Novanta Inc. 947.334 45.541 Novanta Inc. 949.335 43.563		Science Applications International Corp.	690,324	60,072
Avnet Inc. 1,404,867 59,623 LogMeIn Inc. 633,529 59,463 Smartsheet Inc. Class A 1,288,360 57,873 Coherent Inc. 345,174 57,420 Five9 Inc. 385,006 56,833 Dropbox Inc. Class A 3,065,196 54,898 Pure Storage Inc. Class A 3,065,196 54,898 Veint Systems Inc. 349,309 52,554 Envestnet Inc. 3,060,195 50,585 O2 Holdings Inc. 1,940,671 51,311 FireEye Inc. 3,060,195 50,585 O2 Holdings Inc. 1,31,464 49,462 Semtech Corp. 1,31,464 49,465 Veint Systems Inc. 326,526 48,905 Valvi Solutions Inc. 326,326 48,545 Inphi Corp. 652,738 48,316 New Relic Inc. 753,335 44,137 Brooks Automation Inc. 753,335 44,137 Brooks Automation Inc. 753,355 43,136 Viewe Boutincon Inc. 1,303,555 <td< td=""><td>*</td><td>ViaSat Inc.</td><td>816,621</td><td></td></td<>	*	ViaSat Inc.	816,621	
LogMeIn Inc. 683,529 69,463 Smartsheet Inc. Class A 1,288,360 57,873 Coherent Inc. 345,174 57,420 Five9 Inc. 863,606 56,635 Blackbaud Inc. 701,422 55,833 Dropbox Inc. Class A 3,065,196 54,898 Verint Systems Inc. 3,43,347 54,638 Verint Systems Inc. 743,462 51,767 Perspecta Inc. 743,462 51,767 Perspecta Inc. 1,940,671 51,311 FireEye Inc. 3,206,0196 50,585 O 2 Holdings Inc. 3,266,286 49,912 CoreLogic Inc. 1,131,464 49,456 Varia Solutions Inc. 3,236,226 48,545 Inphi Corp. 62,738 48,316 Novanta Inc. 714,052 46,920 LiveRamp Holdings Inc. 103,7555 43,536 Solutions Inc. 103,7555 43,536 Comersone OnDmand Inc. 753,835 44,137 Brooks Automation Inc. 1,566,449 42,		Cabot Microelectronics Corp.	413,827	59,724
Smartsheet Inc. Class A 1.288,360 57,873 Coherent Inc. 345,174 57,420 Five9 Inc. 363,606 56,635 Blackbaud Inc. 701,422 55,835 Dropbox Inc. Class A 3,193,347 54,898 Pure Storage Inc. Class A 3,193,347 54,635 Verint Systems Inc. 949,300 52,554 Envestnet Inc. 743,462 51,767 Perspecta Inc. 3,060,195 50,855 O2 Holdings Inc. 615,594 49,9152 Corte.ogic Inc. 3,060,195 50,855 Viaix Solutions Inc. 3,263,226 48,545 Viaix Solutions Inc. 3,263,226 48,545 Inphi Corp. 926,366 49,005 Viaix Solutions Inc. 3,236,326 48,545 Inphi Corp. 62,738 48,316 New Reic Inc. 10,37,555 44,708 Zsocaler Inc. 930,369 43,262 Pegasystems Inc. 1,37,455 43,262 Comerstone OnDemand Inc. 1,37,555				
· Coherent Inc. 345,174 57,420 Five8 Inc. 863,606 56,635 Blackbaud Inc. 701,422 55,833 • Dropbox Inc. Class A 3,065,196 54,898 Pure Storage Inc. Class A 3,193,347 54,638 • Verint Systems Inc. 949,309 52,554 Envestmet Inc. 743,462 51,767 Perspecta Inc. 1,940,671 51,313 • CoreLogic Inc. 3,060,195 50,585 • Ozel Logic Inc. 3,060,195 50,585 • New Relic Inc. 3,236,326 48,316 • New Relic Inc. 3,236,326 48,316 • New Relic Inc. 3,236,326 48,316 • New Relic Inc. 947,334 45,541 • Nowaria Inc. 947,334 45,541 • Nowaria Inc. 947,334 45,541 • Nowaria Inc. 930,369 43,252 • Rooks Automation Inc. 930,369 43,252 • Zoseler Inc. 930,369 43,252 • Teradata Corp. 1,566,949 4		LogMeIn Inc.	693,529	59,463
• Five9 Inc. 863,006 56,635 Blackbaud Inc. 701,422 55,833 Dropbox Inc. Class A 3,065,196 54,898 Pure Storage Inc. Class A 3,193,347 54,638 Verint Systems Inc. 949,309 52,554 Envestnet Inc. 743,462 51,737 Perspecta Inc. 3,060,195 50,858 02 Holdings Inc. 3,060,195 50,855 02 Holdings Inc. 3,060,195 50,856 02 Holdings Inc. 92,08,366 49,912 CoreLogic Inc. 92,08,366 49,005 Viavi Solutions Inc. 3,23,323 48,345 Inphi Corp. 92,08,366 49,005 Viavi Solutions Inc. 32,333 44,347 Nover Tai Inc. 947,394 45,451 Nover Tai Inc. 947,394 45,451 Nover Tai Inc. 947,394 42,4708 Zorestone OnDemand Inc. 753,835 44,137 Brocks Automation Inc. 1,037,555 43,765 Teradata Corp. 1,	*		1,288,360	
Blackbard Inc. 701/422 56/333 Dropbox Inc. Class A 3,065/196 54,898 Pure Storage Inc. Class A 3,193/347 54,638 Verint Systems Inc. 949,309 52,554 Envestnet Inc. 949,309 52,554 FireEye Inc. 1,940,671 51,1767 Perspecta Inc. 1,940,671 51,317 OzreLogic Inc. 3,060,195 50,585 O2 Holdings Inc. 9,26,366 49,012 CorreLogic Inc. 3,226,326 48,545 Inphi Corp. 3,226,326 48,545 New Relic Inc. 947,394 45,541 Noward Inc. 1,037,555 43,356 Zsealer I	*		345,174	
Propbox Inc. Class A 3,065,196 54,898 Pure Storage Inc. Class A 3,193,347 54,638 Verint Systems Inc. 349,309 52,554 Envesthet Inc. 743,462 51,767 Perspecta Inc. 743,462 50,855 02 Holdings Inc. 3060,195 50,855 02 Holdings Inc. 615,554 49,912 CoreLogic Inc. 3,263,326 48,545 Varis Solutions Inc. 3,226,326 48,545 Inphi Corp. 652,738 48,545 Inphi Corp. 652,738 48,541 Novanta Inc. 505,522 44,708 Correstone OnDemand Inc. 753,835 44,137 Brooks Automation Inc. 1,037,555 43,356 Zocaler Inc. 3,509,938 43,262 Pegasystems Inc. 542,059 43,175 Teradata Corp. 1,937,855 43,363 Voint Inc. 1,240,211 41,845 I-Vu Inc. 1,240,211 41,845 Power Integrations Inc. 3,509,938 40	*			
• Pure Storage Inc. Class A 3,193,347 54,638 • Verint Systems Inc. 949,309 52,554 Envestmet Inc. 743,462 51,767 Perspecta Inc. 1,940,671 51,311 FireEye Inc. 3,060,195 50,855 02 Holdings Inc. 615,594 49,912 • CoreLogic Inc. 926,366 49,005 • Semtech Corp. 926,366 48,045 • Inphi Corp. 922,362 48,845 • New Relic Inc. 714,052 46,920 • LiveRamp Holdings Inc. 947,394 45,541 • Novanta Inc. 505,522 44,708 • Correstone OnDemand Inc. 930,369 43,253 • Zacaler Inc. 930,369 43,252 • Pegasystems Inc. 1,566,949 42,759 • Taradata Corp. 1,566,949 42,759 • Itron Inc. 499,637 41,945 • Itron Inc. 1,981,146 40,263 • Vishay Intertechnology Inc. 1,566,849 42,858 • Ouver Integrations Inc. 420				
• Yeinit Systems Inc. 949,309 52,554 • Envestnet Inc. 743,462 51,767 Perspecta Inc. 1,940,671 51,317 • FireEye Inc. 3,060,195 50,585 02 Holdings Inc. 615,594 49,910 • CoreLogic Inc. 1,131,464 49,9456 • Semtech Corp. 926,366 49,005 • Viavi Solutions Inc. 3,236,326 48,545 • Inphi Corp. 662,738 48,316 • Now Relic Inc. 714,052 46,220 • LiveRamp Holdings Inc. 947,334 45,541 • Novanta Inc. 753,835 44,137 • Rovest Automation Inc. 930,369 42,259 • Zescaler Inc. 930,369 42,250 • Feradata Corp. 1,40,211 41,758 • Feradata Corp. 1,240,211 41,758 • Power Integrations Inc. 420,454 41,561 <	*			
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		Market Value
	Shares	(\$000)
ExIService Holdings Inc.	482,697	33,528
Rogers Corp.	267,249	33,334
Varonis Systems Inc.	427,914	33,253
Diodes Inc.	588,348	33,165
Ubiquiti Inc.	174,464	32,970
PROS Holdings Inc.	546,580	32,751
LivePerson Inc.	883,401	32,686
Plexus Corp.	406,430	31,271
Blackline Inc.	606,124	31,252
Synaptics Inc.	474,710	31,222
Belden Inc.	554,636	30,505
ManTech International Corp. Class A	375,755	30,015
Elastic NV	464,051	29,838
A Enphase Energy Inc.	1,131,446	29,565
EchoStar Corp. Class A	666,669	28,873
Bottomline Technologies DE Inc.	534,616	28,655
	836,248	28,466
SailPoint Technologies Holding Inc.	1,199,667	28,312
SPS Commerce Inc.	496,331	27,507
FormFactor Inc.	1,051,112	27,297
Badger Meter Inc.	419,062	27,210
Ambarella Inc.	445,443	26,976
CommVault Systems Inc.	599,840	26,777
8x8 Inc.	1,436,289	26,284
Progress Software Corp.	628,553	26,116
 Verra Mobility Corp. Class A 	1,864,240	26,081
Knowles Corp.	1,232,877	26,075
Onto Innovation Inc.	702,803	25,680
A Zoom Video Communications Inc. Class A	366,213	24,917
Kulicke & Soffa Industries Inc.	914,440	24,873
InterDigital Inc.	451,710	24,614
OSI Systems Inc.	243,894	24,570
Dynatrace Inc.	932,575	23,594
CSG Systems International Inc.	455,651	23,594
SVMK Inc.	1,312,088	23,447
Instructure Inc.	484,898	23,377
Cardtronics plc Class A	518,334	23,144
Appfolio Inc.	205,510	22,596
Alarm.com Holdings Inc.	523,054	22,476
KEMET Corp.	829,115	22,428
Workiva Inc. Class A	532,782	22,403
Rambus Inc.	1,609,582	22,172
2U Inc.	920,763	22,089
NetScout Systems Inc.	914,916	22,022
Methode Electronics Inc.	540,740	21,278
TTM Technologies Inc.	1,413,182	21,268
Avaya Holdings Corp.	1,566,689	21,150
Sykes Enterprises Inc.	566,017	20,937
Perficient Inc.	454,400	20,934
Fitbit Inc. Class A	3,176,668	20,871
NIC Inc.	932,980	20,852
Pluralsight Inc. Class A	1,186,015	20,411
MaxLinear Inc.	947,344	20,103
Amkor Technology Inc.	1,526,511	19,845
Altair Engineering Inc. Class A	548,608	19,701
Yext Inc.	1,360,168	19,614
Virtusa Corp.	415,879	18,852
Benchmark Electronics Inc.	545,136	18,731
Appian Corp. Class A	472,543	18,056
Infinera Corp.	2,242,610	17,806
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MACOM Technology Solutions Holdings Inc.	665,384	17,699
MACOM Technology Solutions Holdings Inc. ForeScout Technologies Inc.	534,833	17,543
MACOM Technology Solutions Holdings Inc.		

			Market
		Shares	Value (\$000)
*	MicroStrategy Inc. Class A	112,877	16,100
*	Evo Payments Inc. Class A	594,053	15,689
	TiVo Corp.	1,839,732	15,601
*	Photronics Inc.	986,715	15,551
*,^	3D Systems Corp.	1,725,398	15,097
*	Crowdstrike Holdings Inc. Class A	296,884	14,806
*	Datadog Inc. Class A	390,249	14,744
*	Tenable Holdings Inc.	604,207	14,477
*	Zuora Inc. Class A	993,586	14,238
*,^	Slack Technologies Inc. Class A	622,405	13,992
*	Conduent Inc.	2,227,047	13,808
	AVX Corp.	672,403	13,764
	Cohu Inc.	593,671	13,565
*	Ultra Clean Holdings Inc.	574,716	13,489
	CTS Corp.	445,015	13,355
	Xperi Corp.	715,941	13,245
*	FARO Technologies Inc.	259,935	13,088
*	Model N Inc.	372,851	13,076
*	Extreme Networks Inc.	1,773,002	13,067
	Plantronics Inc.	475,024	12,987
*	Cision Ltd.	1,302,486	12,986
	MTS Systems Corp.	266,021	12,777
	Comtech Telecommunications Corp.	356,219	12,642
*	ScanSource Inc.	338,902	12,522
	Switch Inc.	801,101	11,872
*	Cerence Inc.	521,678	11,806
*	Diebold Nixdorf Inc.	1,110,401	11,726
*	Axcelis Technologies Inc.	474,605	11,436
*	Upland Software Inc.	313,971	11,212
^	Ebix Inc.	323,735	10,816
*	Ichor Holdings Ltd.	323,969	10,778
*	Veeco Instruments Inc.	724,462	10,639
	Cass Information Systems Inc.	183,046	10,569
*	Harmonic Inc.	1,338,923	10,444
	TTEC Holdings Inc.	254,650	10,089
*	NETGEAR Inc.	401,076	9,830
*	SunPower Corp. Class A	1,224,928	9,554
*	nLight Inc.	459,978	9,328
*	Cloudflare Inc. Class A	528,924	9,023
*	Unisys Corp.	757,781	8,987
*	CEVÁ Inc.	327,670	8,834
*	Benefitfocus Inc.	395,075	8,668
	PC Connection Inc.	170,979	8,491
*	OneSpan Inc.	475,392	8,139
	QAD Inc. Class A	157,652	8,029
*	Digi International Inc.	428,212	7,588
*,^	Medallia Inc.	240,596	7,485
	ADTRAN Inc.	727,039	7,190
*	Agilysys Inc.	280,497	7,127
*	SMART Global Holdings Inc.	185,482	7,037
*	PDF Solutions Inc.	413,604	6,986
*	Limelight Networks Inc.	1,701,955	6,944
	Hackett Group Inc.	412,862	6,664
*	Vishay Precision Group Inc.	194,525	6,614
*	Digital Turbine Inc.	916,217	6,533
	American Software Inc. Class A	424,482	6,316
*	Repay Holdings Corp.	429,712	6,295
*,^	Digimarc Corp.	182,006	6,108
*	I3 Verticals Inc. Class A	215,311	6,083
*	Domo Inc.	273,301	5,936
*	A10 Networks Inc.	855,455	5,877
*	Calix Inc.	730,427	5,843
*	Impinj Inc.	222,776	5,761
*	MobileIron Inc.	1,181,890	5,744
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			Market Value
		Shares	(\$000)
*,^	Inseego Corp.	777,659	5,700
*	Zix Corp.	838,076	5,682
*	Endurance International Group Holdings Inc.	1,207,391	5,675
*	Kimball Electronics Inc.	315,392	5,535
*,^	GreenSky Inc. Class A	604,128	5,377
*	NVE Corp.	74,261 174,779	5,302 5,137
*	Napco Security Technologies Inc. DSP Group Inc.	318,630	5,015
*	CalAmp Corp.	511,450	4,900
*,^	PAR Technology Corp.	158,860	4,883
*	NeoPhotonics Corp.	540,035	4,763
*	Arlo Technologies Inc.	1,125,668	4,739
*	Brightcove Inc.	542,176	4,712
*	Telaria Inc.	529,243	4,663
*,^	GTT Communications Inc.	397,564	4,512
*	International Money Express Inc.	365,320	4,398
*	Avid Technology Inc.	511,360	4,387
*	Ping Identity Holding Corp.	178,897	4,347
*	Mitek Systems Inc.	560,914	4,291
*,^	Paysign Inc.	406,133	4,122
*	Alpha & Omega Semiconductor Ltd.	291,442	3,969
*	Fastly Inc. Class A Daktronics Inc.	190,098	3,815
*	Immersion Corp.	578,920 460,506	3,526 3,422
*,^	VirnetX Holding Corp.	899,010	3,422 3,416
*	ChannelAdvisor Corp.	370,477	3,349
*,^	Applied Optoelectronics Inc.	278,449	3,308
*	Pagerduty Inc.	139,531	3,264
*	Adesto Technologies Corp.	377,889	3,212
	Bel Fuse Inc. Class B	153,335	3,143
*	GTY Technology Holdings Inc.	515,700	3,037
*,^	Akoustis Technologies Inc.	377,274	3,018
*	ShotSpotter Inc.	115,745	2,951
*	Telenav Inc.	577,172	2,805
*	Iteris Inc.	547,555	2,732
*,^	Intelligent Systems Corp.	66,648	2,662
*	Synchronoss Technologies Inc.	555,246	2,637
*	Ribbon Communications Inc.	787,375	2,441
*	SecureWorks Corp. Class A	144,423	2,406
*	PC-Tel Inc. ACM Research Inc. Class A	276,829 123,155	2,345 2,272
*	KVH Industries Inc.	203.900	2,269
*	AXT Inc.	520,222	2,263
*	Eastman Kodak Co.	458,775	2,200
*	Powerfleet Inc.	321,461	2,093
*	eGain Corp.	261,930	2,074
*	ServiceSource International Inc.	1,240,245	2,071
*	CyberOptics Corp.	112,360	2,065
*	Intevac Inc.	282,964	1,998
*	Clearfield Inc.	139,964	1,951
*	Casa Systems Inc.	444,441	1,818
*	Luna Innovations Inc.	244,573	1,783
*	PRGX Global Inc.	353,952	1,741
*	Pixelworks Inc.	442,513	1,735
*,^	SharpSpring Inc.	137,815	1,581
*	GSI Technology Inc.	220,551	1,564
*,^	Asure Software Inc. EMCORE Corp.	182,092	1,490
*	Smith Micro Software Inc.	439,935 329,282	1,337 1,311
	TransAct Technologies Inc.	329,282 118,987	1,311
	GlobalSCAPE Inc.	131,567	1,293
*	StarTek Inc.	161,812	1,293
*	Seachange International Inc.	304,309	1,275
*	Amtech Systems Inc.	166,221	1,190
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AstroNova Inc. Airgain Inc. LRAD Corp. MicroVision Inc. Information Services Group Inc. Park City Group Inc. MoneyGram International Inc. LGL Group Inc. To Corp Inc.	Shares 81,755 103,786 329,911 1,472,459 416,590 194,170 466,181 63,393	(\$000) 1,122 1,109 1,079 1,060 1,054 983
 Airgain Inc. LRAD Corp. MicroVision Inc. Information Services Group Inc. Park City Group Inc. MoneyGram International Inc. LGL Group Inc. 	103,786 329,911 1,472,459 416,590 194,170 466,181 63,393	1,109 1,079 1,060 1,054
 LRÅD Corp. MicroVision Inc. Information Services Group Inc. Park City Group Inc. MoneyGram International Inc. LGL Group Inc. 	329,911 1,472,459 416,590 194,170 466,181 63,393	1,079 1,060 1,054
 MicroVision Inc. Information Services Group Inc. Park City Group Inc. MoneyGram International Inc. LGL Group Inc. 	1,472,459 416,590 194,170 466,181 63,393	1,060 1,054
 Information Services Group Inc. Park City Group Inc. MoneyGram International Inc. LGL Group Inc. 	416,590 194,170 466,181 63,393	1,054
 Park City Group Inc. MoneyGram International Inc. LGL Group Inc. 	194,170 466,181 63,393	
* MoneyGram International Inc. * LGL Group Inc.	466,181 63,393	200
* LGL Group Inc.	63,393	979
		951
TESSCO Technologies Inc.	83,660	939
* Frequency Electronics Inc.	90,022	919
*^ Research Frontiers Inc.	290,116	873
* Identiv Inc.	154,044	869
* Intellicheck Inc.	115,814	867
* Key Tronic Corp.	153,764	836
CSP Inc.	63,390	827
* Computer Task Group Inc.	154,714	801
 DASAN Zhone Solutions Inc. PFSweb Inc. 	90,450 204,650	801 782
* Steel Connect Inc.	529,960	782
* IEC Electronics Corp.	84,880	772
* Rimini Street Inc.	192,247	746
*A Resonant Inc.	277,891	672
* Everspin Technologies Inc.	126,537	666
*^ Veritone Inc.	265,283	661
*^ Wrap Technologies Inc.	102,897	658
Richardson Electronics Ltd.	116,609	657
*^ Phunware Inc.	532,279	633
*^ QuickLogic Corp.	105,000	630
* Aware Inc.	183,320	616
*A Lantronix Inc.	166,237	590
* Aviat Networks Inc. RF Industries Ltd.	41,586 83,949	584 567
* Data I/O Corp.	131,998	553
* Synacor Inc.	363,282	552
Communications Systems Inc.	84,005	518
* NetSol Technologies Inc.	126,277	505
* Finjan Holdings Inc.	230,934	464
• inTEST Corp.	75,524	449
QAD Inc. Class B	11,899	439
* Issuer Direct Corp.	34,425	402
* Kopin Corp.	979,351	393
* Perceptron Inc.	70,502	388
 Coda Octopus Group Inc. Atomera Inc. 	45,539 123,595	381 381
* Aehr Test Systems	176,801	354
* CUI Global Inc.	317,250	349
* RealNetworks Inc.	280,491	337
* Wireless Telecom Group Inc.	233,098	333
* Optical Cable Corp.	101,490	330
* Majesco	38,482	317
Wayside Technology Group Inc.	18,491	300
* GSE Systems Inc.	180,096	297
*^ Internap Corp.	268,567	295
* WidePoint Corp.	702,924	280
* Exela Technologies Inc.	684,046	279 259
BSQUARE Corp. ClearSign Combustion Corp.	186,526 337,298	259
*A Riot Blockchain Inc.	225,094	257
* Innodata Inc.	215,507	246
* CVD Equipment Corp.	68,981	240
* Sonim Technologies Inc.	59,459	216
* Qumu Corp.	80,502	210
Network-1 Technologies Inc.	93,241	203
* Image Sensing Systems Inc.	44,750	200

			Market Value
		Shares	(\$000)
*	LightPath Technologies Inc. Class A	267,231	194
*	ClearOne Inc.	114,463	190
* *	Support.com Inc.	145,787	159
*,^ *,^	AudioEye Inc. Net Element Inc.	31,131 44,862	146 144
	Bel Fuse Inc. Class A	44,802 8,959	144
*	eMagin Corp.	416,604	143
	BK Technologies Corp.	40,918	127
*	Bill.Com Holdings Inc.	3,211	122
*,^	NXT-ID Inc.	270,096	122
*,^	Digital Ally Inc.	109,792	112
*	Technical Communications Corp.	20,218	102
*	Qualstar Corp.	18,492	100
*	Schmitt Industries Inc.	25,576	99
*	Westell Technologies Inc. Class A	109,328	98
*	BroadVision Inc.	33,951	89
*,^	Neonode Inc.	44,970	87
*	TSR Inc.	23,470	84
*	Evolving Systems Inc.	93,207	83
÷	Inuvo Inc. One Stop Systems Inc.	273,520	81 79
*,^		38,877	79
*	Boxlight Corp. Class A ALJ Regional Holdings Inc.	69,543 64,383	74
*	Usio Inc.	46,196	74
*	SITO Mobile Ltd.	247,815	69
*	SigmaTron International Inc.	16.060	65
*	Marin Software Inc.	41,968	58
*	Marathon Patent Group Inc.	57,647	51
*	Nortech Systems Inc.	9,269	45
*	Socket Mobile Inc.	27,598	44
*	Bio-key International Inc.	78,056	39
*	Zebra Technologies Corp.	132	34
	Cemtrex Inc.	22,059	29
*	ADDvantage Technologies Group Inc.	9,900	24
*,^	Applied DNA Sciences Inc.	4,910	21
*	Verb Technology Co. Inc.	13,063	20
*	Trio-Tech International	4,900	20
*	Vislink Technologies Inc.	71,046	18
*	MoSys Inc.	10,086	18
*	AMERI Holdings Inc.	7,332	17
*	CPI Card Group Inc. Blonder Tongue Laboratories Inc.	15,906 16,400	14 12
	Taitron Components Inc.	2,300	7
*	Envision Solar International Inc.	1,100	5
*	Bridgeline Digital Inc.	2,753	4
*	CPS Technologies Corp.	4,074	4
*	Summit Wireless Technologies Inc.	5,755	4
*	Rubicon Technology Inc.	361	3
*	Superconductor Technologies Inc.	10,085	2
*,^	Inpixon	16,676	2
*	Priority Technology Holdings Inc.	106	
Ma	iterials (4.0%)		13,074,483
	RPM International Inc.	1,845,277	141,643
*	Crown Holdings Inc.	1,920,198	139,291
	Royal Gold Inc.	933,648	114,138
	Reliance Steel & Aluminum Co.	947,025	113,416
	AptarGroup Inc.	913,411	105,609
	Steel Dynamics Inc.	3,031,148	103,180
*	Axalta Coating Systems Ltd.	2,953,782	89,795
	Berry Global Group Inc. Sonoco Products Co.	1,869,530	88,784
	Sonoco Products Co. Graphic Packaging Holding Co.	1,423,872 4,108,560	87,881 68,408
	Huntsman Corp.	2,816,479	68,046
	Huntomun ooip.	2,010,479	00,040

			Market
		Shares	Value (\$000)
	Ashland Global Holdings Inc.	855,371	65,462
	Scotts Miracle-Gro Co.	563,230	59,804
	Valvoline Inc.	2,680,777	57,395
*	Alcoa Corp.	2,602,032	55,970
	WR Grace & Co.	795,515	55,567
	Eagle Materials Inc.	587,437	53,257
*	Ingevity Corp.	600,021	52,430
	NewMarket Corp.	105,175	51,170
	Louisiana-Pacific Corp. Balchem Corp.	1,653,477	49,059 45,899
	Chemours Co.	451,626 2,322,730	45,899 42,018
	PolyOne Corp.	1,097,050	40,361
	Sensient Technologies Corp.	602,871	39,844
	Cabot Corp.	815,424	38,749
*	Summit Materials Inc. Class A	1,607,665	38,423
	Olin Corp.	2,223,347	38,353
	Commercial Metals Co.	1,688,098	37,594
	HB Fuller Co.	726,380	37,459
*	Allegheny Technologies Inc.	1,805,382	37,299
	Innospec Inc.	349,894	36,193
*	Element Solutions Inc.	3,085,504	36,039
	Westlake Chemical Corp.	494,332	34,677
	Carpenter Technology Corp.	687,316	34,215
	Silgan Holdings Inc.	1,098,844	34,152
^	Cleveland-Cliffs Inc.	3,817,756	32,069
	Domtar Corp. Quaker Chemical Corp.	800,487 185,141	30,611 30,459
	Stepan Co.	288,921	29,597
	Compass Minerals International Inc.	482,401	29,397
*	Coeur Mining Inc.	3,437,144	27,772
	Minerals Technologies Inc.	479,357	27,625
^	United States Steel Corp.	2,412,651	27,528
	O-I Glass Inc.	2,214,331	26,417
	Kaiser Aluminum Corp.	227,413	25,218
	Hecla Mining Co.	7,090,143	24,036
	Worthington Industries Inc.	531,770	22,430
	Greif Inc. Class A	478,149	21,134
	Boise Cascade Co.	564,028	20,604
	Trinseo SA	534,091	19,874
	Schweitzer-Mauduit International Inc. Livent Corp.	448,531 2,091,713	18,834
*	GCP Applied Technologies Inc.	777,241	17,884 17,651
	Materion Corp.	294,367	17,500
*	Ferro Corp.	1,176,935	17,454
	Neenah Inc.	229,744	16,181
*	AK Steel Holding Corp.	4,558,420	14,997
	Tronox Holdings plc Class A	1,311,299	14,975
	Warrior Met Coal Inc.	686,213	14,500
	Chase Corp.	109,072	12,923
*	Kraton Corp.	459,760	11,641
*	Koppers Holdings Inc.	303,935	11,616
	PH Glatfelter Co.	619,792	11,342
	PQ Group Holdings Inc.	574,669	9,873
	US Concrete Inc. Verso Corp.	232,739	9,696
	Verso Corp. Myers Industries Inc.	511,502 533,908	9,222 8,906
	Innophos Holdings Inc.	272,677	8,900
	Schnitzer Steel Industries Inc.	385,680	8,362
*	AdvanSix Inc.	414,349	8,270
	American Vanguard Corp.	399,741	7,783
	Tredegar Corp.	346,579	7,746
	Mercer International Inc.	578,053	7,110
	Haynes International Inc.	192,430	6,885
	SunCoke Energy Inc.	1,095,052	6,822

		Charge	Market Value
		Shares	(\$000)
	Hawkins Inc.	145,062	6,645
*	OMNOVA Solutions Inc.	654,081	6,613
*	Resolute Forest Products Inc.	1,376,957	5,783
*,^	McEwen Mining Inc.	4,501,253	5,717
*	Century Aluminum Co.	750,639	5,641
*	Clearwater Paper Corp.	257,266	5,495
	Gold Resource Corp.	991,431	5,493
	FutureFuel Corp.	405,282	5,021
*	TimkenSteel Corp.	621,498	4,885
*	UFP Technologies Inc.	94,032	4,665
	Kronos Worldwide Inc.	337,265	4,519
*	Intrepid Potash Inc.	1,460,721	3,959
*	Forterra Inc.	274,549	3,174
*	Ryerson Holding Corp.	243,758	2,884
	Rayonier Advanced Materials Inc.	732,636	2,813
*	Venator Materials plc	730,367	2,797
^	Advanced Emissions Solutions Inc.	254,307	2,670
	Olympic Steel Inc.	138,199	2,477
	United States Lime & Minerals Inc.	27,379	2,472
^	Tecnoglass Inc.	274,478	2,264
*	Trecora Resources	261,514	1,870
*,^	Loop Industries Inc.	185,640	1,838
*,^	Amyris Inc.	561,150	1,734
*	Universal Stainless & Alloy Products Inc.	114,415	1,705
*	Flotek Industries Inc.	776,697	1,553
*	Synalloy Corp.	106,210	1,371
*	LSB Industries Inc.	291,929	1,226
	Northern Technologies International Corp.	84,376	1,186
*	AgroFresh Solutions Inc.	396,351	1,023
*	Ranpak Holdings Corp.	125,163	1,020
*	Marrone Bio Innovations Inc.	967,209	977
*	Mayville Engineering Co. Inc.	94,477	886
*	Ampco-Pittsburgh Corp.	186,083	560
	Friedman Industries Inc.	71,623	431
*	Ramaco Resources Inc.	91,534	328
*,^	Taronis Technologies Inc.	356,071	323
*	Core Molding Technologies Inc.	98,285	319
*,^	Golden Minerals Co.	648,415	201
*,§	A Schulman Inc. CVR	392,279	170
*	General Moly Inc.	684,877	156
*	Paramount Gold Nevada Corp.	131,789	102
*,^	US Gold Corp.	117,799	95
*	Solitario Zinc Corp.	258,205	78
*	US Antimony Corp.	177,515	68
	Greif Inc. Class B	596	31
*	Comstock Mining Inc.	47,870	21
*	Ikonics Corp.	926	5 2,988,518
Oth	ner (0.0%)²		2,000,010
*	Baudax Bio Inc.	104,376	722
*	Sprout Social Inc. Class A	27,778	446
*,§	Tobira Therapeutics CVR Exp. 12/31/2028	87,894	398
*,§	Alder BioPharmaceuticals CVR Exp. 12/31/2024	355,460	313
*,^,§		1,152,975	85
*,§	Corium CVR	370,501	67
*,§	NewStar Financial Inc. CVR	225,787	55
*	Kadmon Warrants Exp. 09/29/2022	105,015	50
*,§	Media General Inc. CVR	1,202,098	47
*,§	Aratana Therapeutics Inc. CVR	701,074	18
*,^,§		74,416	13
*,§	Ocera Therapeutics CVR Line	48,417	13
*,§	GenVec Inc. CPR Exp. 06/19/2020	26,612	12
*,§	Alexza Pharmaceuticals Inc. CVR	128,704	4
*,^,§		5,736	3
		5,	5

		Market
	Shares	Value (\$000)
*.s OncoMed Pharmaceuticals Inc. CVR	287,555	3
* Seventy Seven Energy Inc. Escrow Line	3,457	—
*.5 TheStreet CVR *^5 Biosante Pharmaceutical Inc. CVR	40,470 44,795	—
Biosante Pharmaceutical Inc. CVR	44,795	2,249
Real Estate (9.3%)	7,620,054	
Invitation Homes Inc. Sun Communities Inc.	7,628,054 1,312,624	228,613 197,025
WP Carey Inc.	2,454,469	196,456
Equity LifeStyle Properties Inc.	2,434,403	182,629
VICI Properties Inc.	6,524,563	166,703
Medical Properties Trust Inc.	7,338,501	154,916
Camden Property Trust	1,371,054	145,469
VEREIT Inc.	15,159,187	140,071
Liberty Property Trust	2,234,515	134,183
National Retail Properties Inc.	2,446,015	131,155
Omega Healthcare Investors Inc.	3,096,923	131,155
Jones Lang LaSalle Inc.	736,002	128,131
Gaming and Leisure Properties Inc.	2,888,079	124,332
Kilroy Realty Corp.	1,380,241	115,802
STORE Capital Corp.	3,038,499	113,154
Lamar Advertising Co. Class A CyrusOne Inc.	1,218,392	108,754
Douglas Emmett Inc.	1,608,548 2,335,672	105,247 102,536
Americold Realty Trust	2,333,072	95,467
American Homes 4 Rent Class A	3,615,251	94,756
American Campus Communities Inc.	1,963,392	92,338
Brixmor Property Group Inc.	4,205,486	90,881
Healthcare Trust of America Inc. Class A	2,961,113	89,662
Park Hotels & Resorts Inc.	3,404,381	88,071
CubeSmart	2,756,103	86,762
Cousins Properties Inc.	2,075,698	85,519
Hudson Pacific Properties Inc.	2,189,904	82,450
EPR Properties	1,118,684	79,024
* Howard Hughes Corp.	612,187	77,625
First Industrial Realty Trust Inc.	1,801,679	74,788
EastGroup Properties Inc. Highwoods Properties Inc.	549,554 1,477,736	72,909 72,276
Life Storage Inc.	666,735	72,270
Rexford Industrial Realty Inc.	1,571,501	71,770
Spirit Realty Capital Inc.	1,412,596	69,471
JBG SMITH Properties	1,691,357	67,468
Ryman Hospitality Properties Inc.	772,545	66,949
Healthcare Realty Trust Inc.	1,914,869	63,899
Rayonier Inc.	1,823,237	59,729
CoreSite Realty Corp.	532,021	59,650
STAG Industrial Inc.	1,872,142	59,103
Sabra Health Care REIT Inc.	2,726,857	58,191
Service Properties Trust	2,362,018	57,468
Equity Commonwealth	1,728,421	56,744
Outfront Media Inc.	2,054,563	55,103
Weingarten Realty Investors	1,715,802	53,602
Terreno Realty Corp. National Health Investors Inc.	956,964 628,173	51,810 51,184
Pebblebrook Hotel Trust	1,864,095	49,976
Physicians Realty Trust	2,613,102	49,492
Apple Hospitality REIT Inc.	2,978,544	48,401
Corporate Office Properties Trust	1,608,639	47,262
PS Business Parks Inc.	283,579	46,754
QTS Realty Trust Inc. Class A	832,960	45,205
Sunstone Hotel Investors Inc.	3,196,535	44,496
RLJ Lodging Trust	2,393,177	42,407
Agree Realty Corp.	601,683	42,220

			Market
		Charac	Value
	PotlatchDeltic Corp.	Shares 963,060	(\$000) 41,672
~	Macerich Co.	1,544,617	41,672
	Retail Properties of America Inc.	3,028,085	40,576
	Piedmont Office Realty Trust Inc. Class A	1,803,231	40,104
	Paramount Group Inc.	2,858,055	39,784
	Brandywine Realty Trust	2,516,609	39,637
	Kennedy-Wilson Holdings Inc.	1,749,448	39,013
	Lexington Realty Trust Class B	3,464,952	36,798
	Xenia Hotels & Resorts Inc.	1,625,604	35,129
	Columbia Property Trust Inc.	1,668,149	34,881
	Colony Capital Inc.	7,017,778	33,334
	Washington REIT	1,131,423	33,015
	Acadia Realty Trust	1,248,820	32,382
	Urban Edge Properties American Assets Trust Inc.	1,651,908 689,554	31,684 31,651
	DiamondRock Hospitality Co.	2,822,546	31,031
	Newmark Group Inc. Class A	2,022,040	30,745
	Hannon Armstrong Sustainable Infrastructure Capital Inc.	940,067	30,251
	Mack-Cali Realty Corp.	1,301,573	30,105
	CoreCivic Inc.	1,706,634	29,661
	SITE Centers Corp.	2,110,709	29,592
	Empire State Realty Trust Inc.	2,105,985	29,400
	Retail Opportunity Investments Corp.	1,638,640	28,938
	Essential Properties Realty Trust Inc.	1,163,028	28,855
	GEO Group Inc.	1,735,284	28,823
	Senior Housing Properties Trust	3,414,501	28,818
	National Storage Affiliates Trust	856,444	28,794
	CareTrust REIT Inc.	1,347,617	27,801
	Four Corners Property Trust Inc.	965,278	27,211
	Taubman Centers Inc. LTC Properties Inc.	867,366 574.058	26,966 25,701
	Easterly Government Properties Inc.	1,071,198	25,701 25,420
*,^	Redfin Corp.	1,193,694	25,235
	Global Net Lease Inc.	1,239,046	25,128
	Kite Realty Group Trust	1,193,380	23,307
	Uniti Group Inc.	2,745,227	22,538
	Office Properties Income Trust	697,435	22,416
	Industrial Logistics Properties Trust	936,260	20,991
	Universal Health Realty Income Trust	178,455	20,943
	American Finance Trust Inc.	1,506,913	19,982
	Alexander & Baldwin Inc.	947,070	19,851
^	Tanger Factory Outlet Centers Inc.	1,324,329	19,507
	Monmouth Real Estate Investment Corp.	1,336,817	19,357
~	Seritage Growth Properties Class A Summit Hotel Properties Inc.	473,018 1,503,362	18,959 18,551
	Independence Realty Trust Inc.	1,303,302	18,036
	RPT Realty	1,149,651	17,291
^	Realogy Holdings Corp.	1,649,279	15,965
	Getty Realty Corp.	476,806	15,673
	NexPoint Residential Trust Inc.	317,821	14,302
	Armada Hoffler Properties Inc.	773,138	14,187
	Franklin Street Properties Corp.	1,475,345	12,629
^	Innovative Industrial Properties Inc.	164,447	12,477
	iStar Inc.	838,976	12,174
	Chatham Lodging Trust	660,753	12,118
*	Marcus & Millichap Inc.	324,708	12,095
	Community Healthcare Trust Inc.	280,817 478,749	12,036
	Urstadt Biddle Properties Inc. Class A Investors Real Estate Trust	478,749 163,482	11,892 11,852
	City Office REIT Inc.	778,337	10,523
	Alexander's Inc.	31,333	10,351
	RMR Group Inc. Class A	222,763	10,167
^	Washington Prime Group Inc.	2,737,978	9,966
	Gladstone Commercial Corp.	452,943	9,901
			•

			Market
		Shares	Value (\$000)
	Front Yard Residential Corp.	747,569	9,225
	RE/MAX Holdings Inc. Class A	231,300	8,903
	Preferred Apartment Communities Inc. Class A	668,142	8,900
	New Senior Investment Group Inc.	1,157,472	8,855
*	St. Joe Co.	435,088	8,628
	CorEnergy Infrastructure Trust Inc.	186,544	8,340
	Saul Centers Inc.	157,682	8,322
	Whitestone REIT	602,130	8,201
	CatchMark Timber Trust Inc. Class A	699,383	8,022
	UMH Properties Inc.	500,275	7,869
	Hersha Hospitality Trust Class A Retail Value Inc.	540,602 199,665	7,866 7,348
	Global Medical REIT Inc.	542,891	7,182
~	Safehold Inc.	177,628	7,158
	One Liberty Properties Inc.	240,239	6,532
	CorePoint Lodging Inc.	604,126	6,452
	Jernigan Capital Inc.	318,226	6,091
*	FRP Holdings Inc.	104,709	5,216
*	Tejon Ranch Co.	320,167	5,116
^	Pennsylvania REIT	910,555	4,853
	Consolidated-Tomoka Land Co.	76,820	4,634
*	Forestar Group Inc.	216,878	4,522
	Braemar Hotels & Resorts Inc.	470,292	4,200
*,^	eXp World Holdings Inc.	357,295	4,048
	Ashford Hospitality Trust Inc.	1,373,231	3,831
	Cedar Realty Trust Inc.	1,205,686	3,557
	Bluerock Residential Growth REIT Inc. Class A	284,836	3,432
	Plymouth Industrial REIT Inc.	180,988	3,328
	Gladstone Land Corp.	254,782	3,304
^	Altisource Portfolio Solutions SA	152,774	2,953
*	Farmland Partners Inc.	432,882	2,935
~	Stratus Properties Inc. CBL & Associates Properties Inc.	87,388 2,570,027	2,707 2,699
*	Rafael Holdings Inc. Class B	148,313	2,646
	BRT Apartments Corp.	146,907	2,493
	Clipper Realty Inc.	191,332	2,028
	Griffin Industrial Realty Inc.	33,575	1,328
	Sotherly Hotels Inc.	166,788	1,131
*	Maui Land & Pineapple Co. Inc.	87,932	989
*	Transcontinental Realty Investors Inc.	22,564	900
*	Trinity Place Holdings Inc.	293,641	884
	Condor Hospitality Trust Inc.	70,224	775
	Postal Realty Trust Inc. Class A	36,302	615
	Spirit MTA REIT	653,668	502
*	InterGroup Corp.	6,800	253
*,^	Wheeler REIT Inc.	136,025	223
	CIM Commercial Trust Corp.	13,043	189
	Global Self Storage Inc. JW Mays Inc.	43,032 4,600	185
*	American Realty Investors Inc.	6,484	139 111
*	Altisource Asset Management Corp.	2,628	32
	HMG/Courtland Properties Inc.	1,000	13
*	CKX Lands Inc.	1,000	9
	Urstadt Biddle Properties Inc.	308	6
*	Power REIT	200	2
	InnSuites Hospitality Trust	108	
Uti	lities (2.7%)		6,950,085
	Vistra Energy Corp.	6,350,570	146,000
	Aqua America Inc.	3,076,575	144,415
	UGI Corp.	2,961,228	133,729
	OGE Energy Corp.	2,828,049	125,763
	MDU Resources Group Inc. IDACORP Inc.	2,852,659 721,951	84,753 77,104
		721,951	//,104

		Market Value
	Shares	(\$000)
Hawaiian Electric Industries Inc.	1,537,161	72,031
Portland General Electric Co.	1,274,006	71,077
ONE Gas Inc.	750,765	70,249
Black Hills Corp.	882,673	69,325
New Jersey Resources Corp.	1,364,062	60,796
Spire Inc.	725,305	60,425
ALLETE Inc.	741,048	60,151
Southwest Gas Holdings Inc.	777,836	59,092
PNM Resources Inc.	1,132,822	57,445
National Fuel Gas Co.	1,213,867	56,493
Ormat Technologies Inc.	720,508	53,692
NorthWestern Corp.	711,038	50,960
American States Water Co.	529,908	45,911
Avista Corp.	951,198	45,743
South Jersey Industries Inc.	1,313,445	43,317
Avangrid Inc.	780,876	39,950
MGE Energy Inc.	503,748	39,705
El Paso Electric Co.	567,963	38,559
Pattern Energy Group Inc. Class A	1,321,245	35,350
California Water Service Group	677,252	34,919
Northwest Natural Holding Co.	432,668	31,901
Otter Tail Corp.	566,949	29,079
SJW Group	376,924	26,784
Chesapeake Utilities Corp.	239,682	22,969
Clearway Energy Inc.	1,122,498	22,394
TerraForm Power Inc. Class A	1,148,126	17,670
Middlesex Water Co.	250,734	15,939
Unitil Corp.	201,225	12,440
Clearway Energy Inc. Class A	458,202	8,761
York Water Co.	187,360	8,639
* AquaVenture Holdings Ltd.	297,674	8,073
Artesian Resources Corp. Class A	123,138	4,582
*.^ Cadiz Inc.	405,152	4,465
* Sunnova Energy International Inc.	229,710	2,564
RGC Resources Inc.	88,840	2,539
* Pure Cycle Corp.	198,874	2,504
Genie Energy Ltd. Class B	286,048	2,211
Global Water Resources Inc.	120,540	1,585
Spark Energy Inc. Class A	147,300	1,360
		2,003,413
Total Common Stocks (Cost \$55,774,347)		73,751,167

	Coupon			
Preferred Stocks (0.0%)				
Air T Funding Pfd., 8.000%, 6/7/24 (Cost \$14)			7,047	18
Temporary Cash Investments (2.9%) ¹				
Money Market Fund (2.9%) ^{3,4} Vanguard Market Liquidity Fund	1.816%		21,447,682	2,144,983
		Maturity Date	Face Amount (\$000)	
 U.S. Government and Agency Obligations (0.0%) United States Treasury Bill United States Treasury Bill 	1.669% 1.566%	1/9/20 2/20/20	6,000 17,000	5,998 16,965

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
5 United States Treasury Bill	1.527%	4/30/20	1,500	1,492
				24,455
Total Temporary Cash Investments (Cost \$2,169,137)				2,169,438
Total Investments (101.8%) (Cost \$57,943,498)				75,920,623
Other Assets and Liabilities—Net (-1.8%)4,5,6				(1,377,056)
Net Assets (100%)				74,543,567
* New income and decimal and write				

* Non-income-producing security.

Includes partial security positions on loan to broker-dealers. The total value of securities on loan is \$1,286,160,000.

§ Security value determined using significant unobservable inputs.

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

2 "Other" represents securities that are not classified by the fund's benchmark index.

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

4 Collateral of \$1,370,243,000 was received for securities on loan, of which \$1,358,552,000 is held in Vanguard Market Liquidity Fund and \$11,691,000 is held in cash.

5 Securities with a value of \$24,453,000 and cash of \$1,693,000 have been segregated as initial margin for open futures contracts.

6 Cash of \$2,820,000 has been segregated as collateral for open over-the-counter swap contracts.

CPR—Contingent Payment Rights.

CVR—Contingent Value Rights.

REIT—Real Estate Investment Trust.

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