

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

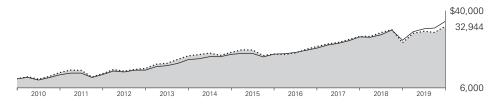
The calculations are based on expenses incurred in the most recent six-month period. The funds' annualized six-month expense ratios for that period are: for the Extended Market Index Fund, 0.19% for Investor Shares, 0.06% for ETF Shares, 0.05% for Admiral Shares, 0.04% for Institutional Shares, 0.04% 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%
<sup>§</sup> 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%
<ul> <li>GoDaddy Inc. Class A</li> <li>VMware Inc. Class A</li> </ul>	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%
<sup>§</sup> Materials †		2,988,518	4.0%
<sup>§,1</sup> 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% <sup>2</sup>
Preferred Stocks (Cost \$14) †			18	0.0%
	Coupon	Shares		
Temporary Cash Investments				
Money Market Fund				
<sup>3,4</sup> Vanguard Market Liquidity Fund	1.816%	21,447,682	2,144,983	2.9%
<sup>5</sup> U.S. Government and Agency Obligations †			24,455	0.0%
Total Temporary Cash Investments (Cost \$2,169,137)			2,169,438	2.9% <sup>2</sup>
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 <sup>4,5,6</sup>			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 <sup>1</sup> 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 <sup>1</sup> 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 <sup>1</sup>	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	
Management and Administrative—Investor Shares1,502Management and Administrative—ETF Shares3,125Management and Administrative—ETF Shares9,607Management and Administrative—Institutional Shares5,483Management and Administrative—Institutional Plus Shares2,612Management and Administrative—Institutional Select Shares2,612Management and Administrative—Institutional Select Shares2,612Marketing and Distribution—Investor Shares89Marketing and Distribution—Investor Shares423Marketing and Distribution—Institutional Shares1,096Marketing and Distribution—Institutional Shares1,096Marketing and Distribution—Institutional Plus Shares135Marketing and Distribution—Institutional Shares1Custodian Fees825Auditing Fees51Shareholders' Reports—Institutional Select Shares11Shareholders' Reports—Investor Shares111Shareholders' Reports—Institutional Shares158Shareholders' Reports—Institutional Plus Shares127Shareholders' Reports—Institutional Shares127Shareholders' Reports—Institutional Plus Shares127Shareholders' Reports—Institutional Shares125Marketing Shares34Total Expenses34Total Expenses34Marketing Sold1.23,398,924Futures Contracts107,122Swap Contracts21	The Vanguard Group—Note B	
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
Management and Administrative—Institutional Shares5,483Management and Administrative—Institutional Plus Shares2,612Management and Administrative—Institutional Select Shares2,115Marketing and Distribution—Investor Shares89Marketing and Distribution—ETF Shares423Marketing and Distribution—Cadmiral Shares1,096Marketing and Distribution—Institutional Shares1,096Marketing and Distribution—Institutional Shares1,096Marketing and Distribution—Institutional Shares135Marketing and Distribution—Institutional Shares135Marketing and Distribution—Institutional Shares11Custodian Fees825Auditing Fees51Shareholders' Reports—Investor Shares11Shareholders' Reports—ETF Shares211Shareholders' Reports—Institutional Shares158Shareholders' Reports—Institutional Shares127Shareholders' Reports—Institutional Shares127Shareholders' Reports—Institutional Shares34Total Expenses34Total Expenses32,516Net Investment Income969,922Realized Net Gain (Loss)3,398,924Investment Securities Sold <sup>1,2</sup> 3,398,924Futures Contracts201Swap Contracts21	Management and Administrative—ETF Shares	3,125
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 <sup>1,2</sup> 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 <sup>1,2</sup> 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 <sup>1,2</sup> 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 <sup>1,2</sup> 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 <sup>1,2</sup> 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 <sup>1,2</sup> 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 <sup>1,2</sup> 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 <sup>1,2</sup> 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 <sup>1,2</sup> 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 <sup>1,2</sup> 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 <sup>1,2</sup> 3,398,924Futures Contracts107,122Swap Contracts21	Trustees' Fees and Expenses	34
Realized Net Gain (Loss)Investment Securities Sold <sup>1,2</sup> 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 <sup>1,2</sup>	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 <sup>1</sup>	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 <sup>1</sup>	1.193 <sup>1</sup>	.916 <sup>1</sup>	.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 <sup>2</sup>	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 <sup>3</sup>	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 <sup>1</sup>	1.742 <sup>1</sup>	1.420 <sup>1</sup>	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 <sup>2</sup>	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 <sup>1</sup>	1.307 <sup>1</sup>	1.071 <sup>1</sup>	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 <sup>2</sup>	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 <sup>3</sup>	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 <sup>1</sup>	1.319 <sup>1</sup>	1.085 <sup>1</sup>	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 <sup>2</sup>	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 <sup>1</sup>	3.208 <sup>1</sup>	2.611 <sup>1</sup>	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 <sup>2</sup>	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 <sup>1</sup> 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 <sup>2</sup>	1.891 <sup>2</sup>	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% <sup>3</sup>
Portfolio Turnover Rate <sup>4</sup>	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 <sup>1</sup>	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 <sup>1</sup>	(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 <sup>1</sup>	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.

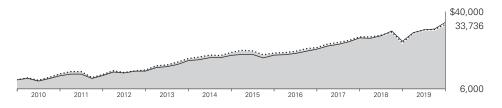
**G.** Management has determined that no events or transactions occurred subsequent to December 31, 2019, that would require recognition or disclosure in these financial statements.

### 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>b</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%) <sup>2</sup>		
	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%) <sup>1</sup>
	Hewlett Packard			Money Market Fund (0.8%)	)
	Enterprise Co.	16,275,030	258,122	<sup>3,4</sup> 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)
<ul> <li>\$.001 par value shares of beneficial interest (unlimited authorization)</li> <li>47,639,96</li> <li>Net Asset Value Per Share— Admiral Shares</li> <li>\$220.6</li> <li>Institutional Shares—Net Assets</li> <li>Applicable to 419,021,991 outstanding</li> <li>\$.001 par value shares of beneficial interest (unlimited authorization)</li> <li>20,425,21</li> <li>Net Asset Value Per Share— Institutional Shares</li> <li>\$48.7</li> <li>Institutional Plus Shares—Net Assets</li> <li>Applicable to 56,621,122 outstanding</li> <li>\$.001 par value shares of beneficial interest (unlimited authorization)</li> <li>13,611,71</li> <li>Net Asset Value Per Share— Institutional Plus Shares</li> <li>\$240.4</li> <li>See Note A in Notes to Financial Statements.</li> <li>* Non-income-producing security.</li> <li>^ Includes partial security positions on loan to broker-dealers. The total value of securities on loan is \$323,146,000.</li> <li>§ Security value determined using significant unobservable inputs.</li> <li>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.</li> <li>2 "Other" represents securities that are not classified by the fund's benchmark index.</li> <li>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.</li> <li>4 Collateral of \$331,590,000 was received for securities on loan.</li> <li>5 Securities with a value of \$14,166,000 have been segregate as initial margin for open futures contracts.</li> </ul>	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
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 investment, be 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 accoun		47 000 000
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 investment, 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		47,639,963
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 investment, be 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 C		¢000.64
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. <tr< td=""><td></td><td>φ220.00</td></tr<>		φ220.00
<ul> <li>\$.001 par value shares of beneficial interest (unlimited authorization) 20,425,21</li> <li>Net Asset Value Per Share— Institutional Shares \$48.7</li> <li>Institutional Plus Shares—Net Assets</li> <li>Applicable to 56,621,122 outstanding</li> <li>\$.001 par value shares of beneficial interest (unlimited authorization) 13,611,71</li> <li>Net Asset Value Per Share— Institutional Plus Shares</li> <li>\$240.4</li> <li>See Note A in Notes to Financial Statements.</li> <li>* Non-income-producing security.</li> <li>^ Includes partial security positions on loan to broker-dealers. The total value of securities on loan is \$323,146,000.</li> <li>§ Security value determined using significant unobservable inputs.</li> <li>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.</li> <li>2 "Other" represents securities that are not classified by the fund's benchmark index.</li> <li>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.</li> <li>4 Collateral of \$331,590,000 was received for securities on loan.</li> <li>5 Securities with a value of \$14,166,000 have been segregate as initial margin for open futures contracts.</li> </ul>	Institutional Shares—Net Assets	
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.	Applicable to 419,021,991 outstanding	g
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.		
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.		20,425,21
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
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. 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.	Institutional Shares	\$48.74
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. 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.	Institutional Plus Sharos Not Assots	
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<ul> <li>See Note A in Notes to Financial Statements.</li> <li>* Non-income-producing security.</li> <li>^ Includes partial security positions on loan to broker-dealers. The total value of securities on loan is \$323,146,000.</li> <li>§ Security value determined using significant unobservable inputs.</li> <li>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.</li> <li>2 "Other" represents securities that are not classified by the fund's benchmark index.</li> <li>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.</li> <li>4 Collateral of \$331,590,000 was received for securities on loan.</li> <li>5 Securities with a value of \$14,166,000 have been segregate as initial margin for open futures contracts.</li> </ul>	Net Asset Value Per Share—	
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<ul> <li>and certain trusts and accounts managed by Vanguard. Rate shown is the 7-day yield.</li> <li>4 Collateral of \$331,590,000 was received for securities on loan.</li> <li>5 Securities with a value of \$14,166,000 have been segregate as initial margin for open futures contracts.</li> </ul>		sified by the
<ul> <li>4 Collateral of \$331,590,000 was received for securities on loan.</li> <li>5 Securities with a value of \$14,166,000 have been segregate as initial margin for open futures contracts.</li> </ul>	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 <sup>1</sup>	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 <sup>1,2</sup>	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 <sup>1</sup>	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 <sup>1</sup>	.640 <sup>1</sup>	.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 <sup>2</sup>	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 <sup>3</sup>	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 <sup>1</sup>	2.535 <sup>1</sup>	2.112 <sup>1</sup>	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 <sup>2</sup>	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 <sup>1</sup>	3.135 <sup>1</sup>	2.606 <sup>1</sup>	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 <sup>2</sup>	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 <sup>3</sup>	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 <sup>1</sup>	.697 <sup>1</sup>	.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 <sup>2</sup>	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 <sup>1</sup>	3.464 <sup>1</sup>	2.856 <sup>1</sup>	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 <sup>2</sup>	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 <sup>1</sup>	377	_	_
Futures Contracts—Liabilities <sup>1</sup>	(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 <sup>1</sup>	(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 <sup>1</sup>	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.

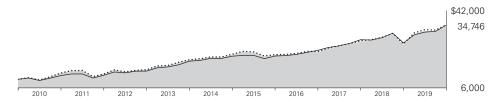
H. Management has determined that no events or transactions occurred subsequent to December 31, 2019, that would require recognition or disclosure in these financial statements.

### 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%) <sup>1</sup>				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
<ul> <li>* Take-Two Interactive</li> </ul>	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
<ul> <li>* IDEXX Laboratories Inc.</li> </ul>		
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
<ul> <li>* Seattle Genetics Inc.</li> </ul>	828,739	94,692
* Exact Sciences Corp.	1,017,024	94,054
* Varian Medical Systems		
Inc.	627,974	89,179
<ul> <li>* Alnylam Pharmaceuticals</li> </ul>		
Inc.	770,219	88,706
<ul> <li>Jazz Pharmaceuticals place</li> </ul>	c 370,667	55,333
<ul> <li>* ABIOMED Inc.</li> </ul>	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
<ul> <li>* Akamai Technologies</li> </ul>	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
<ul> <li>* Arista Networks Inc.</li> </ul>	369,584	75,173
<ul> <li>* Black Knight Inc.</li> </ul>	979,934	63,186
<ul> <li>* RingCentral Inc. Class A</li> </ul>	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
<ul> <li>Zoom Video</li> </ul>		
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%) <sup>1</sup>	
Money Market Fund (0.4%)		
<sup>2,3</sup> 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 <sup>3</sup>	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 <sup>1</sup>	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 <sup>1,2</sup>	1,239,338
Futures Contracts	6,929
Realized Net Gain (Loss)	1,246,267
Change in Unrealized Appreciation (Depreciation)	
Investment Securities <sup>1</sup>	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 <sup>1</sup>	.333 <sup>1</sup>	.304 <sup>1</sup>	.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 <sup>2</sup>	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 <sup>3</sup>	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 <sup>1</sup>	1.016 <sup>1</sup>	.932 <sup>1</sup>	.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 <sup>2</sup>	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 <sup>1</sup>	.437 <sup>1</sup>	.400 <sup>1</sup>	.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 <sup>2</sup>	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 <sup>3</sup>	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 <sup>1</sup>	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 <sup>1</sup>	(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 <sup>1</sup>	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.

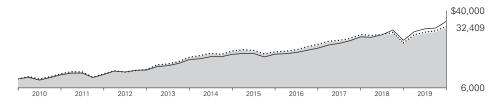
H. Management has determined that no events or transactions occurred subsequent to December 31, 2019, that would require recognition or disclosure in these financial statements.

## 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%) <sup>1</sup>			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	<ul> <li>* Liberty Broadband Corp.</li> </ul>		175,517
	69,442	25,916	Omnicom Group Inc.	2,093,843	169,643
<ul> <li>* Axalta Coating Systems</li> </ul>			MGM Resorts		
Ltd. 50	06,080	15,385	International	4,457,783	148,310
		1,613,797	<ul> <li>* AutoZone Inc.</li> </ul>	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 <b>1,763,295</b>
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 <b>2,761,903</b>
Total Common Stocks (Cost \$17,336,705)		21,464,728
Temporary Cash Investme Money Market Fund (0.2%) <sup>2,3</sup> 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 <sup>1</sup>	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 <sup>1,2</sup>	196,182
Futures Contracts	13,652
Realized Net Gain (Loss)	209,834
Change in Unrealized Appreciation (Depreciation)	
Investment Securities <sup>1</sup>	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 <sup>3</sup>	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% <sup>2</sup>	1.92%	2.02%	2.01%
Portfolio Turnover Rate <sup>4</sup>	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 <sup>1</sup>	2.645 <sup>1,</sup>	<sup>2</sup> 2.116 <sup>1</sup>	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% <sup>2</sup>	2.04%	2.14%	2.13%
Portfolio Turnover Rate <sup>3</sup>	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 <sup>1</sup>	1.385 <sup>1,2</sup>	1.096 <sup>1</sup>	.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 <sup>3</sup>	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% <sup>2</sup>	2.04%	2.14%	2.13%
Portfolio Turnover Rate <sup>4</sup>	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 <sup>1</sup>	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 Trustee<sup>1</sup>

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

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

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

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Q980 022020

			Market Value
		Shares	(\$000
	nmon Stocks (98.9%) <sup>1</sup>		
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
<ul> <li>Cincinnati Bell Inc.</li> <li>Entercom Communications Corp. Class A</li> </ul>	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
<ul> <li>Loral Space &amp; Communications Inc.</li> </ul>	195,034	6,303
* Care.com Inc.	410,020	6,163
* Rosetta Stone Inc.	337,044	6,114
<ul> <li>AMC Entertainment Holdings Inc. Class A</li> <li>Globalstar Inc.</li> </ul>	782,587	5,666
<ul> <li>*^ Globalstar Inc.</li> <li>*^ Gogo Inc.</li> </ul>	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
<ul> <li>Ooma Inc.</li> <li>Liberty Media Corp-Liberty Braves Class A</li> </ul>	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
<ul> <li>IDT Corp. Class B</li> <li>Gaia Inc. Class A</li> </ul>	209,246 178,719	1,509 1,428
<ul> <li>Frontier Communications Corp.</li> </ul>	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
<ul> <li>Chicken Soup For The Soul Entertainment Inc.</li> <li>Global Eagle Entertainment Inc.</li> </ul>	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	
<ul> <li>SPAR Group Inc.</li> <li>Insignia Systems Inc.</li> </ul>	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		
Hyat Hotels Corp. Cleas A         522,299         449,89           Stoven Modeln Lid.         1086,842         46,736           Choice Hotels International Inc.         449,919         46,535           Choice Hotels International Inc.         1222,875         42,011           Hilton Grand Vacations Inc.         1222,875         42,011           Hilton Grand Vacations Inc.         123,757         42,011           Hilton Grand Vacations Inc.         436,790         4685           Cross Inc.         4367,904         46853           Cross Inc.         664,666         39,915           Graham Holdings Co. Class B         62,466         39,814           Wolverine World Wide Inc.         1,155,864         38,894           LO Industries         37,847         33,848           Const Inc.         473,147         37,468           Davia Inc.         473,147         37,468           Davia Inc.         473,837         33,484           Univer Holding Sinc.         11,05,058         33,477           Davia Inc.         473,377         34,68           Davia Inc.         473,575         33,477           Davia Inc.         12,266,519         33,477           Davia Inc.         473	*			
Steven Madden Ltd.         448,919         46,535           Chraite Retail Group Dies A         900,835         44,1891           Dier Spörting Goods Inc.         900,835         44,1892           KB Home         1,225,875         42,011           Hiltion Grand Vacations Inc.         800,797         40,0892           Calumbia Sportswer Co.         412,847         41,088           Calumbia Sportswer Co.         803,797         40,0892           Autrofation Inc.         803,767         40,0892           Cale and Water Work Wede Inc.         1557,854         38,819           Wolverine Work Wede Inc.         1557,854         38,836           LCI Industries         357,847         38,336           Foor Factory Holding Corp.         2,2668,900         38,174           Monro Inc.         470,147         37,409           Darie Inc.         2,208,500         33,0707           Wingstop Inc.         12,121,966         36,335           Visteon Corp.         410,480         34,182           Autrofation Holdings Inc.         12,121,966         36,335           Visteon Corp.         14,423,039         33,307           Winstoon Vistoon Holdings Inc.         12,426,313         33,307				
Choice Hotels International Inc.         449,919         445,829           Quards Retail Group Inc. (CV Group Class A         5472,139         44,180           Dick's Sporting Goods Inc.         1,225,875         42,011           Hitton Grand Vacations Inc.         1,212,149         41,883           Columbis Sportswer Co.         1,212,149         41,883           AutoNation Inc.         963,784         40,837           Granem Holdings Co. Class B         962,784         40,372           Granem Holdings Co. Class B         962,784         40,372           Granem Holdings Co. Class B         963,784         40,372           Granem Holdings Co. Class B         963,784         40,372           Granem Holdings Co. Class B         363,940         38,949           Versings Corp.         363,940         38,292           Ferring Marines Corp.         363,947         37,469           Daria Inc.         423,039         36,479           Wingstop Inc.         420,080         34,347           National Vision Holdings Inc.         420,496         36,367           Vision Orop.         400,490         36,367           Boyd Garning Corp.         400,490         36,367           Taylor Marison Home Corp. Class A		, , , , , , , , , , , , , , , , , , , ,		
• Qurite Retail Group Inc. QVC Group Class A         5472, 139         44, 130           Dick's Sporting Goods Inc.         900,838         44,582           KB Home         1,225,875         42,011           Hitton Grand Vacations Inc.         1,212,149         41,686           Columbia Sportsware Co.         838,790         40,683           Croce Inc.         963,754         40,372           Graham Holdings Co. Class B         62,466         33,815           Penn Natoral Gaming Inc.         1,557,864         33,818           LO Incimute Media         1,557,864         33,818           LO Incimute Media         2,568,800         38,174           Monro Inc.         2,208,290         37,072           Wingstop Inc.         1,121,866         36,838           Vistom Corp.         1,423,038         36,479           National Vistom Holdings Inc.         1,121,866         36,838           Vistom Corp.         1,443,088         42,192           American Eagle Outfletter Inc.         1,423,088         43,192           American Eagle Outfletter Inc.         1,423,088         43,192           American Eagle Outfletter Inc.         1,423,088         33,847           Taylor Momage Andrea         1,424,321				
Dick's Sporting Goods Inc.         900,838         44,852           KB Home         1,225,875         42,011           Hilton Grand Vacotions Inc.         1,212,149         41,838           Columba Sportsware Co.         421,2847         41,333           AutoNation Inc.         983,754         40,0372           Graham Holdings Co. Class B         983,754         40,0372           Graham Holdings Co. Class B         983,754         40,372           Forn National Gaming Inc.         1,55,435         38,384           Volverine World Wide Inc.         1,55,435         38,384           I.Cl Industries         387,741         38,385           Forn Factory Holding Corp.         20,380         37,072           Wingstop Inc.         2,203,803         37,072           Wingstop Inc.         2,203,803         36,479           Wingstop Inc.         2,208,819         33,347           National Vision Home Corp.         400,490         34,678           Boyd Gaming Corp.         400,490         34,678           Rydy Gaming Corp.         1,42,008         33,347           Taylor Morison Home Corp. Class A         1,43,395         32,221           Taylor Morison Home Corp. Class A         1,443,395         32,249<	*			
• Hiton Grand Vacations Inc.         1212,149         41686           Columba Sportswear Co.         412,847         41,383           • AutoNation Inc.         983,754         40,392           Graham Holdings Co. Class B         62,466         33,915           Penn National Gaming Inc.         155,735         38,899           Wolverine World Wide Inc.         1,155,435         38,899           LCI Industries         37,744         38,336           Fors Factory Holding Corp.         2,566,890         38,174           Morro Inc.         2,786,890         38,174           Morro Inc.         2,066,890         39,174           Morro Inc.         2,066,890         39,174           Morro Inc.         2,066,890         39,174           Morro Inc.         2,066,890         39,477           Viston Corp.         2,066,890         39,477           Viston Corp.         1,12,986         39,385           Viston Corp.         1,42,008         34,473           Tavior Morroine Arco Corp.         1,473,395         32,221           Tavior Morroine Arco Class A         1,473,395         32,221           Tavior Morroine Arco Class A         1,473,395         32,221           Morringa Hornes				'
Columbia Sportsware Co.         412,847         41,383           AutoNam Inc.         836,790         40,683           Crocs Inc.         963,754         40,372           Graham Holdings Co. Class B         62,466         38,915           Penn National Gaming Inc.         1,557,384         38,894           LCI Industries         357,847         38,384           LCI Industries         357,847         38,384           LCI Industries         357,847         38,384           LCI Industries         2,568,890         38,114           Morro Inc.         479,147         37,489           Dana Inc.         42,036,920         37,027           Wingstop Inc.         42,0339         36,479           National Vision Holdings Inc.         42,036,920         37,027           National Vision Holdings Inc.         42,058,195         32,429           National Vision Holdings Inc.         42,058,195         33,429           National Vision Holdings Inc.         22,058,195         33,429           Tarkin Morison Hymes Corp.         40,040         44,678           Boyd Gaming Corp.         43,040         34,678           Salve Bauxin Bale Collings Inc.         1,142,000         33,0480		KB Home	1,225,875	42,011
<ul> <li>AutoNation Inc.</li> <li>Gross Inc.<!--</td--><td>*</td><td></td><td></td><td></td></li></ul>	*			
* Crocs Inc.         983,754         40,372           Graham Holdings Co. Class B         82,466         39,915           * Penn National Gaming Inc.         1,557,864         39,819           Wolverine World Wide Inc.         337,847         38,336           Fox Factory Holding Corp.         2,568,809         38,174           Morro Inc.         479,147         37,469           Dana Inc.         2,036,820         37,072           Wingstop Inc.         423,039         68,479           National Vision Holdings Inc.         1,121,956         36,385           Vision Corp.         400,490         34,678           Boyd Gaming Corp.         1,423,008         34,192           American Eagle Outfitters Inc.         2,258,519         33,347           Taylor Morrison Home Corp. Class A         1,473,365         32,221           The Pointe Group Inc.         1,473,365         32,221           Noteriters Inc.         1,473,375         31,664           Bed Bath & Beyond Inc.         1,473,375         30,480           Mortiters Inc.         1,643,372         29,998           MDC Holdings Inc.         1,306,533         27,601           Sally Beauty Holdings Inc.         1,306,533         27,605	,			
Graham Holdings Co. Class B         62,466         39,915           Pean National Garning Inc.         1,557,864         39,819           Welverine World Wide Inc.         1,165,435         38,894           LCI Industrisis         357,847         38,336           Fox Factory Holding Corp.         550,414         38,292           Extended Stay America Inc.         479,1147         37,469           Dara Inc.         473,0147         37,469           Wingstop Inc.         423,039         36,479           National Wision Holdings Inc.         1,212,956         38,337           Visteon Corp.         400,490         34,678           Boyd Garning Corp.         400,490         34,678           Taylor Morison Home Corp. Class A         1,473,955         32,221           Taylor Morison Home Corp. Class A         1,473,955         30,845           Aburg Automotive Goup Inc.         2,268,819         30,460           Meritage Homes Corp.         408,779         30,845           Meritage Homes Corp.         447,375         30,845           Meritage Homes Corp.         447,375         30,845           Moritage Homes Corp.         448,779         30,845           Sigl Beauth & Beyord Inc.         1,96,773	*			
Penn National Garning Inc.         1.557.864         39.819           Wobkerine World Wide Inc.         1.155.435         38.984           LCI Industries         337,847         38.336           Fox Factory Holding Corp.         2.568,890         38.174           Morro Inc.         473,147         37.469           Dena Inc.         2.036,820         37.072           Wingstop Inc.         423.039         68.479           National Vision Holdings Inc.         1.121,956         38.385           Visitoon Corp.         400.490         34.678           Boyd Garning Corp.         1.473,955         32.221           Tartyor Morison Home Corp. Class A         1.473,855         32.221           Tartyor Morison Home Corp.         39.882         30.882           Meritage Homes Corp.         498,779         30.480           Meritage Homes Corp.         498,779         30.480           Mortifters Inc.         1.643,723         29.988           Mortifters Inc.         1.306,573         27.693           Sally Beauty Holdings Inc.         1.643,723         29.986           Mortifters Inc.         1.663,727,783         MOC Holdings Inc.         25.618           Sally Beauty Holdings Inc.         1.306,573				
Wolverine World Wide Inc.         1,15,435         38,984           LCI Industries         357,847         38,336           Fox Factory Holding Corp.         556,014         38,236           Extended Stay America Inc.         479,147         37,489           Dana Inc.         423,039         38,747           Wingstop Inc.         423,039         38,747           National Wision Holdings Inc.         1,121,956         36,385           Visteon Corp.         400,490         34,678           Boyd Gaming Corp.         400,490         34,678           Taylor Morison Home Corp. Class A         2,286,519         33,37           Taylor Morison Home Corp. Inc.         2,78,778         30,486           Asburg Automotive Group Inc.         2,78,978         30,486           Morting Group Inc.         1,842,018         30,486           Morting Forpus Inc.         1,845,724         30,486           Marting Homes Corp.         498,779         30,486           Morting Inc.         1,845,723         29,898           Wishan Outfittes Inc.         1,845,723         29,898           Morting Inc.         1,845,723         29,898           Morting Inc.         1,845,723         29,898	*			'
LCI Industries         357,847         38.326           Fox Factory Holding Corp.         560,414         38.222           Extended Stay America Inc.         2,686,890         38,174           Monro Inc.         2,038,920         37,072           Wingstop Inc.         2,038,920         37,072           Wingstop Inc.         423,039         36,479           National Wision Holdings Inc.         1,142,008         33,347           American Engle Corp.         400,490         34,678           Boyd Gaming Corp.         1,142,008         33,347           Taylor Morrison Home Corp. Class A         2,289,519         33,347           Taylor Morrison Home Corp. Class A         417,375         30,0852           Thi Pointe Group Inc.         2,75,976         30,485           Mertage Homes Corp.         498,779         30,480           Sally Belomes Corp.         1,643,722         29,998           Urban Outfitters Inc.         1,045,351         27,763           MDC Holdings Inc.         1,045,372         29,998           Urban Outfitters Inc.         1,048,875         22,018           Kontord Brands Inc.         1,243,321         27,685           Sally Beard Gameric.         1,245,321         27,783				
Extended Stay America Inc.         2,568,890         38,174           Morro Inc.         2,036,920         37,022           Wingstop Inc.         423,039         36,479           National Vision Holdings Inc.         1,121,956         36,383           Boyd Garning Corp.         400,400         34,678           Boyd Garning Corp.         400,400         34,678           American Eagle Outfitters Inc.         2,268,519         33,347           Taylor Motrison Home Corp. Class A         1,473,955         32,221           Dorman Products Inc.         417,375         31,604           Asbury Automotive Group Inc.         1,966,724         30,485           Mortison Home Corp.         308,82         30,485           Marting Homes Corp.         489,779         30,480           Mortison Home Group Inc.         1,966,724         30,485           Sally Beathmes Corp.         489,779         30,480           Mortison Home Group Inc.         1,843,723         29,998           Urban Outfitters Inc.         1,843,723         29,998           Urban Outfitters Inc.         1,843,723         29,998           Orban Outfitters Inc.         1,843,723         29,998           Orban Outfitters Inc.         1,843,723		LCI Industries		
Morro Inc.         479,147         37,499           Dana Inc.         2,066,920         37,072           Wingstop Inc.         423,039         36,479           National Vision Holdings Inc.         1,121,956         368,385           Visteon Corp.         400,490         34,192           American Eagle Outfitters Inc.         2,266,519         33,347           Taylor Morrison Home Corp. Class A         1,473,3955         32,221           Dorman Products Inc.         11,735         31,604           Asbury Automotive Group Inc.         19,66,724         30,486           Meritage Homes Corp.         498,779         30,480           Meritage Homes Corp.         498,779         30,480           Wortson Rands Inc.         1,643,723         29,988           Urbon Outfitters Inc.         1,008,875         28,016           Kontoor Brands Inc.         1,008,875         28,016           Kontoor Brands Inc.         1,245,361         30,195           Laureaft Education Inc. Class A         1,245,364         26,476           Jake Beston Inc. Class A         1,245,364         26,476           Shake Shack Inc. Class A         1,245,361         30,053           Jake Beston Inc. Class A         1,245,364 <td< td=""><td>*</td><td></td><td></td><td></td></td<>	*			
Dana Inc.         2.036 920         37.072           Wingstop Inc.         423.039         364.479           National Vision Holdings Inc.         1,121.956         363.85           Vistaon Corp.         400.490         34.678           Boyd Garning Corp.         1,142.008         343.47           Taylor Morison Home Corp. Class A         1,147.395         32.221           Dorman Products Inc.         1,473.395         32.221           Asbury Automotive Group Inc.         275.578         30.482           * Asbury Automotive Group Inc.         1,966.724         30.480           * Bad Bath & Beyond Inc.         1,643.723         29.988           * Urban Outfitters Inc.         1,643.723         29.998           * Urban Outfitters Inc.         1,008.675         28.61           Kontoor Brands Inc.         1,245.361         30.185           * Urban Outfitters Inc.         1,265.21         27.765           Bioomin Brands Inc.         1,245.361         27.657           Bioomin Brands Inc.         1,245.346         26.437           * Adatel Moldings Inc.         338.29         26.322           * Adatel Moldings Inc.         1,245.346         26.436           Kontor Brands Inc.         338.29         26				
Wingstop Inc.         423 (39)         36 (479)           National Vision Holdings Inc.         1,121,956         36,385           Visteen Corp.         400,490         34,678           Boyd Garning Corp.         1,142,008         34,192           American Eagle Outfitters Inc.         2,268,519         33,347           Taylor Morrison Home Corp. Class A         1,473,955         32,221           Dorman Products Inc.         4173,375         31,664           A britage Homes Corp.         1,965,724         30,480           TRI Pointe Group Inc.         1,965,724         30,480           Meritage Homes Corp.         488,779         30,480           Bed Bath & Bayond Inc.         1,745,351         30,195           Sally Beauty Holdings Inc.         1,043,723         29,998           Urban Outfitters Inc.         661,657         27,783           MDC Holdings Inc.         1,008,675         28,016           Kontoor Brands Inc.         661,657         27,765           Bloomin Brands Inc.         1,245,946         26,476           Addent plo         1,245,946         26,476           Addent plo         1,245,946         26,339           Jack in the Box Inc.         38,8229         26,339				
National Vision Holdings Inc.         1,21,956         96,385           Visteon Corp.         400,490         34,678           Boyd Gaming Corp.         1,142,008         34,192           American Eagle Outfitters Inc.         2,268,519         33,347           Taylor Morrison Home Corp. Class A         1,473,955         32,221           Dorman Products Inc.         275,578         30,885           Asbury Automotive Group Inc.         275,578         30,885           TRI Pointe Group Inc.         1,956,724         30,486           Meritage Homes Corp.         498,779         30,480           Sally Beauty Holdings Inc.         1,745,561         30,195           Sally Beauty Holdings Inc.         1,008,875         28,016           Kontoor Brands Inc.         661,657         27,763           MDC Holdings Inc.         1,306,531         27,969           Laureate Education Inc. Class A         1,266,291         27,365           Bloomin Brands Inc.         1,241,321         27,386           Adatel plo         1,241,321         27,396           Jack in the Box Inc.         38,229         26,332           Vatalem Global Education Inc.         481,399         24,171           Crase Aladelem Global Education Inc.				
' Visteon Corp.         400.490         34.678           Boyd Gamiga Corp.         1.142.008         34.192           American Eagle Outfitters Inc.         2,268.519         33.347           ' Taylor Morrison Home Corp. Class A         1.173.355         32.221           Dorman Products Inc.         4173.355         32.221           Asbury Automotive Group Inc.         1.956.724         30.482           ' Rh Priote Group Inc.         1.956.724         30.482           ' Meritage Homes Corp.         4498.779         30.482           ' Bed Bark & Beyond Inc.         1.745.361         30.195           ' Baily Beaury Holdings Inc.         1.643.723         29.998           ' Urban Outfitters Inc.         661.657         27.783           MDC Holdings Inc.         1.206.533         27.609           ' Calaway Golf Co.         1.306.533         27.699           ' Adient plc         1.245.946         26.476           ' Adient plc         1.245.946         26.436           ' Adatem Global Education Inc.         338.229         26.392           ' Adatem Global Education Inc.         338.229         26.392           ' Adatalem Global Education Inc.         752.612         26.319           ' Winnebago Industries Inc.	*			
Boyd Gaming Corp.         1,142,008         34,182           American Eagle Outfitters Inc.         2,268,519         33,347           Taylor Morrison Home Corp. Class A         1,473,955         32,221           Dorman Products Inc.         417,375         31,604           Asbury Automotive Group Inc.         276,978         30,852           TRI Pointe Group Inc.         1,966,724         30,480           Meritage Homes Corp.         498,779         30,480           Bed Bath & Beyond Inc.         1,745,361         30,185           Sally Beauty Holdings Inc.         1,643,723         29,998           Urian Outfitters Inc.         1,008,875         28,016           Kontoor Brands Inc.         1,263,613         27,705           Callaway Coff Co.         1,241,321         27,369           Laureate Education Inc. Class A         1,245,946         26,476           Adient pic         1,245,946         26,476           Shake Shack Inc. Class A         1,245,946         26,429           Group 1 Automotive Inc.	*			
American Egile Outfitters Inc.         2,266,519         33,347           Taylor Morrison Home Corp. Class A         1,473,955         32,221           Dorman Products Inc.         275,978         30,852           TRI Pointe Group Inc.         275,978         30,486           Meritage Homes Corp.         498,779         30,486           Bed Bark & Beynd Inc.         1,956,724         30,486           Bed Bark & Beynd Inc.         1,945,373         30,985           Sally Beauty Holdings Inc.         1,643,723         29,998           Urban Outfitters Inc.         1,643,723         29,998           MDC Holdings Inc.         1,6657         27,785           Callaway Gorf Co.         726,018         27,765           Callaway Gorf Co.         1,306,533         27,669           Laureate Education Inc. Class A         1,565,291         27,565           Bloomin Brands Inc.         1,241,321         27,396           Adient ple         1,243,946         266,399           Jack in the Box Inc.         338,229         26,332           Vinnebago Industries Inc.         250,229         25,023           Adient ple         681,550         24,896           Red Rock Resorts Inc. Class A         1,014,037         2				
Dorman Products Inc.         417,375         31,604           Asbury Automotive Group Inc.         275,978         30,852           TRI Pointe Group Inc.         1,966,724         30,486           Meritage Homes Corp.         498,779         30,480           Bed Bath & Beyond Inc.         1,745,381         30,195           Sally Beauty Holdings Inc.         1,643,723         29,998           Urban Outfitters Inc.         1,008,875         28,016           Kontoro Brands Inc.         661,657         27,783           MDC Holdings Inc.         726,018         27,769           Callaway Golf Co.         1,241,321         27,396           Boomin Brands Inc.         1,241,321         27,396           Adient plc         1,245,946         26,476           Shake Shack Inc. Class A         1,666,291         27,659           Jack in the Box Inc.         338,229         26,332           Adtalem Global Education Inc.         782,612         26,332           Winternational Inc.         250,229         25,023           WW International Inc.         250,229         25,023           WW International Inc.         590,302         22,939           Skyline Champion Corp.         721,224         22,850				
*         Asbury Automotive Group Inc.         275,978         30,852           *         TRI Pointe Group Inc.         1,956,724         30,486           *         Meritage Homes Corp.         498,779         30,480           *         Bed Bath & Beyond Inc.         1,745,361         30,195           Sally Beauty Holdings Inc.         1,643,723         29,998           Urban Outfitters Inc.         1,008,875         28,016           Kontoor Brands Inc.         726,018         27,769           Callaway Golf Co.         726,018         27,769           Laureate Education Inc. Class A         1,565,291         27,656           Bloomin' Brands Inc.         1,241,321         27,396           Addient plc         1,241,321         27,396           Shake Shack Inc. Class A         433,166         26,392           Jack in the Box Inc.         338,229         26,332           *         Adtalem Global Education Inc.         480,303         25,446           Group 1 Automotive Inc.         250,229         25,023           *         MWInternational Inc.         651,550         24,396           *         Penske Autalem Global Education Inc.         481,299         24,171           *         Cavoc	*	Taylor Morrison Home Corp. Class A		
* TRI Pointe Group Inc.         1,956,724         30,486           Meritage Homes Corp.         498,779         30,480           Bed Bath & Beyond Inc.         1,745,361         30,195           Sally Beauty Holdings Inc.         1,008,375         28,016           Wothon Other Brands Inc.         10,008,375         28,016           Kontoor Brands Inc.         661,657         27,783           MDC Holdings Inc.         726,018         27,705           Callaway Golf Co.         1,306,533         27,659           Bloomin Brands Inc.         1,241,321         27,363           Bloomin Brands Inc.         1,245,946         26,476           Shake Shack Inc. Class A         1,245,946         26,399           Jack in the Box Inc.         338,229         26,332           V Wintemational Inc.         480,303         25,446           Group 1 Automotive Inc.         480,303         25,446           Group 1 Automotive Inc.         481,299         24,171           Cavoe Industries Inc.         481,299         24,171           Cavoe Industries Inc.         590,302         22,393           V Wontermational Inc.         590,302         22,393           Cavoe Industries Inc.         534,171         22,435	*			
Meritage Homes Corp.         4486,779         30,480           Bed Bath & Beyond Inc.         1,745,361         30,195           Sally Beauty Holdings Inc.         1,643,723         29,998           Urban Outfitters Inc.         1,008,875         28,016           Kontoor Brands Inc.         661,657         27,783           MDC Holdings Inc.         726,018         27,705           Callaway Golf Co.         1,306,533         27,656           Bloomin' Brands Inc.         1,241,321         27,395           Bloomin' Brands Inc.         1,245,946         26,476           Adtient plc         1,245,946         26,476           Shake Shack Inc. Class A         432,166         26,399           Jack in the Box Inc.         338,229         26,339           Jack in the Box Inc.         325,246         26,476           Group 1 Automotive Inc.         250,229         25,023           Winnebago Industries 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.         539,302         22,939           Skyline Champion Corp.         721,224         22,883 <td>*</td> <td></td> <td></td> <td></td>	*			
American Service Servic	*			
Sally Beauty Holdings Inc.         1,643,723         29,998           Urban Outfitters Inc.         1,008,875         28,016           Kontoor Brands Inc.         661,657         27,783           MDC Holdings Inc.         726,018         27,705           Callaway Golf Co.         1,306,553         27,699           Laureate Education Inc. Class A         1,245,946         26,476           Adiant plc         1,245,946         26,6476           Adiant plc         1,245,946         26,6392           Adta The Box Inc.         338,229         26,392           Adta The Global Education Inc.         338,229         26,392           Winnebago Industries Inc.         480,303         25,446           Group 1 Automotive Inc.         250,223         25,023           WW International Inc.         461,1937         24,896           Red Rock Resorts Inc. Class A         1,014,037         24,286           Cheesecake Factory Inc.         590,302         22,939           Skyline Champion Corp.         721,224         22,833           Veoneer Inc.         738,333         22,709           Brinker International Inc.         748,3833         22,709           Skyline Champion Corp.         721,224         22,833	^			
•         Urban Outfitters Inc.         1,008,875         28,016           Kontoor Brands Inc.         661,657         27,783           MDC Holdings Inc.         726,018         27,705           Callaway Golf Co.         1,306,533         27,899           Laureate Education Inc. Class A         1,241,321         27,396           Adient plc         1,241,321         27,396           Adient plc         1,245,946         26,379           Jack in the Box Inc.         338,229         26,339           Jack in the Box Inc.         338,229         26,339           Jack in the Box Inc.         752,612         26,319           Winnebago Industries Inc.         752,612         26,319           WW International Inc.         752,612         26,319           Red Rock Resorts Inc. Class A         1,014,037         24,826           Penske Automotive Inc.         250,229         22,023           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           Cavoc Industries Inc.         590,302         22,393           Skyline Champion Corp.         721,224	*			
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	*			
Callaway Golf Co.         1,306,533         27,699           Laureate Education Inc. Class A         1,265,291         27,366           Bioomin' Brands Inc.         1,241,321         27,396           Adient plc         1,245,946         26,476           Shake Shack Inc. Class A         443,166         26,392           Jack in the Box Inc.         338,229         26,392           Adtalem Global Education Inc.         752,612         26,319           Winnebago Industries Inc.         250,229         25,023           WW International Inc.         250,229         25,023           WW International Inc.         651,550         24,896           Penske Automotive Group Inc.         481,299         24,171           Cavoc Industries Inc.         118,784         23,208           Cheesecake Factory Inc.         721,224         22,863           Skyline Champion Corp.         721,224         22,863           Veoneer Inc.         1453,833         22,709           Brinker International Inc.         761,871         22,094           Voeneer Inc.         761,871         22,095           Chewy Inc.         761,871         22,095           Scientific Games Corp.         7819,259         21,425 <t< td=""><td></td><td>Kontoor Brands Inc.</td><td>661,657</td><td>27,783</td></t<>		Kontoor Brands Inc.	661,657	27,783
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	*			
<ul> <li>Papa John's International Inc.</li> <li>315,407</li> <li>19,918</li> </ul>		Cooper Tire & Rubber Co.	711,818	20,465
	*,^			
<sup>*</sup> 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
<ul> <li>American Avie &amp; Manufacturing Holdings Inc.</li> <li>Signet Jeweiers Itd.</li> <li>To Beaton Interactive Inc. Class A</li> <li>Mil Homes Inc.</li> <li>Peloton Interactive Inc. Class A</li> <li>Evert Holdings Inc.</li> <li>Lignet Jeweiers Itd.</li> <li>Standard Motor Products Inc.</li> <li>Delphi Technologies pic</li> <li>Beaton Motor Products Inc.</li> <li>Standard Motor Products Inc.</li> <li>Coupon Inc. Class A</li> <li>Stonendop Inc.</li>     &lt;</ul>		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	*,^			,
<ul> <li>American Outdoor Brands Corp.</li> <li>American Outdoor Brands Corp.</li> <li>Hibbett Sports Inc.</li> <li>Camping World Holdings Inc. Class A</li> <li>PetMed Express Inc.</li> <li>Lithan Allen Interiors Inc.</li> <li>Johnson Outdoors Inc. Class A</li> <li>806,475</li> <li>7,484</li> <li>263,689</li> <li>7,394</li> <li>483,625</li> <li>7,129</li> <li>6,995</li> <li>6,823</li> <li>357,989</li> <li>6,823</li> <li>87,974</li> <li>6,748</li> </ul>	*			
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
<ul> <li>Narp's Surshine Products Inc.</li> <li>Aladim Vest Co. Inc.</li> <li>Aladim Vest Co. Inc.</li> <li>Aladim Vest Co. Inc.</li> <li>Natural Aladim Tendors International Inc.</li> <li>Tende Barn Technologies</li> <li>SRV Seed Co.</li> <li>SR</li></ul>	*,^		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
<ul> <li>Natural Alternatives International Inc.</li> <li>73, 591</li> <li>868/W Sead Co.</li> <li>74, Reide Barn Technologies</li> <li>73, 807</li> <li>7568</li> <li>74, Reide Barn Technologies</li> <li>74, 7404 Bisciences Inc.</li> <li>90, 707</li> <li>7497</li> <li>74, 7404 Bisciences Inc.</li> <li>93, 829</li> <li>727</li> <li>7568</li> <li>757</li> <li>758</li> <li>759</li> <li>758</li> <li>759</li> <li>759</li> <li>759</li> <li>750</li> <li>750</li> <li>750</li> <li>750</li> <li>750</li> <li>750</li> <li>750</li> <li>750</li> <li>751</li> <li>751<td>*,^</td><td></td><td></td><td>642</td></li></ul>	*,^			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.				
<ul> <li>S&amp;W Seed Co.</li> <li>Yancala Biosciences Inc.</li> <li>Yancala Cience Yance</li> <li>Yancala Yance Yance</li> <li>Yancala Yance Yance Yance</li> <li>Yancala Yance Yance</li></ul>	*			
<ul> <li>Aradia Bioaciancea Inc.</li> <li>Youngavity International Inc.</li> <li>Youngavity International Inc.</li> <li>Youngavity International Inc.</li> <li>Coffee Holding Co. Inc.</li> <li>Coffee Holding Co. Inc.</li> <li>Estistie Distilling Inc.</li> <li>Bindgford Foods Inc.</li> <li>Bindgford Foods Corp.</li> <li>Lifeway Foods Inc.</li> <li>Statistie Distilling Inc.</li> <li>Statistie Inc.</li></ul>	*			
** 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 <sup>5</sup> 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	*			
**         Bastide Distiling Inc.         86,197         254           **         Lifeway Poods Inc.         7,785         122           Mannatech Inc.         7,785         122           Midgroff Poods Corp.         4,554         113           Ocean Bio-Chem Inc.         19,130         66           *         MYOS RENS Technology Inc.         18,891         62           *         Midgroff Poods Corp.         4,659         17           *         Midgroff Poods Inc.         1,829         22           *         Standard Diversified Inc.         1,829         25           *         Guardion Health Sciences Inc.         1,134         6           *         Canatoch Corp.         2,701         0           *         Chemiere Energy Inc.         3,285,725         200,656           *         Trage Resources Corp.         3,285,725         200,656           *         Trage Resources Corp.         2,105,432         56,422           *         Transocean It.d.         8,041,160         55,668           *         Transocean It.d.         1,415,1349         45,522           Continent Resources Inc.         1,415,1349         45,522           World Fuel Ser	*			256
· 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
Manatech Inc.         7,785         122           Bridgford Foods Corp.         4554         113           Ocean Bio-Chem Inc.         19,130         65           MYOS RENS Technology Inc.         18,89         927           Balk International Inc.         1,829         927           Balk International Inc.         1,829         917           Itresh Inc.         36,339         11           ' Guardion Health Sciences Inc.         1,134         5           ' Willamette Valley Vineyards Inc.         1,134         5           ' Cheniere Energy Inc.         3,285,725         200,655           Targa Resources Corp.         3,222,553         134,435           ' WPX Energy Inc.         3,285,725         200,655           Targa Resources Corp.         3,248,578         200,555           ' Transocean Ltd.         6,094,160         55,688           Parshey Energy Inc. Class A         4,010,013         75,825           Morthy OI Corp.         2,105,432         56,828           ' Transocean Ltd.         8,094,160         55,688           PBF Energy Inc.         3,574,441         38,961           ' Equitarus Midstream Corp.         3,574,441         38,961           ' Equitarus Mids	*			175
Ocean Bio-Chem Inc.         19,130         66           MYOS RENS Technology Inc.         48,910         55           Standard Diversified Inc.         1,829         22           Reliv International Inc.         4,459         17           Guardion Health Sciences Inc.         11,324         55           Willemette Valley Vineyards Inc.         1,134         55           Cyanatech Corp.         2,201         56           Energy (2,5%)         2,202,553         134,435           Cheniere Energy Inc.         3,285,725         200,655           Targa Resources Corp.         3,286,748         132,285           WPX Energy Inc. Class A         4,010,013         75,825           Murph OI Corp.         2,105,432         56,422           Transocean Ltd.         8,094,160         55,682           Ortininental Resources Corp.         3,574,441         38,661           Delek US Bonices Corp.         3,574,441         38,681           Continental Resources Corp.         3,574,441         38,681           Continental Resources Corp.         2,238,482         39,23,52           Apergy Corp.         1,731,947         36,272           Atter Midstream Corp.         2,238,482         39,232				122
<ul> <li>MYOS RENS Technology Inc.</li> <li>Standard Diversified Inc.</li> <li>Standard Diversified Inc.</li> <li>Reliv International Inc.</li> <li>Ifresh Inc.</li> <li>Ifresh Inc.</li> <li>Guardion Health Sciences Inc.</li> <li>Willismette Valley Vineyards Inc.</li> <li>Uvillismette Valley Vineyards Inc.</li> <li>Cyanotech Corp.</li> <li>Z.000</li> <li>Chemiere Energy Inc.</li> <li>S285,725</li> <li>Conson Health Sciences Inc.</li> <li>S285,725</li> <li>Conson Health Sciences Inc.</li> <li>Conson Health Sciences Inc.</li> <li>Chemiere Energy Inc.</li> <li>S285,725</li> <li>Conson Health Sciences Corp.</li> <li>S200,553</li> <li>Targa Resources Corp.</li> <li>S200,553</li> <li>S134,433</li> <li>WPK Energy Inc.</li> <li>S916,874</li> <li>S120,532</li> <li>Conson Int.</li> <li>Conson Int.</li> <li>S106,874</li> <li>S107,974</li> <li>S107,975</li> <li>S107,974</li> <li>S107,974</li> <li>S107,974</li> <li>S107,974</li>     &lt;</ul>	*	Bridgford Foods Corp.	4,554	113
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
• Reliv International Inc.         4.499         17           • Ifresh Inc.         36.399         16           • Guardion Health Sciences Inc.         41.925         25           • Willamette Valley Vineyards Inc.         1.134         26           • Cyanotech Corp.         2.000,584         2000,584           • Cheniere Energy Inc.         3.285,725         200,655           • Targa Resources Corp.         3.282,553         134.433           • WWX Energy Inc.         5.916,874         81.292           • Parsley Energy Inc.         5.916,874         81.292           • WWX Energy Inc.         5.916,874         81.292           • Transoccean Ltd.         8.094,160         65.688           • PBF Energy Inc. Class A         4.010.13         77.822           • Transoccean Ltd.         8.094,160         65.688           • PBF Energy Inc. Class A         1.061,349         45.222           • Continental Resources Corp.         933,352         40.743           • Equitrans Midstream Corp.         2.339,482         37.922           • A Aetro Midstream Corp.         2.339,482         37.922           • A Aetro Midstream Corp.         2.339,482         37.922           • A Aetro Midstream Corp.         2.4249,817 </td <td>*,^</td> <td>MYOS RENS Technology Inc.</td> <td>48,910</td> <td>59</td>	*,^	MYOS RENS Technology Inc.	48,910	59
<ul> <li>Irfesh Inc.</li> <li>Guardion Health Sciences Inc.</li> <li>Guardion Health Sciences Inc.</li> <li>Williamette Valley Vineyards Inc.</li> <li>Lina Villiamette Valley Vineyards Inc.</li> <li>Cyanotach Corp.</li> <li>Cyanotach Corp.</li> <li>Commerce Valley Vineyards Inc.</li> <li>Cheniere Energy Inc.</li> <li>Targa Resources Corp.</li> <li>Subsciences Corp.</li> <li>Subscienc</li></ul>	*			27
<ul> <li>Guardion Health Sciences Inc.</li> <li>Willametre Valley Vineyards Inc.</li> <li>Cyanotech Corp.</li> <li>Coyanotech Corp.</li> <li>Construction Corp.</li>     &lt;</ul>	*			17
• Willamette Valley Vineyards Inc.         1,134         2,701         6           • Cyanotech Corp.         2,701         6           • Cheniere Energy Inc.         3,285,725         200,655           Targa Resources Corp.         3,282,553         134,435           • WPX Energy Inc.         5,916,874         81,292           • Parsley Energy Inc. Class A         4,010,013         75,825           Murphy Oli Corp.         2,015,432         56,462           • Transocean Ltd.         8,094,160         56,688           PBE Energy Inc. Class A         1,415,1349         46,525           Continental Resources Corp.         938,352         40,743           EQT Corp.         3,574,441         38,961           • Tansocean Ltd.         1,968,681         41,055           World Fuel Services Corp.         2,838,482         37,922           • Delek US Holdings Inc.         1,051,977         35,275           • Antero Midstream Corp.         4,249,817         32,854           • Matador Resources Co.         1,544,625         27,757           • Calubratorites NV         631,654         23,792           • Dri-Daip Inc.         87,852         100         2,558,190         2,664           • Matador Res	*			15
Cyanotech Corp.     2,701       Energy (2.5%)     2,003,541       * Cheniere Energy Inc.     3,285,725     200,695       Targa Resources Corp.     3,222,553     134,435       * WPX Energy Inc.     5,916,874     81,296       Parsley Energy Inc. Class A     4,010,013     77,822       * WPX Energy Inc. Class A     4,010,013     77,822       * Murphy Oil Corp.     2,105,432     56,422       * Transoean Ltd.     8,004,160     56,682       PBF Energy Inc. Class A     1,451,349     45,525       Continental Resources Corp.     338,382     40,743       EQUIT Corp.     3,574,441     39,961       * Equitans Midstream Corp.     2,838,482     37,922       * Apergy Corp.     1,073,947     36,275       Delek US Holdings Inc.     1,073,947     36,275       * Matador Resources Co.     1,544,625     27,757       * Antero Midstream Corp.     42,898,17     32,266       * Matador Resources Corp.     1,554,100     26,755       * Call Derivolum Co.     5,558,190     22,644       * Call Derivolum Co.     5,558,190     22,644       * Call Derivolum Co.     633,933     22,444       * Diri Cuiji Inc.     4,471,164     21,422       * Diri Cuiji Inc.     487,042	*,^			9
Energy (2.5%)         2,003,541           • Cheniere Energy Inc.         3,285,725         200,655           Targa Resources Corp.         3,285,725         200,655           WPX Energy Inc.         13,443         13,295           Parsley Energy Inc.         13,443         13,295           Murph Vol Corp.         2,105,432         56,422           Transocean Ltd.         8,094,160         56,682           • Transocean Ltd.         8,094,160         56,682           Continental Resources Inc.         1,196,661         41,052           World Fuel Services Corp.         938,352         40,744           EQUitrans Midstream Corp.         2,838,482         39,322           A pergy Corp.         1,073,947         36,272           Delek US Holdings Inc.         1,051,977         35,273           A Attero Midstream Corp.         2,248,442         23,232           A partery Corp.         2,718,573         28,544           Matador Resources Co.         1,544,625         27,755           Callon Petroleum Co.         5,534,100         26,373           Core Laboratories NV         633,333         22,444           Matador Resources Corp.         2,556,190         22,646           Core Laborat	*			8
Energy (2.5%)         3,285,255         200,655           Targa Resources Corp.         3,282,253         134,433           WPX Energy Inc.         5,916,674         81,292           Paralsey Energy Inc. Class A         4,010,013         75,825           Murphy Oil Corp.         2,105,432         564,674           Transcoen Ltd.         8,094,160         55,686           PBF Energy Inc. Class A         1,451,349         45,522           Continental Resources Inc.         1,196,861         41,052           World Fuel Services Corp.         3,374,441         38,961           E Equitans Midstream Corp.         2,383,482         37,922           A pergy Corp.         1,073,947         36,275           Delek US Holdings Inc.         1,051,977         35,273           A here Midstream Corp.         2,718,573         28,544           Kosmos Energy Ltd.         5,051,323         28,792           Patterson-UTI Energy Inc.         2,718,573         28,544           Matador Resources Corp.         2,558,190         22,644           Calon Petroleum Co.         5,534,100         26,775           Calon Petroleum Co.         5,534,100         26,785           Calon Petroleum Co.         2,558,190         22,4	*	Cyanotech Corp.	2,701	2 002 541
Targa Resources Corp.         3.292,553         134.432           WPX Energy Inc.         5.916,874         81.298           Parsley Energy Inc. Class A         4.010,013         75.825           Murphy Oil Corp.         2,105,432         56.426           Transocean Ltd.         8.094,160         55.688           PBF Energy Inc. Class A         1.451,349         45.522           Continental Resources Inc.         1.96,861         41.052           World Fuel Services Corp.         9.38,352         40.742           EQT Corp.         3.574,441         38,961           A Equitras Midstream Corp.         2.838,482         37.922           A bergy Corp.         1.061,977         35.273           Delek US Holdings Inc.         1.061,977         35.273           Antero Midstream Corp.         4.249,817         32.266           Kosmos Energy Ltd.         5.051,323         28.784           Patterson-UTI Energy Inc.         2.718,573         28.854           Carlo Petroleum Co.         5.534,100         26.732           Carlos Inc.         4.949,864         23.393           Carlos Asources Corp.         2.558,190         22.640           Carlos Inc.         4.943,864         23.393         22.442	Ene		0.005 705	
WPX Energy Inc.         5,916,874         81,292           Parsley Energy Inc. Class A         4,010,013         75,822           Murphy Oil Corp.         2,105,432         656,422           Transocean Ltd.         8,094,160         55,682           PBF Energy Inc. Class A         1,451,349         45,522           Continental Resources Inc.         1,196,861         41,052           World Fuel Services Corp.         933,352         40,743           EQT Corp.         3,574,441         38,961           A pergy Corp.         1,073,947         36,272           Delek US Holdings Inc.         1,051,977         35,273           A netro Midstream Corp.         4,249,817         32,28793           Vatterson-UTI Energy Inc.         2,718,573         28,644           Matador Resources Co.         1,544,625         27,757           Calion Petroleum Co.         5,534,100         26,733           Core Laboratories NV         631,654         23,939           Dri-Ouip Inc.         496,684         23,933           OXX Resources Corp.         2,558,190         22,644           Cattus Inc. Class A         653,933         22,442           PDC Energy Inc.         633,937         22,844	*			
Parsley Energy Inc. Class A         4,010,013         75,825           Murphy Oil Corp.         2,105,432         56,426           Transocean Ltd.         8,094,160         56,862           PBF Energy Inc. Class A         1,451,349         45,525           Continental Resources Inc.         1,196,861         41,052           World Fuel Services Corp.         3,574,441         38,961           A Equitrans Midstream Corp.         2,838,482         37,922           A pargy Corp.         1,073,947         36,275           Delek US Holdings Inc.         1,013,947         36,275           Kosmos Energy Ltd.         5,051,323         28,793           Patterson-UTI Energy Inc.         2,718,573         28,544           Matdor Resources Co.         1,544,625         27,757           Callon Petroleum Co.         5,534,100         26,755           Callon Petroleum Co.         5,534,100         26,755           Callon Petroleum Co.         5,534,100         22,956           Orni-Quip Inc.         498,684         23,393           Cort Laboratories NV         631,654         23,792           PDC Energy Inc.         2,055,249         19,972           Cort Laboratories NV         633,933         22,443				
Murphy Oil Corp.         2,105,432         65,422           Transocean Ltd.         8,094,160         55,686           PBF Energy Inc. Class A         1,451,349         45,522           Continental Resources Inc.         1,196,861         41,052           World Fuel Services Corp.         3,574,441         38,961           A Corp.         3,574,441         38,961           A Apergy Corp.         1,073,947         36,277           Delek US Holdings Inc.         1,051,977         35,273           A Anergy Corp.         1,051,977         35,273           Patterson-UTI Energy Inc.         5,051,323         28,793           Antero Midstream Corp.         5,051,323         28,793           Vantero Midstream Corp.         5,051,323         28,793           Vatterson-UTI Energy Inc.         5,051,323         28,793           Vatterson-UTI Energy Inc.         5,054,100         26,733           Callon Petroleum Co.         5,534,100         26,733           Carb Apergy Corp.         2,558,190         22,644           Ori-Loujn Inc.         448,684         23,303           Vatterson-UTI Energy Inc.         2,555,249         19,792           Southwestern Energy Co.         1,437,164         21,422				
Transocean Ltd.         8,094,160         55,688           PBF Energy Inc. Class A         1,451,349         45,522           Continental Resources Inc.         938,352         40,743           EQT Corp.         3,574,441         38,962           A Equitrans Midstream Corp.         2,338,482         37,922           A pergy Corp.         1,073,947         36,277           Delek US Holdings Inc.         1,051,977         35,273           A Antero Midstream Corp.         4,249,817         32,256           Kosmos Energy Ltd.         5,051,323         28,792           Patterson-UTI Energy Inc.         2,718,573         28,544           Matador Resources Co.         1,544,625         27,757           Callon Patroleum Co.         2,518,100         26,733           Corc Laboratories NV         631,654         23,794           Dril-Ouip Inc.         2,558,190         22,664           Cactus Inc. Class A         653,333         22,442           PDC Energy Inc.         2,655,49         19,792           Southwestern Energy Co.         7,790,281         18,652           Valaris pic Class A         2,839,797         18,622           Valaris pic Class A         2,839,797         18,622 <tr< td=""><td></td><td></td><td></td><td></td></tr<>				
PBF Energy Inc. Class A         1,451,349         45,525           Continental Resources Inc.         1,196,861         41,055           World Fuel Services Corp.         35,74,441         38,961           A pergy Corp.         2,838,482         37,925           A Apergy Corp.         1,051,977         35,273           A Antero Midstream Corp.         4,249,817         32,226           Delek US Holdings Inc.         3,051,441         38,961           A Antero Midstream Corp.         4,249,817         32,226           A tattor Midstream Corp.         4,249,817         32,226           Kosmos Energy Itd.         5,051,323         28,379           Patterson-UTI Energy Inc.         2,718,573         28,544           Matador Resources Co.         1,544,625         27,757           Callon Petroleum Co.         5,534,100         26,379           Dril-Quip Inc.         498,684         23,393           Cix Resources Corp.         2,558,190         22,640           Cactus Inc. Class A         653,933         22,445           PDC Energy Inc.         2,055,249         19,792           Southwestern Energy Co.         7,790,281         18,852           Valairs ip C Class A         2,833,797         18,625 <td>*</td> <td></td> <td></td> <td>,</td>	*			,
Continental Resources Inc.         1,196,861         41,052           World Fuel Services Corp.         938,352         40,743           EQT Corp.         3,574,441         38,961           A pergy Corp.         2,838,482         37,922           A pergy Corp.         1,073,947         36,272           Delek US Holdings Inc.         1,051,977         35,273           A ntero Midstream Corp.         4,249,817         32,256           Kosmos Energy Ltd.         5,051,323         28,793           Patterson-UTI Energy Inc.         2,718,573         28,842         27,755           Callon Petroleum Co.         5,534,100         26,373           Corc Laboratories NV         631,654         23,793           Dril-Quip Inc.         498,684         23,393           Cox Resources Corp.         2,558,190         22,640           Cactus Inc. Class A         653,933         22,443           PD E Energy Inc.         2,055,249         19,792           Southwestern Energy Co.         7,790,281         18,852           Valaris plc Class A         1,406,756         17,657           Valaris plc Class A         1,406,756         17,657           Valaris plc Class A         2,055,249         19,792				
World Fuel Services Corp.         938,352         40,743           EQT Corp.         3,574,441         38,961           Apergy Corp.         2,838,482         37,922           Apergy Corp.         1,073,947         36,276           Delek US Holdings Inc.         1,073,947         35,273           Antero Midstream Corp.         4,249,817         32,228           Yatterson-UTI Energy Inc.         2,718,573         28,548           Kosmos Energy Ltd.         5,051,323         28,793           Patterson-UTI Energy Inc.         2,718,573         28,548           Matador Resources Co.         1,544,625         27,757           Callon Petroleum Co.         5,534,100         26,730           Core Laboratories NV         631,654         23,793           Dril-Quip Inc.         498,684         23,393           CNX Resources Corp.         2,558,190         22,640           Cacatus Inc. Class A         653,933         22,443           Occaeneering International Inc.         1,437,164         21,422           Valaris plc Class A         2,839,797         18,652           Southwestern Energy Co.         7,790,281         18,852           Valaris plc Class A         2,839,797         18,652				
EQT Corp.         3,574,441         38,961           ^         Equitrans Midstream Corp.         2,838,482         37,922           Apergy Corp.         1,073,947         36,273           Delek US Holdings Inc.         1,051,977         35,273           Antero Midstream Corp.         4,249,817         32,256           Kosmos Energy Ltd.         5,051,323         28,793           Patterson-UTI Energy Inc.         2,718,573         28,544           Matador Resources Co.         1,544,625         27,757           Callon Petroleum Co.         6,631,654         23,393           Core Laboratories NV         681,654         23,393           Dril-Quip Inc.         498,684         23,393           COX Resources Corp.         2,558,190         22,640           Cactus Inc. Class A         663,393         22,443           PDC Energy Inc.         847,042         22,167           Coceaneering International Inc.         1,437,164         21,422           Valaris plc Class A         2,839,797         18,623           Acrchrock Inc.         1,831,784         18,991           Valaris plc Class A         2,839,797         18,625           Magnolia Oil & Gas Corp. Class A         1,531,901         17,216<				
•         Equitrans Midstream Corp.         2,838,482         37,922           •         Apergy Corp.         1,073,947         36,273           •         Antero Midstream Corp.         4,249,817         32,256           •         Kosmos Energy Ltd.         5,051,323         28,733           •         Matador Resources Co.         2,718,573         28,545           •         Matador Resources Co.         1,644,625         27,757           •         Callon Petroleum Co.         5,534,100         26,733           •         Dril-Quip Inc.         498,684         23,393           •         Dril-Quip Inc.         498,684         22,333           •         Corse Laboratories NV         663,933         22,440           •         PDC Energy Inc.         2,055,249         19,792           •         PDC Energy Inc.         2,055,249         19,792           •         Valaris plc Class A         2,839,797         18,625           •         Vala				38,961
<ul> <li>Apergy Corp.</li> <li>1,073,947</li> <li>36,276</li> <li>Delek US Holdings Inc.</li> <li>Antero Midstream Corp.</li> <li>Kosmos Energy Ltd.</li> <li>5,051,323</li> <li>28,543</li> <li>Patterson-UTI Energy Inc.</li> <li>Callon Petroleum Co.</li> <li>Callon Petroleum Co.</li> <li>Core Laboratories NV</li> <li>Callon Petroleum Co.</li> <li>Core Laboratories NV</li> <li>Southwestern Energy Co.</li> <li>Southwestern Energy Co.</li> <li>Nagnolia Oil &amp; Gas Corp. Class A</li> <li>Archrock Inc.</li> <li>Magnolia Oil &amp; Gas Corp. Class A</li> <li>Magnolia Oil &amp; Gas Co</li></ul>	^		2,838,482	37,922
<ul> <li>Antero Midstream Corp.</li> <li>Antero Midstream Corp.</li> <li>Kosmos Energy Ltd.</li> <li>Formation Corp.</li> <li>Patterson-UTI Energy Inc.</li> <li>Matador Resources Co.</li> <li>Callon Petroleum Co.</li> <li>Core Laboratories NV</li> <li>Dril-Ouip Inc.</li> <li>Dril-Ouip Inc.</li> <li>Dril-Ouip Inc.</li> <li>CNX Resources Corp.</li> <li>Cactus Inc. Class A</li> <li>Oce Energy International Inc.</li> <li>PDC Energy International Inc.</li> <li>Dril-Ouip Inc.</li> <li>Pothwestern Energy Co.</li> <li>Valaris pic Class A</li> <li>Southwestern Energy Co.</li> <li>Valaris pic Class A</li> <li>Class A</li> <li>Core Laboratories NY</li> <li>Southwestern Energy Co.</li> <li>Valaris pic Class A</li> <li>Pote Class A</li> <li>Class A</li> <li>Class A</li> <li>Southwestern Energy Co.</li> <li>Valaris pic Class A</li> <li>Class A</li> <li>Magnolia Oil &amp; Gas Corp. Class A</li> <li>Archrock Inc.</li> <li>Class A</li> <li>Magnolia Oil &amp; Gas Corp. Class A</li> <li>Magnolia Oil &amp; Gas Corp. Class</li></ul>	*		1,073,947	36,278
Kosmos Energy Ltd.         5,051,323         28,793           Patterson-UTI Energy Inc.         2,718,573         28,542           Matador Resources Co.         1,544,625         27,757           Callon Petroleum Co.         5,534,100         26,733           Core Laboratories NV         631,654         23,794           Dril-Ouip Inc.         498,684         23,393           COX Resources Corp.         2,558,190         22,640           Cactus Inc. Class A         653,933         22,443           PDC Energy Inc.         847,042         22,167           Coceaneering International Inc.         1,437,164         21,422           PDC Energy Solutions Group Inc.         2,055,249         19,792           Southwestern Energy Co.         7,790,281         18,852           Valaris plc Class A         2,839,797         18,852           Magnolia Oil & Gas Corp. Class A         2,839,797         18,852           Magnolia Oil & Gas Corp. Class A         2,839,797         18,852           CVR Energy Inc.         423,167         17,102           CVR Energy Inc.         423,167         17,102           CVR Energy Inc.         428,287         15,567           Archo Coal Inc. Class A         216,897         15,			1,051,977	35,273
Patterson-UTI Énergy Inc.       2,718,573       28,545         Matador Resources Co.       1,544,625       27,757         Callon Petroleum Co.       5,534,100       26,730         Core Laboratories NV       631,654       23,794         Dril-Quip Inc.       498,684       23,393         CXX Resources Corp.       2,558,190       22,644         Cactus Inc. Class A       653,933       22,443         PDC Energy Inc.       847,042       22,167         Oceaneering International Inc.       1,437,164       21,425         POL Chergy Inc.       847,042       22,167         Oceaneering International Inc.       1,437,164       21,425         Valaris plc Class A       2,839,797       18,862         Archrock Inc.       1,831,784       18,891         Magnolia Oil & Gas Corp. Class A       2,839,797       18,862         Archrock Inc.       1,831,784       18,891         Magnolia Oil & Gas Corp. Class A       1,406,756       17,697         SM Energy Inc.       423,167       17,109         OCP Resources Inc.       3,462,447       15,581         Arch Coal Inc. Class A       216,897       15,507         NexTier Oilfield Solutions Inc.       2,280,238       15,507 </td <td>^</td> <td>Antero Midstream Corp.</td> <td></td> <td>32,256</td>	^	Antero Midstream Corp.		32,256
<ul> <li>Matador Resources Co.</li> <li>Matador Resources Co.</li> <li>Callon Petroleum Co.</li> <li>Core Laboratories NV</li> <li>Dril-Quip Inc.</li> <li>Dril-Quip Inc.</li> <li>CNX Resources Corp.</li> <li>Cactus Inc. Class A</li> <li>PDC Energy Inc.</li> <li>PDC Energy Inc.</li> <li>Melix Energy Solutions Group Inc.</li> <li>Southwestern Energy Co.</li> <li>Valaris plc Class A</li> <li>Southwestern Energy Co.</li> <li>Valaris plc Class A</li> <li>Southwestern Energy Co.</li> <li>CVR Energy Inc.</li> <li>Magnolia Oil &amp; Gas Corp. Class A</li> <li>Magnolia Oil &amp; Gas Corp. Class A</li> <li>Southwestern Class A</li> <li>Matrice Class A</li> <li>Southwestern Energy Co.</li> <li>CVR Energy Inc.</li> <li>Matrice Class A</li> <li>Magnolia Oil &amp; Gas Corp. Class A</li> <li>Arch Coal Inc. Class A</li> <li>Magnolia Oil &amp; Class A</li> <li>Magnolia Class A<td></td><td></td><td></td><td>28,793</td></li></ul>				28,793
<ul> <li>Callon Petroleum Co.</li> <li>Callon Petroleum Co.</li> <li>Core Laboratories NV</li> <li>Dril-Quip Inc.</li> <li>Dril-Quip Inc.</li> <li>Mag. 684</li> <li>CNX Resources Corp.</li> <li>Cactus Inc. Class A</li> <li>PDC Energy Inc.</li> <li>PDC Energy Inc.</li> <li>Oceaneering International Inc.</li> <li>Helix Energy Solutions Group Inc.</li> <li>Southwestern Energy Co.</li> <li>Valaris plc Class A</li> <li>Magnolia Oil &amp; Gas Corp. Class A</li> <li>Magnolia Oil &amp; Gas A</li> <li>Magnolia Oil &amp; Gas A</li> <li>Magnolia Oil &amp; Gas A</li></ul>		67		
Core Laboratories NV         631,654         23,794           Dril-Quip Inc.         498,684         23,393           CNX Resources Corp.         2,558,190         22,640           Cactus Inc. Class A         653,933         22,443           PDC Energy Inc.         847,042         22,167           Oceaneering International Inc.         1,437,164         21,422           Helix Energy Solutions Group Inc.         2,055,249         19,792           Southwestern Energy Co.         7,790,281         18,852           Valaris plc Class A         2,839,797         18,625           Archrock Inc.         1,831,784         18,852           Valaris plc Class A         2,839,797         18,625           Magnolia Oil & Gas Corp. Class A         1,831,784         18,852           Magnolia Oil & Gas Corp. Class A         1,406,756         17,697           SM Energy Co.         1,531,901         17,219           CVR Energy Inc.         423,167         17,109           QEP Resources Inc.         3,462,447         15,581           Arch Coal Inc. Class A         216,897         15,567           NexTier Oilfield Solutions Inc.         2,280,238         15,526           *         Renewable Energy Group Inc.	*			
•       Dril-Quip Inc.       498,684       23,393         •       CNX Resources Corp.       2,558,190       22,640         •       Cactus Inc. Class A       653,933       22,443         •       PDC Energy Inc.       847,042       22,167         •       Oceaneering International Inc.       1,437,164       21,428         •       Helix Energy Solutions Group Inc.       2,055,249       19,792         •       Southwestern Energy Co.       7,790,281       18,852         •       Valaris plc Class A       2,839,797       18,852         •       Valaris plc Class A       2,839,797       18,852         •       Magnolia Oil & Gas Corp. Class A       1,406,756       17,697         •       Magnolia Oil & Gas Corp. Class A       1,531,901       17,219         •       CVR Energy Inc.       423,167       17,109         •       OEP Resources Inc.       3,462,447       15,581         •       Arch Coal Inc. Class A       216,897       15,567         •       NexTier Oilfield Solutions Inc.       2,280,238       15,278         •       Renewable Energy Group Inc.       561,280       15,278         •       SRC Energy Inc.       3,524,617       14	*			,
*       CNX Resources Corp.       2,558,190       22,640         Cactus Inc. Class A       653,933       22,443         *       PDC Energy Inc.       847,042       22,167         *       Oceaneering International Inc.       1,437,164       21,428         *       Helix Energy Solutions Group Inc.       2,055,249       19,792         *       Southwestern Energy Co.       7,790,281       18,852         *       Valaris plc Class A       2,839,797       18,622         Archrock Inc.       1,831,784       18,391         *       Magnolia Oil & Gas Corp. Class A       1,406,756       17,697         SM Energy Co.       1,531,901       17,219         CVR Energy Inc.       423,167       17,109         QEP Resources Inc.       3,462,447       15,560         Arch Coal Inc. Class A       216,897       15,560         Arch Coal Inc. Class A       216,897       15,560         Arch Coal Inc. Class A       2,280,238       15,278         */       Renewable Energy Group Inc.       561,280       15,126         */       SRC Energy Inc.       3,524,617       14,521	J			
Cactus Inc. Class A       653,933       22,443         * PDC Energy Inc.       847,042       22,167         * Oceaneering International Inc.       1,437,164       21,428         * Helix Energy Solutions Group Inc.       2,055,249       19,792         * Southwestern Energy Co.       7,790,281       18,852         * Valaris plc Class A       2,839,797       18,629         Archrock Inc.       1,831,784       18,391         * Magnolia Oil & Gas Corp. Class A       1,406,756       17,697         SM Energy Inc.       423,167       17,109         CVR Energy Inc.       423,167       17,109         QEP Resources Inc.       3,462,447       15,556         Arch Coal Inc. Class A       216,897       15,560         NexTier Oilfield Solutions Inc.       2,280,238       15,278         *^< Renewable Energy Group Inc.				
*       PDC Energy Inc.       847,042       22,167         *       Oceaneering International Inc.       1,437,164       21,428         *       Helix Energy Solutions Group Inc.       2,055,249       19,792         *       Southwestern Energy Co.       7,790,281       18,852         */       Valaris plc Class A       2,839,797       18,628         Archrock Inc.       1,406,756       17,690         *       Magnolia Oil & Gas Corp. Class A       1,406,756       17,690         SM Energy Inc.       1,531,901       17,219         CVR Energy Inc.       423,167       17,109         QEP Resources Inc.       3,462,447       15,581         Arch Coal Inc. Class A       216,897       15,560         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				
*       Oceaneering International Inc.       1,437,164       21,428         *       Helix Energy Solutions Group Inc.       2,055,249       19,792         *       Southwestern Energy Co.       7,790,281       18,852         *       Valaris plc Class A       2,839,797       18,629         Archrock Inc.       1,406,756       17,690         *       Magnolia Oil & Gas Corp. Class A       1,406,756       17,690         SM Energy Co.       1,531,901       17,219         CVR Energy Inc.       423,167       17,109         QEP Resources Inc.       3,462,447       15,581         Arch Coal Inc. Class A       2,889,797       15,560         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	*			
<ul> <li>Helix Energy Solutions Group Inc.</li> <li>Southwestern Energy Co.</li> <li>Valaris plc Class A</li> <li>Valaris plc Class A</li> <li>Archrock Inc.</li> <li>Magnolia Oil &amp; Gas Corp. Class A</li> <li>Magnolia Oil &amp; G</li></ul>	*			
*       Southwestern Energy Co.       7,790,281       18,852         *       Valaris plc Class A       2,839,797       18,629         Archrock Inc.       1,831,784       18,391         *       Magnolia Oil & Gas Corp. Class A       1,406,756       17,697         SM Energy Co.       1,531,901       17,219         CVR Energy Inc.       423,167       17,109         QEP Resources Inc.       3,462,447       15,581         Arch Coal Inc. Class A       216,897       15,560         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	*			
**       Valaris plc Class A       2,839,797       18,629         Archrock Inc.       1,831,784       18,391         *       Magnolia Oil & Gas Corp. Class A       1,406,756       17,697         SM Energy Co.       1,531,901       17,219         CVR Energy Inc.       423,167       17,109         QEP Resources Inc.       3,462,447       15,581         Arch Coal Inc. Class A       216,897       15,560         NexTier Oilfield Solutions Inc.       2,280,238       15,276         *^       Renewable Energy Group Inc.       561,280       15,126         *       SRC Energy Inc.       3,524,617       14,521	*	07		
Archrock Inc.       1,831,784       18,391         * Magnolia Oil & Gas Corp. Class A       1,406,756       17,697         SM Energy Co.       1,531,901       17,219         CVR Energy Inc.       423,167       17,109         QEP Resources Inc.       3,462,447       15,581         Arch Coal Inc. Class A       216,897       15,560         NexTier Oilfield Solutions Inc.       2,280,238       15,276         *^< Renewable Energy Group Inc.	*,^			18,629
*       Magnolia Oil & Gas Corp. Class A       1,406,756       17,697         SM Energy Co.       1,531,901       17,219         CVR Energy Inc.       423,167       17,109         QEP Resources Inc.       3,462,447       15,581         Arch Coal Inc. Class A       216,897       15,560         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				
SM Energy Co.       1,531,901       17,219         CVR Energy Inc.       423,167       17,109         QEP Resources Inc.       3,462,447       15,581         Arch Coal Inc. Class A       216,897       15,560         NexTier Oilfield Solutions Inc.       2,280,238       15,276         *       Renewable Energy Group Inc.       561,280       15,126         *       SRC Energy Inc.       3,524,617       14,521	*			17,697
CVR Energy Inc.       423,167       17,109         QEP Resources Inc.       3,462,447       15,581         Arch Coal Inc. Class A       216,897       15,560         NexTier Oilfield Solutions Inc.       2,280,238       15,276         *       Renewable Energy Group Inc.       561,280       15,126         *       SRC Energy Inc.       3,524,617       14,521				17,219
QEP Resources Inc.         3,462,447         15,581           Arch Coal Inc. Class A         216,897         15,560           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				17,109
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
	· · · · · · · · · · · · · · · · · · ·	201,000	1,017

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
<ul> <li>Agen Asongels Inc.</li> <li>266.539</li> <li>WALCO Energy Inc.</li> <li>VALCO Energy Inc.</li> <li>VALCO Energy Inc.</li> <li>VALCO Energy Inc.</li> <li>VALCO Energy Inc.</li> <li>VIN Geophysical Corp.</li> <li>VIN Geophysical Corp.</li> <li>VIN Geophysical Corp.</li> <li>VIN Energy Service Inc.</li> <li>VIN Energy Service Inc.</li> <li>VIN Energy Inc.</li> <li>VIN House Provide All Inc.</li> <li>VIN House Provide VIN Energy Inc.</li> <li>VIN House Provide Second VIN Energy Inc.</li> <li>VIN House Provide Second VIN Energy Inc.</li> <li>VIN Corp.</li> <li>VIN VIN Energy Inc.</li> <li>VIN Corp.</li> <li></li></ul>	*			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
VALCO Energy Inc.         745.157           Nine Energy Service Inc.         168.829           ION Geophysical Corp.         146.966           Righter Inc.         128.031           Godfin Petroleum Corp.         218.031           Godfin Petroleum Corp.         218.032           Adams Resources & Energy Inc.         26.556           Hi-Cush Inc.         1.103.200           Covia Holdings Corp.         404.175           Montage Resources Corp.         100.776           Lonestar Resources US Inc. Class A         327.678           Abraxes Petroleum Corp.         240.1966           Chaparral Energy Inc. Class A         457.658           Hallador Energy Corp.         283.977           SilverBow Resources Inc.         317.809           US Weil Services Inc.         317.809           US Weil Services Inc.         342.236           Profine Energy Inc.         441.197           Dawson Geophysical Co.         260.433           Unit Corp.         282.430           F FTS International Inc.         31.846           Vertex Energy Inc.         441.197           Proweine Energy Inc.         487.669           Torchight Energy Inc.         487.640           Vertex Energy Inc.	*,^			1,790
Nne Energy Services Inc.         168,829           ION Geophysical Corp.         144,656           Rightet Inc.         124,815           Gut Island Fabrication Inc.         228,031           Godinal Fabrication Inc.         228,031           Covia Holings Corp.         44,175           Montage Resources & Energy Inc.         44,175           Covia Holings Corp.         444,175           Montage Resources Corp.         4201,966           Chary And Energy Inc.         2401,966           Chary And Energy Inc.         2401,966           Chary And Energy Inc.         2401,966           Chary And Energy Inc.         317,809           StiverBow Resources Inc.         77,094           Contrus Energy Corp.         41,197           Profile Energy Inc.         318,653           Unit Corp.         426,663           Unit Corp.         427,669           Toroblight Energy Resources Inc.         431,684           NextDecade Corp.         431,684           NextDecade Corp.         431,685	*			1,654
'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 &amp; Energy Inc.</td><td></td><td>1,011</td></t<>		Adams Resources & Energy Inc.		1,011
• Montage Resources Corp.         110.776           • Lonestir Resources USin. Class A         327,678           • Abraxas Petroleum Corp.         2401.966           • Abraxas Petroleum Corp.         269,977           • Malador Energy Inc. Class A         457,658           + Hallador Energy Inc.         317,809           • SilverBow Resources Inc.         317,809           • Contrus Energy Corp. Class A         94,105           • US Well Services Inc.         342,236           • Profire Energy Inc.         41,797           • Profire Energy Inc.         41,191           • Dawson Geophysical Co.         260,463           • Unit Corp.         2825,409           • FTS International Inc.         476,742           • Vertex Energy Inc.         487,659           • Independence Cortract Drilling Inc.         487,659           • NoxtDecade Corp.         74,778           • NoxtDecade Corp.         74,778           • NoxtDecade Corp.         74,778           • NoxtDecade Corp.         60,631           • Marmoth Energy Services Inc.         606,815           • Mitcham Industries Inc.         337,879           • Ouritan Energy Services Inc.         60,631           • Mitcham Industries Inc.         114,7	*,^		1,103,200	974
Lonestar Resources US Inc. Class A         227,678           Abraxar Petroleum Corp.         2401,966           Chaparral Energy Inc. Class A         487,658           Hallador Energy Co.         289,977           SiverBow Resources Inc.         317,809           Centrus Energy Co.         317,809           SiverBow Resources Inc.         342,236           Profile Energy Enc.         41,177           PrimeEnergy Inc.         41,177           Profile Energy Enc.         41,177           Profile Energy Inc.         41,177           Profile Energy Inc.         42,236           Uhit Corp.         280,0463           Uhit Corp.         41,937           Profile Energy Inc.         41,937           Vitres Energy Inc.         438,653           Independence Contract Drilling Inc.         437,669           Vortex Energy Fesources Inc.         631,684           NextDecade Corp.         74,778           NextDecade Corp.         74,778           NextDecade Corp.         66,043           Marmoth Energy Services Inc.         606,815           Mitcham Industries Inc.         114,748           Lilis Energy Inc.         114,748           Lilis Energy Inc.         125,800 <td>*,^</td> <td></td> <td></td> <td>947</td>	*,^			947
<ul> <li>Abraxas Patroleum Corp.</li> <li>Chaparat Energy Inc. Class A</li> <li>Kabraxas Patroleum Corp.</li> <li>Chaparat Energy Inc. Class A</li> <li>SilverBow Resources Inc.</li> <li>SilverBow Resources Inc.</li> <li>SilverBow Resources Inc.</li> <li>Contrus Energy Corp. Class A</li> <li>US Weil Services Inc.</li> <li>SilverBow Resources Inc.</li> <li>US Weil Services Inc.</li> <li>SilverBow Resources Corp.</li> <li>PrimeEnergy Resources Inc.</li> <li>Vertex Energy Resources Inc.</li> <li>Vertex Energy Resources Inc.</li> <li>NextDecade Corp.</li> <li>Neart State Intel Networe State Corte Corte Core C</li></ul>	*			880
• Chaparal Energy Inc. Class A         457,658           Hallador Energy Co.         269,977           • Sinvar Sand Inc.         317,809           • SilverBow Resources Inc.         77,094           • Centrus Energy Cop. Class A         94,105           • US Well Services Inc.         41,273           • PrimeEnergy Inc.         41,1737           • PrimeEnergy Inc.         41,1737           • PrimeEnergy Inc.         41,1737           • Dawson Geophysical Co.         260,463           • Unit Corp.         285,409           • FTS International Inc.         476,742           • Vertex Energy Inc.         483,669           • Torchlight Energy Resources Inc.         481,669           • Torchlight Energy Resources Inc.         66,043           • NextDecade Corp.         74,778           • NCS Multistage Holdings Inc.         202,955           • Ranger Energy Services Inc.         100,837           • Marimoth Energy Servi	*			855
Hallador Energy Co.         269,977           Smart Sand Inc.         317,809           SilverBow Resources Inc.         77,094           Centrus Energy Co.         94,105           Centrus Energy Co.         342,236           Profile Energy Inc.         441,797           PrimeEnergy Resources Corp.         4,191           Dewson Geophysical Co.         260,463           Unit Corp.         825,409           FTS International Inc.         476,742           Vertex Energy Inc.         487,663           Independence Contract Drilling Inc.         487,663           Torchlight Energy Resources Inc.         74,778           Torchlight Energy Resources Inc.         66,043           Marmmoth Energy Services Inc.         188,653           NCS Multistage Holdings Inc.         137,162           Ourintan Energy Services Inc.         137,162           Ourintan Energy Services Inc.         137,879           TransAtlantic Petroleum Ltd.         337,879           Gevo Inc.         113,786           Victa Energy Inc.         113,783           Ourintan Energy Services Inc.         113,306           Victa Energy Inc.         137,853           Ourintan Energy Services Inc.         17,323				843
Smart Sand Inc.         317,809           SilverBow Resources Inc.         77,094           Centrus Energy Corp. Class A         94,105           US Well Services Inc.         342,236           Profine Energy Inc.         441,797           PrimeEnergy Inc.         4,191           Dawson Geophysical Co.         260,463           Unit Corp.         825,409           FTS Interational Inc.         476,742           Vertex Energy Inc.         318,863           NatDecade Corp.         74,778           Marmoth Energy Services Inc.         66,043           Marmoth Energy Services Inc.         114,748           Ulis Energy Inc.         683,760           Outintan Energy Services Inc.         114,748           Lilis Energy Inc.         107,879           TransAtlantic Patroleum Ltd.         337,879           Rose/nil Resources Inc. Class A         125,800           Zion Oil & Gas Inc.         17,323	*,^			805
SilverBow Resources Inc.         77.094           Centrus Energy Conc Class A         94.105           Centrus Energy Onc.         441.797           Profire Energy Inc.         441.797           Profire Energy Inc.         4.191           Dawson Geophysical Co.         260.463           Unit Corp.         825,409           FTS International Inc.         476,742           Vertex Energy Inc.         487,669           Torchlight Energy Resources Inc.         631.684           NextDecade Corp.         74.778           NCS Multistage Holdings Inc.         202,955           Ranger Energy Services Inc.         660.643           Mammoth Energy Services Inc.         118,0337           NottS Multistage Holdings Inc.         606.815           Mitcham Industries Inc.         606.815           Mitcham Industries Inc.         137,162           Unit Corp.         683,760           Gevo Inc.         114,748           Unit Resources Inc. Class A         125,800           TransAtlartic Petroloum Ltd.         337,879           Ranger Energy Inc.         680,609           Vertex Energy Inc.         113,306           SAckploration Holdings Inc.         17,323           Rasetil Resource				802
Centrus Energy Corp. Class A         94,105           US Well Services Inc.         342,236           Profine Energy Inc.         441,797           PrimeEnergy Resources Corp.         4,191           Dawson Geophysical Co.         260,463           Unit Corp.         825,409           Yes The International Inc.         476,742           Yes Vertex Energy Inc.         318,653           Independence Contract Drilling Inc.         487,669           Yorthight Energy Resources Inc.         631,684           NextDecade Corp.         74,778           NCS Multistage Holdings Inc.         180,337           Partice Ethanol Inc.         660,643           Mammoth Energy Services Inc.         660,815           Mitcham Industries Inc.         137,162           Quintan Energy Services Inc.         133,787           Rosehill Resources Inc.         107,879           TransAtlantic Petroleum Ltd.         337,879           Rosehill Resources Inc.         139,006           Yes Systesis Energy Systems Inc.         113,906           Yes Perol Publi	*,^			801
US Well Services Inc.         342,236           Profice Energy Inc.         441,797           PrimeEnergy Resources Corp.         4,191           Dawson Geophysical Co.         260,463           Unit Corp.         825,409           FTS International Inc.         476,742           Vertex Energy Inc.         318,663           Independence Contract Drilling Inc.         487,669           Torchlight Energy Resources Inc.         631,684           NextDecade Corp.         74,778           NCS Multistage Holdings Inc.         66,043           Mammoth Energy Services Inc.         180,037           Pacific Ethanol Inc.         606,815           Mitcham Industries Inc.         114,748           Unit Corp.         137,162           Outinata Energy Services Inc.         114,748           Ulitas Energy Inc.         683,760           Gevo Inc.         107,879           TransAtlantic Petroleum Ltd.         337,879           Rospehil Resources Inc. Class A         125,800           Zion Oli & Gas Inc.         113,906           Staploration Holdings Inc.         113,906           Staploration Holdings Inc.         113,906           Staploration Holdings Inc.         113,906	*			763
Profine Energy Inc.         441,797           PrimeEnergy Resources Corp.         4,191           Dawson Geophysical Co.         260,463           Unit Corp.         825,409           FTS International Inc.         476,742           Vertex Energy Inc.         487,669           Torchlight Energy Resources Inc.         631,684           NextDecade Corp.         74,778           NextDecade Corp.         74,778           NextDecade Corp.         74,778           NextDecade Corp.         600,433           Mammot Energy Services Inc.         600,815           Mitcham Industries Inc.         108,337           Pacific Ethanol Inc.         606,815           Mitcham Industries Inc.         137,162           Quintan Energy Services Inc.         133,787           Gevo Inc.         118,748           Uilis Energy Inc.         133,787           TransAtlantic Petroleum Ltd.         337,879           TransAtlantic Petroleum Ltd.         337,879           Pacieti Resources Inc. Cass A         125,800           Vertes Energy Corp.         60,609           Synthesis Energy Systems Inc.         113,906           Superior Drilling Products Inc.         130,003           Enserveo Corp. </td <td>*</td> <td></td> <td></td> <td>647 647</td>	*			647 647
PrimeEnergy Resources Corp.         4, 191           Dawson Geophysical Co.         260,463           Unit Corp.         825,409           F TS International Inc.         476,742           Vertex Energy Inc.         318,653           Independence Contract Drilling Inc.         487,669           Torchlight Energy Resources Inc.         631,684           NextDecade Corp.         74,778           NCS Multistage Holdings Inc.         202,955           Ranger Energy Services Inc.         660,043           Mammoth Energy Services Inc.         180,337           Pacific Ethanol Inc.         663,760           Ouintana Energy Services Inc.         137,162           Ouintana Energy Services Inc.         107,879           TransAtlantic Petroleum Ltd.         337,879           Rosen Inc.         107,879           TransAtlantic Petroleum Ltd.         337,879           Rosen Inc.         17,323           Aemetis Inc.         113,906           SAExploration Holdings Inc.         30,043           Servero Corp.         460,210           Superior Drilling Products Inc.         30,043           Servero Corp.         460,210           Servero Corp.         10,686           Servero Corp	*			641
Dawson Geophysical Co.         260,463           Unit Corp.         825,409           FTS International Inc.         476,742           Vertex Energy Inc.         318,653           Independence Contract Drilling Inc.         487,669           Torchlight Energy Resources Inc.         631,684           NextDecade Corp.         74,778           NCS Multistage Holdings Inc.         202,955           Ranger Energy Services Inc.         180,337           Pacific Ethanol Inc.         606,815           Mammott Energy Services Inc.         183,760           Quintana Energy Services Inc.         183,778           Outinata Energy Services Inc.         114,748           Ulis Energy Inc.         107,879           Gevo Inc.         107,879           TransAtlantic Petroleum Itd.         337,879           Kosehil Resources Inc. Class A         125,800           Zion Oil & Gas Inc.         789,909           PEDEVCO Corp.         400,003           Synthesis Energy Systems Inc.         113,906           Synthesis Energy Systems Inc.         30,043           Enserveo Corp.         400,210           Synthesis Energy Systems Inc.         17,833           Aremetis Inc.         30,043	*	01		634
Unit Corp.         825,409           FTS International Inc.         476,742           Vertex Energy Inc.         318,653           Independence Contract Drilling Inc.         487,669           Torchlight Energy Resources Inc.         631,684           NextDecade Corp.         74,778           NCS Multistage Holdings Inc.         202,955           Ranger Energy Services Inc.         66,043           Mammoth Energy Services Inc.         606,815           Mitcham Industries Inc.         107,762           Quintara Energy Services Inc.         683,760           Gevo Inc.         683,760           ULit Energy Inc.         683,760           Gevo Inc.         107,879           TransAtlantic Petroleum Ltd.         337,879           Rosehill Resources Inc. Class A         125,800           Zion Oi & Gas Inc.         113,906           Synthesis Energy Systems Inc.         113,906           SAEXploration Holdings Inc.         91,783           Cimarex Energy Co.         1,068           Superior Drilling Products Inc.         91,783           Cimarex Energy Co.         44,204           Enservec Corp.         44,204           Enservec Corp.         44,204           Enservec Dron.	*			625
FIS International Inc.         476,742           Vertex Energy Inc.         318,653           Independence Contract Drilling Inc.         487,669           Torchlight Energy Resources Inc.         631,684           NextDecade Corp.         74,778           NCS Multistage Holdings Inc.         202,955           Ranger Energy Services Inc.         66,043           Marmoth Energy Services Inc.         180,337           Pacific Ethanol Inc.         606,815           Mitcham Industries Inc.         137,162           Quintan Energy Services Inc.         114,748           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.         173,306           Vartes Inc.         173,306           Appertis Inc.         133,906           SAExploration Holdings Inc.         30,043           Enservec Corp.         450,210           Superior Drilling Products Inc.         1,068           Superior Drilling Products Inc.         1,068           Superior Drilling Products Inc.         1,068           Barnwell Industries Inc.         2,293	*			574
<ul> <li>Vertex Energy Inc.</li> <li>Vertex Energy Inc.</li> <li>Independence Contract Drilling Inc.</li> <li>Torchlight Energy Resources Inc.</li> <li>Torchlight Energy Resources Inc.</li> <li>NextDecade Corp.</li> <li>Ranger Energy Services Inc.</li> <li>Pacific Ethanol Inc.</li> <li>Ouintana Energy Services Inc.</li> <li>Mitcham Industries Inc.</li> <li>Quintana Energy Services Inc.</li> <li>Mitcham Industries Inc.</li> <li>Ulis Energy Inc.</li> <li>Gevo Inc.</li> <li>TransAtlantic Petroleum Ltd.</li> <li>TransAtlantic Petroleum Ltd.</li> <li>Zion Oil &amp; Gas Inc.</li> <li>Spathasis Energy Systems Inc.</li> <li>Synthesis Energy Systems Inc.</li> <li>Spathasis Energy Systems Inc.</li> <li>Superior Drilling Products Inc.</li> <li>Superior Drilling Products Inc.</li> <li>Superior Drilling Products Inc.</li> <li>Enserve Corp.</li> <li>Superior Drilling Products Inc.</li> <li>Euronav NV</li> <li>Ziggi</li> <li>Atta Mesa Resources Inc. Class A</li> <li>Tengasco Inc.</li> <li>Atta Mesa Resources Inc.</li> <li>Yuma Energy Corp.</li> <li>Meuston American Energy Corp.</li> <li>Yuma Energy Inc.</li> <li>Houston American Energy Corp.</li> <li>Superior Drilling Products Inc.</li> <li>Tragasco</li></ul>	*			496
independence Contract Drilling Inc.         487, 669           Torchlight Energy Resources Inc.         631,684           Next Decade Corp.         74,778           NCS Multistage Holdings Inc.         202,955           Ranger Energy Services Inc.         66,043           Mammoth Energy Services Inc.         880,337           Pacific Ethanol Inc.         606,815           Mitcham Industries Inc.         114,748           Lilis Energy Inc.         683,760           Gevo Inc.         107,879           TransAtlantic Petroleum Ltd.         337,879           Rosehill Resources Inc.         125,800           Zion Oil & Gas Inc.         789,909           PEDEVCO Corp.         60,609           Synthesis Energy Systems Inc.         17,323           Aemetis Inc.         113,306           SAExploration Holdings Inc.         30,043           Superior Drilling Products Inc.         91,783           Cimarex Energy Co.         1,068           Barrwell Industries Inc.         29,463           New Concept Energy Inc.         29,463           Barrwell Industries Inc.         29,463           New Concept Energy Inc.         2,293           Alta Mesa Resources Inc. Class A         1,665,337	*,^			491
<ul> <li>Torchlight Energy Resources Inc.</li> <li>Torchlight Energy Resources Inc.</li> <li>NextDecade Corp.</li> <li>NextDecade Corp.</li> <li>Ranger Energy Services Inc.</li> <li>Ranger Energy Services Inc.</li> <li>Pacific Ethanol Inc.</li> <li>Gottame Energy Services Inc.</li> <li>Mitcham Industries Inc.</li> <li>Quintana Energy Services Inc.</li> <li>Mitcham Industries Inc.</li> <li>Gevo Inc.</li> <li>Gevo Inc.</li> <li>Gevo Inc.</li> <li>TransAtlantic Petroleum Ltd.</li> <li>337,879</li> <li>Roschill Resources Inc. Class A</li> <li>Zion Oil &amp; Gas Inc.</li> <li>PEDEVCO Corp.</li> <li>Synthesis Energy Systems Inc.</li> <li>Aemetis Inc.</li> <li>Sperior Drilling Products Inc.</li> <li>Gimarex Energy Co.</li> <li>Superior Drilling Products Inc.</li> <li>Superior Drilling Products Inc.</li></ul>	*			486
<ul> <li>NextDecade Corp.</li> <li>NCS Multistage Holdings Inc.</li> <li>NCS Multistage Holdings Inc.</li> <li>Ranger Energy Services Inc.</li> <li>Mammoth Energy Services Inc.</li> <li>Pacific Ethanol Inc.</li> <li>Muthan Industries Inc.</li> <li>Quintana Energy Services Inc.</li> <li>Mitchan Industries Inc.</li> <li>Quintana Energy Services Inc.</li> <li>Mitchan Industries Inc.</li> <li>Quintana Energy Services Inc.</li> <li>Mitchan Industries Inc.</li> <li>Quintana Energy Inc.</li> <li>Gevo Inc.</li> <li>TransAtlantic Petroleum Ltd.</li> <li>TarnsAtlantic Petroleum Ltd.</li> <li>Tig Segueration Services Inc.</li> <li>Zion Oil &amp; Gas Inc.</li> <li>PEDEVCO Corp.</li> <li>Sobill Resources Inc. Class A</li> <li>Zion Oil &amp; Gas Inc.</li> <li>Zion Oil &amp; Gas Inc.</li> <li>Aemetis Inc.</li> <li>Astaploration Holdings Inc.</li> <li>SAExploration Holdings Inc.</li> <li>Superior Drilling Products Inc.</li> <li>Enserveo Corp.</li> <li>Superior Drilling Products Inc.</li> <li>Enserveo Corp.</li> <li>Barnwell Industries Inc.</li> <li>Barnwell Industries Inc.</li> <li>Hofes A</li> <li>Atta Mesa Resources Inc. Class A</li> <li>Tengasco Inc.</li> <li>Atta Mesa Resources Inc. Class A</li> <li>Tengasco Inc.</li> <li>Atta Mesa Resources Inc. Class A</li> <li>Matta Mesa Resources Inc.</li> <li>Atta Mesa Resources Inc.</li> <li>Matta Mesa Resources Inc.</li> <li>Matta Mesa Resources Inc.</li> <li>Tengasco Inc.</li> <li>Atta Mesa Resources Inc.</li> <li>Mesta A</li> <li>Mesta A</li> <li>Mesta A</li> <li>Mesta A</li> <li>Mesta Resources Inc.</li> <li>Atta Mesa Resources Inc.</li> <li>Atta Mesa Resources Inc.</li> <li>Matta Mesa Resources Inc.</li> <li>Atta Mesa Resources Inc.</li> <li>Matta Mesa Resources Inc.</li> <li>Atta Mesa Resources Inc.</li> <li>Atta Mesa Resources Inc.</li> <li>Atta Mesa Resources Inc.</li></ul>	*,^			480
Ranger Energy Services Inc.         66,043           Mammoth Energy Services Inc.         180,337           Pacific Ethanol Inc.         606,815           Mitcham Industries Inc.         137,162           Quintana Energy Services Inc.         114,748           Lilis Energy Inc.         683,760           Gevo Inc.         107,879           TransAtlantic Petroleum Itd.         337,879           Rosehill Resources Inc. Class A         125,800           Zion Oli & Gas Inc.         789,909           PEDEVCO Corp.         60,609           Synthesis Energy Systems Inc.         17,323           Aemetis Inc.         133,006           Sexploration Holdings Inc.         30,043           Enservoo Corp.         450,210           Superior Drilling Products Inc.         1,068           Barnwell Industries Inc.         1,068           Barnwell Industries Inc.         1,068           Barnwell Corp.         2,9463           Euronav NV         2,293           Ata Mesa Resources Inc. Class A         1,665,337           Tengasco Inc.         47,328           Yuma Energy Inc.         6,544           Hombeck Offshore Services Inc.         4,747	*		74,778	459
Mammoth Energy Services Inc.         180,337           Pacific Ethanol Inc.         606,815           Mitcham Industries Inc.         137,162           Quintana Energy Services Inc.         114,748           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           PEDEVCO Corp.         60,609           Synthesis Energy Systems Inc.         113,906           Superior Drilling Products Inc.         30,043           Enservoc Corp.         450,210           Superior Drilling Products Inc.         1,068           Enservoc Corp.         44,204           Barnwell Industries Inc.         1,068           Barnwell Industries Inc.         2,9,463           Luronav NV         2,293           Atta Mesa Resources Inc. Class A         2,293           Tarnas Resources Inc. Class A         1,668           Atta Mesa Resources Inc. Class A         1,65,337           Tengasco Inc.         47,328           Yuma Energy Inc.         6,544           Horubeck Offshore Services Inc.         6,544           Horub	*	NCS Multistage Holdings Inc.	202,955	426
***         Pacific Ethanol Inc.         606,815           Mitcham Industries Inc.         137,162           Quintana Energy Services Inc.         114,748           **         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           **         PEDEVCO Corp.         60,609           **         Synthesis Energy Systems Inc.         113,306           *         Superior Drilling Products Inc.         113,306           *         Superior Drilling Products Inc.         91,783           *         Ensergy Co.         1,068           *         Barnwell Industries Inc.         2,943           *         New Concept Energy Inc.         29,443           *         Euronav NV         2,293           *         Atta Mesa Resources Inc. Class A         1,665,337           *         Tengasco Inc.         47,328           *         Yuma Energy Inc.         6,544           *         Hornbeck Offshore Services Inc.         76,714           *         Housto	*		66,043	425
Mitcham Industries Inc.       137,162         Quintana Energy Services Inc.       114,748         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         PEDEVCO Corp.       60,609         Synthesis Energy Systems Inc.       113,906         Sexploration Holdings Inc.       30,043         Superior Drilling Products Inc.       91,783         Cimarex Energy Co.       1,068         Barnwell Industries Inc.       1,068         Euronav INV       2,293         Atla Mesa Resources Inc. Class A       2,293         Vuma Energy Inc.       47,328         Vuma Energy Inc.       6,544         Horbeck Offshore Services Inc.       93,484         Vestwater Resources Inc.       33,484				397
•         Quintana Energy Services Inc.         114,748           •         Lilis Energy Inc.         663,760           •         Gevo Inc.         107,879           •         TransAtlantic Petroleum Ltd.         337,879           •         Rosehill Resources Inc. Class A         125,800           •         Zion Oil & Gas Inc.         789,909           •         PEDVCO Corp.         60,609           •         PEDVCO Corp.         60,609           •         PEDVCO Corp.         113,906           •         Aemetis Inc.         13,906           •         Sktxploration Holdings Inc.         30,043           •         Asserveco Corp.         450,210           •         Superior Drilling Products Inc.         91,783           •         Einereve Corp.         460,210           •         Superior Drilling Products Inc.         91,783           •         Barnwell Industries Inc.         44,204           •         Barnwell Industries Inc.         44,204           •         New Concept Energy Inc.         2,9463           •         Horsa Resources Inc. Class A         1,665,337           •         Tengasco Inc.         47,328	*,^			394
***       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
<ul> <li>Gevo Inc.</li> <li>107,879</li> <li>TransAtlantic Petroleum Ltd.</li> <li>337,879</li> <li>Rosehill Resources Inc. Class A</li> <li>Zion Oil &amp; Gas Inc.</li> <li>PEDEVCO Corp.</li> <li>60,609</li> <li>Synthesis Energy Systems Inc.</li> <li>17,323</li> <li>Aemetis Inc.</li> <li>SAExploration Holdings Inc.</li> <li>SAExploration Holdings Inc.</li> <li>Superior Drilling Products Inc.</li> <li>Superior Drilling Products Inc.</li> <li>Gimanex Energy Co.</li> <li>Index Energy Co.</li> <li>Barnwell Industries Inc.</li> <li>Barnwell Industries Inc.</li> <li>New Concept Energy Inc.</li> <li>Euronav NV</li> <li>Alta Mesa Resources Inc. Class A</li> <li>Alta Mesa Resources Inc.</li> <li>Gevo Inc.</li> <li>Yuma Energy Inc.</li> <li>Gevo Inc.</li> <li>Hornbeck Offshore Services Inc.</li> <li>Yuma Energy Corp.</li> <li>Westwater Resources Inc.</li> <li>Westwater Resources Inc.</li> <li>Westwater Resources Inc.</li> </ul>	*			322
•       TransAtlantic Petroleum Ltd.       337,879         •       Rosehill Resources Inc. Class A       125,800         •       Zion Oil & Gas Inc.       789,909         •       PEDEVCO Corp.       60,609         •       Synthesis Energy Systems Inc.       17,323         •       Aemetis Inc.       113,906         •       SAExploration Holdings Inc.       30,043         •       Enservco Corp.       450,210         •       Superior Drilling Products Inc.       91,783         •       Barnwell Industries Inc.       1,068         •       Barnwell Industries Inc.       44,204         •       ENGlobal Corp.       44,862         •       New Concept Energy Inc.       29,463         •       New Concept Energy Inc.       2,293         •       Alta Mesa Resources Inc. Class A       1,665,337         •       Tengasco Inc.       47,328         •       Hornbeck Offshore Services Inc.       6,544         •       Houston American Energy Corp.       93,484         •       Westwater Resources Inc.       47,474	*,^	51		260
<ul> <li>Rosehill Resources Inc. Class A</li> <li>Zion Oil &amp; Gas Inc.</li> <li>Zion Oil &amp; Gas Inc.</li> <li>PEDEVCO Corp.</li> <li>Synthesis Energy Systems Inc.</li> <li>Synthesis Energy Systems Inc.</li> <li>Aemetis Inc.</li> <li>SAExploration Holdings Inc.</li> <li>Superior Drilling Products Inc.&lt;</li></ul>				249
<ul> <li>Zion Oil &amp; Gas Inc.</li> <li>PEDEVCO Corp.</li> <li>Synthesis Energy Systems Inc.</li> <li>Synthesis Energy Systems Inc.</li> <li>Aemetis Inc.</li> <li>AAemetis Inc.</li> <li>SAExploration Holdings Inc.</li> <li>SAExploration Holdings Inc.</li> <li>Superior Drilling Products Inc.</li> <li>Cimarex Energy Co.</li> <li>Barnwell Industries Inc.</li> <li>ENGlobal Corp.</li> <li>Kew Concept Energy Inc.</li> <li>Euronav NV</li> <li>Alta Mesa Resources Inc. Class A</li> <li>Tengasco Inc.</li> <li>Yuma Energy Inc.</li> <li>Hornbeck Offshore Services Inc.</li> <li>Hornbeck Offshore Services Inc.</li> <li>Houston American Energy Corp.</li> <li>Westwater Resources Inc.</li> <li>Westwater Resources Inc.</li> </ul>	*			165 161
<ul> <li>PEDEVCO Corp.</li> <li>Synthesis Energy Systems Inc.</li> <li>Aemetis Inc.</li> <li>Aemetis Inc.</li> <li>SAExploration Holdings Inc.</li> <li>SAExploration Holdings Inc.</li> <li>Superior Drilling Products Inc.</li> <li>Superior Drilling Products Inc.</li> <li>Superior Drilling Products Inc.</li> <li>Barnwell Industries Inc.</li> <li>ENGlobal Corp.</li> <li>Kew Concept Energy Inc.</li> <li>Euronav NV</li> <li>Alta Mesa Resources Inc. Class A</li> <li>Tengasco Inc.</li> <li>Yuma Energy Inc.</li> <li>Engasco Inc.</li> <li>Yuma Energy Corp.</li> <li>Hornbeck Offshore Services Inc.</li> <li>Hornbeck Offshore Services Inc.</li> <li>Westwater Resources Inc.</li> <li>Westwater Resources Inc.</li> </ul>	* ^			136
<ul> <li>Synthesis Energy Systems Inc.</li> <li>Aemetis Inc.</li> <li>SAExploration Holdings Inc.</li> <li>SAExploration Holdings Inc.</li> <li>SAExploration Holdings Inc.</li> <li>Superior Drilling Products Inc.</li> <li>Barnwell Industries Inc.</li> <li>Barnwell Industries Inc.</li> <li>Kata Mesa Resources Inc.</li> <li>Alta Mesa Resources Inc. Class A</li> <li>Tengasco Inc.</li> <li>Yuma Energy Inc.</li> <li>Yuma Energy Inc.</li> <li>Hornbeck Offshore Services Inc.</li> <li>Hornbeck Offshore Services Inc.</li> <li>Houston American Energy Corp.</li> <li>Mestwater Resources Inc.</li> <li>Westwater Resources Inc.</li> </ul>				101
<ul> <li>Aemetis Inc.</li> <li>SAExploration Holdings Inc.</li> <li>SAExploration Holdings Inc.</li> <li>Enservco Corp.</li> <li>Superior Drilling Products Inc.</li> <li>Superior Drilling Products Inc.</li> <li>Cimarex Energy Co.</li> <li>Barnwell Industries Inc.</li> <li>ENGlobal Corp.</li> <li>New Concept Energy Inc.</li> <li>Euronav NV</li> <li>Alta Mesa Resources Inc. Class A</li> <li>Tengasco Inc.</li> <li>Yuma Energy Inc.</li> <li>Hornbeck Offshore Services Inc.</li> <li>Hornbeck Offshore Services Inc.</li> <li>Houston American Energy Corp.</li> <li>Westwater Resources Inc.</li> </ul>				99
<ul> <li>SAExploration Holdings Inc.</li> <li>Enservco Corp.</li> <li>Superior Drilling Products Inc.</li> <li>Superior Drilling Products Inc.</li> <li>Superior Drilling Products Inc.</li> <li>Barnwell Industries Inc.</li> <li>Barnwell Industries Inc.</li> <li>ENGlobal Corp.</li> <li>New Concept Energy Inc.</li> <li>Euronav NV</li> <li>Alta Mesa Resources Inc. Class A</li> <li>Tengasco Inc.</li> <li>Yuma Energy Inc.</li> <li>Hornbeck Offshore Services Inc.</li> <li>Houston American Energy Corp.</li> <li>Westwater Resources Inc.</li> <li>Arta Westwater Resources Inc.</li> </ul>	*			95
<ul> <li>Enserveo Corp.</li> <li>Superior Drilling Products Inc.</li> <li>Superior Drilling Products Inc.</li> <li>Cimarex Energy Co.</li> <li>Barnwell Industries Inc.</li> <li>ENGlobal Corp.</li> <li>Kew Concept Energy Inc.</li> <li>Euronav NV</li> <li>Alta Mesa Resources Inc. Class A</li> <li>Alta Mesa Resources Inc. Class A</li> <li>Tengasco Inc.</li> <li>Yuma Energy Inc.</li> <li>Hornbeck Offshore Services Inc.</li> <li>Houston American Energy Corp.</li> <li>Westwater Resources Inc.</li> <li>Arta Mesa Resources Inc.</li> <li>Alta Mesa Resources Inc.</li> <li>Arta Mater Resources Inc.</li> </ul>	*,^			91
Cimarex Energy Co.1,068Barnwell Industries Inc.44,204ENGlobal Corp.44,862New Concept Energy Inc.29,463Euronav NV2,293Alta Mesa Resources Inc. Class A1,665,337Tengasco Inc.47,328Yuma Energy Inc.6,544Hornbeck Offshore Services Inc.176,714Houston American Energy Corp.93,484Westwater Resources Inc.4,747	*,^			84
Cimarex Energy Co.1,068Barnwell Industries Inc.44,204ENGlobal Corp.44,862New Concept Energy Inc.29,463Euronav NV2,293Alta Mesa Resources Inc. Class A1,665,337Tengasco Inc.47,328Yuma Energy Inc.6,544Hornbeck Offshore Services Inc.176,714Houston American Energy Corp.93,484Westwater Resources Inc.4,747	*			75
<ul> <li>ENGlobal Corp.</li> <li>New Concept Energy Inc.</li> <li>Euronav NV</li> <li>Alta Mesa Resources Inc. Class A</li> <li>Tengasco Inc.</li> <li>Yuma Energy Inc.</li> <li>Hornbeck Offshore Services Inc.</li> <li>Houston American Energy Corp.</li> <li>Westwater Resources Inc.</li> <li>4,747</li> </ul>				56
<ul> <li>New Concept Energy Inc. Euronav NV</li> <li>Alta Mesa Resources Inc. Class A</li> <li>Afta Mesa Resources Inc. Class A</li> <li>Tengasco Inc.</li> <li>Yuma Energy Inc.</li> <li>Yuma Energy Inc.</li> <li>Hornbeck Offshore Services Inc.</li> <li>Houston American Energy Corp.</li> <li>Westwater Resources Inc.</li> <li>4,747</li> </ul>	*	Barnwell Industries Inc.	44,204	45
Euronav NV2,293Alta Mesa Resources Inc. Class A1,665,337Tengasco Inc.47,328Yuma Energy Inc.6,544Hornbeck Offshore Services Inc.176,714Houston American Energy Corp.93,484Westwater Resources Inc.4,747	*			44
<ul> <li>Alta Mesa Resources Inc. Class A</li> <li>Tengasco Inc.</li> <li>Yuma Energy Inc.</li> <li>Hornbeck Offshore Services Inc.</li> <li>Houston American Energy Corp.</li> <li>Westwater Resources Inc.</li> <li>4,747</li> </ul>	*,^			36
<ul> <li>Tengasco Inc.</li> <li>Yuma Energy Inc.</li> <li>Hornbeck Offshore Services Inc.</li> <li>Houston American Energy Corp.</li> <li>Westwater Resources Inc.</li> <li>4,747</li> </ul>				29
*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
				14
	*			10 9
* 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
<ul> <li>Enstar Group Ltd.</li> <li>Home BancShares Inc.</li> </ul>	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
Investor Title Co.         20,149         3.208           Investor Title Co.         32,788         3.186           Western New England Barcorp Inc.         330,788         3.186           Investor Title Teamonal Corp.         756,181         3.181           Heath Investor Title Teamonal Corp.         766,181         3.181           Notating Corp.         766,891         3.197           On Dack Capital Inc.         766,891         3.197           On Dack Capital Inc.         766,891         3.197           On Dack Capital Inc.         766,891         3.197           Ornstown Finencial Corp.         78,897         2.984           Independencia Corp.         78,897         2.984           Independencia Corp.         78,897         2.984           Md Binnoncial Corp.         78,897         2.984           Independencia Corp.         78,897         2.986           Prime Model Corp.         78,897         2.986           Prime Model Corp.         78,897         2.986           Tittere Inc.         106,858         2.890           Tittere Inc.         307,173         2.896           Tittere Inc.         228,628         2.770           Tittere Inc.         237,718 <th></th> <th></th> <th>Shares</th> <th>(\$000)</th>			Shares	(\$000)
Investar Holding Corp.         132,768         31,185           Vestars New Figherd Barcorp Inc.         130,112         31,170           Fepuble Fits Bancorp Inc.         156,112         31,181           Corp Car Requide Fits Bancorp Inc.         133,238         31,81           Corp Car Requide Fits Bancorp Inc.         133,218         31,31           Corp Car Requide Fits Bancorp Inc.         133,119         31,314           Corp Car Requide Fits Bancorp Inc.         133,119         31,314           Corp Car Requide Fits Business Financial Services Inc.         116,955         3,029           Perus Woods Bancorp Inc.         38,255         30,022           Nerwood Financial Corp.         70,067         2,984           Independence Holding Co.         116,956         3,079           Perus Woods Bancorp Inc.         116,956         3,079           Perus Woods Bancorp Inc.         116,956         3,073           Prot Bancorp Inc.         116,940         2,984           Mill Francial Corp.         116,440         2,996           Tyroro Inc.         116,440         2,997           Tyroro Inc.         116,440         2,997           Tyroro Inc.         126,573         2,893           Cordown Walker Bencorp Inc.				
Western New English Bancorp Inc.         300,798         3186           Entrogs First Bancorp Inc.         766,181         3,111           Nepublic First Bancorp Inc.         786,381         3,111           Capster Financial Holdings Inc.         786,381         3,131           Capster Financial Holdings Inc.         786,381         3,131           Control Copital Inc.         786,381         3,131           Carstown Financial Envices Inc.         786,381         3,029           First Buisness Financial Envices Inc.         786,987         2,994           Independence Holding Co.         70,052         2,973           Price Inc.         100,657         2,994           Independence Holding Co.         70,052         2,973           Price Inc.         100,657				
• Encaya Financial Corp.         105,112         3,170           • Republic Prist Bancorp Inc. Class A         165,389         3,181           • On Deck Capital Inc.         188,344         3,137           • On Deck Capital Inc.         180,384         3,137           • On Deck Capital Inc.         180,386         3,137           • On Deck Capital Inc.         180,386         3,137           • On Station Financial Corp.         180,986         3,107           • Drastown Financial Corp.         180,586         3,099           • Penns Works Bancorp Inc.         180,587         2,998           • MWB Financial Corp.         170,811         2,998           • MWB Financial Corp.         130,657         2,998           • Hollmark Financial Services Inc.         130,657         2,998           • Finat Northworks Bancorp Inc.         134,578         2,898           • Totree Inc.         347,773         2,898           • Finat Northworks Bancorp Inc.         245,283         2,773           • Scient Bancorp Inc.         245,283         2,774           • Scient Bancorp Inc.         245,298         2,774           • Scient Bancorp Inc.         245,298         2,774           • Scient Bancorp Inc.         266,483 <td></td> <td></td> <td></td> <td>,</td>				,
• Republic First Bancorp Inc.         766,181         3.161           Capster Financial Holdings Inc. Class A         163,399         3.151           Capster Financial Holdings Inc.         186,394         3.134           LONB Corp.         160,996         3.107           Orn back Capital Inc.         163,995         3.134           LONB Corp.         187,192         3.103           First Business Financial Services Inc.         137,192         3.103           Prems Woods Bancorp Inc.         86,255         3.032           Nerwood Financial Corp.         76,897         2.986           Intel Finance Internation Services Inc.         100,857         2.986           Profit Mancal Services Inc.         100,857         2.986           Profit Bancorp Inc.         120,857         2.986           Profit Bancorp Inc.         120,857         2.896           First Northwest Bancorp Inc.         166,578         2.806           First Northwest Bancorp Inc.         226,363         2.793           Coronus Valley Bancorp Inc.         266,363         2.734           Coronus Valley Bancorp Inc.         266,363         2.734           Coronus Valley Bancorp Inc.         18,516         2.703           Dearter Valley Community Banco	*			
***         Heidht Insurance Innvestions Inc. Class A         163,399         3,151           Con Deck Capital Inc.         160,394         3,137           Con Deck Capital Inc.         160,996         3,107           Orstown Financial Borvices Inc.         116,395         3,007           Print Russes Financial Services Inc.         116,395         3,007           Print Russes Financial Services Inc.         116,395         3,007           Print Russes Financial Services Inc.         130,687         2,990           MMB Financial Corp.         130,687         2,990           PCB Bancorp Inc.         130,687         2,990           PCB Bancorp Inc.         146,544         2,890           Tottos Inc.         225,202         2,770           Tottos Inc.         236,383         2,783           Selicet Bancorp Inc.         236,383         2,783           Consoft Corp.         246,384         2,783           Corta Vielly Community Bancorp         126,173         2,826           Corta Vielly Community Bancorp         227,802         2,773           Corta Vielly Community Bancorp         236,38         2,783           Corta Vielly Community Bancorp         126,494         2,714           Storp Bancorp Inc.	*			,
Capitar Financial Holdings Inc.         188,394         3,132           LONB Corp.         160,966         3,104           LONB Corp.         160,966         3,107           Prents Woods Bancop Inc.         165,955         3,003           Prents Woods Bancop Inc.         165,955         3,003           Nerwood Financial Services Inc.         170,807         2,394           Indepandence Holding Co.         170,807         2,394           Indepandence Holding Co.         170,807         2,394           Malence Holding Co.         170,807         2,394           Hellmark Financial Services Inc.         160,846         2,896           Typtere Inc.         170,187         2,896           Typtere Inc.         126,578         2,803           Select Bancop Inc.         225,202         2,770           Luther Burbark Corp.         228,638         2,783           Creavord R Co. Class B         260,303         2,734           Codorus Valley Bancop Inc.         100,522         2,770           Luther Burbark Corp.         125,718         2,724           Esquare Financial Holdings Inc.         100,521         2,703           Brows Bancop Inc.         100,522         2,733           C	*,^			,
On Deck Capital Inc.         766,061         3.134           LCNB Corp.         103,7192         3.103           Prist Business Financial Services Inc.         113,7192         3.103           Penns Woods Bancorp Inc.         86,255         3.032           Nerwood Financial Corp.         70,062         2.944           Md Financial Corp.         70,062         2.944           Md Financial Corp.         112,121         3103           Rollant Bancorp Inc.         30,657         2.900           Thritme Inc.         310,657         2.904           PG Bancorp         166,443         2.803           Thritme Inc.         326,833         2.803           Solicit Bancorp Inc.         225,202         2.703           Codrout Suley Bancorp Inc.         226,938         2.763           Codrout Suley Bancorp Inc.         116,516         2.729           Control Valley Community Bancorp Inc.         106,611         2.704           Codrout Suley Bancorp Inc.         104,622         2.713           Parke Bancorp Inc.         114,6409         2.816           Esquite Financial Holdings Inc.         144,409         2.810           BankFinancial Corp.         204,346         2.675           Ma				
LCNB Corp.         180,966         3.107           Orratsom Financial Services Inc.         137,192         3.103           First Business Financial Services Inc.         116,955         3.079           Penns Woods Bancorp Inc.         85,255         3.022           Norwood Financial Corp.         76,967         2.994           MVB Financial Corp.         117,811         2.906           PGB Bancorp         116,6444         2.976           Tuptere Inc.         136,757         2.994           MVB Financial Corp.         186,744         2.876           PICB Bancorp         186,744         2.870           Tuptere Inc.         136,757         2.808           First Northwest Bancorp Inc.         225,202         2.770           Cadroux Valley Bancorp Inc.         225,202         2.770           Cadroux Valley Bancorp Inc.         283,638         2.753           Codroux Valley Bancorp Inc.         116,409         2.817           Cadroux Valley Bancorp Inc.         116,409         2.817           Cadroux Valley Bancorp Inc.         116,409         2.817           Parke Bancorp Inc.         164,029         2.817           Parke Bancorp Inc.         164,049         2.817 <t< td=""><td>*</td><td></td><td></td><td></td></t<>	*			
First Business Financial Services Inc.         116,956         3079           Peans Woods Bancorp Inc.         86,256         3.032           Norwood Financial Corp.         76,967         2.994           MWB Financial Corp.         70,062         2.948           MWB Financial Corp.         117,811         2.936           Reinst Bancorp Inc.         130,657         2.906           PCB Bancorp         166,444         2.876           Tiptree Inc.         347,713         2.826           First Northwest Bancorp Inc.         225,202         2.770           Luther Busines Corp.         286,838         2.763           Cadrus Valley Canse Bancorp Inc.         225,202         2.770           Cadrus Valley Canse Bancorp Inc.         125,715         2.274           Cadrus Valley Canse Bancorp Inc.         126,717         2.286           Cadrus Valley Canse Bancorp Inc.         104,611         2.714           Reine Bancorp Inc.         104,611         2.714           Reine Bancorp Inc.         104,611         2.764           Marine Bancorp Inc.         66,458         2.665           Community Financial Corp.         77,134         2.601           Threband Bancorp Inc.         164,026         2.444		LCNB Corp.		
Penns Woods Bancorp Inc.         88,255         3,032           Norwood Financial Corp.         70,062         2,948           MVP Financial Corp.         130,057         2,906           PCB Bancorp         130,057         2,906           Tiptree Inc.         347,173         2,826           Hallmark Financial Services Inc.         166,444         2,876           Tiptree Inc.         347,173         2,826           First Northwest Bancorp Inc.         225,022         2,770           Luther Burbank Corp.         239,038         2,783           Creat/ord & Co. Class B         228,032         2,773           Cortad Valley Community Bancorp         1125,718         2,724           Esquire Financial Holdings Inc.         100,052         2,713           Parke Bancorp Inc.         154,409         2,881           BankFinancial Corp.         208,346         2,665           Martin Builey Community Bancorp         128,718         2,704           Shore Bancorp Inc.         154,409         2,881           BankFinancial Corp.         208,346         2,665           Martin Builey Community Bancorp Inc.         130,301         2,576           Community Financial Corp.         37,34         2,406		Orrstown Financial Services Inc.	137,192	3,103
Norwood Financial Corp.         78.867         2.994           MVB Financial Corp.         117.811         2.936           Reiant Bancorp Inc.         130.857         2.906           PCB Bancorp         168.444         2.876           Tiptree Inc.         347.173         2.826           Hallmark Financial Services Inc.         168.586         2.830           First Northwest Bancorp         225.022         2.770           Luther Burbank Corp.         223.638         2.783           Cawford & Co. Class B         200.380         2.773           Codrus Valley Bancorp Inc.         125.718         2.724           Codrus Valley Bancorp Inc.         100.651         2.704           Cass Encorp Inc.         106.511         2.704           Shore Bancorp Inc.         168.468         2.665           Marin Business Services Corp.         119.039         2.616           Timberland Bancorp Inc.         20.346         2.633           Cutters Corp.         119.039         2.616           Timberland Bancorp Inc. </td <td></td> <td></td> <td></td> <td>,</td>				,
Independence Holding Co.         70.062         2.948           MVB Financial Corp.         130.0657         2.906           PCB Bancorp Inc.         130.0657         2.906           Totaree Inc.         347.173         2.826           First Northwest Bancorp         156.578         2.802           Select Bancorp Inc.         226.502         2.770           Luther Burbank Corp.         228.633         2.763           Crawford & Co. Class B         228.638         2.773           Cordon's Valley Bancorp Inc.         118.516         2.729           Cartard Valley Community Bancorp         125.718         2.744           Sequet Bancorp Inc.         104.052         2.713           Parke Bancorp Inc.         154.409         2.681           BancFinancial Corp.         126.718         2.763           Control Valley Community Bancorp Inc.         154.409         2.681           BancFinancial Corp.         164.605         2.686           Marin Business Inc.         154.409         2.681           Bancharea Inc.         19.039         2.616           Timber Inancial Corp.         13.734         2.606           Marin Business Corp.         13.742         2.408           Corommuni				
MVB Financial Corp.         117,811         2.936           Reliant Bancorp Inc.         130,857         2.906           PCB Bancorp         166,444         2.876           Tiptree Inc.         168,830         2.826           Hallmark Financial Services Inc.         168,830         2.826           First Northwest Bancorp Inc.         225,022         2.770           Luther Burbank Corp.         223,838         2.763           Codrux Valley Bancorp Inc.         225,718         2.724           Codrux Valley Bancorp Inc.         106,511         2.703           Codrux Valley Bancorp Inc.         106,511         2.704           Shore Bancorp Inc.         106,051         2.704           Shore Bancorp Inc.         106,051         2.704           Shore Bancorp Inc.         170,402         2.661           Timberland Bancorp Inc.         73,334         2.601           Timberland Bancorp Inc.         110,039         2.616           Timberland Bancorp Inc.         137,424         2.493           Bank of Comm				
Relam Bancorp Inc.         130,657         2,906           PCB Bancorp         166,444         2,876           Tiptree Inc.         140,836         2,826           First Northwest Bancorp         154,578         2,805           Select Bancorp Inc.         225,202         2,770           Luther Burbank Corp.         239,638         2,783           Crawford & Co. Class B         289,383         2,734           Codorus Valley Bancorp Inc.         118,516         2,729           Central Valley Community Bancorp         125,718         2,744           Codorus Valley Bancorp Inc.         106,511         2,704           Share Bancorp Inc.         106,512         2,704           Share Bancorp Inc.         166,458         2,663           Corminity Financial Corp.         264,346         2,673           Evans Bancorp Inc.         64,458         2,666           Matin Bunces Services Corp.         118,058         2,866           Orminity Financial Corp.         73,184         2,869           Contraunity Bancorp Inc.         41,868         2,666           Timberland Bancorp Inc.         130,057         23,184         2,461           Protective Insurance Corp. Class B         130,061         2,576 </td <td></td> <td></td> <td></td> <td></td>				
PCB Bancorp         166,444         2,876           Tiptree Inc.         347,173         2,826           Hallmark Financial Services Inc.         160,836         2,826           First Northwest Bancorp Inc.         225,202         2,703           Luther Burbank Corp.         223,6538         2,7783           Crawford & Co. Class B         239,6538         2,7783           Codrux Valley Community Bancorp Inc.         118,516         2,773           Codrux Valley Community Bancorp Inc.         106,511         2,704           Stanca Incancery Inc.         106,511         2,704           Shore Bancahares Inc.         134,409         2,861           Bank Financial Holdings Inc.         204,346         2,673           Evan's Bancorp Inc.         106,511         2,704           Shore Bancahares Inc.         134,409         2,861           Bank Financial Corp.         204,346         2,673           Evan's Bancorp Inc.         118,039         2,616           Timberland Bancorp Inc.         180,081         2,566           Citizens Community Financial Corp.         204,346         2,455           Citizens Community Bancorp Inc.         137,424         2,493           Bank of Commere Holding Co.         137,424 <td></td> <td></td> <td></td> <td></td>				
Tiptree Inc.         347,173         2826           Hallmark Financial Services Inc.         160,836         2826           First Northwest Bancorp         154,578         200           Select Bancorp Inc.         225,202         2,770           Luther Burbank Corp.         226,202         2,770           Luther Burbank Corp.         228,088         2,763           Codorus Valley Bancorp Inc.         118,516         2,728           Central Valley Community Bancorp         125,718         2,224           Esquite Financial Holdings Inc.         104,062         2,713           Parke Bancorp Inc.         106,511         2,704           Shore Bancorp Inc.         166,458         2,665           Malmin Business Services Corp.         118,039         2,616           Timberland Bancorp Inc.         87,066         2,008           Community Financial Corp.         73,134         2,601           Timberland Bancorp Inc.         41,088         2,576           Citizens Corp. Class B         160,081         2,576           Citizens Corp. Class B         126,448         2,481           Prediet Insurance Corp. Class B         126,448         2,481           Ferrinerinancial Bancorp Inc.         126,448				
• Hailmark Francial Services Inc.         160,836         2,826           First Nortwest Bancorp Inc.         225,202         2,700           Luther Burbark Corp.         299,383         2,783           Crawford & Co. Class B         229,380         2,733           Codous Valley Bancorp Inc.         118,516         2,729           Central Valley Community Bancorp         125,718         2,724           Esquire Financial Holdings Inc.         106,511         2,704           Parke Bancorp Inc.         106,511         2,704           Shore Bancshares Inc.         106,409         2,881           Bank/Financial Corp.         204,346         2,267           Evans Bancorp Inc.         106,511         2,704           Marin Business Services Corp.         119,039         2,616           Timberland Bancorp Inc.         7,3134         2,600           Community Financial Corp.         7,314         2,601           Protective Insurance Corp. Class B         110,081         2,556           Citizens Community Bancorp Inc.         124,448         2,481           Ferdiat DAD Bancorp Inc.         124,448         2,481           Ferdiat DAD Bancorp Inc.         124,448         2,481           Ferolat Corp.         137,424				
First Northwest Bancorp         154,578         280           Select Bancorp Inc.         225,202         2,770           Luther Burbank Corp.         229,038         2,784           Cadorus Valley Community Bancorp         118,516         2,729           Central Valley Community Bancorp         1125,718         2,724           Central Valley Community Bancorp         125,718         2,724           Esquire Francial Holdings Inc.         104,052         2,713           Parke Bancorp Inc.         106,511         2,704           Shore Bancshares Inc.         164,409         2,881           BankFinancial Corp.         204,346         2,675           Farant Bancorp Inc.         66,458         2,605           Marlin Business Services Corp.         119,039         2,616           Timberland Bancorp Inc.         87,966         2,608           Community Financial Corp.         73,134         2,601           Protective Insurance Corp. Cass B         160,081         2,576           Citizens Community Bancorp Inc.         208,166         2,544           Premier Financial Bancorp Inc.         208,166         2,544           Premier Financial Bancorp Inc.         273         2,451           Middlefield Banc. Corp.	*			
Select Bancorp Inc.         225,202         2,770           Luther Burbank Corp.         239,638         2,763           Crawford & Co. Class B         269,380         2,734           Codorus Valley Bancorp Inc.         118,516         2,729           Central Valley Community Bancorp         125,718         2,724           Esquire Financial Holdings Inc.         104,052         2,713           Parke Bancorp Inc.         106,6511         2,704           Shore Bancshares Inc.         104,052         2,713           Evans Bancorp Inc.         204,346         2,663           Marilin Buriess Services Corp.         119,039         2,616           Timberland Bancorp Inc.         87,696         2,608           Community Financial Corp.         73,134         2,601           Protective Insurance Corp. Class B         160,081         2,576           Citletity D&D Bancorp Inc.         208,166         2,544           Premier Financial Bancorp Inc.         208,166         2,544           Premier Financial Bancorp Inc.         208,166         2,544           Premier Financial Bancorp Inc.         208,166         2,444           Premier Financial Bancorp Inc.         214,4448         2,451           Community Bankers Trust Cor				
Luther Burbank Corp.         239.638         2,763           Crawtord & Co. Class B         269.380         2,734           Codorus Valley Bancorp Inc.         118.516         2,729           Central Valley Community Bancorp         125,718         2,724           Exquire Financial Holdings Inc.         104,652         2,713           Parke Bancorp Inc.         106,511         2,704           Shore Bancshares Inc.         164,409         2,661           Timberland Bancorp Inc.         66,458         2,665           Martin Business Services Corp.         119.039         2,616           Timberland Bancorp Inc.         87,696         2,608           Community Financial Corp.         73,134         2,601           Protective Insance Corp. Class B         160,081         2,576           Fidelity D&D Bancorp Inc.         41,088         2,556           Citizens Community Bancorp Inc.         208,166         2,644           Premier Financial Bancorp Inc.         137,424         2,483           Bank of Commerce Holdings         214,448         2,461           FeidNat Holding Co.         148,489         2,475           Middlefield Banc Corp.         102,982         2,451           Community Bankers Trust Corp.	*			
Codorus Valley Bancorp Inc.         118.516         2.729           Central Valley Community Bancorp         125,718         2.724           Esquire Financial Holdings Inc.         104,052         2.713           Parke Bancorp Inc.         106,511         2.704           Shore Bancshares Inc.         106,511         2.704           BankFinancial Corp.         204,346         2.661           Marin Business Services Corp.         119,039         2.616           Timberland Bancorp Inc.         87,696         2.688           Community Financial Corp.         73,134         2.601           Protective Insurance Corp. Class B         160,081         2.556           Citizens Community Bancorp Inc.         208,166         2.544           Premier Financial Bancorp Inc.         213,442         2.493           Bank of Commerce Holdings         214,448         2.451           FelNat Holding Co.         44,088         2.445           Gobal Indemnity Ltd         82,731         2.451           Oportun Financial Corp.         275,555         2.447           Middlefield Banc Corp.         275,555         2.447           Middlefield Banc Corp.         275,555         2.447           First Bank         221,122			239,638	2,763
Central Valley Community Bancorp         125,718         2,724           Esquire Financial Holdings Inc.         104,052         2,713           Parke Bancorp Inc.         106,511         2,704           Bank Financial Corp.         204,346         2,673           Evans Bancorp Inc.         66,458         2,665           Marin Business Services Corp.         119,039         2,616           Timberland Bancorp Inc.         87,696         2,608           Community Financial Corp.         37,134         2,601           Protective Insurance Corp. Class B         160,081         2,576           Citizens Community Bancorp Inc.         41,088         2,454           Premier Financial Boncorp Inc.         41,088         2,454           Premier Financial Bancorp Inc.         127,444         2,481           FadNat Holding Co         148,489         2,475           Middlefield Banc Corp.         124,448         2,481           FadNat Holding Co         148,489         2,475           Middlefield Banc Corp.         122,443         2,451           Community Bankers Trust Corp.         127,555         2,447           First United Corp.         100,376         2,443           Peoples Bancorp of North Carolina Inc.		Crawford & Co. Class B	269,380	2,734
• Esquire Financial Holdings Inc.         104,052         2,713           Parke Bancorp Inc.         106,511         2,704           BankFinancial Corp.         204,346         2,675           Evans Bancorp Inc.         66,448         2,665           Martin Business Services Corp.         119,039         2,616           Timberland Bancorp Inc.         87,696         2,608           Community Financial Corp.         73,134         2,601           Protective Insurance Corp. Class B         106,081         2,576           Citizens Community Einancial Bancorp Inc.         41,088         2,556           Citizens Community Einancial Bancorp Inc.         208,166         2,544           Premier Financial Bancorp Inc.         137,424         2,493           Bank of Commerce Holdings         214,448         2,441           FerINA Holding Co.         44,048         2,451           Oportun Financial Corp.         102,982         2,451           Community Bankers Trust Corp.         101,549         2,443           First Bank         221,122         2,443           Oportun Financial Corp.         101,549         2,445           Coro Group Holdings Corp.         101,549         2,445           First Guaranty Bancorp Inc.				
Parke Barcopn Inc.         106.511         2.704           Shore Bancshares Inc.         154.409         2,681           BankFinancial Corp.         204.346         2,673           Evans Bancorp Inc.         66,458         2,665           Marin Business Services Corp.         119,039         2,816           Timberland Bancorp Inc.         87,696         2,608           Community Financial Corp.         73,134         2,801           Protective Insurance Corp. Class B         160,081         2,576           * Fidelity D&D Bancorp Inc.         41,008         2,566           Citizens Community Bancorp Inc.         137,424         2,493           Bank of Commerce Holdings         214,448         2,484           Premier Financial Bancorp Inc.         137,424         2,493           Bank of Commerce Holdings         214,448         2,481           FedNat Holding Co.         148,849         2,475           Middelfield Banc Corp.         102,992         2,451           Community Banker Tust Corp.         221,122         2,443           * Gobel Indemnity Ltd.         82,731         2,443           * Corp.         105,595         2,447           First United Corp.         101,549         2,446     <				
Shore Bancshares Inc.         154,409         2,863           BankFinancial Corp.         204,346         2,673           Evans Bancorp Inc.         66,458         2,065           Martin Business Services Corp.         119,039         2,616           Timberfand Bancorp Inc.         87,696         2,608           Community Financial Corp.         73,134         2,601           Protective Insurance Corp. Class B         160,081         2,576           Fidelity D&D Bancorp Inc.         41,088         2,556           Citizens Community Bancorp Inc.         208,166         2,544           Premier Financial Bancorp Inc.         137,424         2,493           Bank of Commerce Holdings         214,448         2,481           FerdNat Holding Co.         94,048         2,454           Global Indemnity Ltd.         82,731         2,451           Oportun Financial Corp.         102,982         2,444           Peoples Bancorp of North Carolina Inc.         74,425         2,445           First Bank         221,122         2,445           Ist Constitution Bancorp         110,376         2,437           Varo Stitution Bancorp Inc.         102,938         2,377           First Bank         221,122         2,44	*			1
BankFinancial Corp.         204,346         2,673           Evans Bancorp Inc.         66,458         2,665           Mariin Business Services Corp.         119,039         2,616           Timberland Bancorp Inc.         73,134         2,601           Community Financial Corp.         73,134         2,601           Control Protective Insurance Corp. Class B         160,081         2,576           *         Fidelity D&D Bancorp Inc.         208,166         2,544           Premier Financial Bancorp Inc.         208,166         2,444           Partice Community Bancorp Inc.         208,166         2,444           FedNat Holding Co.         148,849         2,475           Middlefield Banc Corp.         102,982         2,444           FedNat Holding Co.         102,982         2,451           Community Bankers Trust Corp.         275,595         2,447           First United Corp.         101,549         2,446           Peoples Bancorp of North Carolina Inc.         74,425         2,445           First Bank         22,112         2,443           1st Constitution Bancorp         110,376         2,435           Bank of Princeton         75,810         2,337           First Sancorp Inc.         129,879<				
Evans Bancorp Inc.         66.458         2,665           Martin Business Services Corp.         119,039         2,616           Timberland Bancorp Inc.         87,696         2,601           Community Financial Corp.         73,134         2,601           Protective Insurance Corp. Class B         160,081         2,576           Citizens Community Bancorp Inc.         208,166         2,544           Premier Financial Bancorp Inc.         137,424         2,431           FedNat Holding Co.         134,448         2,447           FedNat Holding Co.         148,849         2,475           Middlefield Banc Corp.         102,982         2,451           Community Bancers Trust Corp.         102,982         2,451           Coportun Financial Corp.         102,982         2,445           First United Corp.         101,549         2,446           Peoples Bancorp of North Carolina Inc.         74,425         2,445           First Bank         221,122         2,4431           Ist Constitution Bancorp         110,376         2,4435           First Bank         221,122         2,4435           Stank         102,938         2,377           First Gorstitution Bancorp         76,810         2,387 <td></td> <td></td> <td></td> <td></td>				
Marlin Business Services Corp.         119.039         2,616           Timberland Bancorp Inc.         87,696         2,600           Protective Insurance Corp. Class B         160,081         2,576           Fidelity D&D Boncorp Inc.         208,166         2,544           Premier Financial Bancorp Inc.         208,166         2,544           Premier Financial Bancorp Inc.         208,166         2,544           Premier Financial Bancorp Inc.         208,166         2,444           FodNat Holding Co.         143,448         2,451           Middlefield Banc Corp.         214,448         2,451           Global Indemnity Ltd.         82,731         2,451           Oportun Financial Corp.         102,982         2,451           Community Bankers Trust Corp.         275,555         2,447           First United Corp.         275,555         2,447           First United Corp.         74,425         2,446           Peoples Bancorp of North Carolina Inc.         74,425         2,443           Tst Constitution Bancorp         110,376         2,433           Bank of Princeton         75,810         2,387           First Guaranty Bancshares Inc.         109,278         2,373           Malvem Bancorp Inc.         1				,
Timberland Bancorp Inc.         87,696         2,608           Community Financial Corp.         73,134         2,601           Protective Insurance Corp. Class B         160,081         2,576           Fidelity D&D Bancorp Inc.         41,088         2,556           Citizens Community Bancorp Inc.         208,166         2,544           Premier Financial Bancorp Inc.         137,424         2,433           Bank of Commerce Holdings         214,448         2,4454           Global Indemnity Ltd.         82,731         2,451           Community Bankers Trust Corp.         102,982         2,451           Community Bankers Trust Corp.         275,595         2,447           First Bank         221,122         2,433           Peotoples Bancorp of North Carolina Inc.         74,425         2,443           First Bank         221,122         2,433           St Constitution Bancorp         110,376         2,435           Bank of Princeton         75,810         2,339           Bank of Princeton         75,810         2,337           First Bank         122,400         2,338           Bank of Princeton         109,278         2,339           Malvern Bancorp Inc.         102,533         2,377				
Community Financial Corp.         73,134         2,001           Protective Insurance Corp. Class B         160,081         2,576           Fidelity D&D Bancorp Inc.         208,166         2,544           Premier Financial Bancorp Inc.         208,166         2,544           Premier Financial Bancorp Inc.         137,424         2,493           Bank of Community Bancorp Inc.         137,424         2,493           Bank of Commerce Holdings         214,448         2,481           FedNat Holding Co.         148,849         2,475           Middlefield Banc Corp.         94,048         2,454           Global Indemnity Ltd.         82,731         2,451           Oportun Financial Corp.         102,982         2,451           Community Bankers Trust Corp.         74,425         2,444           First United Corp.         74,425         2,444           First Bank         221,122         2,443           1st Constitution Bancorp         110,376         2,435           Bank of Princeton         75,810         2,387           First Bank         102,238         2,377           Valve Bancorp Inc.         102,376         2,343           Northeerst Bank         102,577         2,256				
Protective Insurance Corp. Class B         160,081         2,576           Fidelity D&D Bancorp Inc.         41,088         2,556           Citizes Community Bancorp Inc.         208,166         2,544           Premier Financial Bancorp Inc.         137,424         2,493           Bank of Commerce Holdings         214,448         2,441           FedNat Holding Co.         94,048         2,451           Middlefield Banc Corp.         82,731         2,451           Oportun Financial Corp.         102,992         2,4451           Community Bankers Trust Corp.         275,595         2,447           First United Corp.         74,425         2,446           Peoples Bancorp of North Carolina Inc.         74,425         2,445           First Bank         221,122         2,443           St Core Group Holdings Corp.         110,376         2,443           Vicor Group Holdings Corp.         199,879         2,337           Hart First Bank         212,240         2,327           Vice Guranty Bancshares Inc.         102,938         2,377           Malvern Bancorp Inc.         122,400         2,324           Vortheast Bank         122,400         2,324           Bank of Princeton         123,034         2,25				
Fidelity D&D Bancorp Inc.         41,088         2,556           Citizens Community Bancorp Inc.         208,166         2,544           Premier Financial Bancorp Inc.         137,424         2,493           Bank of Commerce Holdings         214,448         2,481           FedNat Holding Co.         148,849         2,475           Middlefield Banc Corp.         94,048         2,451           Global Indemnity Ltd.         82,731         2,451           Oportun Financial Corp.         276,595         2,447           First United Corp.         276,595         2,447           First United Corp.         101,549         2,446           Peoples Bancorp of North Carolina Inc.         74,425         2,445           First Bank         221,122         2,443           1st Constitution Bancorp         110,376         2,443           2 Curo Group Holdings Corp.         199,879         2,435           Bank of Princeton         76,810         2,337           First Guaranty Bancorp Inc.         109,278         2,377           Viste Group Inc.         102,938         2,377           HBT Financial Inc.         122,400         2,324           Northeast Bank         102,577         2,266				
Premier Financial Bancorp Inc.         137,424         2,493           Bark of Commerce Holdings         214,448         2,481           FedNat Holding Co.         148,849         2,475           Middlefield Banc Corp.         94,048         2,454           Global Indemnity Ltd.         82,731         2,451           Oportun Financial Corp.         102,982         2,451           Community Bankers Trust Corp.         275,595         2,447           First United Corp.         101,549         2,446           Peoples Bancorp of North Carolina Inc.         74,425         2,443           First Bank         221,122         2,443           1st Constitution Bancorp         110,376         2,443           S Curo Group Holdings Corp.         199,879         2,435           Bank of Princeton         75,810         2,387           First Guaranty Bancshares Inc.         109,278         2,379           Malvern Bancorp Inc.         102,938         2,377           Malvern Bancorp Inc.         122,400         2,324           Northeast Bank         102,577         2,256           ESSA Bancorp Inc.         13,034         2,255           Mackinas Financial Corp.         160,168         2,009 <tr< td=""><td>^</td><td>Fidelity D&amp;D Bancorp Inc.</td><td>41,088</td><td>2,556</td></tr<>	^	Fidelity D&D Bancorp Inc.	41,088	2,556
Bank of Commerce Holdings         214,448         2,481           FedNat Holding Co.         148,849         2,475           Middlefield Banc Corp.         94,048         2,454           Global Indemnity Ltd.         82,731         2,451           Oportun Financial Corp.         102,982         2,451           Community Bankers Trust Corp.         275,5995         2,447           First United Corp.         74,425         2,446           Peoples Bancorp of North Carolina Inc.         74,425         2,445           First Bank         221,122         2,443           1 st Constitution Bancorp         110,376         2,443           • Curo Group Holdings Corp.         199,879         2,3435           Bank of Princeton         75,810         2,387           • Malvern Bancorp Inc.         102,398         2,377           • Malvern Bancorp Inc.         102,393         2,377           • Malvern Bancorp Inc.         102,303         2,324           Northeast Bank         102,577         2,256           Makinac Financial Inc.         122,400         2,324           Northeast Bank         102,577         2,256           ESS A Bancorp Inc.         160,168         2,205           Maki			208,166	
FedNat Holding Co.       148,849       2,475         Middlefield Banc Corp.       94,048       2,454         Global Indemnity Ltd.       82,731       2,451         Oportun Financial Corp.       102,982       2,451         Community Bankers Trust Corp.       275,595       2,447         First United Corp.       74,425       2,446         Peoples Bancorp of North Carolina Inc.       74,425       2,443         1st Constitution Bancorp       110,376       2,433         1st Constitution Bancorp       110,376       2,443         st Constitution Bancorp       110,376       2,443         st Constitution Bancorp       110,376       2,443         Maker Bruncton       75,810       2,387         Bank of Princeton       75,810       2,387         First Guaranty Bancshares Inc.       102,938       2,377         Makern Bancorp Inc.       102,938       2,377         HBT Financial Inc.       102,938       2,377         Vortheast Bank       102,577       2,256         ESSA Bancorp Inc.       130,034       2,255         Mackinac Financial Corp.       160,168       2,209         Unity Bancorp Inc.       75,757       2,185         Bankwell				
Middlefield Banc Corp.         94,048         2,454           Global Indemnity Ltd.         82,731         2,451           Oportun Financial Corp.         102,982         2,451           Community Bankers Trust Corp.         275,595         2,447           First United Corp.         101,549         2,446           Peoples Bancorp of North Carolina Inc.         74,425         2,443           1st Constitution Bancorp         110,376         2,443           1st Constitution Bancorp         110,376         2,443           Curo Group Holdings Corp.         199,879         2,435           Bank of Princeton         75,810         2,387           First Guaranty Bancshares Inc.         109,278         2,377           Malvern Bancorp Inc.         102,938         2,377           HBT Financial Inc.         122,400         2,324           Northeast Bank         102,577         2,256           Makinac Financial Inc.         122,400         2,324           Northeast Bank         102,577         2,256           Mackinac Financial Corp.         160,168         2,209           Mackinac Financial Corp.         160,168         2,209           Ocwen Financial Corp.         96,925         2,188 <t< td=""><td></td><td></td><td></td><td></td></t<>				
Global Indemnity Ltd.         82,731         2,451           Oportun Financial Corp.         102,982         2,451           Community Bankers Trust Corp.         275,595         2,447           First United Corp.         101,549         2,446           Peoples Bancorp of North Carolina Inc.         74,425         2,443           1 st Constitution Bancorp         74,425         2,443           1 st Constitution Bancorp         110,376         2,443           6 Curo Group Holdings Corp.         199,879         2,435           Bank of Princeton         75,810         2,387           First Guaranty Bancshares Inc.         102,938         2,377           V         Malvern Bancorp Inc.         102,938         2,377           V         HBT Financial Inc.         102,938         2,377           V         HBT Financial Inc.         122,400         2,324           Northeast Bank         102,577         2,256           ESS A Bancorp Inc.         160,168         2,209           Mackinac Financial Corp.         160,168         2,205           Unity Bancorp Inc.         96,925         2,188           Bankwell Financial Group Inc.         75,757         2,185           Bankwell Financial Services In			- 1	
·         Oportun Financial Corp.         102,982         2,451           Community Bankers Trust Corp.         275,595         2,447           First United Corp.         101,549         2,446           Peoples Bancorp of North Carolina Inc.         74,425         2,443           First Bank         221,122         2,443           1st Constitution Bancorp         110,376         2,443           ·         Curo Group Holdings Corp.         199,879         2,435           Bank of Princeton         75,810         2,387           First Guaranty Bancorp Inc.         109,278         2,379           ·         Malvern Bancorp Inc.         102,938         2,377           ·         HBT Financial Inc.         122,400         2,344           Northeast Bank         102,938         2,377           ·         MBK Financial Inc.         122,400         2,324           Northeast Bank         102,577         2,256           BCB Bancorp Inc.         133,034         2,255           Mackinac Financial Corp.         160,168         2,209           ·         Oewen Financial Corp.         160,988         2,205           Unity Bancorp Inc.         75,757         2,185           Bankwell				
Community Bankers Trust Corp.         275,595         2,447           First United Corp.         101,549         2,446           Peoples Bancorp of North Carolina Inc.         74,425         2,443           First Bank         221,122         2,443           1st Constitution Bancorp         110,376         2,443           *         Curo Group Holdings Corp.         199,879         2,435           Bank of Princeton         75,810         2,387           First Guaranty Bancshares Inc.         102,938         2,379           *         Malvern Bancorp Inc.         102,938         2,377           *         HBT Financial Inc.         102,577         2,256           Vortheast Bank         102,577         2,256           ESSA Bancorp Inc.         133,034         2,225           Mackinac Financial Corp.         160,168         2,209           BCB Bancorp Inc.         160,168         2,205           Unity Bancorp Inc.         96,925         2,188           Bankwell Financial Group Inc.         71,672         2,182           Corven Financial Group Inc.         71,072         2,142           Unity Bancorp Inc.         96,925         2,188           Bankwell Financial Group Inc.         71,	*			
First United Corp.       101,549       2,446         Peoples Bancorp of North Carolina Inc.       74,425       2,445         First Bank       221,122       2,443         1st Constitution Bancorp       110,376       2,443         • Curo Group Holdings Corp.       199,879       2,435         Bank of Princeton       75,810       2,387         First Guaranty Bancshares Inc.       109,278       2,379         • Malvern Bancorp Inc.       102,938       2,377         • HBT Financial Inc.       102,2938       2,377         • Northeast Bank       102,577       2,256         ESSA Bancorp Inc.       133,034       2,255         Mackinac Financial Corp.       128,400       2,242         BCB Bancorp Inc.       160,168       2,209         • Ocwen Financial Corp.       160,168       2,205         Unity Bancorp Inc.       96,925       2,188         Bankwell Financial Group Inc.       75,757       2,185         CB Financial Services Inc.       71,072       2,142         United Security Bancshares       196,870       2,112         Riverview Bancorp Inc.       256,932       2,109				
Peoples Bancorp of North Carolina Inc.         74,425         2,445           First Bank         221,122         2,443           1st Constitution Bancorp         110,376         2,443           'St Curo Group Holdings Corp.         199,879         2,435           Bank of Princeton         75,810         2,337           - First Guaranty Bancshares Inc.         109,278         2,379           ' Malvern Bancorp Inc.         102,938         2,377           ' HBT Financial Inc.         122,400         2,324           Northeast Bank         102,577         2,256           ESSA Bancorp Inc.         133,034         2,242           Northeast Bank         102,577         2,256           ESSA Bancorp Inc.         186,400         2,242           BCB Bancorp Inc.         160,168         2,209           ' Ocwen Financial Corp.         160,168         2,205           Unity Bancorp Inc.         96,925         2,188           Bankwell Financial Group Inc.         75,757         2,185           CB Financial Group Inc.         71,072         2,142           Unity Bancorp Inc.         71,072         2,142           CB Financial Group Inc.         71,072         2,145           CB Financia				
First Bank       221,122       2,443         1st Constitution Bancorp       110,376       2,443         1st Constitution Bancorp       199,879       2,435         Bank of Princeton       75,810       2,387         First Guaranty Bancshares Inc.       109,278       2,379         Malvern Bancorp Inc.       102,938       2,377         HBT Financial Inc.       102,577       2,256         ESSA Bancorp Inc.       128,400       2,242         Northeast Bank       102,577       2,256         ESSA Bancorp Inc.       133,034       2,255         Mackinac Financial Corp.       160,168       2,209         Ocwen Financial Corp.       1,609,688       2,205         Unity Bancorp Inc.       96,925       2,188         Bankwell Financial Group Inc.       75,757       2,185         CB Financial Group Inc.       71,072       2,142         United Security Bancshares       196,870       2,112         Riverview Bancorp Inc.       256,932       2,109				
1st Constitution Bancorp       110,376       2,443         Curo Group Holdings Corp.       199,879       2,435         Bank of Princeton       75,810       2,387         First Guaranty Bancshares Inc.       109,278       2,379         Malvern Bancorp Inc.       102,938       2,377         HBT Financial Inc.       102,938       2,377         Northeast Bank       102,577       2,256         ESSA Bancorp Inc.       103,034       2,255         Mackinac Financial Corp.       128,400       2,242         BCB Bancorp Inc.       160,168       2,209         Ocwen Financial Corp.       160,168       2,205         Unity Bancorp Inc.       96,925       2,188         Bankwell Financial Group Inc.       75,757       2,182         CB Financial Services Inc.       71,072       2,142         United Security Bancshares       196,870       2,112         Riverview Bancorp Inc.       256,932       2,109				
Bank of Princeton       75,810       2,387         First Guaranty Bancshares Inc.       109,278       2,379         Malvern Bancorp Inc.       102,938       2,377         HBT Financial Inc.       102,938       2,324         Northeast Bank       102,577       2,256         ESSA Bancorp Inc.       133,034       2,255         Mackinac Financial Corp.       133,034       2,242         BCB Bancorp Inc.       160,168       2,209         Vowen Financial Corp.       160,168       2,205         Unity Bancorp Inc.       96,925       2,188         Bankwell Financial Group Inc.       75,757       2,185         CB Financial Services Inc.       71,072       2,142         United Security Bancshares       196,870       2,112         Riverview Bancorp Inc.       256,932       2,109		1st Constitution Bancorp		
First Guaranty Bancshares Inc.       109,278       2,379         Malvern Bancorp Inc.       102,938       2,377         HBT Financial Inc.       122,400       2,324         Northeast Bank       102,577       2,256         ESSA Bancorp Inc.       133,034       2,255         Mackinac Financial Corp.       133,034       2,242         BCB Bancorp Inc.       160,168       2,209         Vowen Financial Corp.       1,609,688       2,205         Unity Bancorp Inc.       96,925       2,188         Bankwell Financial Group Inc.       71,072       2,142         United Security Bancshares       196,870       2,112         Riverview Bancorp Inc.       256,932       2,109	*	Curo Group Holdings Corp.	199,879	2,435
Malvern Bancorp Inc.       102,938       2,377         HBT Financial Inc.       122,400       2,324         Northeast Bank       102,577       2,256         ESSA Bancorp Inc.       133,034       2,255         Mackinac Financial Corp.       128,400       2,242         BCB Bancorp Inc.       160,168       2,209         Ocwen Financial Corp.       1,609,688       2,205         Unity Bancorp Inc.       96,925       2,188         Bankwell Financial Group Inc.       75,757       2,185         CB Financial Services Inc.       71,072       2,142         United Security Bancshares       196,870       2,112         Riverview Bancorp Inc.       256,932       2,109				
HBT Financial Inc.       122,400       2,324         Northeast Bank       102,577       2,256         ESSA Bancorp Inc.       133,034       2,255         Mackinac Financial Corp.       128,400       2,242         BCB Bancorp Inc.       160,168       2,209         Ocwen Financial Corp.       1,609,688       2,205         Unity Bancorp Inc.       96,925       2,188         Bankwell Financial Group Inc.       75,757       2,185         CB Financial Services Inc.       71,072       2,142         United Security Bancshares       196,870       2,112         Riverview Bancorp Inc.       256,932       2,109				
Northeast Bank       102,577       2,256         Northeast Bank       102,577       2,256         ESSA Bancorp Inc.       133,034       2,255         Mackinac Financial Corp.       128,400       2,242         BCB Bancorp Inc.       160,168       2,209         * Ocwen Financial Corp.       1,609,688       2,205         Unity Bancorp Inc.       96,925       2,188         Bankwell Financial Group Inc.       75,757       2,185         CB Financial Services Inc.       71,072       2,142         United Security Bancshares       196,870       2,112         Riverview Bancorp Inc.       256,932       2,109	*			
ESSA Bancorp Inc.       133,034       2,255         Mackinac Financial Corp.       128,400       2,242         BCB Bancorp Inc.       160,168       2,209         Ocwen Financial Corp.       1,609,688       2,205         Unity Bancorp Inc.       96,925       2,188         Bankwell Financial Group Inc.       75,757       2,185         CB Financial Services Inc.       71,072       2,142         United Security Bancshares       196,870       2,112         Riverview Bancorp Inc.       256,932       2,109	*			
Mackinac Financial Corp.       128,400       2,242         BCB Bancorp Inc.       160,168       2,209         Ocwen Financial Corp.       1,609,688       2,205         Unity Bancorp Inc.       96,925       2,188         Bankwell Financial Group Inc.       75,757       2,185         CB Financial Services Inc.       71,072       2,142         United Security Bancshares       196,870       2,112         Riverview Bancorp Inc.       256,932       2,109				
BCB Bancorp Inc.       160,168       2,209         Ocwen Financial Corp.       1,609,688       2,205         Unity Bancorp Inc.       96,925       2,188         Bankwell Financial Group Inc.       75,757       2,185         CB Financial Services Inc.       71,072       2,142         United Security Bancshares       196,870       2,112         Riverview Bancorp Inc.       256,932       2,109				
Ocwen Financial Corp.         1,609,688         2,205           Unity Bancorp Inc.         96,925         2,188           Bankwell Financial Group Inc.         75,757         2,185           CB Financial Services Inc.         71,072         2,142           United Security Bancshares         196,870         2,112           Riverview Bancorp Inc.         256,932         2,109				
Unity Bancorp Inc.         96,925         2,188           Bankwell Financial Group Inc.         75,757         2,185           CB Financial Services Inc.         71,072         2,142           United Security Bancshares         196,870         2,112           Riverview Bancorp Inc.         256,932         2,109	*			
Bankwell Financial Group Inc.         75,757         2,185           CB Financial Services Inc.         71,072         2,142           United Security Bancshares         196,870         2,112           Riverview Bancorp Inc.         256,932         2,109				
CB Financial Services Inc.       71,072       2,142         United Security Bancshares       196,870       2,112         Riverview Bancorp Inc.       256,932       2,109				
United Security Bancshares         196,870         2,112           Riverview Bancorp Inc.         256,932         2,109				
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
<ul> <li>Auburn National Bancorporation Inc.</li> <li>DB Banagara Inc.</li> </ul>	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
<ul> <li>Atlanticus Holdings Corp.</li> </ul>	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
<ul> <li>Hennessy Advisors Inc.</li> </ul>	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
<ul> <li>First Western Financial Inc.</li> <li>United Bancshares Inc.</li> </ul>	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
<ul> <li>CareDx Inc.</li> <li>Lantheus Holdings Inc.</li> </ul>	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
<ul> <li>Rocket Pharmaceuticals Inc.</li> </ul>	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
<ul> <li>Pacific Biosciences of California Inc. National Research Corp.</li> </ul>	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
<ul> <li>Heska Corp.</li> <li>Evolent Health Inc. Class A</li> </ul>	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
<ul> <li>Cytokinetics Inc.</li> </ul>	869,010	9,220
<ul> <li>Eagle Pharmaceuticals Inc.</li> </ul>	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
<ul> <li>Adverum Biotechnologies Inc.</li> <li>AngioDynamics Inc.</li> </ul>	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           <	*			
····································	* ^			
· 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<				
	*			
<ul> <li>Abireo Piarma Inc.</li> <li>Surgery Patterns Inc.</li> <li>Surgery Patterns Inc.</li> <li>Pums Biotechnology Inc.</li> <li>Pums Biotechnology Inc.</li> <li>Rebins Therapeutics Inc.</li> <li>Rebins Therapeutics Inc.</li> <li>Bednot Therapeutics Inc.</li> <li>GenMark Diagnostics Inc.</li> <li>Bednot Therapeutics Inc.</li> <li>Medicin Mova Inc.</li> <li>Sheft Diagnostics Inc.</li> <li>Stoke Therapeutics Inc.</li> <li>Aprora Therapeutics Inc.</li> <li>Calistan Mathematica Inc.</li> <li>Stoke Therapeutics Inc.</li> <li>Stoke Therapeutics Inc.</li> <li>Accuray Inc.</li> <li>Stoke Therapeutics Inc.</li> <li>Stoke Stoke Stoke</li></ul>	*,^			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	*			
Stoke Therapeutics Inc.         141,442         4,00           Alphatec Holdings Inc.         568,733         3,964           Aprea Therapeutics Inc.         88,473         3,926           CELS-CC Cap.         424,396         3,883           Accuray Inc.         1,869,292         3,861           Geon Coro.         2,837,498         3,885           Progymy Inc.         140,226         3,494           Evolus Inc.         311,583         3,793           Calithers Biosciences Inc.         660,428         3,716           Carus Biosciences Inc.         660,428         3,716           Cortaxyme Inc.         67,059         3,766           Matinas BioPharma Holdings Inc.         1,855,674         3,651           Misonik Inc.         1,863,673         3,692           Syros Pharmaceuticals Inc.         499,924         3,445           Magenta Therapeutics Inc.         228,973         3,441           Apyx Medical Corp.         406,356         3,602           Viela Bio Inc.         122,539         3,222           Markind Corp.         2,844,858         3,286           Viela Bio Inc.         2,354,786         3,262           Viela Bio Inc.         2,354,786				
· 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.	*			
<ul> <li>Aprea Therapeutics Inc.</li> <li>424.396</li> <li>3823</li> <li>CELSCI Corp.</li> <li>424.396</li> <li>3863</li> <li>Accuray Inc.</li> <li>1,360.322</li> <li>3863</li> <li>Geron Corp.</li> <li>2,837,498</li> <li>3855</li> <li>Prognyr Inc.</li> <li>140,226</li> <li>3843</li> <li>3,77</li> <li>Arcus Biosciences Inc.</li> <li>660,428</li> <li>3,771</li> <li>Arcus Biosciences Inc.</li> <li>660,428</li> <li>3,771</li> <li>Arcus Biosciences Inc.</li> <li>670,595</li> <li>3,762</li> <li>Conterwine Inc.</li> <li>670,595</li> <li>3,762</li> <li>Matinas BioPharma Holdings Inc.</li> <li>183,363</li> <li>3,522</li> <li>Diplomat Pharmacy Inc.</li> <li>876,355</li> <li>3,560</li> <li>Magenta Therapeutics Inc.</li> <li>499,324</li> <li>3,452</li> <li>Mysonk Inc.</li> <li>12,539</li> <li>3,327</li> <li>Viala Bio Inc.</li> <li>12,539</li> <li>3,327</li> <li>Viala Bio Inc.</li> <li>12,539</li> <li>3,242</li> <li>Viala Bio Inc.</li> <li>2,543,585</li> <li>3,602</li> <li>Viala Bio Inc.</li> <li>2,543,585</li> <li>3,643</li> <li>Viala Bio Inc.</li> <li>2,543,585</li> <li>3,245</li> <li>Viala Bio Inc.</li> <li>2,543,585</li> <li>3,245</li> <li>Scholar Fock Holding Corp.</li> <li>2,543,585</li> <li>3,245</li> <li>Scholar Fock Holding Corp.</li> <li>2,543,584</li> <li>3,245</li> <li>Scholar Fock Holding Corp.</li> <li>2,543,584</li> <li>3,252</li> <li>Scholar Fock Holding Corp.</li> <li>2,543,584</li> <li>3,252</li> <li>Scholar Fock Holding Corp.</li> <li>3,494,656</li> <li>3,224</li> <li>SigA Technologies Inc.</li> <li>623,410</li> <li>2,974</li> <li>SigK Areshnaceuticals Inc.</li> <li>434,656</li> <li>2,246,757</li> <li>3,338</li> <li>Cellular Biometicine Group Inc.</li> <li>445,254</li> <li>2,656&lt;</li></ul>	*			
CELSCI Corp.         424.366         3.883           Accurary Inc.         1369.292         3.661           Geron Corp.         2.837.498         3.863           Progyny Inc.         311.633         3.792           Evolus Inc.         311.563         3.792           Calithera Biosciences Inc.         370.224         3.766           Accurary Mac.         660.428         3.771           Arcus Biosciences Inc.         373.024         3.766           Cortexyme Inc.         67.059         3.762           Misonix Inc.         189.363         3.524           Diplomar Pharmacy Inc.         876.355         3.502           Syros Pharmaceuticals Inc.         226.973         3.441           Apyx Medical Corp.         405.339         3.422           Viela Bio Inc.         122.539         3.322           Viela Bio Inc.         2.344.786         3.252           Voll Vaccines Inc.         2.345.786         3.262           Viela Bio Inc.         2.345.786         3.262           Viela Bio Inc.         2.345.786         3.252           Voll Vaccines Inc.         2.345.786         3.262           Viela Bio Inc.         2.345.786         3.252	*			
• Accuray Inc.         1,389,282         3,861           • Geron Corp.         2,837,498         3,861           • Forgyny Inc.         140,226         3,843           • Evolus Inc.         301,1583         3,797           • Calithera Biosciences Inc.         600,428         3,777           • Arcus Biosciences Inc.         600,428         3,777           • Cortexyme Inc.         67,059         3,766           • Cortexyme Inc.         67,059         3,767           • Cortexyme Inc.         139,363         5,527           • Cortexyme Inc.         139,363         5,527           • Misnin Inc.         139,363         5,527           • Diplomat Pharmacy Inc.         266,973         3,441           • Apyx Medical Corp.         22,69,356         3,228           • Viela Bio Inc.         122,539         3,227           • Wannkind Corp.         2,549,585         3,228           • VB Vaccines Inc.         2,34,786         3,226           • VB Vaccines Inc.         2,344,786	*.^			
Geron Corp.         2.837.488         3.855           Progrym Inc.         140.226         8.444           Evolus Inc.         311.683         3.793           Calithera Biosciences Inc.         660.428         3.771           Arcus Biosciences Inc.         373.024         3.765           Arcus Biosciences Inc.         670.699         3.762           Matinas BioPharma Holdings Inc.         1.555.674         4.531           Misonix Inc.         189.363         3.522           Diplomar Pharmacy Inc.         876.355         3.502           Syros Pharmaceuticals Inc.         499.924         3.452           Viela Bio Inc.         226.973         3.441           Apyx Medical Corp.         2.454,986         3.262           Viela Bio Inc.         2.354,786         3.262           Viela Bio Inc.         349.656         3.224           Viela Bio Inc.         349.656         3.224 <td>*</td> <td></td> <td></td> <td></td>	*			
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
VI         Strollas Inc.         311,833         3792           Calithera Biosciences Inc.         660,428         3,771           Arcus Biosciences Inc.         67,059         3,762           Cortexyme Inc.         67,059         3,763           Matinas BioPharma Holdings Inc.         1,555,674         3,533           Misonix Inc.         189,363         3,524           Diplomer Pharmacy Inc.         876,355         3,600           Syros Pharmaceuticals Inc.         499,924         3,455           Magenta Therapeutics Inc.         226,973         3,441           Apyx Medical Corp.         212,539         3,222           Viela Bio Inc.         12,2539         3,225           Viela Bio Inc.         2,354,786         3,256           Scholar Rock Holding Corp.         245,257         3,232           Viela Bio Inc.         433,544         3,222           Optinose Inc.         433,544         3,222           Optinose Inc.         433,544         3,222           SiGA Technologies Inc.         67,986         3,242           VX OMA Corp.         102,805         2,264           Silk Road Medical Inc.         67,986         3,242           Silk Road Medical Inc.	*			
• Calithera Biosciences Inc.         660,428         3771           • Arcus Biosciences Inc.         373,024         3768           • Matinas BioPharma Holdings Inc.         1555,674         3,531           • Mismix Inc.         189,363         3,522           • Diplomat Pharmacy Inc.         876,355         3,500           • Syros Pharmaceuticals Inc.         499,924         3,445           • Apyx Medical Corp.         226,973         3,441           • Apyx Medical Corp.         226,973         3,442           • Vice Bio Inc.         226,973         3,442           • Aypx Medical Corp.         226,973         3,442           • Vice Bio Inc.         226,973         3,442           • Vice Bio Inc.         2,549,585         3,282           • Vice Bio Inc.         2,354,786         3,252           • Vice Bio Inc.         453,544         3,225           • Optinose Inc.         453,544         3,225           • Optinose Inc.         453,544         3,225           • Optinose Inc.         623,41	*,^			3,792
Cortexyme Inc.         67,059         37,65           Matinas BioPharma Holdings Inc.         1,555,674         3,531           Misonik Inc.         188,363         3,524           Diplomat Pharmacy Inc.         876,355         3,500           Syros Pharmaceviticals Inc.         226,973         3,441           Apyx Medical Corp.         409,359         3,422           Viela Bio Inc.         225,973         3,441           Apyx Medical Corp.         405,359         3,222           Viela Bio Inc.         2,354,786         3,262           Scholar Rock Holding Corp.         2,354,786         3,262           Viela Bio Inc.         2,354,786         3,262           Scholar Rock Holding Corp.         2,452,57         3,233           Fluidigm Corp.         928,017         3,232           Minery Neuroscinces Inc.         453,554         3,222           Optiose Inc.         623,410         2,974           XOMA Corp.         102,805         2,807           Misery Meuroscinces Inc.         452,544         2,766           Silk Rohologies Inc.         67,986         2,744           GlycoMimetics Inc.         102,805         2,807           Silk Rohologies Inc.         17,43	*	Calithera Biosciences Inc.		3,771
Matinas Bio/Pharma Holdings Inc.         1,555,674         3,531           Misonix Inc.         189,363         3,524           Diplomat Pharmacy Inc.         876,385         3,502           Syros Pharmaceuticals Inc.         2499,924         3,455           Magenta Therapeutics Inc.         226,973         3,441           Apyx Medical Corp.         2405,359         3,422           Viela Bio Inc.         122,539         3,327           MannKind Corp.         2,549,4585         3,286           V BI Vaccines Inc.         2,354,786         3,252           Scholar Rock Holding Corp.         245,557         3,237           Fluidigm Corp.         2,349,4585         3,286           Scholar Rock Holding Corp.         245,257         3,237           VBI Vaccines Inc.         245,257         3,232           Voltingse Inc.         243,466         3,226           Voltingse Inc.         243,4766         3,226           Voltingse Inc.         349,656         3,224           SiGA Technologies Inc.         349,656         3,224           Valk Corp.         102,805         2,804         2,766           Silk Road Medical Inc.         104,738         2,721           GlycooMimeti	*	Arcus Biosciences Inc.		3,768
Misonix Inc.         189,363         3,524           Diplomat Pharmacy Inc.         376,355         3,504           Magenta Therapeutics Inc.         426,973         3,441           Apyx Medical Corp.         226,973         3,442           Apyx Medical Corp.         122,539         3,327           MannKind Corp.         122,539         3,327           MannKind Corp.         2,549,586         3,286           Viela Bio Inc.         2,354,786         3,283           Scholar Rock Holding Corp.         2,454,586         3,282           Fluidigm Corp.         245,257         3,233           Fluidigm Corp.         349,656         3,222           Optinose Inc.         349,656         3,222           SIGA Technologies Inc.         349,656         3,222           VONA Corp.         102,805         2,807           Kad Medical Inc.         63,986         2,742           GlycoMimetics Inc.         102,805         2,807           Cabaletta Bio Inc.         187,388         2,689           Cabaletta Bio Inc.         187,388         2,689           Cabaletta Bio Inc.         184,384         2,677           Vaptherm Inc.         186,302         2,572	*,^			3,765
Diplomat Pharmacy Inc.         876,355         3,505           Syros Pharmaceuticals Inc.         499,924         3,451           Apyx Medical Corp.         226,973         3,441           Apyx Medical Corp.         122,539         3,422           Viela Bio Inc.         2,549,585         3,286           Viela Bio Inc.         2,549,585         3,285           VBI Vaccines Inc.         2,354,786         3,225           Scholar Rock Holding Corp.         245,257         3,233           Fluidigm Corp.         928,017         3,233           VBI Vaccines Inc.         453,544         3,225           Optinose Inc.         349,666         3,224           SIGA Technologies Inc.         463,3410         2,974           VDM Corp.         102,805         2,801           Volka Sik Road Medical Inc.         67,986         2,744           GlycoNimetics Inc.         187,388         2,687           Cabletta Bio Inc.         194,798         2,721           Replimune Group Inc.         187,388         2,687           Cabletta Bio Inc.         194,798         2,721           Vapotherm Inc.         128,670         2,655           Kair Pharmaceuticals Inc.         369,087	*			3,531
Syros Pharmaceuticals Inc.         499.924         3.451           Magenta Therapeutics Inc.         226.973         3.441           Apyx Medical Corp.         226.973         3.441           Apyx Medical Corp.         122.539         3.27           Viela Bio Inc.         122.539         3.226           VBI Vaccines Inc.         2.549.585         3.286           VBI Vaccines Inc.         2.45.257         3.233           Fluidigm Corp.         245.257         3.233           Fluidigm Corp.         245.257         3.233           Fluidigm Corp.         245.257         3.233           Fluidigm Corp.         245.257         3.233           VBI Vaccines Inc.         453.544         3.222           Minerva Neurosciences Inc.         349.656         3.224           SIGA Technologies Inc.         349.656         3.245           SIGK Technologies Inc.         623.410         2.974           SIGK Road Medical Inc.         619.805         2.807           GlycoMimetics Inc.         619.834         2.674           GlycoMimetics Inc.         187.338         2.689           Cebalat Bio Inc.         187.338         2.689           Celular Biomedicine Group Inc.         188.83	*			3,524
Magenta Therapeutics Inc.         226,973         3,441           Apyx Medical Corp.         405,359         3,422           Viela Bio Inc.         122,539         3,327           MannKind Corp.         2,549,585         3,282           VBI Vaccines Inc.         2,354,786         3,260           Scholar Rock Holding Corp.         2,354,786         3,260           Scholar Rock Holding Corp.         2,452,57         3,233           Fluidigm Corp.         245,257         3,232           Minerva Neurosciences Inc.         453,544         3,222           Optinose Inc.         349,656         3,224           SIGA Technologies Inc.         423,654         2,264           XOMA Corp.         102,805         2,807           Minerva Interapeutics Inc.         428,654         2,766           Silk Road Medical Inc.         67,986         2,744           GycoMimetics Inc.         194,798         2,721           Replimune Group Inc.         194,798         2,721           Kabletta Bio Inc.         194,798         2,654           Cellular Biomedicine Group Inc.         184,834         2,655           Kalvista Pharmaceuticals Inc.         194,798         2,656           Karis Pharmaceu	*			
Apyx Medical Corp.         405,359         3,425           Viela Bio Inc.         122,539         3,327           MannKind Corp.         2,549,585         3,226           VBI Vaccines Inc.         2,354,786         3,225           Scholar Rock Holding Corp.         2,452,577         3,233           Fluidigm Corp.         28,017         3,233           Minerva Neurosciences Inc.         245,257         3,233           Minerva Neurosciences Inc.         453,544         3,226           Optinose Inc.         349,656         3,224           SIGA Technologies Inc.         623,410         2,974           XOMA Corp.         102,805         2,807           Mersana Therapeutics Inc.         67,986         2,744           GlycoMimetics Inc.         67,986         2,744           GlycoMimetics Inc.         194,798         2,721           Replinume Group Inc.         187,788         2,684           Vapotherm Inc.         188,528         2,644           Vapotherm Inc.         184,834         2,677           KalVista Pharmaceuticals Inc.         184,834         2,674           KalVista Pharmaceuticals Inc.         164,834         2,674           MEI Pharma Inc.         1,041	*			,
Viela Bio Inc.         122,539         3,327           MannKind Corp.         2,549,585         3,286           VBI Vacines Inc.         2,354,786         3,225           Scholar Rock Holding Corp.         245,257         3,233           Fluidigm Corp.         245,257         3,233           VBI Vacines Inc.         245,257         3,233           VDinose Inc.         349,656         3,226           VOMA Corp.         349,656         3,226           VSIV Acorp.         102,805         2,807           VACMA Corp.         102,805         2,807           VACMA Corp.         482,654         2,766           Silk Road Medical Inc.         67,986         2,746           GlycoMimetics Inc.         194,798         2,737           Cabaletta Bio Inc.         194,798         2,654           Cabaletta Bio Inc.         194,798         2,654           Cabaletta Bio Inc.         194,798         2,654           Vapotherm Inc.         194,858         2,664           Vapotherm Inc.         148,528         2,644           Vapotherm Inc.         148,528         2,642           Vapotherm Inc.         194,853         2,655           MEI Pharmaceuti	*			
MannKind Corp.         2,549,585         3,285           V BI Vaccines Inc.         2,354,786         3,233           Scholar Rock Holding Corp.         245,257         3,233           Huidigm Corp.         928,017         3,233           Minerva Neurosciences Inc.         3453,544         3,222           Optinose Inc.         349,656         3,224           SIGA Technologies Inc.         349,656         3,224           V Moraa Therapeutics Inc.         349,656         2,247           Mersan Therapeutics Inc.         623,410         2,974           XOMA Corp.         102,805         2,807           GycoMimetics Inc.         67,986         2,745           GycoMimetics Inc.         194,798         2,741           GycoMimetics Inc.         194,798         2,742           Replimune Group Inc.         194,798         2,742           Replimune Group Inc.         194,798         2,742           KalVista Pharmaceuticals Inc.         194,798         2,742           KalVista Pharmaceuticals Inc.         184,528         2,644           Vapotherm Inc.         194,798         2,553           KalVista Pharmaceuticals Inc.         194,839         2,553           MEI Pharma Inc.	* ^			
VBI Vaccines Inc.         2,354,786         3,250           Scholar Rock Holding Corp.         245,257         3,233           Fluidigm Corp.         928,017         3,230           Minerva Neurosciences Inc.         453,544         3,222           Optinose Inc.         349,656         3,224           SIGA Technologies Inc.         623,410         2,974           XOMA Corp.         102,805         2,807           Mersana Therapeutics Inc.         482,654         2,766           Silk Road Medical Inc.         67,986         2,744           GlycoMimetics Inc.         517,431         2,737           Cabaletta Bio Inc.         517,431         2,737           Cabaletta Bio Inc.         194,798         2,721           Replimune Group Inc.         194,798         2,721           Replimune Group Inc.         194,798         2,687           Vapotherm Inc.         194,798         2,687           Varis Pharmaceuticals Inc.         148,528         2,645           Xeris Pharmaceuticals Inc.         194,989         2,577           BioLife Solutions Inc.         194,983         2,563           MEI Pharma Inc.         1,041,533         2,588           MEI Pharma Inc.				
Scholar Rock Holding Corp.         245,257         3,233           Fluidigm Corp.         928,017         3,233           Minerva Neurosciences Inc.         453,544         3,225           Optinose Inc.         334,656         3,224           SIGA Technologies Inc.         623,410         2,974           XOMA Corp.         102,805         2,807           Mersana Therapeutics Inc.         482,654         2,766           Silk Road Medical Inc.         67,986         2,744           GlycoMimetics Inc.         517,431         2,737           Cabaletta Bio Inc.         194,798         2,721           Replimune Group Inc.         187,388         2,665           Cellular Biomedicine Group Inc.         187,388         2,665           Vapotherm Inc.         218,670         2,655           KalVista Pharmaceuticals Inc.         148,528         2,645           Vapotherm Inc.         186,733         2,586           MEI Pharma Inc.         1,041,533         2,586           MEI Pharma Inc.         164,834         2,577           MEI Pharma Inc.         164,839         2,572           BioLife Solutions Inc.         158,822         2,577           Ocular Therapeutis Inc.         <	*			
Fluidigm Corp.       928,017       3,230         Minerva Neurosciences Inc.       453,544       3,222         Optinose Inc.       349,656       3,224         SIGA Technologies Inc.       623,410       2,974         XOMA Corp.       102,805       2,807         Mersana Therapeutics Inc.       482,654       2,766         SIK Road Medical Inc.       67,986       2,744         GlycoMimetics Inc.       517,431       2,737         Cabaletta Bio Inc.       517,431       2,737         Cabaletta Bio Inc.       194,798       2,721         Replimune Group Inc.       187,388       2,689         Cellular Biomedicine Group Inc.       187,388       2,689         KalVista Pharmaceuticals Inc.       218,670       2,659         KalVista Pharmaceuticals Inc.       218,670       2,659         KalVista Pharmaceuticals Inc.       369,087       2,605         MEI Pharma Inc.       1,041,533       2,583         MEI Pharmaceuticals Inc.       619,839       2,572         BioLife Solutions Inc.       164,834       2,565         MEI Pharma Inc.       1,041,533       2,583         MEI Pharma Inc.       164,839       2,572         BioLife Solutions	*			
Minerva Neurosciences Inc.       453,544       3,225         Optinose Inc.       349,656       3,224         SIGA Technologies Inc.       623,410       2,974         Mersana Therapeutics Inc.       482,654       2,766         Silk Road Medical Inc.       67,986       2,744         GlycoMimetics Inc.       517,431       2,737         Cabaletta Bio Inc.       194,798       2,721         Replimune Group Inc.       187,388       2,688         Cellular Biomedicine Group Inc.       184,528       2,644         Vapotherm Inc.       218,670       2,655         KalVista Pharmaceuticals Inc.       148,528       2,648         Xeris Pharmaceuticals Inc.       369,087       2,602         MEI Pharma Inc.       1,041,533       2,535         Mei Foorup Inc.       164,834       2,677         KalVista Pharmaceuticals Inc.       369,087       2,602         KalVista Pharmaceuticals Inc.       148,528       2,648         Meris On Pharmaceuticals Inc.       164,834       2,577         Lexicon Pharmaceuticals Inc.       164,839       2,553         McI Pharma Inc.       1,041,533       2,563         McI Pharma Inc.       158,822       2,577	*			3,230
* SIGA Technologies Inc.       623,410       2,974         * XOMA Corp.       102,805       2,807         * Mersana Therapeutics Inc.       482,654       2,766         * Silk Road Medical Inc.       67,986       2,748         * GlycoMimetics Inc.       67,986       2,748         * GlycoMimetics Inc.       67,986       2,748         * Cabaletta Bio Inc.       194,798       2,721         * Replimune Group Inc.       194,798       2,721         * Cabaletta Bio Inc.       194,798       2,721         * Replimune Group Inc.       187,388       2,688         * Cellular Biomedicine Group Inc.       164,834       2,677         * Vapotherm Inc.       218,670       2,655         * KalVista Pharmaceuticals Inc.       148,528       2,642         * Xeris Pharmaceuticals Inc.       148,528       2,662         * KalVista Pharma Inc.       1,041,533       2,583         * Lexicon Pharma Inc.       1,041,533       2,583         * DicLife Solutions Inc.       158,822       2,570         * BioLife Solutions Inc.       158,822       2,570         * Ocular Therapeutix Inc.       648,918       2,563         * TCR2 Therapeutical Inc.       178,758       2,553	*		453,544	3,225
XOMA Corp.         102,805         2,807           Mersana Therapeutics Inc.         482,654         2,766           Silk Road Medical Inc.         67,986         2,743           GlycoMimetics Inc.         517,431         2,737           Cabaletta Bio Inc.         194,798         2,741           Replimune Group Inc.         187,388         2,688           Cellular Biomedicine Group Inc.         187,388         2,685           KalVista Pharmaceuticals Inc.         187,388         2,648           Xoris Pharmaceuticals Inc.         186,700         2,655           KalVista Pharmaceuticals Inc.         148,528         2,642           Xeris Pharmaceuticals Inc.         369,087         2,655           MEI Pharma Inc.         1,041,533         2,553           MEI Pharma Inc.         1,041,533         2,553           Mei Solutions Inc.         158,822         2,570           BioLife Solutions Inc.         158,822         2,570           Corluar Therapeutis Inc.         178,758         2,555           Syndax Pharmaceuticals Inc.         288,831         2,556           Syndax Pharmaceuticals Inc.         345,256         2,517           Corluar Therapeutis Inc.         345,256         2,557	*,^	Optinose Inc.	349,656	3,224
• 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
*       Silk Road Medical Inc.       67,986       2,745         GlycoMimetics Inc.       517,431       2,737         Cabaletta Bio Inc.       194,798       2,721         Replimune Group Inc.       187,388       2,688         Cellular Biomedicine Group Inc.       164,834       2,677         Vapotherm Inc.       218,670       2,658         KalVista Pharmaceuticals Inc.       369,087       2,602         Kati Sta Pharmaceuticals Inc.       369,087       2,602         Kati Sta Pharmaceuticals Inc.       369,087       2,602         Kati Sta Pharmaceuticals Inc.       1,041,533       2,533         MEI Pharma Inc.       1,041,533       2,533         Mei Pharmaceuticals Inc.       164,834       2,553         Syndax Pharmaceuticals Inc.       178,758       2,553         Syndax Pharmaceuticals Inc.       288,831       2,553         Syndax Pharmaceut	*,^			2,807
•       GlycoMimetics Inc.       517,431       2,737         •       Cabaletta Bio Inc.       194,798       2,721         •       Replimune Group Inc.       187,388       2,688         •       Cellular Biomedicine Group Inc.       164,834       2,677         •       Vapotherm Inc.       218,670       2,658         •       KalVista Pharmaceuticals Inc.       148,528       2,648         •       Xeris Pharmaceuticals Inc.       148,528       2,648         •       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       2,553         •       TCR2 Therapeutics Inc.       178,758       2,553         •       TCR2 Therapeuticals Inc.       178,758       2,553         •       Syndax Pharmaceuticals Inc.       345,256       2,513         •       Syndax Pharmaceuticals Inc.       345,256       2,513	*			,
*       Cabaletta Bio Inc.       194,798       2,721         *       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       2,649         *       Xeris Pharmaceuticals Inc.       369,087       2,602         *       KalVista Pharmaceuticals Inc.       369,087       2,602         *       Kalvista Pharmaceuticals Inc.       369,087       2,602         *       Keris Pharmaceuticals Inc.       369,087       2,602         *       MEI Pharma Inc.       1,041,533       2,553         *       Lexicon Pharmaceuticals Inc.       619,839       2,572         *       BioLife Solutions Inc.       158,822       2,570         *       Ocular Therapeutix Inc.       648,918       2,553         *       Syndax Pharmaceuticals Inc.       288,831       2,553         *       Syndax Pharmaceuticals Inc.       345,256       2,513         *       CorMedix Inc.       345,256       2,513         *       Eloxx Pharmaceuticals Inc.       340,571       2,507 <td>*</td> <td></td> <td></td> <td></td>	*			
*       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	*			
MEI Pharma Inc.       1,041,533       2,583         MEI Pharma 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	*			2,588
*.^         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
<ul> <li>PolarityTE Inc.</li> <li>Psychemedics Corp.</li> </ul>	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
<ul> <li>T2 Biosystems Inc.</li> </ul>	541,868	634
Liquidia Technologies Inc.	147,990	633
Vermillion Inc.	776,686	629
<ul> <li>Idera Pharmaceuticals Inc.</li> </ul>	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
<ul> <li>Cohbar Inc.</li> </ul>	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
<ul> <li>Mirum Pharmaceuticals Inc.</li> </ul>	22,433	550
Zafgen Inc.	492,116	546
<ul> <li>Organovo Holdings Inc.</li> </ul>	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
<ul> <li>Cassava Sciences Inc.</li> <li>Allena Pharmaceuticals Inc.</li> </ul>	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
<ul> <li>Kaleido Biosciences Inc.</li> </ul>	84,000	423
<ul> <li>A cbdMD Inc.</li> </ul>	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
<ul> <li>Evoke Pharma Inc.</li> <li>Second Sight Medical Products Inc.</li> </ul>	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
<ul> <li>NeuBase Therapeutics Inc.</li> <li>* Evelo Biosciences Inc.</li> </ul>	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
<ul> <li>* Teligent Inc.</li> <li>* SELLAS Life Sciences Group Inc.</li> </ul>	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
<ul> <li>Helius Medical Technologies Inc. Class A</li> </ul>	252,890	245
<ul> <li>Entasis Therapeutics Holdings Inc.</li> </ul>	49,097	244
* Equillium Inc.	69,754	236
* Soligenix Inc.	158,107	229
<ul> <li>Aerpio Pharmaceuticals Inc.</li> <li>Caladrius Biosciences Inc.</li> </ul>	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
<ul> <li>Advaxis Inc.</li> <li>Strata Skin Sciences Inc.</li> </ul>	209,882 83,712	180
* ENDRA Life Sciences Inc.		174
* Retractable Technologies Inc.	97,900 109,240	165 164
*^ Precipio Inc.	78,152	164
<ul> <li>Interpace Diagnostics Group Inc.</li> </ul>	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
<ul> <li>Bellerophon Therapeutics Inc.</li> </ul>	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 <b>ustrials (13.5%)</b> 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
<ul> <li>Kirby Corp.</li> <li>Trex Co. Inc.</li> </ul>	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
<ul> <li>FTI Consulting Inc.</li> <li>RBC Bearings Inc.</li> </ul>	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
<ul> <li>NL Industries Inc.</li> </ul>	135,037	569 528
Hudson Technologies Inc.		
	511,921	500
<ul> <li>Tecogen Inc.</li> <li>Infrastructure and Energy Alternatives Inc.</li> </ul>	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
<sup>*</sup> ^ 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           <	*			
Envestnet Inc.         743,462         51,767           Perspecta Inc.         1,940,671         51,311           FireEye Inc.         3,060,195         50,585           02 Holdings Inc.         615,594         49,912           CoreLogic Inc.         1,131,464         49,456           Semtech Corp.         926,366         49,005           Viavi Solutions Inc.         3,236,326         48,456           Inphi Corp.         652,738         48,316           New Relic Inc.         714,052         46,520           LiveRamp Holdings Inc.         947,394         45,541           Novanta Inc.         505,522         44,708           Cornerstone OnDemand Inc.         753,835         44,137           Brooks Automation Inc.         1,037,555         43,536           Zscaler Inc.         930,369         43,262           Pegasystems Inc.         1,240,211         41,758           Power Integrations Inc.         4,99,637         41,957           Itron Inc.         4,99,637         41,957           Vishay Intertechnology Inc.         1,891,146         40,263           Voldera Inc.         420,454         41,587           Voldera Inc.         474,129         39,528 <td>*</td> <td></td> <td></td> <td></td>	*			
Perspecta Inc.         1,940,671         51,311           FireEye Inc.         3,060,195         50,585           02 Holdings Inc.         615,594         49,912           CoreLogic Inc.         1,131,464         49,456           Semtech Corp.         926,366         49,005           Viavi Solutions Inc.         3,236,326         48,545           Inphi Corp.         652,738         48,316           New Relic Inc.         714,052         46,920           LiveRamp Holdings Inc.         947,394         45,541           Novanta Inc.         505,522         44,703           Correstone OnDemand Inc.         755,335         44,137           Brooks Automation Inc.         1,037,555         43,536           Zscaler Inc.         930,369         42,269           Pegasystems Inc.         542,059         43,175           Teradata Corp.         1,596,949         42,750           I Itron Inc.         1,240,211         41,758           Power Integrations Inc.         3,509,938         40,821           Vishay Intertechnology Inc.         3,509,938         40,823           Oualys Inc.         428,658         39,479           Advanced Energy Industries Inc.         247,028	*			
•         FireEye Inc.         3,060,195         50,855           •         02 Holdings Inc.         615,594         49,912           •         CoreLogic Inc.         1,131,464         49,456           •         Semtech Corp.         926,366         49,005           •         Viavi Solutions Inc.         3,268,326         48,845           •         Inphi Corp.         652,738         48,816           •         New Relic Inc.         714,052         46,521           •         Novanta Inc.         703,835         44,137           •         Rooks Automation Inc.         733,835         44,137           •         Brooks Automation Inc.         1,303,755         43,561           •         Teradata Corp.         420,694         42,750           •         Itron Inc.         439,637         41,945           •         Itron Inc.         439,637         41,945           •         Il-VI Inc.         420,454         41,897	*			
Q2 Holdings Inc.         615,594         49,912           CoreLogic Inc.         1,131,464         49,456           Semtech Corp.         326,366         49,005           Viavi Solutions Inc.         3,236,326         48,845           Inphi Corp.         652,738         48,316           New Relic Inc.         714,052         46,920           LiveRamp Holdings Inc.         947,394         45,541           Novanta Inc.         947,394         45,541           Novanta Inc.         753,835         44,137           Brooks Automation Inc.         1,037,555         43,356           Zscaler Inc.         930,369         43,262           Pegasystems Inc.         542,059         43,175           Teradata Corp.         1,930,369         442,760           Il-VI Inc.         1,240,211         41,758           Power Integrations Inc.         420,454         41,587           Vishay Intertechnology Inc.         474,129         39,528           Qualys Inc.         474,129         39,528           Anixter International Inc.         474,868         39,479           Advanced Energy Industries Inc.         547,085         38,9479           Advanced Energy Industries Inc.         54				
·         CoreLogic Inc.         1,131,464         49,456           ·         Semtech Corp.         926,366         49,005           ·         Navi Solutions Inc.         3,236,326         48,545           Inphi Corp.         652,738         48,316           ·         New Relic Inc.         714,052         46,920           ·         LiveRamp Holdings Inc.         947,394         445,541           ·         Novanta Inc.         505,522         44,708           ·         Correstone OnDemand Inc.         753,335         44,137           Brooks Automation Inc.         1037,555         43,536           ·         Zscaler Inc.         930,369         43,262           ·         Pegasystems Inc.         1,586,949         42,762           ·         Teradata Corp.         1,586,949         42,762           ·         Itron Inc.         420,454         41,587           ·         Coudera Inc.         420,454         41,583           ·         Niskay Intertechnology Inc.         3,509,938         40,821           ·         Vishay Intertechnology Inc.         2,718,248         38,572           ·         Coudera Inc.         2,718,248         38,572	*			
·       Semtech Corp.       926,366       49,005         ·       Viavi Solutions Inc.       3,236,326       48,545         ·       Inphi Corp.       652,738       48,316         ·       New Relic Inc.       714,052       46,820         ·       LiveRamp Holdings Inc.       947,394       45,641         ·       Novanta Inc.       505,522       44,708         ·       Cornerstone OnDemand Inc.       753,835       44,137         ·       Brooks Automation Inc.       930,369       43,262         ·       Pegasystems Inc.       930,369       43,262         ·       Pegasystems Inc.       542,059       43,175         ·       Teradata Corp.       1,596,949       42,750         ·       Itron Inc.       499,637       41,945         ·       How Intercentions Inc.       420,454       41,897         ·       Coudera Inc.       3,509,938       40,821         ·       Vishay Intertechnology Inc.       1,891,146       40,263         ·       Oladys Inc.       474,129       39,528         ·       Coudera Inc.       428,658       39,479         ·       Advanced Energy Industries Inc.       454,085	*			
·       Viavi Solution's Inc.       3,236,326       48,545         ·       Inphi Corp.       652,738       48,316         ·       New Relic Inc.       714,052       46,620         ·       LiveRamp Holdings Inc.       947,394       45,541         ·       Novanta Inc.       505,522       44,703         ·       Cornerstone OnDemand Inc.       753,835       44,137         Brooks Automation Inc.       1,037,555       43,536         ·       Zscaler Inc.       930,369       43,262         Pegasystems Inc.       542,059       43,175         ·       Teradata Corp.       1,596,949       42,750         ·       Itron Inc.       499,637       41,945         ·       Itron Inc.       499,637       41,945         ·       Vishay Intertechnology Inc.       420,454       41,587         ·       Cloudera Inc.       428,658       39,479         ·       Anixter International Inc.       428,658       39,479         ·       Anixter International Inc.       428,658       39,479         ·       Advanced Energy Industries Inc.       2,718,248       38,572         ·       Everbridge Inc.       41,913,011       36,61	*			
inphi Corp.         652,738         48,316           New Relic Inc.         714,052         46,920           LiveRamp Holdings Inc.         947,394         45,541           Novanta Inc.         505,522         44,708           Cornerstone OnDemand Inc.         753,835         44,137           Brooks Automation Inc.         1,037,555         43,536           Zscaler Inc.         930,369         43,262           Pegasystems Inc.         542,059         43,175           Teradata Corp.         1,596,949         42,750           Itron Inc.         499,637         41,945           IVI Inc.         1,240,211         41,758           Power Integrations Inc.         420,454         41,587           Vishay Intertechnology Inc.         1,891,146         40,263           Values Inc.         439,637         41,29         39,528           Anixter International Inc.         428,658         39,479           Advanced Energy Industries Inc.         2,718,248         38,572           CommScope Holding Co. Inc.         2,718,248         38,572           CommScope Holding Co. Inc.         2,140,130         35,911           Advanced Energy Industries Inc.         511,951         35,985 <t< td=""><td>*</td><td></td><td></td><td></td></t<>	*			
New Relic Inc.         714,052         46,920           LiveRamp Holdings Inc.         947,334         45,541           Novanta Inc.         505,522         244,708           Cornerstone OnDemand Inc.         753,835         44,137           Brooks Automation Inc.         1,037,555         43,536           Zscaler Inc.         930,369         43,262           Pegasystems Inc.         542,059         43,175           Teradata Corp.         1,596,949         42,750           Itron Inc.         499,637         41,945           Power Integrations Inc.         420,454         41,587           Power Integrations Inc.         420,454         41,587           Vishay Intertechnology Inc.         3509,938         40,821           Vishay Intertechnology Inc.         474,129         39,528           Anixter International Inc.         428,658         39,479           Advanced Energy Industries Inc.         428,658         39,479           Advanced Energy Industries Inc.         484,987         37,868           Lattice Semiconductor Corp.         1,913,011         36,615           Insight Enterprises Inc.         511,951         35,959           Box Inc.         2,140,130         35,911 <t< td=""><td>*</td><td></td><td></td><td></td></t<>	*			
•       LiveRamp Holdings Inc.       947,394       45,541         •       Novanta Inc.       505,522       44,708         •       Cornerstone OnDemand Inc.       753,835       44,137         Brooks Automation Inc.       1,037,555       43,536         •       Zscaler Inc.       930,369       43,262         Pegasystems Inc.       930,369       43,262         Pegasystems Inc.       930,369       42,750         •       Teradata Corp.       1,596,949       42,750         •       Itron Inc.       499,637       41,945         •       Itron Inc.       1,240,211       41,758         •       Power Integrations Inc.       420,454       41,587         •       Cloudera Inc.       3,509,938       40,821         •       Vishay Intertechnology Inc.       1,891,146       40,263         •       Oualys Inc.       474,129       39,528         •       Advaced Energy Industries Inc.       547,085       38,952         •       CommScope Holding Co. Inc.       2,718,248       38,572         •       Everbridge Inc.       511,951       35,985         •       CommScope Holding Co. Inc.       2,140,130       35,911     <	*			
Novanta Inc.         505,522         44,708           Cornerstone OnDemand Inc.         753,835         44,137           Brooks Automation Inc.         1,037,555         43,536           Zscaler Inc.         930,369         43,262           Pegasystems Inc.         542,059         43,175           Teradata Corp.         1,596,949         42,750           Itron Inc.         499,637         41,945           Power Integrations Inc.         1,240,211         41,758           Power Integrations Inc.         420,454         411,587           Cloudera Inc.         3,509,938         40,821           Vishay Intertechnology Inc.         1,881,146         40,263           Qualys Inc.         474,129         39,528           Advanced Energy Industries Inc.         22,718,248         38,572           Everbridge Inc.         547,085         38,952           CommScope Holding Co. Inc.         2,718,248         38,572           Everbridge Inc.         511,951         35,985           Lattice Semiconductor Corp.         1,913,011         36,615           Insight Enterprises Inc.         511,951         35,985           Box Inc.         2,140,130         35,911           Acacia Communic	*			
*       Cornerstone OnDemand Inc.       753,835       44,137         Brooks Automation Inc.       1,037,555       43,536         *       Zscaler Inc.       930,369       43,262         Pegasystems Inc.       930,369       42,059       43,175         *       Teradata Corp.       1,596,949       42,750         *       Itron Inc.       499,637       41,945         *       Itron Inc.       420,454       41,587         *       Cloudera Inc.       3,509,938       40,821         *       Vishay Intertechnology Inc.       3,509,938       40,263         *       Qualys Inc.       474,129       39,528         *       Advanced Energy Industries Inc.       474,129       39,528         *       CommScope Holding Co. Inc.       2,718,248       38,572         *       Everbridge Inc.       484,987       37,868         *       Lattice Semiconductor Corp.       1,913,011       36,615         *       Insight Enterprises Inc.       511,951       35,985         *       Box Inc.       2,140,130       35,911         *       Acacia Communications Inc.       522,370       35,422         *       Box Inc.       2,48,7	*			
Brooks Automation Inc.         1,037,555         43,536           Zscaler Inc.         930,369         43,262           Pegasystems Inc.         542,059         43,175           Teradata Corp.         1,596,949         42,750           Itron Inc.         499,637         41,945           II-VI Inc.         1,240,211         41,758           Power Integrations Inc.         420,454         41,587           Vishay Intertechnology Inc.         3,509,938         40,821           Vishay Intertechnology Inc.         1,891,146         40,263           Qualys Inc.         474,129         39,528           Advanced Energy Industries Inc.         424,8658         39,479           Advanced Energy Industries Inc.         547,085         38,952           CommScope Holding Co. Inc.         2,718,248         38,572           Everbridge Inc.         484,987         37,868           Lattice Semiconductor Corp.         1,913,011         36,615           Insight Enterprises Inc.         511,951         35,985           Box Inc.         2,140,130         35,911           Acacai Communications Inc.         522,370         35,422           Rapid7 Inc.         624,875         35,006           F	*			
*       Zscaler Inc.       930,369       43,262         Pegasystems Inc.       542,059       43,175         *       Teradata Corp.       1,596,949       42,750         *       Itron Inc.       499,637       41,945         *       II-VI Inc.       1,240,211       41,758         Power Integrations Inc.       420,454       41,587         */*       Cloudera Inc.       3,509,938       40,821         */*       Cloudera Inc.       3,509,938       40,821         */*       Cloudera Inc.       428,658       39,479         */*       Anixter International Inc.       428,658       39,479         */*       Advanced Energy Industries Inc.       428,658       39,479         */       Advanced Energy Industries Inc.       428,658       39,479         */       Advanced Energy Industries Inc.       428,658       39,479         */       Advanced Energy Industries Inc.       547,085       38,952         *       CommScope Holding Co. Inc.       484,987       37,868         *       Lattice Semiconductor Corp.       1,913,011       36,615         *       Insight Enterprises Inc.       511,951       35,985         *       Box Inc.<	*			
Pegasystems Inc.       542,059       43,175         Teradata Corp.       1,596,949       42,750         Iltron Inc.       499,637       41,945         Il-VI Inc.       1,240,211       41,758         Power Integrations Inc.       420,454       41,587         Y       Cloudera Inc.       3509,938       40,821         Vishay Intertechnology Inc.       1,891,146       40,263         Vishay Intertechnology Inc.       474,129       39,528         Anixter International Inc.       428,658       39,479         Advanced Energy Industries Inc.       547,085       38,9572         CommScope Holding Co. Inc.       2,718,248       38,572         Everbridge Inc.       484,987       37,868         Lattice Semiconductor Corp.       1,913,011       36,615         Insight Enterprises Inc.       511,951       35,985         Box Inc.       2,140,130       35,911         Acacia Communications Inc.       522,370       35,422         Rapid7 Inc.       624,875       35,000         Rapid7 Inc.       624,875       35,000         Fabrinet       531,780       34,481				
*       Teradata Corp.       1,596,949       42,750         *       Itron Inc.       499,637       41,945         *       II-VI Inc.       1,240,211       41,758         Power Integrations Inc.       420,454       41,587         *       Cloudera Inc.       3,509,938       40,263         *       Vishay Intertechnology Inc.       1,891,146       40,263         *       Qualys Inc.       474,129       39,528         *       Anixter International Inc.       428,658       39,479         *       Advanced Energy Industries Inc.       547,085       38,952         *       CommScope Holding Co. Inc.       2,718,248       38,572         *       Everbridge Inc.       484,987       37,868         *       Lattice Semiconductor Corp.       1,913,011       36,615         *       Insight Enterprises Inc.       511,951       35,985         *       Box Inc.       514,0130       35,911         *       Acacia Communications Inc.       522,370       35,422         *       Box Inc.       524,875       35,006         *       Rapid7 Inc.       624,875       35,006         *       Fabrinet       531,780	*			
+       Itron Inc.       499,637       41,945         +       II-VI Inc.       1,240,211       41,758         Power Integrations Inc.       420,454       41,587         *       Cloudera Inc.       3,509,938       40,821         Vishay Intertechnology Inc.       1,891,146       40,263         *       Qualys Inc.       474,129       39,528         *       Anixter International Inc.       428,658       39,479         *       Advanced Energy Industries Inc.       547,085       38,952         *       CommScope Holding Co. Inc.       2,718,248       38,572         *       Everbridge Inc.       484,987       37,868         *       Lattice Semiconductor Corp.       1,913,011       36,615         *       Insight Enterprises Inc.       511,951       35,985         *       Box Inc.       2,140,130       35,915         *       Box Inc.       522,370       35,422         *       Rapid7 Inc.       524,875       35,006         *       Fabrinet       531,780       34,481		0		
II-VI Inc.       1,240,211       41,758         Power Integrations Inc.       420,454       41,587         Cloudera Inc.       3,509,938       40,821         Vishay Intertechnology Inc.       1,891,146       40,263         Qualys Inc.       474,129       39,528         Anixter International Inc.       428,658       39,479         Advanced Energy Industries Inc.       547,085       38,952         CommScope Holding Co. Inc.       2,718,248       38,572         Everbridge Inc.       484,987       37,868         Lattice Semiconductor Corp.       1,913,011       36,615         Insight Enterprises Inc.       511,951       35,985         Box Inc.       2,140,130       35,911         Acacia Communications Inc.       522,370       35,422         Rapid7 Inc.       624,875       35,006         Fabrinet       531,780       34,481	*			
Power Integrations Inc.         420,454         41,587           Cloudera Inc.         3,509,938         40,821           Vishay Intertechnology Inc.         1,891,146         40,263           Qualys Inc.         474,129         39,528           Anixter International Inc.         428,658         39,479           Advanced Energy Industries Inc.         547,085         38,952           CommScope Holding Co. Inc.         2,718,248         38,572           Everbridge Inc.         484,987         37,868           Lattice Semiconductor Corp.         1,913,011         36,615           Insight Enterprises Inc.         511,951         35,985           Box Inc.         511,951         35,985           Box Inc.         511,951         35,985           Acacia Communications Inc.         522,370         35,422           Rapid7 Inc.         624,875         35,006           Fabrinet         531,780         34,481	*			
Cloudera Inc.         3,509,938         40,821           Vishay Intertechnology Inc.         1,891,146         40,263           Qualys Inc.         474,129         39,528           Anixter International Inc.         428,658         39,479           Advanced Energy Industries Inc.         547,085         38,952           CommScope Holding Co. Inc.         2,718,248         38,572           Everbridge Inc.         484,987         37,868           Lattice Semiconductor Corp.         1,913,011         36,615           Insight Enterprises Inc.         511,951         35,985           Box Inc.         511,951         35,985           Rapid7 Inc.         522,370         35,422           Rapid7 Inc.         531,780         34,481	*			
Vishay Intertechnology Inc.       1,891,146       40,263         Qualys Inc.       474,129       39,528         Anixter International Inc.       428,658       39,479         Advanced Energy Industries Inc.       547,085       38,952         CommScope Holding Co. Inc.       2,718,248       38,572         Everbridge Inc.       484,987       37,868         Lattice Semiconductor Corp.       1,913,011       36,615         Insight Enterprises Inc.       511,951       35,985         Box Inc.       52,370       35,911         Acacia Communications Inc.       522,370       35,422         Rapid7 Inc.       624,875       35,006         Fabrinet       531,780       34,481		0		
*       Qualys Inc.       474,129       39,528         *       Anixter International Inc.       428,658       39,479         *       Advanced Energy Industries Inc.       547,085       38,952         *       CommScope Holding Co. Inc.       2,718,248       38,572         *       Everbridge Inc.       2,718,248       38,572         *       Everbridge Inc.       484,987       37,868         *       Lattice Semiconductor Corp.       1,913,011       36,615         *       Insight Enterprises Inc.       511,951       35,985         *       Box Inc.       514,0130       35,911         *       Acacia Communications Inc.       522,370       35,422         *       Rapid7 Inc.       524,875       35,006         *       Fabrinet       531,780       34,481	*,^			
*       Anixter International Inc.       428,658       39,479         *       Advanced Energy Industries Inc.       547,085       38,952         *       CommScope Holding Co. Inc.       2,718,248       38,572         *       Everbridge Inc.       2,718,248       38,572         *       Everbridge Inc.       484,987       37,868         *       Lattice Semiconductor Corp.       1,913,011       36,615         *       Insight Enterprises Inc.       511,951       35,985         *       Box Inc.       2,140,130       35,911         *       Acacia Communications Inc.       522,370       35,422         *       Rapid7 Inc.       624,875       35,006         *       Fabrinet       531,780       34,481				
*       Advanced Energy Industries Inc.       547,085       38,952         *       CommScope Holding Co. Inc.       2,718,248       38,572         *       Everbridge Inc.       484,987       37,868         *       Lattice Semiconductor Corp.       1,913,011       36,615         *       Insight Enterprises Inc.       511,951       35,985         *       Box Inc.       2,140,130       35,911         *       Acacia Communications Inc.       522,370       35,422         *       Rapid7 Inc.       624,875       35,006         *       Fabrinet       531,780       34,481	÷			
*       CommScope Holding Co. Inc.       2,718,248       38,572         *       Everbridge Inc.       484,987       37,868         *       Lattice Semiconductor Corp.       1,913,011       36,615         *       Insight Enterprises Inc.       511,951       35,985         *       Box Inc.       2,140,130       35,911         *       Acacia Communications Inc.       522,370       35,422         *       Rapid7 Inc.       624,875       35,006         *       Fabrinet       531,780       34,481	*			
*       Everbridge Inc.       484,987       37,868         *       Lattice Semiconductor Corp.       1,913,011       36,615         *       Insight Enterprises Inc.       511,951       35,985         *       Box Inc.       2,140,130       35,911         *       Acacia Communications Inc.       522,370       35,422         *       Rapid7 Inc.       624,875       35,006         *       Fabrinet       531,780       34,481	*			
Lattice Semiconductor Corp.         1,913,011         36,615           Insight Enterprises Inc.         511,951         35,985           Box Inc.         2,140,130         35,911           Acacia Communications Inc.         522,370         35,422           Rapid7 Inc.         624,875         35,006           Fabrinet         531,780         34,481	*			
*       Insight Enterprises Inc.       511,951       35,985         *       Box Inc.       2,140,130       35,911         *       Acacia Communications Inc.       522,370       35,422         *       Rapid7 Inc.       624,875       35,006         *       Fabrinet       531,780       34,481	*			
*         Box Inc.         2,140,130         35,911           *         Acacia Communications Inc.         522,370         35,422           *         Rapid7 Inc.         624,875         35,006           *         Fabrinet         531,780         34,481	*			
*         Acacia Communications Inc.         522,370         35,422           *         Rapid7 Inc.         624,875         35,006           *         Fabrinet         531,780         34,481	*	5 I		
*         Rapid7 Inc.         624,875         35,006           *         Fabrinet         531,780         34,481	*			
* Fabrinet 531,780 34,481	*			
	*			
Jannina Jorp. 1,002,210 54,310	*			
			1,002,210	34,310

		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
<ul> <li>Verra Mobility Corp. Class A</li> </ul>	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
<ul> <li>Airgain Inc.</li> <li>LRAD Corp.</li> <li>MicroVision Inc.</li> <li>Information Services Group Inc.</li> <li>Park City Group Inc.</li> <li>MoneyGram International Inc.</li> <li>LGL Group Inc.</li> </ul>	103,786 329,911 1,472,459 416,590 194,170 466,181 63,393	1,109 1,079 1,060 1,054
<ul> <li>LRÅD Corp.</li> <li>MicroVision Inc.</li> <li>Information Services Group Inc.</li> <li>Park City Group Inc.</li> <li>MoneyGram International Inc.</li> <li>LGL Group Inc.</li> </ul>	329,911 1,472,459 416,590 194,170 466,181 63,393	1,079 1,060 1,054
<ul> <li>MicroVision Inc.</li> <li>Information Services Group Inc.</li> <li>Park City Group Inc.</li> <li>MoneyGram International Inc.</li> <li>LGL Group Inc.</li> </ul>	1,472,459 416,590 194,170 466,181 63,393	1,060 1,054
<ul> <li>Information Services Group Inc.</li> <li>Park City Group Inc.</li> <li>MoneyGram International Inc.</li> <li>LGL Group Inc.</li> </ul>	416,590 194,170 466,181 63,393	1,054
<ul> <li>Park City Group Inc.</li> <li>MoneyGram International Inc.</li> <li>LGL Group Inc.</li> </ul>	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
<ul> <li>DASAN Zhone Solutions Inc.</li> <li>PFSweb Inc.</li> </ul>	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
<ul> <li>Coda Octopus Group Inc.</li> <li>Atomera Inc.</li> </ul>	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%) <sup>1</sup>				
Money Market Fund (2.9%) <sup>3,4</sup> Vanguard Market Liquidity Fund	1.816%		21,447,682	2,144,983
		Maturity Date	Face Amount (\$000)	
<ul> <li>U.S. Government and Agency Obligations (0.0%)</li> <li>United States Treasury Bill</li> <li>United States Treasury Bill</li> </ul>	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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