



Annual Report | December 31, 2023

Vanguard Total Stock Market Index Fund

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

Important information about shareholder reports

Beginning in July 2024, amendments adopted by the Securities and Exchange Commission will substantially impact the design, content, and transmission of shareholder reports. Shareholder reports will provide key fund information in a clear and concise format and must be mailed to each shareholder that has not elected to receive the reports electronically. Financial statements will no longer be included in the shareholder report but will be available at vanguard.com, can be mailed upon request, or can be accessed on the SEC’s website at www.sec.gov.

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.

Contents

| | |
|---|---|
| Your Fund’s Performance at a Glance | 1 |
| About Your Fund’s Expenses..... | 2 |
| Performance Summary | 4 |
| Financial Statements | 8 |

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

Your Fund’s Performance at a Glance

- For the 12 months ended December 31, 2023, returns for Vanguard Total Stock Market Index Fund ranged from 25.89% for Investor Shares to 26.05% for Institutional Select Shares.
- The fourth quarter of 2023 was a volatile period for the financial markets. Stocks and bonds continued to lose ground early on amid concerns that interest rates might remain elevated for an extended period. They went on to post strong gains, however, as inflation remained on a downward trend and economic growth softened, leading the markets to anticipate that policy rates had reached their peak and that cuts were likely not too far down the road.
- The fund, which offers investors exposure to every segment, size, and style of the U.S. equity market, closely tracked its target index, the CRSP US Total Market Index.
- The majority of the index’s 11 sectors recorded positive returns for the 12 months. Consumer discretionary, consumer staples, and energy stocks helped performance the most.

Market Barometer

| | Average Annual Total Returns Periods Ended December 31, 2023 | | |
|--|---|-------------|------------|
| | One Year | Three Years | Five Years |
| Stocks | | | |
| Russell 1000 Index (Large-caps) | 26.53% | 8.97% | 15.52% |
| Russell 2000 Index (Small-caps) | 16.93 | 2.22 | 9.97 |
| Russell 3000 Index (Broad U.S. market) | 25.96 | 8.54 | 15.16 |
| FTSE All-World ex US Index (International) | 15.82 | 1.98 | 7.52 |
| Bonds | | | |
| Bloomberg U.S. Aggregate Float Adjusted Index (Broad taxable market) | 5.60% | -3.33% | 1.17% |
| Bloomberg Municipal Bond Index (Broad tax-exempt market) | 6.40 | -0.40 | 2.25 |
| FTSE Three-Month U.S. Treasury Bill Index | 5.26 | 2.24 | 1.91 |
| CPI | | | |
| Consumer Price Index | 3.35% | 5.60% | 4.07% |

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, 2023

| | Beginning Account Value 6/30/2023 | Ending Account Value 12/31/2023 | Expenses Paid During Period |
|---|---|---------------------------------------|-----------------------------------|
| Based on Actual Fund Return | | | |
| Total Stock Market Index Fund | | | |
| Investor Shares | \$1,000.00 | \$1,084.10 | \$0.74 |
| ETF Shares | 1,000.00 | 1,084.80 | 0.16 |
| Admiral™ Shares | 1,000.00 | 1,084.70 | 0.21 |
| Institutional Shares | 1,000.00 | 1,084.70 | 0.16 |
| Institutional Plus Shares | 1,000.00 | 1,084.80 | 0.11 |
| Institutional Select Shares | 1,000.00 | 1,084.80 | 0.05 |
| Based on Hypothetical 5% Yearly Return | | | |
| Total Stock Market Index Fund | | | |
| Investor Shares | \$1,000.00 | \$1,024.50 | \$0.71 |
| ETF Shares | 1,000.00 | 1,025.05 | 0.15 |
| Admiral Shares | 1,000.00 | 1,025.00 | 0.20 |
| Institutional Shares | 1,000.00 | 1,025.05 | 0.15 |
| Institutional Plus Shares | 1,000.00 | 1,025.10 | 0.10 |
| Institutional Select Shares | 1,000.00 | 1,025.15 | 0.05 |

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

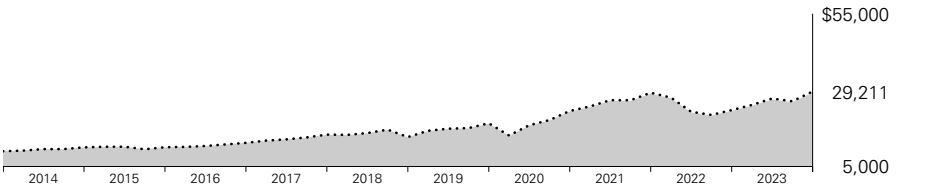
Total Stock Market Index Fund

Performance Summary

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

Cumulative Performance: December 31, 2013, Through December 31, 2023

Initial Investment of \$10,000



| | Average Annual Total Returns Periods Ended December 31, 2023 | | | Final Value of a \$10,000 Investment |
|---|---|---------------|--------------|--|
| | One Year | Five Years | Ten Years | |
| ■ Total Stock Market Index Fund Investor Shares | 25.89% | 14.95% | 11.32% | \$29,211 |
| CRSP US Total Market Index | 25.98 | 15.08 | 11.44 | 29,545 |

| | One Year | Five Years | Ten Years | Final Value of a \$10,000 Investment |
|--|-------------|---------------|--------------|--|
| Total Stock Market Index Fund ETF Shares Net Asset Value | 26.03% | 15.07% | 11.44% | \$29,530 |
| Total Stock Market Index Fund ETF Shares Market Price | 26.11 | 15.09 | 11.44 | 29,546 |
| CRSP US Total Market Index | 25.98 | 15.08 | 11.44 | 29,545 |

See Financial Highlights for dividend and capital gains information.

Total Stock Market Index Fund

| | Average Annual Total Returns Periods Ended December 31, 2023 | | | Final Value of a \$10,000 Investment |
|--|---|---------------|--------------|--|
| | One Year | Five Years | Ten Years | |
| Total Stock Market Index Fund Admiral Shares | 26.01% | 15.07% | 11.43% | \$29,511 |
| CRSP US Total Market Index | 25.98 | 15.08 | 11.44 | 29,545 |

| | One Year | Five Years | Ten Years | Final Value of a \$5,000,000 Investment |
|--|-------------|---------------|--------------|---|
| Total Stock Market Index Fund Institutional Shares | 26.02% | 15.08% | 11.44% | \$14,770,565 |
| CRSP US Total Market Index | 25.98 | 15.08 | 11.44 | 14,772,640 |

| | One Year | Five Years | Since Inception (4/28/2015) | Final Value of a \$100,000,000 Investment |
|--|-------------|---------------|-----------------------------------|---|
| Total Stock Market Index Fund Institutional Plus Shares | 26.03% | 15.09% | 11.29% | \$253,032,140 |
| CRSP US Total Market Index | 25.98 | 15.08 | 11.28 | 252,780,380 |

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

| | One Year | Five Years | Since Inception (6/27/2016) | Final Value of a \$5,000,000,000 Investment |
|--|-------------|---------------|-----------------------------------|---|
| Total Stock Market Index Fund Institutional Select Shares | 26.05% | 15.10% | 13.88% | \$13,269,271,000 |
| CRSP US Total Market Index | 25.98 | 15.08 | 13.85 | 13,249,208,500 |

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

Cumulative Returns of ETF Shares: December 31, 2013, Through December 31, 2023

| | One Year | Five Years | Ten Years |
|--|-------------|---------------|--------------|
| Total Stock Market Index Fund ETF Shares Market Price | 26.11% | 101.91% | 195.46% |
| Total Stock Market Index Fund ETF Shares Net Asset Value | 26.03 | 101.77 | 195.30 |
| CRSP US Total Market Index | 25.98 | 101.85 | 195.45 |

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](https://www.vanguard.com), select your ETF, click on Price, and then scroll down to the Premium/Discount chart. The ETF premium/discount chart there shows the percentage and days on which the ETF Shares' market price was above or below the NAV.

Fund Allocation

As of December 31, 2023

| | |
|------------------------|------|
| Basic Materials | 2.0% |
| Consumer Discretionary | 14.5 |
| Consumer Staples | 4.7 |
| Energy | 4.1 |
| Financials | 10.8 |
| Health Care | 12.1 |
| Industrials | 13.1 |
| Real Estate | 3.0 |
| Technology | 31.1 |
| Telecommunications | 2.0 |
| Utilities | 2.6 |

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

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

Financial Statements

Schedule of Investments

As of December 31, 2023

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

| | Shares | Market Value* (\$000) | | Shares | Market Value* (\$000) |
|---|------------|--------------------------|----------------------------------|------------|--------------------------|
| Common Stocks (99.7%) | | | | | |
| Basic Materials (2.0%) | | | | | |
| Linde plc | 15,215,421 | 6,249,126 | Commercial Metals Co. | 3,662,937 | 183,293 |
| Freeport-McMoRan Inc. | 45,082,646 | 1,919,168 | Element Solutions Inc. | 7,229,788 | 167,297 |
| Air Products and Chemicals Inc. | 6,979,284 | 1,910,928 | Timken Co. | 2,004,759 | 160,681 |
| Ecolab Inc. | 8,053,649 | 1,597,441 | Boise Cascade Co. | 1,241,371 | 160,584 |
| Newmont Corp. | 36,198,394 | 1,498,252 | Mueller Industries Inc. | 3,390,170 | 159,847 |
| Nucor Corp. | 7,718,789 | 1,343,378 | * Valvoline Inc. | 4,119,701 | 154,818 |
| Dow Inc. | 22,036,942 | 1,208,506 | Balchem Corp. | 1,012,353 | 150,587 |
| Fastenal Co. | 17,917,428 | 1,160,512 | Cabot Corp. | 1,763,060 | 147,215 |
| LyondellBasell Industries NV Class A | 8,127,069 | 772,722 | Chemours Co. | 4,653,687 | 146,777 |
| International Flavors & Fragrances Inc. | 8,010,123 | 648,580 | Westlake Corp. | 1,000,421 | 140,019 |
| Steel Dynamics Inc. | 4,832,756 | 570,748 | Huntsman Corp. | 5,311,450 | 133,477 |
| ¹ Albemarle Corp. | 3,684,336 | 532,313 | Ashland Inc. | 1,467,336 | 123,711 |
| Celanese Corp. Class A | 3,416,179 | 530,772 | NewMarket Corp. | 224,986 | 122,804 |
| Avery Dennison Corp. | 2,526,465 | 510,750 | Avient Corp. | 2,861,511 | 118,953 |
| Reliance Steel & Aluminum Co. | 1,798,844 | 503,101 | Carpenter Technology Corp. | 1,463,624 | 103,625 |
| CF Industries Holdings Inc. | 5,986,618 | 475,936 | * ¹ Livent Corp. | 5,630,396 | 101,235 |
| International Paper Co. | 10,843,662 | 391,998 | Innospec Inc. | 778,885 | 95,990 |
| Mosaic Co. | 10,297,765 | 367,939 | Quaker Chemical Corp. | 424,919 | 90,686 |
| Eastman Chemical Co. | 3,720,535 | 334,178 | * MP Materials Corp. | 4,501,073 | 89,346 |
| * Cleveland-Cliffs Inc. | 15,908,609 | 324,854 | Hecla Mining Co. | 18,440,684 | 88,700 |
| United States Steel Corp. | 6,284,695 | 305,750 | Sensient Technologies Corp. | 1,320,575 | 87,158 |
| * RBC Bearings Inc. | 912,100 | 259,848 | Materion Corp. | 647,108 | 84,208 |
| Royal Gold Inc. | 2,060,474 | 249,235 | Scotts Miracle-Gro Co. | 1,318,584 | 84,060 |
| FMC Corp. | 3,919,469 | 247,123 | * Uranium Energy Corp. | 11,824,178 | 75,675 |
| UFP Industries Inc. | 1,836,357 | 230,555 | Minerals Technologies Inc. | 1,019,510 | 72,701 |
| Olin Corp. | 3,848,168 | 207,609 | Stepan Co. | 666,767 | 63,043 |
| Hexcel Corp. | 2,646,399 | 195,172 | Sylvamo Corp. | 1,141,927 | 56,080 |
| Alcoa Corp. | 5,603,401 | 190,516 | Tronox Holdings plc | 3,731,007 | 52,831 |
| | | | * Ingevity Corp. | 1,026,403 | 48,467 |
| | | | Hawkins Inc. | 588,517 | 41,443 |
| | | | * Coeur Mining Inc. | 11,385,405 | 37,116 |
| | | | Kaiser Aluminum Corp. | 500,346 | 35,620 |
| | | | * ¹ Energy Fuels Inc. | 4,709,210 | 33,859 |

Total Stock Market Index Fund

| | Shares | Market Value* (\$000) | | Shares | Market Value* (\$000) |
|---|-----------|--------------------------|--|-------------|--------------------------|
| Compass Minerals International Inc. | 1,294,205 | 32,769 | * Culp Inc. | 296,017 | 1,714 |
| Ryerson Holding Corp. | 910,099 | 31,562 | * Perma-Pipe International Holdings Inc. | 203,835 | 1,588 |
| Koppers Holdings Inc. | 600,901 | 30,778 | * Gold Resource Corp. | 3,809,091 | 1,432 |
| * TimkenSteel Corp. | 1,299,552 | 30,474 | *,1 5E Advanced Materials Inc. | 965,874 | 1,362 |
| * Ecovyst Inc. | 3,093,311 | 30,222 | *,1 Comstock Inc. | 2,159,157 | 1,183 |
| * Worthington Steel Inc. | 1,022,823 | 28,741 | * Ascent Industries Co. | 120,516 | 1,152 |
| Mativ Holdings Inc. | 1,711,358 | 26,201 | *,1 Hycroft Mining Holding Corp. Class A | 460,846 | 1,129 |
| * US Silica Holdings Inc. | 2,293,847 | 25,943 | * Ampco-Pittsburgh Corp. | 366,153 | 1,000 |
| AdvanSix Inc. | 806,395 | 24,160 | * CPS Technologies Corp. | 412,694 | 970 |
| Schnitzer Steel Industries Inc. Class A | 765,690 | 23,093 | *,1 Contango ORE Inc. | 53,430 | 968 |
| *,1 LanzaTech Global Inc. | 4,424,472 | 22,255 | *,1 Westwater Resources Inc. | 1,414,240 | 799 |
| Haynes International Inc. | 351,719 | 20,066 | * US Gold Corp. | 174,184 | 740 |
| * Century Aluminum Co. | 1,585,067 | 19,243 | * Solitario Resources Corp. | 1,173,263 | 657 |
| Olympic Steel Inc. | 285,467 | 19,041 | * United States Antimony Corp. | 2,524,776 | 629 |
| * Clearwater Paper Corp. | 486,081 | 17,557 | United-Guardian Inc. | 75,085 | 541 |
| * LSB Industries Inc. | 1,753,855 | 16,328 | Flexible Solutions International Inc. | 277,169 | 529 |
| *,1 Piedmont Lithium Inc. | 564,685 | 15,941 | Chicago Rivet & Machine Co. | 28,369 | 482 |
| GrafTech International Ltd. | 5,984,730 | 13,107 | * Paramount Gold Nevada Corp. | 1,223,263 | 459 |
| *,1 Ur-Energy Inc. | 8,257,023 | 12,716 | *,1 NioCorp Developments Ltd. | 103,592 | 330 |
| American Vanguard Corp. | 890,572 | 9,770 | * TechPrecision Corp. | 3,764 | 19 |
| * Northwest Pipe Co. | 283,882 | 8,590 | | | 28,706,048 |
| * Rayonier Advanced Materials Inc. | 2,021,725 | 8,188 | Consumer Discretionary (14.4%) | | |
| *,1 American Battery Technology Co. | 1,618,965 | 7,593 | * Amazon.com Inc. | 291,936,043 | 44,356,762 |
| * Alto Ingredients Inc. | 2,655,238 | 7,063 | * Tesla Inc. | 84,816,985 | 21,075,324 |
| * Intrepid Potash Inc. | 295,437 | 7,058 | Home Depot Inc. | 31,218,717 | 10,818,846 |
| Omega Flex Inc. | 89,349 | 6,300 | Costco Wholesale Corp. | 13,892,935 | 9,170,449 |
| *,1 NN Inc. | 1,558,286 | 6,233 | Walmart Inc. | 46,447,762 | 7,322,490 |
| FutureFuel Corp. | 789,526 | 4,800 | McDonald's Corp. | 22,754,516 | 6,746,942 |
| * Universal Stainless & Alloy Products Inc. | 231,105 | 4,641 | * Netflix Inc. | 13,739,236 | 6,689,359 |
| Tredegar Corp. | 804,870 | 4,354 | Walt Disney Co. | 57,449,775 | 5,187,140 |
| *,1 Dakota Gold Corp. | 1,569,599 | 4,112 | NIKE Inc. Class B | 38,409,213 | 4,170,088 |
| Eastern Co. | 163,220 | 3,591 | * Lowe's Cos. Inc. | 18,036,282 | 4,013,975 |
| Northern Technologies International Corp. | 303,498 | 3,575 | * Booking Holdings Inc. | 1,094,935 | 3,883,975 |
| * Unifi Inc. | 515,832 | 3,435 | * Uber Technologies Inc. | 61,378,590 | 3,779,080 |
| Friedman Industries Inc. | 206,261 | 3,189 | Starbucks Corp. | 35,668,244 | 3,424,508 |
| *,1 Origin Materials Inc. | 3,032,849 | 2,536 | TJX Cos. Inc. | 35,865,717 | 3,364,563 |
| * Glatfelter Corp. | 1,272,895 | 2,469 | Target Corp. | 14,503,189 | 2,065,544 |
| * Idaho Strategic Resources Inc. | 277,137 | 1,755 | * Chipotle Mexican Grill Inc. Class A | 861,707 | 1,970,689 |

Total Stock Market Index Fund

| | Shares | Market Value* (\$000) | | Shares | Market Value* (\$000) |
|--------------------------------------|-------------|--------------------------|---|------------|--------------------------|
| * Lululemon Athletica Inc. | 3,621,016 | 1,851,389 | * Live Nation Entertainment Inc. | 5,052,970 | 472,958 |
| Marriott International Inc. Class A | 7,831,299 | 1,766,036 | * DraftKings Inc. Class A | 13,217,995 | 465,934 |
| * O'Reilly Automotive Inc. | 1,856,750 | 1,764,061 | Pool Corp. | 1,147,912 | 457,684 |
| * Airbnb Inc. Class A | 11,603,011 | 1,579,634 | Domino's Pizza Inc. | 1,094,404 | 451,146 |
| General Motors Co. | 42,988,371 | 1,544,142 | * United Airlines Holdings Inc. | 10,224,231 | 421,852 |
| Ford Motor Co. | 123,346,777 | 1,503,597 | Williams-Sonoma Inc. | 2,012,187 | 406,019 |
| Ross Stores Inc. | 10,632,855 | 1,471,481 | LKQ Corp. | 8,351,964 | 399,140 |
| Hilton Worldwide Holdings Inc. | 8,044,785 | 1,464,875 | Rollins Inc. | 9,124,902 | 398,484 |
| * AutoZone Inc. | 553,650 | 1,431,523 | * Burlington Stores Inc. | 2,034,277 | 395,626 |
| DR Horton Inc. | 8,890,780 | 1,351,221 | Interpublic Group of Cos. Inc. | 12,043,183 | 393,089 |
| * Copart Inc. | 27,162,623 | 1,330,969 | * Liberty Media Corp.-Liberty Formula One Class C | 6,077,070 | 383,645 |
| Electronic Arts Inc. | 8,428,919 | 1,153,160 | RB Global Inc. | 5,710,362 | 381,966 |
| Yum! Brands Inc. | 8,615,694 | 1,125,727 | * CarMax Inc. | 4,955,768 | 380,306 |
| Lennar Corp. Class A | 7,200,290 | 1,073,131 | * MGM Resorts International | 8,085,523 | 361,261 |
| Estee Lauder Cos. Inc. Class A | 6,943,908 | 1,015,547 | * Five Below Inc. | 1,666,492 | 355,229 |
| * Trade Desk Inc. Class A | 13,988,530 | 1,006,615 | * Floor & Decor Holdings Inc. Class A | 3,162,187 | 352,774 |
| Dollar General Corp. | 6,882,039 | 935,613 | News Corp. Class A | 14,006,314 | 343,855 |
| * Dollar Tree Inc. | 6,559,655 | 931,799 | Toll Brothers Inc. | 3,331,799 | 342,476 |
| * Royal Caribbean Cruises Ltd. | 6,831,605 | 884,625 | Bath & Body Works Inc. | 7,168,673 | 309,400 |
| * Take-Two Interactive Software Inc. | 5,345,755 | 860,399 | * Etsy Inc. | 3,773,821 | 305,868 |
| Delta Air Lines Inc. | 20,229,400 | 813,829 | Service Corp. International | 4,406,219 | 301,606 |
| * Aptiv plc | 8,870,401 | 795,852 | * Caesars Entertainment Inc. | 6,410,374 | 300,518 |
| * Warner Bros Discovery Inc. | 68,851,450 | 783,530 | Churchill Downs Inc. | 2,114,407 | 285,297 |
| * Ulta Beauty Inc. | 1,542,479 | 755,799 | Lithia Motors Inc. Class A | 865,940 | 285,137 |
| Tractor Supply Co. | 3,384,809 | 727,835 | * BJ's Wholesale Club Holdings Inc. | 4,208,555 | 280,542 |
| eBay Inc. | 16,296,611 | 710,858 | * American Airlines Group Inc. | 20,378,081 | 279,995 |
| * ROBLOX Corp. Class A | 15,333,999 | 701,070 | Wynn Resorts Ltd. | 3,030,566 | 276,115 |
| PulteGroup Inc. | 6,770,519 | 698,853 | *.1 Norwegian Cruise Line Holdings Ltd. | 13,328,790 | 267,109 |
| * NVR Inc. | 94,646 | 662,565 | BorgWarner Inc. | 7,382,471 | 264,662 |
| * Expedia Group Inc. | 4,184,092 | 635,103 | * Skechers USA Inc. Class A | 4,217,465 | 262,917 |
| Darden Restaurants Inc. | 3,778,732 | 620,846 | Tapestry Inc. | 7,111,533 | 261,776 |
| Garmin Ltd. | 4,799,393 | 616,914 | Tempur Sealy International Inc. | 5,132,344 | 261,596 |
| Genuine Parts Co. | 4,399,266 | 609,298 | Lear Corp. | 1,833,914 | 258,967 |
| Las Vegas Sands Corp. | 11,991,371 | 590,095 | Texas Roadhouse Inc. Class A | 2,095,682 | 256,155 |
| * Carnival Corp. | 31,549,608 | 584,930 | Dick's Sporting Goods Inc. | 1,739,677 | 255,646 |
| *.1 Rivian Automotive Inc. Class A | 23,958,696 | 562,071 | Vail Resorts Inc. | 1,186,089 | 253,194 |
| Southwest Airlines Co. | 18,726,088 | 540,809 | | | |
| * Deckers Outdoor Corp. | 807,182 | 539,545 | | | |
| Omnicom Group Inc. | 6,191,015 | 535,585 | | | |
| Best Buy Co. Inc. | 6,139,256 | 480,581 | | | |

Total Stock Market Index Fund

| | Shares | Market Value* (\$000) | | Shares | Market Value* (\$000) |
|---|------------|--------------------------|--|------------|--------------------------|
| * Duolingo Inc. Class A | 1,071,029 | 242,963 | * Lyft Inc. Class A | 10,359,046 | 155,282 |
| Gentex Corp. | 7,327,970 | 239,332 | * Ollie's Bargain Outlet Holdings Inc. | 1,953,676 | 148,264 |
| New York Times Co. Class A | 4,875,072 | 238,830 | Harley-Davidson Inc. | 3,968,673 | 146,206 |
| * elf Beauty Inc. | 1,652,157 | 238,472 | Lennar Corp. Class B | 1,090,413 | 146,170 |
| Wingstop Inc. | 918,383 | 235,639 | * Asbury Automotive Group Inc. | 646,341 | 145,407 |
| Fox Corp. Class A | 7,930,900 | 235,310 | Signet Jewelers Ltd. | 1,355,058 | 145,344 |
| ¹ Paramount Global Class B | 15,711,631 | 232,375 | * ¹ GameStop Corp. Class A | 8,108,822 | 142,148 |
| PVH Corp. | 1,900,473 | 232,086 | KB Home | 2,260,447 | 141,188 |
| * Light & Wonder Inc. | 2,812,778 | 230,957 | * YETI Holdings Inc. | 2,722,296 | 140,960 |
| Aramark | 8,180,487 | 229,872 | Warner Music Group Corp. Class A | 3,907,597 | 139,853 |
| * SiteOne Landscape Supply Inc. | 1,411,044 | 229,295 | * RH | 465,212 | 135,600 |
| H&R Block Inc. | 4,473,759 | 216,396 | Boyd Gaming Corp. | 2,132,494 | 133,515 |
| U-Haul Holding Co. (XNYS) | 3,069,293 | 216,201 | * Abercrombie & Fitch Co. Class A | 1,488,248 | 131,293 |
| Murphy USA Inc. | 598,740 | 213,487 | * Goodyear Tire & Rubber Co. | 8,884,505 | 127,226 |
| Hasbro Inc. | 4,131,857 | 210,973 | * Penn Entertainment Inc. | 4,788,112 | 124,587 |
| * Mattel Inc. | 11,159,843 | 210,698 | * Grand Canyon Education Inc. Group 1 | 938,607 | 123,934 |
| Whirlpool Corp. | 1,718,083 | 209,211 | Automotive Inc. | 405,097 | 123,449 |
| Wyndham Hotels & Resorts Inc. | 2,577,810 | 207,282 | * ¹ Lucid Group Inc. | 29,302,260 | 123,363 |
| VF Corp. | 10,997,472 | 206,752 | Gap Inc. | 5,855,107 | 122,430 |
| Meritage Homes Corp. | 1,145,598 | 199,563 | * Skyline Champion Corp. | 1,636,945 | 121,560 |
| * Planet Fitness Inc. Class A | 2,703,668 | 197,368 | American Eagle Outfitters Inc. | 5,651,108 | 119,577 |
| Thor Industries Inc. | 1,593,564 | 188,439 | * M/I Homes Inc. | 824,931 | 113,626 |
| * Capri Holdings Ltd. | 3,629,883 | 182,365 | Advance Auto Parts Inc. | 1,853,842 | 113,140 |
| Hyatt Hotels Corp. Class A | 1,396,805 | 182,157 | * Visteon Corp. | 880,378 | 109,959 |
| Macy's Inc. | 8,588,334 | 172,797 | Kontoor Brands Inc. | 1,760,230 | 109,874 |
| * Taylor Morrison Home Corp. Class A | 3,213,724 | 171,452 | Wendy's Co. | 5,577,948 | 108,658 |
| * ¹ Carvana Co. Class A | 3,232,170 | 171,111 | Newell Brands Inc. | 12,511,597 | 108,601 |
| * Wayfair Inc. Class A | 2,765,509 | 170,632 | * Madison Square Garden Sports Corp. | 584,597 | 106,297 |
| * Bright Horizons Family Solutions Inc. | 1,808,279 | 170,412 | Fox Corp. Class B | 3,842,897 | 106,256 |
| * Crocs Inc. | 1,785,218 | 166,757 | * Tri Pointe Homes Inc. | 2,984,066 | 105,636 |
| Ralph Lauren Corp. Class A | 1,123,334 | 161,985 | Leggett & Platt Inc. | 3,961,707 | 103,678 |
| * Liberty Media Corp.-Liberty SiriusXM | 5,594,991 | 161,024 | MDC Holdings Inc. | 1,860,184 | 102,775 |
| Polaris Inc. | 1,697,142 | 160,838 | Penske Automotive Group Inc. | 635,305 | 101,973 |
| * AutoNation Inc. | 1,069,274 | 160,584 | Kohl's Corp. | 3,555,381 | 101,968 |
| Nexstar Media Group Inc. Class A | 1,008,662 | 158,108 | Endeavor Group Holdings Inc. Class A | 4,286,164 | 101,711 |
| TKO Group Holdings Inc. Class A | 1,934,052 | 157,780 | ¹ Avis Budget Group Inc. | 566,589 | 100,434 |
| Academy Sports & Outdoors Inc. | 2,370,224 | 156,435 | ¹ Sirius XM Holdings Inc. | 18,293,199 | 100,064 |
| * Alaska Air Group Inc. | 3,991,774 | 155,959 | * Hilton Grand Vacations Inc. | 2,408,429 | 96,771 |
| * Coty Inc. Class A | 12,536,072 | 155,698 | | | |

Total Stock Market Index Fund

| | Shares | Market Value* (\$000) | | Shares | Market Value* (\$000) |
|---|-----------|--------------------------|--|------------|--------------------------|
| ¹ Choice Hotels International Inc. | 853,277 | 96,676 | * Victoria's Secret & Co. | 2,474,298 | 65,668 |
| LCI Industries | 758,619 | 95,366 | * Coursera Inc. | 3,383,851 | 65,545 |
| TEGNA Inc. | 6,201,334 | 94,880 | Strategic Education Inc. | 695,725 | 64,264 |
| Steven Madden Ltd. | 2,223,926 | 93,405 | MillerKnoll Inc. | 2,389,159 | 63,743 |
| Foot Locker Inc. | 2,934,761 | 91,418 | * Topgolf Callaway Brands Corp. | 4,360,870 | 62,535 |
| * Helen of Troy Ltd. | 753,216 | 90,996 | * Peloton Interactive Inc. Class A | 10,078,477 | 61,378 |
| * Fox Factory Holding Corp. | 1,325,531 | 89,447 | Laureate Education Inc. | 4,443,437 | 60,920 |
| * Frontdoor Inc. | 2,520,956 | 88,788 | * Brinker International Inc. | 1,396,109 | 60,284 |
| Rush Enterprises Inc. Class A | 1,739,141 | 87,479 | Dana Inc. | 4,108,493 | 60,025 |
| * Shake Shack Inc. Class A | 1,171,622 | 86,841 | * ACV Auctions Inc. Class A | 3,958,132 | 59,966 |
| * Cavco Industries Inc. | 245,145 | 84,972 | * ODP Corp. | 1,061,778 | 59,778 |
| Marriott Vacations Worldwide Corp. | 987,026 | 83,789 | Acushnet Holdings Corp. | 936,380 | 59,151 |
| Red Rock Resorts Inc. Class A | 1,563,384 | 83,375 | * Under Armour Inc. Class A | 6,728,843 | 59,147 |
| * LGI Homes Inc. | 624,713 | 83,187 | PriceSmart Inc. | 779,637 | 59,081 |
| Columbia Sportswear Co. | 1,044,393 | 83,071 | Worthington Enterprises Inc. | 1,023,702 | 58,914 |
| Century Communities Inc. | 911,199 | 83,047 | * Dave & Buster's Entertainment Inc. | 1,082,554 | 58,296 |
| Travel + Leisure Co. | 2,102,095 | 82,171 | * SeaWorld Entertainment Inc. | 1,102,240 | 58,231 |
| Carter's Inc. | 1,071,982 | 80,281 | * Liberty Media Corp.-Liberty Live Class C | 1,554,885 | 58,137 |
| Inter Parfums Inc. | 554,419 | 79,842 | HNI Corp. | 1,388,187 | 58,068 |
| Papa John's International Inc. | 1,022,129 | 77,917 | * JetBlue Airways Corp. | 10,415,483 | 57,806 |
| * Stride Inc. | 1,292,903 | 76,760 | ¹ Spirit Airlines Inc. | 3,443,142 | 56,433 |
| *.1 Chewy Inc. Class A | 3,241,899 | 76,606 | * Six Flags Entertainment Corp. | 2,224,063 | 55,780 |
| Bloomin' Brands Inc. | 2,715,267 | 76,435 | ¹ Nordstrom Inc. | 3,002,654 | 55,399 |
| Graham Holdings Co. Class B | 107,268 | 74,714 | * Gentherm Inc. | 1,050,070 | 54,982 |
| * Liberty Media Corp.-Liberty Formula One Class A | 1,288,116 | 74,685 | * Sabre Corp. | 12,271,698 | 53,995 |
| * Urban Outfitters Inc. | 2,061,943 | 73,591 | ¹ Cracker Barrel Old Country Store Inc. | 697,023 | 53,727 |
| * Boot Barn Holdings Inc. | 935,012 | 71,772 | Jack in the Box Inc. | 647,278 | 52,837 |
| * Dorman Products Inc. | 838,766 | 69,961 | * Knowles Corp. | 2,918,825 | 52,276 |
| * TripAdvisor Inc. | 3,247,375 | 69,916 | * National Vision Holdings Inc. | 2,480,050 | 51,907 |
| * PowerSchool Holdings Inc. Class A | 2,956,909 | 69,665 | * OPENLANE Inc. | 3,458,235 | 51,216 |
| * SkyWest Inc. | 1,323,803 | 69,103 | Cheesecake Factory Inc. | 1,461,258 | 51,159 |
| * Adtalem Global Education Inc. | 1,171,522 | 69,061 | *.1 Dutch Bros Inc. Class A | 1,610,682 | 51,010 |
| * Liberty Media Corp.-Liberty SiriusXM Class A | 2,395,862 | 68,857 | * Atlanta Braves Holdings Inc. Class C | 1,271,801 | 50,338 |
| *.1 QuantumScape Corp. Class A | 9,885,651 | 68,705 | La-Z-Boy Inc. | 1,353,831 | 49,983 |
| * Sonos Inc. | 4,006,896 | 68,678 | | | |
| Winnebago Industries Inc. | 913,869 | 66,603 | | | |

Total Stock Market Index Fund

| | Shares | Market Value* (\$000) | | Shares | Market Value* (\$000) |
|--|------------|--------------------------|---|-----------|--------------------------|
| * Green Brick Partners Inc. | 941,204 | 48,886 | Perdoceo Education Corp. | 1,951,264 | 34,264 |
| * Cinemark Holdings Inc. | 3,425,246 | 48,262 | Camping World Holdings Inc. Class A | 1,302,180 | 34,195 |
| Oxford Industries Inc. | 473,074 | 47,307 | Caleres Inc. | 1,065,952 | 32,757 |
| * Hanesbrands Inc. | 10,584,496 | 47,207 | * Malibu Boats Inc. Class A | 588,972 | 32,287 |
| Upbound Group Inc. | 1,387,144 | 47,121 | * iRobot Corp. | 833,053 | 32,239 |
| * Vista Outdoor Inc. | 1,572,544 | 46,500 | * Beazer Homes USA Inc. | 931,444 | 31,473 |
| ¹ Levi Strauss & Co. Class A | 2,790,822 | 46,160 | Scholastic Corp. | 809,222 | 30,508 |
| * Under Armour Inc. Class C | 5,451,414 | 45,519 | * Sweetgreen Inc. Class A | 2,692,782 | 30,428 |
| * Udemy Inc. | 3,042,528 | 44,816 | * American Axle & Manufacturing Holdings Inc. | 3,422,003 | 30,148 |
| Phinia Inc. | 1,463,395 | 44,326 | * Everi Holdings Inc. | 2,607,749 | 29,389 |
| Buckle Inc. | 931,987 | 44,288 | * Sphere Entertainment Co. | 862,977 | 29,307 |
| * Rover Group Inc. Class A | 4,060,625 | 44,180 | * Arlo Technologies Inc. | 3,025,279 | 28,801 |
| * PROG Holdings Inc. | 1,421,236 | 43,930 | Monro Inc. | 979,030 | 28,725 |
| * Sally Beauty Holdings Inc. | 3,300,748 | 43,834 | Monarch Casino & Resort Inc. | 414,055 | 28,632 |
| * Central Garden & Pet Co. Class A | 994,212 | 43,785 | * Chico's FAS Inc. | 3,692,504 | 27,989 |
| * G-III Apparel Group Ltd. | 1,287,921 | 43,764 | * ¹ Figs Inc. Class A | 4,002,813 | 27,820 |
| John Wiley & Sons Inc. Class A | 1,327,396 | 42,132 | ¹ Hibbett Inc. | 372,701 | 26,842 |
| ¹ Krispy Kreme Inc. | 2,735,545 | 41,279 | * ¹ Mister Car Wash Inc. | 3,063,543 | 26,469 |
| News Corp. Class B | 1,592,765 | 40,966 | * ¹ Luminar Technologies Inc. Class A | 7,726,058 | 26,037 |
| Allegiant Travel Co. | 493,502 | 40,768 | * ¹ Lions Gate Entertainment Corp. Class A | 2,384,374 | 25,990 |
| * Hertz Global Holdings Inc. | 3,853,393 | 40,037 | * Driven Brands Holdings Inc. | 1,801,573 | 25,690 |
| ¹ Dillard's Inc. Class A | 97,101 | 39,195 | Golden Entertainment Inc. | 638,631 | 25,501 |
| * Integral Ad Science Holding Corp. | 2,719,909 | 39,139 | * MarineMax Inc. | 651,461 | 25,342 |
| * Beyond Inc. | 1,406,301 | 38,940 | * Central Garden & Pet Co. | 503,252 | 25,218 |
| * ¹ AMC Entertainment Holdings Inc. Class A | 6,325,872 | 38,714 | Sonic Automotive Inc. Class A | 444,708 | 24,997 |
| * Chegg Inc. | 3,373,772 | 38,326 | Sturm Ruger & Co. Inc. | 549,209 | 24,962 |
| Winmark Corp. | 90,427 | 37,758 | * BJ's Restaurants Inc. | 690,579 | 24,868 |
| * Cars.com Inc. | 1,982,139 | 37,601 | * Portillo's Inc. Class A | 1,511,719 | 24,082 |
| Steelcase Inc. Class A | 2,780,543 | 37,593 | Gray Television Inc. | 2,622,613 | 23,499 |
| * Leslie's Inc. | 5,395,474 | 37,283 | * ¹ Cava Group Inc. | 544,510 | 23,403 |
| * Lions Gate Entertainment Corp. Class B | 3,609,636 | 36,782 | Ethan Allen Interiors Inc. | 705,592 | 22,522 |
| * Madison Square Garden Entertainment Corp. Class A | 1,109,809 | 35,281 | Dine Brands Global Inc. | 452,134 | 22,448 |
| * XPEL Inc. | 654,711 | 35,256 | Interface Inc. Class A | 1,745,201 | 22,024 |
| * Life Time Group Holdings Inc. | 2,286,887 | 34,486 | * Liberty Media Corp.-Liberty Live Class A | 601,616 | 21,989 |
| Matthews International Corp. Class A | 937,734 | 34,368 | | | |

Total Stock Market Index Fund

| | Shares | Market Value* (\$000) | | Shares | Market Value* (\$000) |
|---|------------|--------------------------|--------------------------------------|------------|--------------------------|
| * Hawaiian Holdings Inc. | 1,532,692 | 21,764 | * First Watch Restaurant Group Inc. | 740,198 | 14,878 |
| * Dream Finders Homes Inc. Class A | 611,208 | 21,716 | Arko Corp. | 1,798,970 | 14,842 |
| Standard Motor Products Inc. | 542,883 | 21,612 | * Stoneridge Inc. | 753,568 | 14,747 |
| Wolverine World Wide Inc. | 2,402,640 | 21,359 | * Movado Group Inc. | 468,835 | 14,135 |
| * Instructure Holdings Inc. | 789,800 | 21,333 | * Vizio Holding Corp. Class A | 1,798,846 | 13,851 |
| * Sun Country Airlines Holdings Inc. | 1,351,214 | 21,255 | * Daily Journal Corp. | 40,386 | 13,764 |
| * Revolve Group Inc. Class A | 1,280,737 | 21,235 | * Liquidity Services Inc. | 795,167 | 13,685 |
| * WW International Inc. | 2,397,137 | 20,975 | * GoPro Inc. Class A | 3,924,228 | 13,617 |
| * Viad Corp. | 577,927 | 20,921 | * Genesco Inc. | 385,373 | 13,569 |
| * Chuy's Holdings Inc. | 537,332 | 20,542 | * Savers Value Village Inc. | 766,904 | 13,329 |
| ¹ Guess? Inc. | 889,181 | 20,505 | * America's Car-Mart Inc. | 175,495 | 13,297 |
| * Clean Energy Fuels Corp. | 5,270,102 | 20,184 | Designer Brands Inc. Class A | 1,479,836 | 13,097 |
| Bluegreen Vacations Holding Corp. Class A | 268,375 | 20,160 | * Kura Sushi USA Inc. Class A | 169,216 | 12,860 |
| * Clear Channel Outdoor Holdings Inc. | 11,024,013 | 20,064 | * European Wax Center Inc. Class A | 926,577 | 12,592 |
| * Thrivv Holdings Inc. | 980,395 | 19,951 | ¹ Sinclair Inc. | 954,858 | 12,442 |
| * Hovnanian Enterprises Inc. Class A | 128,184 | 19,948 | * Bally's Corp. | 868,349 | 12,105 |
| Rush Enterprises Inc. Class B | 369,345 | 19,568 | * MasterCraft Boat Holdings Inc. | 519,098 | 11,752 |
| * ¹ U-Haul Holding Co. | 271,612 | 19,502 | * ¹ Bowlero Corp. Class A | 829,598 | 11,747 |
| Smith & Wesson Brands Inc. | 1,433,189 | 19,434 | * ¹ Fisker Inc. Class A | 6,621,961 | 11,588 |
| * QuinStreet Inc. | 1,509,277 | 19,349 | * Lindblad Expeditions Holdings Inc. | 1,020,179 | 11,497 |
| * EW Scripps Co. Class A | 2,380,474 | 19,020 | * Lovesac Co. | 428,899 | 10,958 |
| * Denny's Corp. | 1,741,210 | 18,944 | * Potbelly Corp. | 1,030,823 | 10,741 |
| ¹ A-Mark Precious Metals Inc. | 600,243 | 18,157 | Hooker Furnishings Corp. | 410,853 | 10,715 |
| * Arhaus Inc. Class A | 1,502,715 | 17,807 | * Marcus Corp. | 734,527 | 10,709 |
| * Stagwell Inc. Class A | 2,659,382 | 17,632 | * Gannett Co. Inc. | 4,639,277 | 10,670 |
| * Corsair Gaming Inc. | 1,232,424 | 17,377 | * Boston Omaha Corp. Class A | 670,390 | 10,545 |
| * AMC Networks Inc. Class A | 918,757 | 17,263 | * Cardlytics Inc. | 1,144,674 | 10,542 |
| RCI Hospitality Holdings Inc. | 257,289 | 17,048 | * Universal Technical Institute Inc. | 822,926 | 10,303 |
| * Accel Entertainment Inc. Class A | 1,651,081 | 16,957 | * PlayAGS Inc. | 1,193,838 | 10,064 |
| Shoe Carnival Inc. | 523,116 | 15,803 | Carriage Services Inc. Class A | 402,181 | 10,059 |
| * ¹ Wheels Up Experience Inc. | 4,516,667 | 15,492 | * Sleep Number Corp. | 665,131 | 9,864 |
| Haverty Furniture Cos. Inc. | 432,133 | 15,341 | * OneWater Marine Inc. Class A | 282,871 | 9,558 |
| | | | * Xponential Fitness Inc. Class A | 741,194 | 9,554 |
| | | | * Cooper-Standard Holdings Inc. | 482,479 | 9,428 |
| | | | * Qurate Retail Inc. Class A | 10,684,542 | 9,354 |
| | | | * Zumiez Inc. | 459,022 | 9,337 |
| | | | Aaron's Co. Inc. | 853,131 | 9,282 |

Total Stock Market Index Fund

| | Shares | Market Value* (\$000) | | Shares | Market Value* (\$000) |
|--|-----------|--------------------------|---|------------|--------------------------|
| Build-A-Bear Workshop Inc. | 398,931 | 9,171 | Hamilton Beach Brands Holding Co. Class A | 344,356 | 6,023 |
| * 1-800-Flowers.com Inc. Class A | 819,124 | 8,830 | * Full House Resorts Inc. | 1,115,067 | 5,988 |
| * Children's Place Inc. | 378,236 | 8,783 | * CarParts.com Inc. | 1,883,644 | 5,952 |
| * iHeartMedia Inc. Class A | 3,272,276 | 8,737 | * American Public Education Inc. | 615,683 | 5,941 |
| * Stitch Fix Inc. Class A | 2,447,324 | 8,737 | * Selectquote Inc. | 4,324,874 | 5,925 |
| *.1 Atlanta Braves Holdings Inc. Class A | 201,557 | 8,623 | * Outbrain Inc. | 1,344,551 | 5,889 |
| * Holley Inc. | 1,753,269 | 8,538 | * Superior Group of Cos. Inc. | 435,584 | 5,880 |
| * National CineMedia Inc. | 2,010,420 | 8,323 | * ONE Group Hospitality Inc. | 946,750 | 5,794 |
| * Citi Trends Inc. | 287,674 | 8,135 | * El Pollo Loco Holdings Inc. | 645,328 | 5,692 |
| Alta Equipment Group Inc. | 655,855 | 8,113 | * Tilly's Inc. Class A | 737,525 | 5,561 |
| * Eastman Kodak Co. | 2,070,366 | 8,074 | *.1 Angi Inc. Class A | 2,202,894 | 5,485 |
| * Petco Health & Wellness Co. Inc. Class A | 2,513,685 | 7,943 | *.1 Blink Charging Co. | 1,617,867 | 5,485 |
| Johnson Outdoors Inc. Class A | 142,149 | 7,594 | *.1 ThredUp Inc. Class A | 2,409,149 | 5,421 |
| * JAKKS Pacific Inc. | 213,410 | 7,587 | * AMMO Inc. | 2,577,445 | 5,413 |
| Carols Restaurant Group Inc. | 945,470 | 7,450 | * Cricut Inc. Class A | 817,539 | 5,388 |
| *.1 Frontier Group Holdings Inc. | 1,358,099 | 7,415 | * Nerdy Inc. | 1,554,944 | 5,333 |
| * J. Jill Inc. | 284,934 | 7,346 | * Century Casinos Inc. | 1,084,503 | 5,292 |
| * Rocky Brands Inc. | 242,614 | 7,322 | Bassett Furniture Industries Inc. | 318,476 | 5,287 |
| * Destination XL Group Inc. | 1,645,333 | 7,239 | Lakeland Industries Inc. | 278,050 | 5,155 |
| * Rush Street Interactive Inc. | 1,587,271 | 7,127 | * Solo Brands Inc. Class A | 833,123 | 5,132 |
| * Funko Inc. Class A | 918,414 | 7,099 | *.1 RealReal Inc. | 2,548,706 | 5,123 |
| * Legacy Housing Corp. | 273,001 | 6,885 | * Motorcar Parts of America Inc. | 536,128 | 5,007 |
| *.1 SES AI Corp. | 3,668,700 | 6,714 | * Tile Shop Holdings Inc. | 667,742 | 4,915 |
| * Lincoln Educational Services Corp. | 660,298 | 6,629 | * Noodles & Co. Class A | 1,557,750 | 4,907 |
| Entravision Communications Corp. Class A | 1,589,251 | 6,627 | *.1 Snap One Holdings Corp. | 531,350 | 4,734 |
| *.1 Red Robin Gourmet Burgers Inc. | 528,783 | 6,594 | * Sportsman's Warehouse Holdings Inc. | 1,060,404 | 4,517 |
| * Playstudios Inc. | 2,424,521 | 6,570 | *.1 Surf Air Mobility Inc. | 2,894,155 | 4,486 |
| Weyco Group Inc. | 208,741 | 6,546 | * LL Flooring Holdings Inc. | 1,140,348 | 4,447 |
| Climb Global Solutions Inc. | 119,168 | 6,534 | Nathan's Famous Inc. | 56,557 | 4,412 |
| ¹ Big Lots Inc. | 829,589 | 6,463 | ¹ Big 5 Sporting Goods Corp. | 685,570 | 4,347 |
| Clarus Corp. | 935,808 | 6,452 | *.1 Vuzix Corp. | 2,028,819 | 4,230 |
| * Vera Bradley Inc. | 803,599 | 6,188 | * VOXX International Corp. Class A | 389,401 | 4,159 |
| * Landsea Homes Corp. | 470,898 | 6,188 | * Emerald Holding Inc. | 692,957 | 4,144 |
| ¹ Escalade Inc. | 306,383 | 6,155 | *.1 Canoo Inc. | 15,747,112 | 4,050 |
| | | | * American Outdoor Brands Inc. | 479,165 | 4,025 |
| | | | Cato Corp. Class A | 551,948 | 3,941 |
| | | | * Allbirds Inc. Class A | 3,156,493 | 3,867 |

Total Stock Market Index Fund

| | Shares | Market Value* (\$000) | | Shares | Market Value* (\$000) |
|--|-----------|--------------------------|---|-----------|--------------------------|
| *.1 ContextLogic Inc. Class A | 619,250 | 3,685 | CompX International Inc. | 64,007 | 1,618 |
| * Lands' End Inc. | 385,220 | 3,683 | Crown Crafts Inc. | 322,459 | 1,599 |
| Townsquare Media Inc. Class A | 347,347 | 3,668 | * Envela Corp. | 323,754 | 1,573 |
| * Acme United Corp. | 85,287 | 3,655 | *.1 Loop Media Inc. | 1,562,500 | 1,563 |
| * Strattec Security Corp. | 145,120 | 3,644 | * Biglari Holdings Inc. Class A | 1,924 | 1,528 |
| *.1 Mondee Holdings Inc. Class A | 1,309,000 | 3,613 | * Brilliant Earth Group Inc. Class A | 381,195 | 1,418 |
| * Traeger Inc. | 1,319,878 | 3,603 | *.1 Kirkland's Inc. | 458,478 | 1,385 |
| *.1 Reservoir Media Inc. | 489,336 | 3,489 | *.1 Lazydays Holdings Inc. | 194,354 | 1,370 |
| * Universal Electronics Inc. | 344,481 | 3,235 | *.1 Focus Universal Inc. | 932,363 | 1,361 |
| * Urban One Inc. | 872,038 | 3,078 | * Virco Manufacturing Corp. | 112,729 | 1,356 |
| * Biglari Holdings Inc. Class B | 18,317 | 3,021 | * Harte Hanks Inc. | 194,041 | 1,318 |
| *.1 2U Inc. | 2,445,776 | 3,008 | * Lee Enterprises Inc. | 167,206 | 1,316 |
| Saga Communications Inc. Class A | 134,076 | 2,985 | *.1 Kartoon Studios Inc. | 940,003 | 1,307 |
| Marine Products Corp. | 255,346 | 2,911 | *.1 Lulu's Fashion Lounge Holdings Inc. | 692,559 | 1,288 |
| * Turtle Beach Corp. | 265,654 | 2,909 | *.1 Vacasa Inc. Class A | 153,870 | 1,262 |
| * Superior Industries International Inc. | 883,561 | 2,827 | * Gaia Inc. Class A | 447,999 | 1,210 |
| * Kewaunee Scientific Corp. | 96,393 | 2,802 | * Live Ventures Inc. | 45,160 | 1,147 |
| * Container Store Group Inc. | 1,219,767 | 2,781 | *.1 Mesa Air Group Inc. | 1,084,447 | 1,095 |
| * Latham Group Inc. | 1,051,361 | 2,765 | *.1 Grove Collaborative Holdings | 606,752 | 1,074 |
| Canterbury Park Holding Corp. | 133,795 | 2,735 | *.1 Sonder Holdings Inc. | 304,152 | 1,031 |
| Lifetime Brands Inc. | 401,793 | 2,696 | *.1 FAT Brands Inc. Class A | 153,984 | 933 |
| Flexsteel Industries Inc. | 141,758 | 2,672 | * NL Industries Inc. | 159,132 | 893 |
| * Duluth Holdings Inc. Class B | 488,310 | 2,627 | * Good Times Restaurants Inc. | 350,945 | 891 |
| * Travelzoo | 274,335 | 2,614 | *.1 Rent the Runway Inc. Class A | 1,617,196 | 853 |
| *.1 Tupperware Brands Corp. | 1,306,065 | 2,612 | *.1 Reading International Inc. Class A | 438,093 | 837 |
| *.1 BARK Inc. | 3,242,000 | 2,611 | *.1 Express Inc. | 98,917 | 828 |
| *.1 RumbleON Inc. Class B | 319,763 | 2,603 | *.1 Owllet Inc. | 155,507 | 821 |
| * Cumulus Media Inc. Class A | 422,698 | 2,249 | Ark Restaurants Corp. | 55,702 | 788 |
| *.1 LiveOne Inc. | 1,608,595 | 2,236 | * Marchex Inc. Class B | 565,612 | 769 |
| * Fossil Group Inc. | 1,471,211 | 2,148 | * BowFlex Inc. | 987,578 | 760 |
| *.1 Ondas Holdings Inc. | 1,363,437 | 2,086 | * DallasNews Corp. | 176,590 | 754 |
| * Conn's Inc. | 411,902 | 1,829 | *.1 Red Cat Holdings Inc. | 849,136 | 747 |
| * Barnes & Noble Education Inc. | 1,154,766 | 1,721 | *.1 Aterian Inc. | 2,126,982 | 741 |
| *.1 Spruce Power Holding Corp. | 388,404 | 1,717 | *.1 FlexShopper Inc. | 425,184 | 710 |
| * Delta Apparel Inc. | 238,958 | 1,704 | *.1 Mullen Automotive Inc. | 47,497 | 679 |
| * Purple Innovation Inc. Class A | 1,645,889 | 1,695 | *.1 Fluent Inc. | 1,010,603 | 677 |
| | | | *.1 Regis Corp. | 70,385 | 665 |
| | | | * CuriosityStream Inc. | 986,623 | 533 |
| | | | * Koss Corp. | 150,699 | 505 |
| | | | *.1 Envirotech Vehicles Inc. | 313,755 | 414 |

Total Stock Market Index Fund

| | Shares | Market Value* (\$000) | | Shares | Market Value* (\$000) |
|--|---------|--------------------------|-------------------------------------|-------------|--------------------------|
| * Dolphin Entertainment Inc. | 229,216 | 392 | * Tandy Leather Factory Inc. | 500 | 2 |
| *.1 Allied Gaming & Entertainment Inc. | 342,015 | 363 | * Wilhelmina International Inc. | 442 | 2 |
| *.2 Luby's Inc. | 449,752 | 351 | *.1.2 Empire Resorts Inc. | 96,356 | — |
| *.1 Cineverse Corp. | 242,635 | 328 | | | 210,349,410 |
| * Xcel Brands Inc. | 251,214 | 324 | Consumer Staples (4.7%) | | |
| * Flanigan's Enterprises Inc. | 11,919 | 307 | Procter & Gamble Co. | 73,967,537 | 10,839,203 |
| * Vince Holding Corp. | 85,410 | 296 | PepsiCo Inc. | 43,131,669 | 7,325,483 |
| *.1 Hall of Fame Resort & Entertainment Co. | 85,677 | 278 | Coca-Cola Co. | 122,030,194 | 7,191,239 |
| * Beasley Broadcast Group Inc. Class A | 314,502 | 276 | Philip Morris International Inc. | 48,747,332 | 4,586,149 |
| * Dixie Group Inc. | 359,932 | 268 | CVS Health Corp. | 40,406,129 | 3,190,468 |
| *.1 BurgerFi International Inc. | 310,543 | 267 | Mondelez International Inc. Class A | 42,730,464 | 3,094,968 |
| *.1 Charles & Colvard Ltd. | 610,246 | 250 | Altria Group Inc. | 55,353,895 | 2,232,976 |
| Jerash Holdings US Inc. | 80,817 | 248 | Colgate-Palmolive Co. | 25,787,168 | 2,055,495 |
| *.1 Sadot Group Inc. | 608,212 | 244 | * McKesson Corp. | 4,174,496 | 1,932,708 |
| *.1 Inspirato Inc. | 55,734 | 206 | * Monster Beverage Corp. | 22,917,718 | 1,320,290 |
| *.1 InterGroup Corp. | 10,732 | 196 | Kimberly-Clark Corp. | 10,585,549 | 1,286,250 |
| *.1 United Homes Group Inc. | 21,683 | 183 | Archer-Daniels-Midland Co. | 16,746,061 | 1,209,401 |
| *.1 XWELL Inc. | 104,340 | 179 | General Mills Inc. | 18,241,161 | 1,188,229 |
| *.1 Salem Media Group Inc. Class A | 419,347 | 164 | Constellation Brands Inc. Class A | 4,906,458 | 1,186,136 |
| *.1 Sobr Safe Inc. | 310,977 | 146 | Kenvue Inc. | 54,119,715 | 1,165,198 |
| *.1 JOANN Inc. | 323,778 | 144 | Sysco Corp. | 15,798,785 | 1,155,365 |
| *.1 Stran & Co. Inc. | 97,248 | 144 | Cencora Inc. | 5,304,363 | 1,089,410 |
| * Rave Restaurant Group Inc. | 46,126 | 103 | Corteva Inc. | 22,171,535 | 1,062,460 |
| *.1 FAT Brands Inc. Class B | 17,809 | 96 | Keurig Dr Pepper Inc. | 30,686,046 | 1,022,459 |
| *.1 Faraday Future Intelligent Electric Inc. Class A | 393,706 | 91 | Kroger Co. | 20,360,209 | 930,665 |
| * Forward Industries Inc. | 117,209 | 84 | Kraft Heinz Co. | 25,011,090 | 924,910 |
| * Twin Vee PowerCats Co. | 34,923 | 49 | Hershey Co. | 4,705,718 | 877,334 |
| * Moving Image Technologies Inc. | 48,384 | 46 | Church & Dwight Co. Inc. | 7,714,063 | 729,442 |
| *.1 AYRO Inc. | 24,804 | 44 | Walgreens Boots Alliance Inc. | 21,800,031 | 569,199 |
| *.2 SRAX Inc. | 590,641 | 41 | Clorox Co. | 3,882,721 | 553,637 |
| * EzFill Holdings Inc. | 24,047 | 39 | Brown-Forman Corp. Class B | 9,682,517 | 552,872 |
| * Yunhong Green CTI Ltd. | 17,688 | 38 | McCormick & Co. Inc. (Non-Voting) | 7,884,820 | 539,479 |
| * Getaround Inc. | 117,845 | 28 | Bunge Global SA | 5,075,322 | 512,354 |
| * SRM Entertainment Inc. | 16,042 | 25 | Lamb Weston Holdings Inc. | 4,553,654 | 492,205 |
| * GEN Restaurant Group Inc. Class A | 2,800 | 22 | Kellanova | 8,649,740 | 483,607 |
| * Emerson Radio Corp. | 6,500 | 4 | Tyson Foods Inc. Class A | 8,959,978 | 481,599 |
| | | | Conagra Brands Inc. | 15,001,656 | 429,948 |
| | | | J M Smucker Co. | 3,161,197 | 399,512 |
| | | | Molson Coors Beverage Co. Class B | 5,672,253 | 347,199 |

Total Stock Market Index Fund

| | Shares | Market Value* (\$000) | | Shares | Market Value* (\$000) |
|---------------------------------|-----------|--------------------------|---|-----------|--------------------------|
| * Performance Food Group Co. | 4,895,921 | 338,553 | * Chefs' Warehouse Inc. | 1,119,739 | 32,954 |
| Casey's General Stores Inc. | 1,171,299 | 321,803 | * Weis Markets Inc. | 508,993 | 32,555 |
| * US Foods Holding Corp. | 6,973,734 | 316,677 | * Vita Coco Co. Inc. | 1,248,717 | 32,030 |
| Hormel Foods Corp. | 8,580,482 | 275,519 | Nu Skin Enterprises Inc. | | |
| Campbell Soup Co. | 6,066,612 | 262,260 | Class A | 1,644,073 | 31,928 |
| * Darling Ingredients Inc. | 5,020,693 | 250,231 | * Pilgrim's Pride Corp. | 1,114,855 | 30,837 |
| *.1 Celsius Holdings Inc. | 4,384,104 | 239,021 | * Hain Celestial Group Inc. | 2,798,829 | 30,647 |
| * BellRing Brands Inc. | 4,103,119 | 227,436 | WK Kellogg Co. | 2,320,989 | 30,498 |
| Albertsons Cos. Inc. Class A | 9,827,443 | 226,031 | * United Natural Foods Inc. | 1,861,429 | 30,211 |
| Ingredion Inc. | 2,044,572 | 221,897 | Fresh Del Monte Produce Inc. | 1,141,145 | 29,955 |
| * Sprouts Farmers Market Inc. | 3,194,287 | 153,677 | 1 B&G Foods Inc. | 2,716,263 | 28,521 |
| * Post Holdings Inc. | 1,539,609 | 135,578 | Seaboard Corp. | 7,493 | 26,751 |
| Coca-Cola Consolidated Inc. | 144,888 | 134,514 | John B Sanfilippo & Son Inc. | 238,465 | 24,571 |
| * Freshpet Inc. | 1,538,541 | 133,484 | SpartanNash Co. | 1,017,792 | 23,358 |
| Flowers Foods Inc. | 5,298,033 | 119,259 | Medifast Inc. | 337,612 | 22,694 |
| * Simply Good Foods Co. | 2,844,191 | 112,630 | * USANA Health Sciences Inc. | 340,345 | 18,243 |
| WD-40 Co. | 425,094 | 101,627 | *.1 Beyond Meat Inc. | 1,926,592 | 17,147 |
| Lancaster Colony Corp. | 608,983 | 101,329 | ACCO Brands Corp. | 2,700,003 | 16,416 |
| * Boston Beer Co. Inc. Class A | 286,622 | 99,054 | Turning Point Brands Inc. | 575,320 | 15,142 |
| 1 Brown-Forman Corp. Class A | 1,648,803 | 98,252 | Calavo Growers Inc. | 512,935 | 15,085 |
| Spectrum Brands Holdings Inc. | 1,090,150 | 86,961 | Tootsie Roll Industries Inc. | 452,012 | 15,025 |
| * Grocery Outlet Holding Corp. | 2,787,724 | 75,157 | * Duckhorn Portfolio Inc. | 1,427,054 | 14,057 |
| Cal-Maine Foods Inc. | 1,253,578 | 71,943 | * Mission Produce Inc. | 1,350,087 | 13,622 |
| Primo Water Corp. | 4,773,493 | 71,841 | 1 Limoneira Co. | 586,683 | 12,103 |
| Energizer Holdings Inc. | 2,257,547 | 71,519 | *.1 Westrock Coffee Co. | 1,154,372 | 11,786 |
| * TreeHouse Foods Inc. | 1,523,930 | 63,167 | * Vital Farms Inc. | 742,708 | 11,653 |
| J & J Snack Foods Corp. | 367,900 | 61,491 | Oil-Dri Corp. of America | 162,617 | 10,908 |
| Andersons Inc. | 1,010,398 | 58,138 | *.1 Cibus Inc. Class A | 464,861 | 9,130 |
| Edgewell Personal Care Co. | 1,547,749 | 56,694 | * Seneca Foods Corp. Class A | 162,763 | 8,535 |
| Universal Corp. | 735,460 | 49,511 | * Beauty Health Co. | 2,693,942 | 8,378 |
| Vector Group Ltd. | 4,172,849 | 47,070 | * Olaplex Holdings Inc. | 3,027,448 | 7,690 |
| * Herbalife Ltd. | 3,053,237 | 46,592 | * Nature's Sunshine Products Inc. | 395,918 | 6,845 |
| Reynolds Consumer Products Inc. | 1,690,710 | 45,379 | Natural Grocers by Vitamin Cottage Inc. | 424,248 | 6,788 |
| MGP Ingredients Inc. | 449,025 | 44,238 | *.1 Lifecore Biomedical Inc. | 937,582 | 5,804 |
| Ingles Markets Inc. Class A | 442,146 | 38,188 | Village Super Market Inc. Class A | 220,062 | 5,772 |
| * National Beverage Corp. | 743,862 | 36,985 | * HF Foods Group Inc. | 1,044,744 | 5,579 |
| * Sovos Brands Inc. | 1,613,068 | 35,536 | * Honest Co. Inc. | 1,538,602 | 5,077 |
| Utz Brands Inc. | 2,062,507 | 33,495 | * Mama's Creations Inc. | 994,476 | 4,883 |
| | | | PetMed Express Inc. | 640,080 | 4,839 |
| | | | * LifeMD Inc. | 568,168 | 4,710 |

Total Stock Market Index Fund

| | Shares | Market Value* (\$000) | | Shares | Market Value* (\$000) |
|---|-------------|--------------------------|---------------------------------|------------|--------------------------|
| * Whole Earth Brands Inc. | 1,332,300 | 4,543 | Phillips 66 | 13,815,147 | 1,839,349 |
| * GrowGeneration Corp. | 1,753,390 | 4,401 | Marathon Petroleum Corp. | 11,917,416 | 1,768,068 |
| *.1 BRC Inc. Class A | 1,202,500 | 4,365 | Pioneer Natural Resources Co. | 7,320,701 | 1,646,279 |
| *.1 Veru Inc. | 3,724,907 | 2,682 | Valero Energy Corp. | 10,686,807 | 1,389,285 |
| * Lifeway Foods Inc. | 172,782 | 2,317 | Williams Cos. Inc. | 38,131,661 | 1,328,126 |
| *.1 ProPhase Labs Inc. | 408,045 | 1,844 | ONEOK Inc. | 18,252,480 | 1,281,689 |
| * Farmer Bros Co. | 511,916 | 1,567 | Hess Corp. | 8,666,210 | 1,249,321 |
| Lifevantage Corp. | 253,547 | 1,521 | Occidental Petroleum Corp. | 20,716,100 | 1,236,958 |
| AMCON Distributing Co. | 7,756 | 1,512 | Cheniere Energy Inc. | 7,093,964 | 1,211,011 |
| *.1 PLBY Group Inc. | 1,487,321 | 1,487 | Baker Hughes Co. Class A | 31,517,109 | 1,077,255 |
| * Zevia PBC Class A | 544,118 | 1,094 | Kinder Morgan Inc. | 59,319,149 | 1,046,390 |
| *.1 Natural Alternatives International Inc. | 162,521 | 1,043 | Halliburton Co. | 25,324,661 | 915,487 |
| * Real Good Food Co. Inc. Class A | 562,143 | 854 | Devon Energy Corp. | 20,081,157 | 909,676 |
| * Willamette Valley Vineyards Inc. | 152,433 | 808 | Diamondback Energy Inc. | 5,614,964 | 870,769 |
| *.1 Benson Hill Inc. | 3,980,438 | 692 | Targa Resources Corp. | 7,005,378 | 608,557 |
| * Vintage Wine Estates Inc. | 1,296,027 | 651 | Coterra Energy Inc. | 22,492,038 | 573,997 |
| * Rocky Mountain Chocolate Factory Inc. | 128,662 | 591 | * First Solar Inc. | 3,184,010 | 548,541 |
| *.1 Splash Beverage Group Inc. | 950,644 | 525 | * Enphase Energy Inc. | 4,058,333 | 536,268 |
| *.1 Bridgford Foods Corp. | 42,038 | 460 | EQT Corp. | 12,889,857 | 498,322 |
| * S&W Seed Co. | 558,871 | 391 | Marathon Oil Corp. | 18,308,764 | 442,340 |
| *.1 Barfresh Food Group Inc. | 233,784 | 374 | Ovintiv Inc. | 8,535,024 | 374,858 |
| *.1 Urban-Gro Inc. | 227,616 | 319 | APA Corp. | 9,633,764 | 345,659 |
| *.1 Local Bounti Corp. | 130,217 | 270 | Texas Pacific Land Corp. | 192,838 | 303,228 |
| Mannatech Inc. | 30,953 | 243 | Chesapeake Energy Corp. | 3,853,561 | 296,493 |
| *.1 AquaBounty Technologies Inc. | 45,065 | 128 | HF Sinclair Corp. | 4,796,487 | 266,541 |
| Alico Inc. | 4,320 | 126 | TechnipFMC plc | 13,049,762 | 262,822 |
| *.1 Kaival Brands Innovations Group Inc. | 582,869 | 117 | NOV Inc. | 12,375,780 | 250,981 |
| *.1 Maison Solutions Inc. Class A | 77,000 | 106 | * Southwestern Energy Co. | 34,249,181 | 224,332 |
| *.1 22nd Century Group Inc. | 247,632 | 46 | * Weatherford International plc | 2,253,743 | 220,484 |
| *.1 MedAvail Holdings Inc. | 4,362 | 19 | Range Resources Corp. | 7,198,883 | 219,134 |
| *.1 Stryve Foods Inc. Class A | 2,189 | 6 | Permian Resources Corp. Class A | 15,268,929 | 207,657 |
| | | 68,518,415 | Chord Energy Corp. | 1,226,339 | 203,854 |
| Energy (4.1%) | | | Civitas Resources Inc. | 2,931,872 | 200,481 |
| Exxon Mobil Corp. | 125,741,000 | 12,571,585 | Murphy Oil Corp. | 4,649,419 | 198,344 |
| Chevron Corp. | 56,281,472 | 8,394,944 | * Antero Resources Corp. | 8,502,420 | 192,835 |
| ConocoPhillips | 37,278,213 | 4,326,882 | Matador Resources Co. | 3,380,394 | 192,209 |
| Schlumberger NV | 44,706,076 | 2,326,504 | ChampionX Corp. | 6,140,698 | 179,370 |
| EOG Resources Inc. | 18,314,751 | 2,215,169 | Noble Corp. plc | 3,564,751 | 171,678 |
| | | | DT Midstream Inc. | 3,052,643 | 167,285 |
| | | | PBF Energy Inc. Class A | 3,441,198 | 151,275 |
| | | | * Transocean Ltd. | 23,281,326 | 147,836 |

Total Stock Market Index Fund

| | Shares | Market Value* (\$000) | | Shares | Market Value* (\$000) |
|--|------------|--------------------------|--|------------|--------------------------|
| SM Energy Co. | 3,697,875 | 143,182 | * Diamond Offshore Drilling Inc. | 3,198,220 | 41,577 |
| Patterson-UTI Energy Inc. | 13,183,653 | 142,383 | * NOW Inc. | 3,493,831 | 39,550 |
| Equitrans Midstream Corp. | 13,021,268 | 132,557 | * Vital Energy Inc. | 834,123 | 37,944 |
| Antero Midstream Corp. | 10,496,458 | 131,521 | ¹ CVR Energy Inc. | 1,101,317 | 33,370 |
| Arcosa Inc. | 1,527,302 | 126,216 | ¹ Crescent Energy Co. Class A | 2,438,586 | 32,214 |
| California Resources Corp. | 2,191,357 | 119,823 | * Ameresco Inc. Class A | 1,012,501 | 32,066 |
| Magnolia Oil & Gas Corp. Class A | 5,570,494 | 118,596 | * MRC Global Inc. | 2,579,179 | 28,397 |
| Alpha Metallurgical Resources Inc. | 335,573 | 113,732 | ¹ Comstock Resources Inc. | 3,136,753 | 27,760 |
| ¹ New Fortress Energy Inc. | 2,923,816 | 110,316 | ¹ Atlas Energy Solutions Inc. Class A | 1,611,422 | 27,749 |
| * Tidewater Inc. | 1,507,898 | 108,735 | SunCoke Energy Inc. | 2,522,025 | 27,087 |
| Northern Oil & Gas Inc. | 2,801,454 | 103,850 | Core Laboratories Inc. | 1,464,154 | 25,857 |
| Helmerich & Payne Inc. | 2,833,474 | 102,628 | * ProPetro Holding Corp. | 3,073,248 | 25,754 |
| Warrior Met Coal Inc. | 1,627,500 | 99,229 | * Dril-Quip Inc. | 1,087,564 | 25,308 |
| * CNX Resources Corp. | 4,632,686 | 92,654 | * ¹ ChargePoint Holdings Inc. | 9,936,424 | 23,251 |
| Cactus Inc. Class A | 2,037,183 | 92,488 | * Nabors Industries Ltd. | 284,778 | 23,246 |
| Arch Resources Inc. | 549,420 | 91,171 | ¹ Kinetik Holdings Inc. Class A | 684,135 | 22,850 |
| Liberty Energy Inc. Class A | 4,776,711 | 86,650 | * ¹ NextDecade Corp. | 4,771,090 | 22,758 |
| Peabody Energy Corp. | 3,525,752 | 85,746 | * ¹ FuelCell Energy Inc. | 14,142,790 | 22,628 |
| Viper Energy Inc. Class A | 2,723,497 | 85,463 | * REX American Resources Corp. | 477,153 | 22,569 |
| * ¹ Plug Power Inc. | 18,864,450 | 84,890 | RPC Inc. | 3,025,849 | 22,028 |
| * Shoals Technologies Group Inc. Class A | 5,342,466 | 83,022 | * Centrus Energy Corp. Class A | 394,915 | 21,487 |
| * Array Technologies Inc. | 4,516,733 | 75,881 | * SilverBow Resources Inc. | 678,107 | 19,719 |
| CONSOL Energy Inc. | 741,722 | 74,565 | * Bristow Group Inc. Class A | 696,250 | 19,683 |
| Archrock Inc. | 4,689,675 | 72,221 | Select Water Solutions Inc. Class A | 2,504,296 | 19,008 |
| * NEXTracker Inc. Class A | 1,506,984 | 70,602 | * ¹ Stem Inc. | 4,714,276 | 18,291 |
| * Oceanenergy International Inc. | 3,158,148 | 67,205 | * TETRA Technologies Inc. | 3,630,548 | 16,410 |
| * Callon Petroleum Co. | 1,930,771 | 62,557 | * Newpark Resources Inc. | 2,449,089 | 16,262 |
| * Par Pacific Holdings Inc. | 1,707,225 | 62,092 | Vitesse Energy Inc. | 730,922 | 16,000 |
| Sitio Royalties Corp. Class A | 2,576,671 | 60,578 | * Montauk Renewables Inc. | 1,737,042 | 15,477 |
| * Gulfport Energy Corp. | 403,753 | 53,780 | VAALCO Energy Inc. | 3,343,681 | 15,013 |
| Delek US Holdings Inc. | 1,996,486 | 51,509 | Berry Corp. | 1,914,730 | 13,461 |
| * Talos Energy Inc. | 3,481,418 | 49,541 | * ¹ SunPower Corp. | 2,745,685 | 13,262 |
| * Helix Energy Solutions Group Inc. | 4,519,929 | 46,465 | * ¹ Tellurian Inc. | 17,249,662 | 13,034 |
| * Green Plains Inc. | 1,777,608 | 44,831 | Kodiak Gas Services Inc. | 637,940 | 12,810 |
| * ¹ Fluence Energy Inc. | 1,778,892 | 42,427 | SandRidge Energy Inc. | 933,349 | 12,759 |
| World Kinect Corp. | 1,843,525 | 41,996 | ¹ HighPeak Energy Inc. | 884,700 | 12,598 |

Total Stock Market Index Fund

| | Shares | Market Value* (\$000) | | Shares | Market Value* (\$000) |
|---|-----------|--------------------------|--|-------------|--------------------------|
| * Oil States International Inc. | 1,847,876 | 12,547 | *.1 ESS Tech Inc. | 1,593,000 | 1,816 |
| 1 Ramaco Resources Inc. Class A | 701,380 | 12,050 | Ramaco Resources Inc. Class B | 135,153 | 1,799 |
| *.1 EVgo Inc. Class A | 3,179,153 | 11,381 | * Smart Sand Inc. | 860,390 | 1,661 |
| * DMC Global Inc. | 540,379 | 10,170 | *.1 Nine Energy Service Inc. | 609,231 | 1,633 |
| * W&T Offshore Inc. | 2,896,052 | 9,441 | * Gulf Island Fabrication Inc. | 358,485 | 1,552 |
| * SEACOR Marine Holdings Inc. | 735,140 | 9,255 | * Profire Energy Inc. | 830,050 | 1,502 |
| * American Superconductor Corp. | 824,756 | 9,188 | * Mammoth Energy Services Inc. | 308,591 | 1,376 |
| *.1 Gevo Inc. | 6,871,435 | 7,971 | * Ideal Power Inc. | 177,061 | 1,374 |
| * Matrix Service Co. Solaris Oilfield Infrastructure Inc. Class A | 785,548 | 7,683 | * Energy Services of America Corp. | 200,540 | 1,199 |
| * Forum Energy Technologies Inc. | 935,530 | 7,447 | *.1 Flotek Industries Inc. | 305,077 | 1,196 |
| * Hallador Energy Co. | 324,803 | 7,201 | *.1 FTC Solar Inc. | 1,574,728 | 1,091 |
| * Amplify Energy Corp. | 722,014 | 6,383 | 1 Enviva Inc. | 928,942 | 925 |
| Riley Exploration Permian Inc. | 1,044,290 | 6,193 | Adams Resources & Energy Inc. | 31,232 | 818 |
| Granite Ridge Resources Inc. | 222,250 | 6,054 | *.1 Stabilis Solutions Inc. Barnwell Industries Inc. | 169,932 | 705 |
| * Geospace Technologies Corp. | 1,004,600 | 6,048 | * PEDEVCO Corp. | 267,900 | 651 |
| *.1 Aemetis Inc. | 460,675 | 5,970 | *.1 Independence Contract Drilling Inc. | 768,132 | 592 |
| *.1 ProFrac Holding Corp. Class A | 1,111,968 | 5,827 | *.1 Houston American Energy Corp. | 225,114 | 552 |
| *.1 ProFrac Holding Corp. Class A | 655,619 | 5,560 | *.1 Ocean Power Technologies Inc. | 231,528 | 414 |
| Evolution Petroleum Corp. | 895,061 | 5,200 | *.1 Mexco Energy Corp. | 44,605 | 407 |
| *.1 TPI Composites Inc. | 1,239,552 | 5,132 | *.1 Ocean Power Technologies Inc. | 1,001,472 | 316 |
| * Natural Gas Services Group Inc. | 310,277 | 4,989 | *.1 Sunworks Inc. | 1,299,138 | 305 |
| *.1 Solid Power Inc. | 3,190,948 | 4,627 | *.1 Dawson Geophysical Co. | 163,584 | 299 |
| NACCO Industries Inc. Class A | 121,068 | 4,419 | * Superior Drilling Products Inc. | 258,628 | 185 |
| * KLX Energy Services Holdings Inc. | 389,409 | 4,385 | *.1 Advent Technologies Holdings Inc. | 760,618 | 169 |
| Ranger Energy Services Inc. Class A | 406,911 | 4,163 | *.1 US Energy Corp. | 133,545 | 134 |
| *.1 Ring Energy Inc. | 2,669,972 | 3,898 | *.1 Camber Energy Inc. | 332,001 | 76 |
| PHX Minerals Inc. | 1,009,748 | 3,251 | * Pineapple Energy Inc. | 95,645 | 57 |
| 1 Epsilon Energy Ltd. | 638,076 | 3,241 | * NCS Multistage Holdings Inc. | 1,912 | 33 |
| *.1 American Resources Corp. | 1,873,823 | 2,792 | | | 59,767,596 |
| * OPAL Fuels Inc. Class A | 490,434 | 2,707 | Financials (10.8%) | | |
| *.1 Empire Petroleum Corp. | 238,346 | 2,619 | * Berkshire Hathaway Inc. Class B | 55,960,019 | 19,958,700 |
| *.1 Beam Global | 317,644 | 2,252 | JPMorgan Chase & Co. | 90,715,286 | 15,430,670 |
| * Battalion Oil Corp. | 223,426 | 2,147 | Bank of America Corp. | 211,026,559 | 7,105,264 |
| *.1 PrimeEnergy Resources Corp. | 19,756 | 2,101 | Wells Fargo & Co. | 113,959,217 | 5,609,073 |
| | | | S&P Global Inc. | 9,938,743 | 4,378,215 |
| | | | Goldman Sachs Group Inc. | 9,380,537 | 3,618,730 |
| | | | Morgan Stanley | 38,628,950 | 3,602,150 |

Total Stock Market Index Fund

| | Shares | Market Value* (\$000) | | Shares | Market Value* (\$000) |
|--|------------|--------------------------|--|------------|--------------------------|
| BlackRock Inc. | 4,198,995 | 3,408,744 | Ares Management Corp. Class A | 5,275,406 | 627,351 |
| Charles Schwab Corp. | 44,500,704 | 3,061,648 | Principal Financial Group Inc. | 7,512,694 | 591,024 |
| Marsh & McLennan Cos. Inc. | 15,457,336 | 2,928,701 | Cboe Global Markets Inc. | 3,304,755 | 590,097 |
| Progressive Corp. | 18,381,600 | 2,927,821 | Huntington Bancshares Inc. | 45,303,021 | 576,254 |
| Blackstone Inc. | 22,312,200 | 2,921,113 | * Berkshire Hathaway Inc. Class A | 1,051 | 570,299 |
| Citigroup Inc. | 56,307,325 | 2,896,449 | FactSet Research Systems Inc. | 1,190,901 | 568,119 |
| Chubb Ltd. | 12,810,982 | 2,895,282 | Regions Financial Corp. | 29,191,495 | 565,731 |
| CME Group Inc. | 11,295,900 | 2,378,917 | * Markel Group Inc. | 394,366 | 559,960 |
| Intercontinental Exchange Inc. | 17,952,621 | 2,305,655 | LPL Financial Holdings Inc. | 2,370,573 | 539,590 |
| US Bancorp | 48,877,749 | 2,115,429 | Northern Trust Corp. | 6,168,982 | 520,539 |
| PNC Financial Services Group Inc. | 12,503,943 | 1,936,236 | Brown & Brown Inc. | 7,177,212 | 510,372 |
| Moody's Corp. | 4,878,274 | 1,905,259 | Cincinnati Financial Corp. | 4,916,035 | 508,613 |
| Aon plc Class A | 5,972,498 | 1,738,116 | Everest Group Ltd. | 1,360,655 | 481,100 |
| KKR & Co. Inc. | 20,867,825 | 1,728,899 | Citizens Financial Group Inc. | 13,880,377 | 459,996 |
| Truist Financial Corp. | 41,889,412 | 1,546,557 | First Citizens BancShares Inc. Class A | 316,931 | 449,716 |
| Arthur J Gallagher & Co. | 6,789,146 | 1,526,743 | W R Berkley Corp. | 6,054,434 | 428,170 |
| Aflac Inc. | 18,328,770 | 1,512,124 | KeyCorp | 29,488,147 | 424,629 |
| American International Group Inc. | 22,029,284 | 1,492,484 | Fidelity National Financial Inc. | 8,095,927 | 413,054 |
| Travelers Cos. Inc. | 7,181,982 | 1,368,096 | Loews Corp. | 5,566,684 | 387,386 |
| MSCI Inc. Class A | 2,355,676 | 1,332,488 | Equitable Holdings Inc. | 10,622,456 | 353,728 |
| Bank of New York Mellon Corp. | 24,131,039 | 1,256,021 | MarketAxess Holdings Inc. | 1,193,070 | 349,391 |
| Ameriprise Financial Inc. | 3,170,574 | 1,204,279 | Globe Life Inc. | 2,792,645 | 339,921 |
| Prudential Financial Inc. | 11,329,886 | 1,175,022 | Reinsurance Group of America Inc. | 2,070,383 | 334,947 |
| Apollo Global Management Inc. | 12,495,132 | 1,164,421 | Tradeweb Markets Inc. Class A | 3,597,954 | 326,982 |
| MetLife Inc. | 17,438,256 | 1,153,192 | Carlyle Group Inc. | 7,976,682 | 324,571 |
| Allstate Corp. | 8,215,350 | 1,149,985 | RenaissanceRe Holdings Ltd. | 1,653,901 | 324,165 |
| Discover Financial Services | 7,866,556 | 884,201 | EastWest Bancorp Inc. | 4,433,484 | 318,989 |
| * Coinbase Global Inc. Class A | 4,824,495 | 839,076 | Annaly Capital Management Inc. | 15,853,352 | 307,079 |
| * Arch Capital Group Ltd. | 11,112,943 | 825,358 | Ally Financial Inc. | 8,469,124 | 295,742 |
| Willis Towers Watson plc | 3,250,003 | 783,901 | Assurant Inc. | 1,660,179 | 279,724 |
| Broadridge Financial Solutions Inc. | 3,695,680 | 760,386 | Webster Financial Corp. | 5,423,284 | 275,286 |
| Hartford Financial Services Group Inc. | 9,432,663 | 758,197 | *.1 SoFi Technologies Inc. | 27,222,334 | 270,862 |
| T. Rowe Price Group Inc. | 7,016,831 | 755,643 | Erie Indemnity Co. Class A | 799,295 | 267,700 |
| Nasdaq Inc. | 12,711,425 | 739,042 | | | |
| Fifth Third Bancorp | 21,385,315 | 737,580 | | | |
| State Street Corp. | 9,225,900 | 714,638 | | | |
| M&T Bank Corp. | 5,208,043 | 713,919 | | | |
| Raymond James Financial Inc. | 5,896,988 | 657,514 | | | |

Total Stock Market Index Fund

| | Shares | Market Value* (\$000) | | Shares | Market Value* (\$000) |
|--|------------|--------------------------|---|------------|--------------------------|
| American Financial Group Inc. | 2,229,453 | 265,060 | Wintrust Financial Corp. | 1,912,930 | 177,424 |
| Interactive Brokers Group Inc. Class A | 3,178,400 | 263,489 | Columbia Banking System Inc. | 6,542,542 | 174,555 |
| Franklin Resources Inc. | 8,586,125 | 255,781 | Cadence Bank | 5,763,236 | 170,534 |
| First Horizon Corp. | 17,528,794 | 248,208 | MGIC Investment Corp. | 8,750,300 | 168,793 |
| Invesco Ltd. | 13,771,835 | 245,690 | Essent Group Ltd. | 3,138,176 | 165,507 |
| Voya Financial Inc. | 3,310,981 | 241,569 | Synovus Financial Corp. | 4,364,048 | 164,306 |
| * Robinhood Markets Inc. Class A | 18,634,684 | 237,406 | United Bankshares Inc. | 4,241,350 | 159,263 |
| Unum Group | 5,206,991 | 235,460 | Rithm Capital Corp. | 14,886,706 | 158,990 |
| SEI Investments Co. | 3,661,513 | 232,689 | *.1 Marathon Digital Holdings Inc. | 6,679,783 | 156,908 |
| Old Republic International Corp. | 7,903,704 | 232,369 | Affiliated Managers Group Inc. | 1,033,290 | 156,461 |
| Kinsale Capital Group Inc. | 691,796 | 231,689 | Old National Bancorp | 9,180,985 | 155,067 |
| Comerica Inc. | 4,123,000 | 230,105 | FNB Corp. | 11,244,311 | 154,834 |
| Morningstar Inc. | 803,775 | 230,073 | Corebridge Financial Inc. | 6,913,340 | 149,743 |
| Primerica Inc. | 1,095,602 | 225,431 | Valley National Bancorp | 13,572,293 | 147,395 |
| New York Community Bancorp Inc. | 21,421,737 | 219,144 | Home BancShares Inc. | 5,785,274 | 146,541 |
| Western Alliance Bancorp | 3,260,585 | 214,514 | Glacier Bancorp Inc. | 3,490,659 | 144,234 |
| Blue Owl Capital Inc. Class A | 14,356,656 | 213,914 | Lincoln National Corp. | 5,310,535 | 143,225 |
| Stifel Financial Corp. | 3,016,293 | 208,577 | SLM Corp. | 7,222,660 | 138,097 |
| 1 AGNC Investment Corp. | 20,946,116 | 205,481 | Radian Group Inc. | 4,727,530 | 134,971 |
| Zions Bancorp NA | 4,647,119 | 203,869 | * American Equity Investment Life Holding Co. | 2,415,443 | 134,782 |
| SouthState Corp. | 2,382,493 | 201,202 | * Ryan Specialty Holdings Inc. Class A | 3,128,426 | 134,585 |
| Pinnacle Financial Partners Inc. | 2,302,546 | 200,828 | Axis Capital Holdings Ltd. | 2,400,377 | 132,909 |
| Commerce Bancshares Inc. | 3,731,621 | 199,306 | FirstCash Holdings Inc. | 1,212,666 | 131,441 |
| First American Financial Corp. | 3,073,507 | 198,057 | First Financial Bankshares Inc. | 4,269,541 | 129,367 |
| Cullen/Frost Bankers Inc. | 1,817,890 | 197,223 | * Mr Cooper Group Inc. | 1,969,975 | 128,285 |
| Houlihan Lokey Inc. Class A | 1,628,749 | 195,303 | Jackson Financial Inc. Class A | 2,486,629 | 127,315 |
| 1 Starwood Property Trust Inc. | 9,281,318 | 195,093 | Assured Guaranty Ltd. | 1,678,489 | 125,601 |
| Prosperity Bancshares Inc. | 2,796,395 | 189,400 | Hamilton Lane Inc. Class A | 1,103,726 | 125,207 |
| Selective Insurance Group Inc. | 1,902,285 | 189,239 | Janus Henderson Group plc | 4,132,505 | 124,595 |
| Jefferies Financial Group Inc. | 4,637,688 | 187,409 | Hancock Whitney Corp. | 2,563,770 | 124,574 |
| Popular Inc. | 2,269,437 | 186,253 | Hanover Insurance Group Inc. | 1,010,971 | 122,752 |
| OneMain Holdings Inc. | 3,769,704 | 185,469 | Moelis & Co. Class A | 2,134,419 | 119,805 |
| Evercore Inc. Class A | 1,070,476 | 183,105 | * Enstar Group Ltd. | 404,319 | 119,011 |
| RLI Corp. | 1,354,950 | 180,371 | | | |
| Bank OZK | 3,578,146 | 178,299 | | | |

Total Stock Market Index Fund

| | Shares | Market Value* (\$000) | | Shares | Market Value* (\$000) |
|---|------------|--------------------------|--|------------|--------------------------|
| Lazard Ltd. Class A | 3,363,039 | 117,034 | Fulton Financial Corp. | 5,203,897 | 85,656 |
| White Mountains Insurance Group Ltd. | 76,901 | 115,737 | CVB Financial Corp. | 4,241,821 | 85,642 |
| Ameris Bancorp | 2,098,444 | 111,322 | BGC Group Inc. Class A | 11,775,831 | 85,021 |
| ¹ Blackstone Mortgage Trust Inc. Class A | 5,198,296 | 110,568 | * Clearwater Analytics Holdings Inc. Class A | 3,948,529 | 79,089 |
| Walker & Dunlop Inc. | 986,437 | 109,504 | * NMI Holdings Inc. Class A | 2,611,555 | 77,511 |
| * Brighthouse Financial Inc. | 2,061,205 | 109,079 | BankUnited Inc. | 2,388,475 | 77,458 |
| United Community Banks Inc. | 3,555,927 | 104,046 | Seacoast Banking Corp. of Florida | 2,695,122 | 76,703 |
| ServisFirst Bancshares Inc. | 1,544,023 | 102,878 | Simmons First National Corp. Class A | 3,802,363 | 75,439 |
| UMB Financial Corp. | 1,226,359 | 102,462 | ¹ Arbor Realty Trust Inc. | 4,834,620 | 73,390 |
| * Texas Capital Bancshares Inc. | 1,512,894 | 97,778 | Eastern Bankshares Inc. | 5,005,394 | 71,077 |
| Cathay General Bancorp | 2,176,762 | 97,018 | PennyMac Financial Services Inc. | 802,766 | 70,940 |
| * ¹ Riot Platforms Inc. | 6,210,523 | 96,077 | PJT Partners Inc. Class A | 694,322 | 70,731 |
| Associated Banc-Corp | 4,470,347 | 95,621 | First Merchants Corp. | 1,857,218 | 68,866 |
| International Bancshares Corp. | 1,759,816 | 95,593 | WaFd Inc. | 2,057,503 | 67,815 |
| CNO Financial Group Inc. | 3,421,522 | 95,460 | First Financial Bancorp | 2,817,524 | 66,916 |
| Artisan Partners Asset Management Inc. Class A | 2,122,843 | 93,787 | Towne Bank | 2,122,686 | 63,171 |
| Piper Sandler Cos. | 535,561 | 93,654 | * BOK Financial Corp. | 736,866 | 63,113 |
| Kemper Corp. | 1,921,292 | 93,509 | * StoneX Group Inc. | 828,785 | 61,189 |
| * Genworth Financial Inc. Class A | 13,806,986 | 92,231 | * Park National Corp. | 457,960 | 60,845 |
| First Hawaiian Inc. | 4,029,346 | 92,111 | * Bancorp Inc. | 1,562,705 | 60,258 |
| * ¹ Upstart Holdings Inc. | 2,237,848 | 91,438 | * ¹ Rocket Cos. Inc. Class A | 4,074,451 | 58,998 |
| * Axos Financial Inc. | 1,662,755 | 90,786 | NBT Bancorp Inc. | 1,401,918 | 58,754 |
| Bank of Hawaii Corp. | 1,250,932 | 90,643 | Cohen & Steers Inc. | 770,629 | 58,360 |
| First Interstate BancSystem Inc. Class A | 2,939,739 | 90,397 | Banner Corp. | 1,079,019 | 57,792 |
| TPG Inc. Class A | 2,072,871 | 89,486 | Virtu Financial Inc. Class A | 2,823,145 | 57,197 |
| WSFS Financial Corp. | 1,938,156 | 89,019 | OFG Bancorp | 1,510,460 | 56,612 |
| Federated Hermes Inc. Class B | 2,614,392 | 88,523 | Independent Bank Group Inc. | 1,110,951 | 56,525 |
| Community Bank System Inc. | 1,688,469 | 87,986 | * Triumph Financial Inc. | 701,794 | 56,270 |
| Pacific Premier Bancorp Inc. | 3,013,123 | 87,712 | Renasant Corp. | 1,669,901 | 56,242 |
| Independent Bank Corp. | 1,327,970 | 87,394 | BancFirst Corp. | 576,481 | 56,109 |
| First Bancorp | 5,272,270 | 86,729 | WesBanco Inc. | 1,776,472 | 55,728 |
| Atlantic Union Bankshares Corp. | 2,368,116 | 86,531 | ¹ Ready Capital Corp. | 5,389,324 | 55,241 |
| * Credit Acceptance Corp. | 161,035 | 85,788 | StepStone Group Inc. Class A | 1,695,189 | 53,958 |
| | | | Banc of California Inc. | 3,978,554 | 53,432 |
| | | | Virtus Investment Partners Inc. | 215,598 | 52,123 |
| | | | Apollo Commercial Real Estate Finance Inc. | 4,416,882 | 51,854 |
| | | | Federal Agricultural Mortgage Corp. Class C | 270,904 | 51,802 |

Total Stock Market Index Fund

| | Shares | Market Value* (\$000) | | Shares | Market Value* (\$000) |
|---------------------------------------|-----------|--------------------------|--|-----------|--------------------------|
| Hilltop Holdings Inc. | 1,437,585 | 50,617 | * Palomar Holdings Inc. | 734,361 | 40,757 |
| Stewart Information Services Corp. | 852,559 | 50,088 | Provident Financial Services Inc. | 2,230,718 | 40,220 |
| Claros Mortgage Trust Inc. | 3,665,552 | 49,961 | Safehold Inc. | 1,659,651 | 38,836 |
| Northwest Bancshares Inc. | 3,989,936 | 49,794 | S&T Bancorp Inc. | 1,140,060 | 38,101 |
| Enterprise Financial Services Corp. | 1,103,275 | 49,261 | Stellar Bancorp Inc. | 1,365,491 | 38,015 |
| Lakeland Financial Corp. | 752,901 | 49,059 | Veritex Holdings Inc. | 1,607,760 | 37,413 |
| * Goosehead Insurance Inc. Class A | 645,903 | 48,959 | * Cannae Holdings Inc. | 1,883,947 | 36,756 |
| First Commonwealth Financial Corp. | 3,163,276 | 48,841 | Chimera Investment Corp. | 7,339,545 | 36,624 |
| City Holding Co. | 437,529 | 48,242 | Sandy Spring Bancorp Inc. | 1,325,600 | 36,109 |
| * Customers Bancorp Inc. | 835,298 | 48,130 | Peoples Bancorp Inc. | 1,058,510 | 35,735 |
| * BRP Group Inc. Class A | 1,998,235 | 47,998 | MFA Financial Inc. | 3,141,703 | 35,407 |
| Live Oak Bancshares Inc. | 1,034,676 | 47,078 | * Encore Capital Group Inc. | 680,681 | 34,545 |
| Trustmark Corp. | 1,687,931 | 47,060 | Nelnet Inc. Class A | 390,170 | 34,421 |
| Navient Corp. | 2,513,015 | 46,792 | Safety Insurance Group Inc. | 449,806 | 34,181 |
| * Enova International Inc. | 843,965 | 46,722 | * SiriusPoint Ltd. | 2,946,652 | 34,181 |
| First Bancorp (XNGS) | 1,237,620 | 45,804 | BrightSpire Capital Inc. Class A | 4,543,526 | 33,804 |
| Westamerica Bancorp | 791,697 | 44,660 | Employers Holdings Inc. | 848,434 | 33,428 |
| FB Financial Corp. | 1,116,367 | 44,487 | Franklin BSP Realty Trust Inc. | 2,472,504 | 33,404 |
| Pathward Financial Inc. | 839,479 | 44,434 | * Skyward Specialty Insurance Group Inc. | 985,265 | 33,381 |
| National Bank Holdings Corp. Class A | 1,172,694 | 43,612 | TriCo Bancshares | 765,759 | 32,905 |
| * Oscar Health Inc. Class A | 4,685,148 | 42,869 | Origin Bancorp Inc. | 913,084 | 32,478 |
| Horace Mann Educators Corp. | 1,309,876 | 42,833 | Mercury General Corp. | 867,129 | 32,353 |
| Hope Bancorp Inc. | 3,494,977 | 42,219 | Berkshire Hills Bancorp Inc. | 1,296,581 | 32,194 |
| Heartland Financial USA Inc. | 1,120,449 | 42,140 | Nicolet Bankshares Inc. | 393,817 | 31,694 |
| Stock Yards Bancorp Inc. | 818,043 | 42,121 | OceanFirst Financial Corp. | 1,779,868 | 30,898 |
| Compass Diversified Holdings | 1,867,334 | 41,922 | * PRA Group Inc. | 1,170,822 | 30,676 |
| Two Harbors Investment Corp. | 2,970,456 | 41,378 | QCR Holdings Inc. | 514,779 | 30,058 |
| PennyMac Mortgage Investment Trust | 2,763,682 | 41,317 | *,1 Trupanion Inc. | 981,307 | 29,940 |
| Victory Capital Holdings Inc. Class A | 1,198,838 | 41,288 | 1 ARMOUR Residential REIT Inc. | 1,541,014 | 29,772 |
| First Busey Corp. | 1,657,232 | 41,132 | 1 Ellington Financial Inc. | 2,341,448 | 29,760 |
| Ladder Capital Corp. Class A | 3,555,544 | 40,924 | Dime Community Bancshares Inc. | 1,101,151 | 29,654 |
| | | | * LendingClub Corp. | 3,283,854 | 28,701 |
| | | | Eagle Bancorp Inc. | 951,714 | 28,685 |
| | | | Enact Holdings Inc. | 988,708 | 28,564 |
| | | | Southside Bancshares Inc. | 911,789 | 28,557 |
| | | | AMERISAFE Inc. | 609,096 | 28,493 |
| | | | Preferred Bank | 389,302 | 28,438 |
| | | | National Western Life Group Inc. Class A | 58,275 | 28,148 |

Total Stock Market Index Fund

| | Shares | Market Value* (\$000) | | Shares | Market Value* (\$000) |
|--|-----------|--------------------------|---|-----------|--------------------------|
| Brookline Bancorp Inc. | 2,542,527 | 27,739 | Amalgamated Financial Corp. | 689,657 | 18,579 |
| Lakeland Bancorp Inc. | 1,862,506 | 27,546 | Merchants Bancorp | 434,604 | 18,505 |
| ConnectOne Bancorp Inc. | 1,192,696 | 27,325 | Farmers National Banc Corp. | 1,273,130 | 18,397 |
| German American Bancorp Inc. | 840,496 | 27,240 | Byline Bancorp Inc. | 777,481 | 18,317 |
| *.1 Lemonade Inc. | 1,674,937 | 27,017 | Great Southern Bancorp Inc. | 302,904 | 17,977 |
| WisdomTree Inc. | 3,780,368 | 26,198 | Mercantile Bank Corp. | 445,144 | 17,975 |
| Redwood Trust Inc. | 3,489,302 | 25,856 | Washington Trust Bancorp Inc. | 552,876 | 17,902 |
| Premier Financial Corp. | 1,072,357 | 25,844 | ¹ Orchid Island Capital Inc. | 2,091,609 | 17,632 |
| First Bancshares Inc. | 874,751 | 25,656 | * Metropolitan Bank Holding Corp. | 311,071 | 17,227 |
| Capitol Federal Financial Inc. | 3,952,960 | 25,497 | TrustCo Bank Corp. | 550,930 | 17,106 |
| TFS Financial Corp. | 1,714,510 | 25,186 | Heritage Commerce Corp. | 1,711,952 | 16,983 |
| ¹ F&G Annuities & Life Inc. | 544,128 | 25,030 | Midland States Bancorp Inc. | 614,037 | 16,923 |
| * Open Lending Corp. | 2,935,132 | 24,978 | * Columbia Financial Inc. | 872,234 | 16,817 |
| New York Mortgage Trust Inc. | 2,825,845 | 24,104 | Kearny Financial Corp. | 1,871,083 | 16,784 |
| Bank First Corp. | 277,228 | 24,025 | HarborOne Bancorp Inc. | 1,385,460 | 16,598 |
| Heritage Financial Corp. | 1,102,412 | 23,581 | Southern Missouri Bancorp Inc. | 310,151 | 16,559 |
| Amerant Bancorp Inc. | | | * CrossFirst Bankshares Inc. | 1,202,409 | 16,329 |
| Class A | 951,334 | 23,374 | Horizon Bancorp Inc. | 1,130,130 | 16,172 |
| 1st Source Corp. | 425,256 | 23,368 | Northfield Bancorp Inc. | 1,279,932 | 16,102 |
| First Mid Bancshares Inc. | 671,439 | 23,272 | Central Pacific Financial Corp. | 801,026 | 15,764 |
| * Ambac Financial Group Inc. | 1,386,506 | 22,850 | First Community Bankshares Inc. | 423,255 | 15,703 |
| ProAssurance Corp. | 1,647,124 | 22,714 | Independent Bank Corp. (Michigan) | 599,260 | 15,593 |
| Community Trust Bancorp Inc. | 515,007 | 22,588 | Cambridge Bancorp | 222,214 | 15,422 |
| ¹ UWM Holdings Corp. | | | Camden National Corp. | 403,181 | 15,172 |
| Class A | 3,092,429 | 22,111 | First Foundation Inc. | 1,567,086 | 15,169 |
| Dynex Capital Inc. | 1,723,960 | 21,584 | Equity Bancshares Inc. | 443,588 | 15,038 |
| Old Second Bancorp Inc. | 1,367,182 | 21,109 | Class A | | |
| Tompkins Financial Corp. | 345,569 | 20,814 | American National Bankshares Inc. | 302,173 | 14,731 |
| ¹ HCI Group Inc. | 225,301 | 19,691 | Peapack-Gladstone Financial Corp. | 493,833 | 14,726 |
| KKR Real Estate Finance Trust Inc. | 1,451,080 | 19,198 | HomeTrust Bancshares Inc. | 539,258 | 14,517 |
| * AssetMark Financial Holdings Inc. | 640,865 | 19,194 | Diamond Hill Investment Group Inc. | 87,521 | 14,493 |
| BrightSphere Investment Group Inc. | 981,747 | 18,810 | United Fire Group Inc. | 714,514 | 14,376 |
| Hanmi Financial Corp. | 968,596 | 18,791 | | | |
| Business First Bancshares Inc. | 759,255 | 18,716 | | | |
| Univest Financial Corp. | 848,090 | 18,683 | | | |

Total Stock Market Index Fund

| | Shares | Market Value* (\$000) | | Shares | Market Value* (\$000) |
|---|-----------|--------------------------|--|-----------|--------------------------|
| * EZCORP Inc. Class A | 1,624,375 | 14,197 | Crawford & Co. Class B | 747,804 | 9,781 |
| Republic Bancorp Inc. Class A | 253,793 | 13,999 | Financial Institutions Inc. | 450,573 | 9,597 |
| P10 Inc. Class A | 1,343,205 | 13,728 | Orrstown Financial Services Inc. | 324,496 | 9,573 |
| * Coastal Financial Corp. | 308,378 | 13,695 | Granite Point Mortgage Trust Inc. | 1,592,579 | 9,460 |
| Flushing Financial Corp. | 829,310 | 13,667 | Capstar Financial Holdings Inc. | 501,635 | 9,401 |
| Shore Bancshares Inc. | 944,911 | 13,465 | Summit Financial Group Inc. | 304,535 | 9,346 |
| Metrocity Bankshares Inc. | 558,211 | 13,408 | Citizens & Northern Corp. | 410,526 | 9,208 |
| CNB Financial Corp. | 588,697 | 13,299 | Civista Bancshares Inc. | 497,943 | 9,182 |
| Universal Insurance Holdings Inc. | 826,787 | 13,212 | Mid Penn Bancorp Inc. | 374,344 | 9,089 |
| First Financial Corp. | 303,927 | 13,078 | * Southern California Bancorp | 523,200 | 9,078 |
| GCM Grosvenor Inc. Class A | 1,437,229 | 12,878 | Sierra Bancorp | 399,592 | 9,011 |
| ¹ Burke & Herbert Financial Services Corp. | 202,900 | 12,762 | First of Long Island Corp. | 676,836 | 8,961 |
| * Tiptree Inc. Class A | 651,681 | 12,356 | * Greenlight Capital Re Ltd. Class A | 776,574 | 8,868 |
| World Acceptance Corp. | 94,353 | 12,316 | First Bancorp Inc. | 312,385 | 8,815 |
| Bar Harbor Bankshares | 412,183 | 12,102 | West Bancorp Inc. | 414,402 | 8,785 |
| ¹ B. Riley Financial Inc. | 573,323 | 12,034 | Peoples Financial Services Corp. | 179,285 | 8,731 |
| Alerus Financial Corp. | 537,268 | 12,029 | FS Bancorp Inc. | 235,608 | 8,708 |
| Arrow Financial Corp. | 425,176 | 11,879 | Home Bancorp Inc. | 206,339 | 8,668 |
| TPG RE Finance Trust Inc. | 1,817,114 | 11,811 | Primis Financial Corp. | 682,667 | 8,643 |
| ¹ Invesco Mortgage Capital Inc. | 1,324,933 | 11,739 | Waterstone Financial Inc. | 604,252 | 8,580 |
| ¹ NewtekOne Inc. | 847,975 | 11,702 | Citizens Financial Services Inc. | 131,902 | 8,537 |
| Capital City Bank Group Inc. | 397,180 | 11,689 | James River Group Holdings Ltd. | 921,185 | 8,512 |
| Northeast Bank | 206,474 | 11,395 | South Plains Financial Inc. | 292,506 | 8,471 |
| First Bank | 770,907 | 11,332 | * MBIA Inc. | 1,382,103 | 8,458 |
| ACNB Corp. | 240,241 | 10,753 | First Business Financial Services Inc. | 210,016 | 8,422 |
| * ¹ Forge Global Holdings Inc. | 3,118,181 | 10,695 | Codorus Valley Bancorp Inc. | 327,297 | 8,412 |
| * Carter Bankshares Inc. | 712,025 | 10,659 | * Southern First Bancshares Inc. | 226,710 | 8,411 |
| LendingTree Inc. | 347,613 | 10,540 | RBB Bancorp | 440,333 | 8,384 |
| Macatawa Bank Corp. | 925,613 | 10,441 | Unity Bancorp Inc. | 282,715 | 8,366 |
| Hingham Institution For Savings | 53,653 | 10,430 | Farmers & Merchants Bancorp Inc. | 333,453 | 8,270 |
| SmartFinancial Inc. | 423,631 | 10,375 | Guaranty Bancshares Inc. | 245,483 | 8,253 |
| Esquire Financial Holdings Inc. | 206,705 | 10,327 | Enterprise Bancorp Inc. | 255,668 | 8,248 |
| Northrim Bancorp Inc. | 176,916 | 10,121 | | | |
| Bank of Marin Bancorp | 447,868 | 9,862 | | | |
| BayCom Corp. | 415,597 | 9,804 | | | |

Total Stock Market Index Fund

| | Shares | Market Value* (\$000) | | Shares | Market Value* (\$000) |
|--|-----------|--------------------------|---|-----------|--------------------------|
| ¹ NexPoint Diversified Real Estate Trust | 1,031,167 | 8,198 | National Bankshares Inc. | 192,376 | 6,223 |
| MidWestOne Financial Group Inc. | 298,754 | 8,039 | Parke Bancorp Inc. | 306,015 | 6,197 |
| Donegal Group Inc. Class A | 562,139 | 7,864 | ChoiceOne Financial Services Inc. | 210,670 | 6,173 |
| John Marshall Bancorp Inc. | 346,600 | 7,819 | AG Mortgage Investment Trust Inc. | 965,155 | 6,129 |
| * Bridgewater Bancshares Inc. | 574,377 | 7,766 | Investors Title Co. | 37,598 | 6,096 |
| Fidelity D&D Bancorp Inc. | 132,823 | 7,708 | Bankwell Financial Group Inc. | 201,545 | 6,083 |
| Five Star Bancorp | 293,908 | 7,694 | ¹ Sachem Capital Corp. | 1,619,896 | 6,058 |
| Norwood Financial Corp. | 233,197 | 7,675 | * Ponce Financial Group Inc. | 620,432 | 6,055 |
| Timberland Bancorp Inc. | 242,733 | 7,636 | Capital Bancorp Inc. | 250,159 | 6,054 |
| * Blue Foundry Bancorp | 782,802 | 7,570 | Southern States Bancshares Inc. | 206,492 | 6,046 |
| ¹ Chicago Atlantic Real Estate Finance Inc. | 466,820 | 7,553 | * Sterling Bancorp Inc. | 1,047,247 | 6,043 |
| Middlefield Banc Corp. | 232,314 | 7,520 | First Internet Bancorp | 247,933 | 5,997 |
| Central Valley Community Bancorp | 335,244 | 7,493 | LINKBANCORP Inc. | 752,326 | 5,996 |
| PCB Bancorp | 401,511 | 7,400 | * Ocwen Financial Corp. | 193,274 | 5,945 |
| Colony Bancorp Inc. | 550,804 | 7,326 | Greene County Bancorp Inc. | 210,368 | 5,932 |
| * FVCBancorp Inc. | 514,940 | 7,312 | Regional Management Corp. | 234,220 | 5,874 |
| * Third Coast Bancshares Inc. | 367,175 | 7,296 | MainStreet Bancshares Inc. | 235,247 | 5,836 |
| Oak Valley Bancorp | 239,900 | 7,185 | Silvercrest Asset Management Group Inc. Class A | 330,416 | 5,617 |
| Red River Bancshares Inc. | 127,746 | 7,168 | Northeast Community Bancorp Inc. | 315,219 | 5,592 |
| * eHealth Inc. | 816,369 | 7,119 | BCB Bancorp Inc. | 430,285 | 5,529 |
| Plumas Bancorp | 168,907 | 6,984 | HomeStreet Inc. | 535,464 | 5,515 |
| ¹ Medallion Financial Corp. | 698,986 | 6,885 | First Community Corp. | 254,872 | 5,487 |
| Princeton Bancorp Inc. | 191,688 | 6,882 | * California Bancorp | 219,318 | 5,430 |
| MVB Financial Corp. | 303,098 | 6,838 | Chemung Financial Corp. | 107,126 | 5,335 |
| C&F Financial Corp. | 99,227 | 6,766 | LCNB Corp. | 335,831 | 5,296 |
| Orange County Bancorp Inc. | 111,832 | 6,737 | Peoples Bancorp of North Carolina Inc. | 172,294 | 5,202 |
| Virginia National Bankshares Corp. | 195,778 | 6,731 | Evans Bancorp Inc. | 164,147 | 5,176 |
| Oppenheimer Holdings Inc. Class A | 158,975 | 6,569 | ESSA Bancorp Inc. | 257,669 | 5,159 |
| ¹ AFC Gamma Inc. | 544,493 | 6,550 | Meridian Corp. | 367,884 | 5,114 |
| Ames National Corp. | 304,055 | 6,489 | * ¹ Hagerty Inc. Class A | 651,800 | 5,084 |
| HBT Financial Inc. | 305,390 | 6,447 | ¹ Angel Oak Mortgage REIT Inc. | 472,039 | 5,004 |
| Seven Hills Realty Trust | 482,900 | 6,249 | * Pioneer Bancorp Inc. | 497,336 | 4,978 |
| Western New England Bancorp Inc. | 692,944 | 6,236 | Investar Holding Corp. | 331,586 | 4,944 |
| | | | * Provident Bancorp Inc. | 470,772 | 4,741 |
| | | | * Heritage Insurance Holdings Inc. | 724,037 | 4,721 |

Total Stock Market Index Fund

| | Shares | Market Value* (\$000) | | Shares | Market Value* (\$000) | | |
|-----|---|--------------------------|-------|-----------------|---|-----------|-------|
| | OP Bancorp | 427,154 | 4,677 | Union | | | |
| * | NI Holdings Inc. | 346,693 | 4,504 | Bankshares Inc. | 92,353 | 2,831 | |
| | First United Corp. | 188,849 | 4,440 | *.1 | OppFi Inc. | 543,794 | 2,784 |
| * | First Western Financial Inc. | 222,640 | 4,415 | * | Security National Financial Corp. Class A | 308,551 | 2,777 |
| | Penns Woods Bancorp Inc. | 190,732 | 4,293 | | First Savings Financial Group Inc. | 159,427 | 2,678 |
| *.1 | American Coastal Insurance Corp. | 440,681 | 4,169 | | Franklin Financial Services Corp. | 82,388 | 2,599 |
| | Hawthorn Bancshares Inc. | 164,209 | 4,166 | | Finward Bancorp | 101,400 | 2,535 |
| | Eagle Bancorp Montana Inc. | 257,546 | 4,067 | | Territorial Bancorp Inc. | 226,146 | 2,522 |
| *.1 | Bakkt Holdings Inc. | 1,805,265 | 4,026 | *.1 | SWK Holdings Corp. | 138,755 | 2,432 |
| | Bank7 Corp. | 146,279 | 4,001 | * | ACRES Commercial Realty Corp. | 245,355 | 2,360 |
| | First Northwest Bancorp | 246,872 | 3,935 | *.3 | 1895 Bancorp of Wisconsin Inc. | 331,179 | 2,291 |
| * | Heritage Global Inc. | 1,401,176 | 3,895 | * | USCB Financial Holdings Inc. | 185,252 | 2,269 |
| | William Penn Bancorp | 318,150 | 3,885 | | Provident Financial Holdings Inc. | 178,916 | 2,256 |
| * | Velocity Financial Inc. | 225,504 | 3,883 | | Summit State Bank | 181,477 | 2,178 |
| | Guild Holdings Co. Class A | 272,500 | 3,840 | | Old Point Financial Corp. | 119,700 | 2,122 |
| * | ECB Bancorp Inc. | 306,402 | 3,836 | | TC Bancshares Inc. | 151,263 | 2,071 |
| | Federal Agricultural Mortgage Corp. Class A | 24,386 | 3,832 | | First Guaranty Bancshares Inc. | 167,977 | 1,868 |
| | Nexpoint Real Estate Finance Inc. | 241,453 | 3,803 | | Lument Finance Trust Inc. | 799,449 | 1,863 |
| *.1 | Citizens Inc. Class A | 1,402,435 | 3,773 | *.1 | Dave Inc. | 214,024 | 1,795 |
| * | Oportun Financial Corp. | 960,206 | 3,754 | * | NSTS Bancorp Inc. | 186,636 | 1,752 |
| | Great Ajax Corp. | 691,162 | 3,663 | * | Broadway Financial Corp. | 264,266 | 1,752 |
| | Riverview Bancorp Inc. | 571,750 | 3,659 | | Associated Capital Group Inc. Class A | 48,920 | 1,747 |
| *.1 | Hippo Holdings Inc. | 399,918 | 3,647 | *.1 | SR Bancorp Inc. | 174,600 | 1,669 |
| | First National Corp. | 165,138 | 3,592 | * | Catalyst Bancorp Inc. | 151,200 | 1,639 |
| | Westwood Holdings Group Inc. | 277,674 | 3,490 | * | Finance of America Cos. Inc. Class A | 1,481,602 | 1,630 |
| 1 | Cherry Hill Mortgage Investment Corp. | 845,975 | 3,418 | | Blue Ridge Bankshares Inc. | 525,645 | 1,593 |
| * | loanDepot Inc. Class A | 961,855 | 3,386 | | First Capital Inc. | 56,504 | 1,542 |
| * | Maiden Holdings Ltd. | 1,475,921 | 3,380 | *.1 | GoHealth Inc. Class A | 103,499 | 1,381 |
| | BankFinancial Corp. | 328,418 | 3,370 | | Manhattan Bridge Capital Inc. | 262,659 | 1,305 |
| * | Luther Burbank Corp. | 304,937 | 3,266 | * | Great Elm Group Inc. | 643,568 | 1,249 |
| | First Financial Northwest Inc. | 230,131 | 3,102 | 1 | Hennessy Advisors Inc. | 185,534 | 1,245 |
| 1 | Ellington Residential Mortgage REIT | 486,682 | 2,983 | | AmeriServ Financial Inc. | 351,357 | 1,137 |
| | United Security Bancshares | 353,209 | 2,970 | *.1 | NeuroOne Medical Technologies Corp. | 712,451 | 1,126 |
| *.1 | Consumer Portfolio Services Inc. | 316,832 | 2,969 | | US Global Investors Inc. Class A | 376,672 | 1,062 |
| 1 | BV Financial Inc. | 207,878 | 2,948 | | | | |
| * | Finwise Bancorp | 200,082 | 2,863 | | | | |
| *.1 | Caret Holdings Inc. Class A | 270,892 | 2,839 | | | | |

Total Stock Market Index Fund

| | | Shares | Market Value* (\$000) | | | Shares | Market Value* (\$000) |
|---------------------|--|------------|-----------------------|---|-----------------------------------|-------------|-----------------------|
| *.1 | Nicholas Financial Inc. | 148,305 | 1,013 | | UnitedHealth Group Inc. | 29,032,311 | 15,284,641 |
| * | Bogota Financial Corp. | 117,122 | 942 | | Johnson & Johnson | 75,569,538 | 11,844,769 |
| * | Kingsway Financial Services Inc. | 110,758 | 930 | | Merck & Co. Inc. | 79,570,231 | 8,674,747 |
| | Hanover Bancorp Inc. | 52,401 | 924 | | AbbVie Inc. | 55,427,844 | 8,589,653 |
| | Bayfirst Financial Corp. | 65,679 | 851 | | Thermo Fisher Scientific Inc. | 12,126,517 | 6,436,634 |
| | MarketWise Inc. | 304,854 | 832 | | Abbott Laboratories | 54,507,932 | 5,999,688 |
| | Bank of the James Financial Group Inc. | 66,294 | 798 | | Pfizer Inc. | 177,271,872 | 5,103,657 |
| *.1 | Doma Holdings Inc. | 164,352 | 761 | | Amgen Inc. | 16,803,951 | 4,839,874 |
| *.1 | Curo Group Holdings Corp. | 735,347 | 588 | * | DanaHER Corp. | 20,879,269 | 4,830,210 |
| * | Lake Shore Bancorp Inc. | 49,379 | 577 | | Intuitive Surgical Inc. | 11,062,748 | 3,732,129 |
| *.1 | Daxor Corp. | 47,328 | 454 | | Elevance Health Inc. | 7,379,960 | 3,480,094 |
| * | PB Bankshares Inc. | 34,141 | 428 | * | Medtronic plc | 41,766,386 | 3,440,715 |
| * | Kingstone Cos. Inc. | 193,591 | 412 | | Vertex Pharmaceuticals Inc. | 8,093,235 | 3,293,056 |
| * | BM Technologies Inc. | 196,926 | 404 | | Bristol-Myers Squibb Co. | 63,874,220 | 3,277,386 |
| * | Patriot National Bancorp Inc. | 101,605 | 389 | | Stryker Corp. | 10,738,705 | 3,215,813 |
| * | Ashford Inc. | 104,740 | 385 | * | Gilead Sciences Inc. | 39,139,396 | 3,170,682 |
| * | Siebert Financial Corp. | 188,535 | 317 | * | Regeneron Pharmaceuticals Inc. | 3,196,827 | 2,807,741 |
| | Safeguard Scientifics Inc. | 385,500 | 302 | | Cigna Group | 9,190,550 | 2,752,110 |
| *.1 | Bitcoin Depot Inc. | 83,372 | 269 | * | Boston Scientific Corp. | 46,026,637 | 2,660,800 |
| * | Carver Bancorp Inc. | 133,111 | 262 | | Zoetis Inc. Class A | 12,973,759 | 2,560,631 |
| | Village Bank & Trust Financial Corp. | 5,610 | 224 | | Becton Dickinson & Co. | 9,121,263 | 2,224,038 |
| * | OptimumBank Holdings Inc. | 53,069 | 220 | | Humana Inc. | 3,867,859 | 1,770,745 |
| * | BioRestorative Therapies Inc. | 100,161 | 171 | * | HCA Healthcare Inc. | 6,305,635 | 1,706,809 |
| | Texas Community Bancshares Inc. | 9,328 | 131 | * | Dexcom Inc. | 12,125,470 | 1,504,650 |
| | First Seacoast Bancorp | 17,374 | 131 | * | Edwards Lifesciences Corp. | 19,055,067 | 1,452,949 |
| | Atlantic American Corp. | 30,638 | 73 | * | IDEXX Laboratories Inc. | 2,610,285 | 1,448,839 |
| *.1 | CXApp Inc. | 50,571 | 65 | * | IQVIA Holdings Inc. | 5,730,084 | 1,325,827 |
| * | FG Financial Group Inc. | 35,157 | 55 | | Agilent Technologies Inc. | 9,185,699 | 1,277,088 |
| * | Vericity Inc. | 3,536 | 40 | * | Centene Corp. | 16,797,712 | 1,246,558 |
| * | Generations Bancorp NY Inc. | 3,634 | 37 | * | Biogen Inc. | 4,558,606 | 1,179,630 |
| * | SHF Holdings Inc. | 20,499 | 29 | * | Moderna Inc. | 10,801,509 | 1,074,210 |
| * | CaliberCos Inc. Class A | 7,900 | 10 | | GE HealthCare Technologies Inc. | 12,125,570 | 937,549 |
| * | Hallmark Financial Services Inc. | 3,070 | 3 | | West Pharmaceutical Services Inc. | 2,325,488 | 818,851 |
| * | Conifer Holdings Inc. | 1,497 | 2 | | Zimmer Biomet Holdings Inc. | 6,559,400 | 798,279 |
| | | | | * | Veeva Systems Inc. Class A | 4,135,783 | 796,221 |
| | | | | | ResMed Inc. | 4,617,511 | 794,304 |
| | | | | * | Cardinal Health Inc. | 7,729,568 | 779,140 |
| | | | | * | Anlylam Pharmaceuticals Inc. | 3,959,777 | 757,941 |
| | | | | * | Illumina Inc. | 4,973,266 | 692,478 |
| | | | | * | STERIS plc | 3,099,855 | 681,503 |
| | | | | * | Molina Healthcare Inc. | 1,828,965 | 660,823 |
| Health Care (12.0%) | | | | | | | |
| | Eli Lilly & Co. | 26,822,326 | 15,635,270 | | | | |
| | | | 157,159,411 | | | | |

Total Stock Market Index Fund

| | Shares | Market Value* (\$000) | | Shares | Market Value* (\$000) |
|---|------------|--------------------------|-------------------------------------|-----------|--------------------------|
| * Align Technology Inc. | 2,282,857 | 625,503 | * Acadia Healthcare Co. Inc. | 2,761,951 | 214,769 |
| Baxter International Inc. | 15,912,640 | 615,183 | Encompass Health Corp. | 3,157,194 | 210,648 |
| Laboratory Corp. of America Holdings | 2,662,879 | 605,246 | Bruker Corp. | 2,853,983 | 209,711 |
| Cooper Cos. Inc. | 1,554,955 | 588,457 | * Intra-Cellular Therapies Inc. | 2,918,925 | 209,053 |
| * BioMarin Pharmaceutical Inc. | 5,909,902 | 569,833 | * Bio-Rad Laboratories Inc. Class A | 640,305 | 206,748 |
| * Hologic Inc. | 7,567,981 | 540,732 | Ensign Group Inc. | 1,789,367 | 200,785 |
| Quest Diagnostics Inc. | 3,523,191 | 485,778 | * Globus Medical Inc. Class A | 3,678,084 | 196,005 |
| * Avantar Inc. | 21,177,199 | 483,475 | * Option Care Health Inc. | 5,607,168 | 188,906 |
| * Insulet Corp. | 2,188,573 | 474,877 | * Apellis Pharmaceuticals Inc. | 3,137,929 | 187,836 |
| Revvity Inc. | 3,895,266 | 425,792 | * Inspire Medical Systems Inc. | 922,920 | 187,750 |
| * Exact Sciences Corp. | 5,667,673 | 419,294 | * Masimo Corp. | 1,584,157 | 185,679 |
| * Neurocrine Biosciences Inc. | 3,109,713 | 409,736 | * HealthEquity Inc. | 2,680,070 | 177,689 |
| Viartis Inc. | 37,642,800 | 407,672 | * Blueprint Medicines Corp. | 1,922,505 | 177,332 |
| Bio-Techne Corp. | 4,968,087 | 383,338 | * Vaxcyte Inc. | 2,657,954 | 166,920 |
| * Charles River Laboratories International Inc. | 1,609,522 | 380,491 | * Bridgebio Pharma Inc. | 4,132,646 | 166,835 |
| * Incyte Corp. | 5,965,113 | 374,549 | * DaVita Inc. | 1,573,652 | 164,856 |
| Teleflex Inc. | 1,479,681 | 368,944 | * 10X Genomics Inc. Class A | 2,931,539 | 164,049 |
| Royalty Pharma plc Class A | 11,939,033 | 335,367 | * Halozyme Therapeutics Inc. | 4,144,894 | 153,195 |
| * Karuna Therapeutics Inc. | 1,031,346 | 326,431 | * Alkermes plc | 5,211,206 | 144,559 |
| * United Therapeutics Corp. | 1,475,870 | 324,529 | * REVOLUTION Medicines Inc. | 4,955,001 | 142,109 |
| * Henry Schein Inc. | 4,094,456 | 309,991 | * Insmid Inc. | 4,574,547 | 141,765 |
| * Repligen Corp. | 1,658,869 | 298,265 | Perrigo Co. plc | 4,250,975 | 136,796 |
| * Penumbra Inc. | 1,147,047 | 288,528 | * Haemonetics Corp. | 1,589,471 | 135,916 |
| Chemed Corp. | 472,350 | 276,207 | * Amicus Therapeutics Inc. | 9,569,161 | 135,786 |
| Universal Health Services Inc. Class B | 1,809,896 | 275,901 | * Lantheus Holdings Inc. | 2,152,010 | 133,425 |
| * Sarepta Therapeutics Inc. | 2,788,735 | 268,918 | * Merit Medical Systems Inc. | 1,738,225 | 132,036 |
| * Cytokinetics Inc. | 3,154,850 | 263,398 | * Envista Holdings Corp. | 5,479,292 | 131,832 |
| * ImmunoGen Inc. | 8,400,555 | 249,076 | * Neogen Corp. | 6,107,016 | 122,812 |
| * Tenet Healthcare Corp. | 3,200,333 | 241,849 | * Ultragenyx Pharmaceutical Inc. | 2,537,788 | 121,357 |
| * Catalent Inc. | 5,373,843 | 241,447 | * ACADIA Pharmaceuticals Inc. | 3,848,518 | 120,497 |
| * Medpace Holdings Inc. | 772,458 | 236,782 | * agilon health Inc. | 9,550,403 | 119,858 |
| DENTSPLY SIRONA Inc. | 6,636,783 | 236,203 | * Teladoc Health Inc. | 5,465,436 | 117,780 |
| * Exelixis Inc. | 9,766,182 | 234,291 | * QuidelOrtho Corp. | 1,574,859 | 116,067 |
| * Jazz Pharmaceuticals plc | 1,899,704 | 233,664 | * Organon & Co. | 8,016,096 | 115,592 |
| * Elanco Animal Health Inc. | 15,515,619 | 231,183 | * Glaukos Corp. | 1,452,067 | 115,425 |
| * Natera Inc. | 3,624,753 | 227,055 | * Madrigal Pharmaceuticals Inc. | 493,669 | 114,225 |
| * Shockwave Medical Inc. | 1,151,359 | 219,403 | * Azenta Inc. | 1,724,869 | 112,358 |
| * Ionis Pharmaceuticals Inc. | 4,275,916 | 216,319 | | | |

Total Stock Market Index Fund

| | Shares | Market Value* (\$000) | | Shares | Market Value* (\$000) |
|---|------------|--------------------------|--|-----------|--------------------------|
| * Evolent Health Inc. Class A | 3,385,625 | 111,827 | * SpringWorks Therapeutics Inc. | 1,922,406 | 70,168 |
| * Mirati Therapeutics Inc. | 1,816,862 | 106,741 | * Crinetics Pharmaceuticals Inc. | 1,970,199 | 70,100 |
| CONMED Corp. | 959,204 | 105,042 | * Denali Therapeutics Inc. | 3,257,822 | 69,913 |
| * Integer Holdings Corp. | 1,041,796 | 103,221 | * Celldex Therapeutics Inc. | 1,717,439 | 68,114 |
| * Inari Medical Inc. | 1,562,826 | 101,459 | * Rocket Pharmaceuticals Inc. | 2,242,118 | 67,196 |
| * Arrowhead Pharmaceuticals Inc. | 3,245,289 | 99,306 | * Certara Inc. | 3,814,093 | 67,090 |
| * Axonics Inc. | 1,588,517 | 98,853 | * Ideaya Biosciences Inc. | 1,863,817 | 66,315 |
| * iRhythm Technologies Inc. | 918,208 | 98,285 | * NeoGenomics Inc. | 4,085,347 | 66,101 |
| * Cerevel Therapeutics Holdings Inc. | 2,309,137 | 97,907 | * PTC Therapeutics Inc. | 2,372,118 | 65,376 |
| * Fortrea Holdings Inc. | 2,776,994 | 96,917 | * Arcellx Inc. | 1,175,998 | 65,268 |
| * Amedisys Inc. | 1,014,044 | 96,395 | * RadNet Inc. | 1,863,273 | 64,786 |
| * Progyny Inc. | 2,582,108 | 96,003 | * Twist Bioscience Corp. | 1,719,854 | 63,394 |
| * Prestige Consumer Healthcare Inc. | 1,566,174 | 95,881 | * Beam Therapeutics Inc. | 2,302,115 | 62,664 |
| * Guardant Health Inc. | 3,517,527 | 95,149 | * Veracyte Inc. | 2,277,635 | 62,658 |
| * Krystal Biotech Inc. | 765,032 | 94,910 | * Tandem Diabetes Care Inc. | 2,073,609 | 61,337 |
| * Doximity Inc. Class A | 3,384,748 | 94,908 | * Dynavax Technologies Corp. | 4,219,116 | 58,983 |
| *.1 Axsome Therapeutics Inc. | 1,190,855 | 94,780 | * Arvinas Inc. | 1,422,199 | 58,538 |
| * Integra LifeSciences Holdings Corp. | 2,058,729 | 89,658 | * Apollo Medical Holdings Inc. | 1,525,379 | 58,422 |
| * Rhythm Pharmaceuticals Inc. | 1,901,409 | 87,408 | * Iovance Biotherapeutics Inc. | 7,104,401 | 57,759 |
| * Enovis Corp. | 1,546,372 | 86,628 | *.1 PROCEPT BioRobotics Corp. | 1,329,448 | 55,717 |
| * Pacific Biosciences of California Inc. | 8,579,841 | 84,168 | * Omnicell Inc. | 1,424,491 | 53,604 |
| * Corcept Therapeutics Inc. | 2,579,198 | 83,772 | * Vericel Corp. | 1,497,790 | 53,336 |
| * Premier Inc. Class A | 3,734,693 | 83,508 | * Catalyst Pharmaceuticals Inc. | 3,145,237 | 52,871 |
| * Cymabay Therapeutics Inc. | 3,476,988 | 82,126 | * Sotera Health Co. | 3,119,148 | 52,558 |
| * Intellia Therapeutics Inc. | 2,636,708 | 80,393 | * Viking Therapeutics Inc. | 2,816,935 | 52,423 |
| * Immunovant Inc. | 1,875,846 | 79,029 | * Syndax Pharmaceuticals Inc. | 2,397,295 | 51,806 |
| * Nuvalent Inc. Class A | 1,071,131 | 78,825 | * AtriCure Inc. | 1,422,532 | 50,770 |
| * Patterson Cos. Inc. | 2,763,530 | 78,622 | * R1 RCM Inc. | 4,793,504 | 50,667 |
| * TransMedics Group Inc. | 979,745 | 77,331 | * Myriad Genetics Inc. | 2,645,322 | 50,631 |
| *.1 Ginkgo Bioworks Holdings Inc. Class A | 45,147,591 | 76,299 | * Novocure Ltd. | 3,379,432 | 50,455 |
| * Surgery Partners Inc. Select Medical Holdings Corp. | 2,381,871 | 76,196 | *.1 Recursion Pharmaceuticals Inc. Class A | 5,116,069 | 50,444 |
| * CorVel Corp. | 3,195,924 | 75,104 | * Ironwood Pharmaceuticals Inc. Class A | 4,175,083 | 47,763 |
| * TG Therapeutics Inc. | 294,506 | 72,805 | * Addus HomeCare Corp. | 513,720 | 47,699 |
| * ICU Medical Inc. | 4,256,351 | 72,698 | * Supernus Pharmaceuticals Inc. | 1,641,380 | 47,502 |
| * Privia Health Group Inc. | 722,563 | 72,068 | * STAAR Surgical Co. | 1,512,658 | 47,210 |
| * Amphastar Pharmaceuticals Inc. | 3,126,701 | 72,008 | * RayzeBio Inc. | 758,478 | 47,155 |
| | 1,161,880 | 71,862 | | | |

Total Stock Market Index Fund

| | Shares | Market Value* (\$000) | | Shares | Market Value* (\$000) |
|-------------------------------------|------------|--------------------------|-----------------------------------|-----------|--------------------------|
| * Pacira BioSciences Inc. | 1,393,966 | 47,032 | * Collegium Pharmaceutical Inc. | 991,246 | 30,511 |
| *.1 Mirum Pharmaceuticals Inc. | 1,516,303 | 44,761 | * Cytek Biosciences Inc. | 3,288,520 | 29,991 |
| * Alphatec Holdings Inc. | 2,945,236 | 44,503 | * RAPT Therapeutics Inc. | 1,200,884 | 29,842 |
| * Owens & Minor Inc. | 2,294,526 | 44,216 | * MiMedx Group Inc. | 3,362,582 | 29,490 |
| US Physical Therapy Inc. | 463,233 | 43,146 | * Arcus Biosciences Inc. | 1,528,425 | 29,193 |
| * Ardelyx Inc. | 6,867,148 | 42,576 | * MannKind Corp. | 7,997,219 | 29,110 |
| * Inhibrx Inc. | 1,098,031 | 41,725 | * Pliant Therapeutics Inc. | 1,606,245 | 29,089 |
| * BioCryst Pharmaceuticals Inc. | 6,927,612 | 41,496 | * ADMA Biologics Inc. | 6,411,673 | 28,981 |
| * Xencor Inc. | 1,922,471 | 40,814 | *.1 EyePoint Pharmaceuticals Inc. | 1,253,709 | 28,973 |
| National HealthCare Corp. | 436,033 | 40,298 | * Quanterix Corp. | 1,054,687 | 28,835 |
| * Hims & Hers Health Inc. | 4,519,954 | 40,228 | * Deciphera Pharmaceuticals Inc. | 1,760,798 | 28,402 |
| * Relay Therapeutics Inc. | 3,651,716 | 40,205 | * Day One Biopharmaceuticals Inc. | 1,932,967 | 28,221 |
| * Agios Pharmaceuticals Inc. | 1,756,423 | 39,116 | * ANI Pharmaceuticals Inc. | 506,983 | 27,955 |
| * UFP Technologies Inc. | 226,753 | 39,011 | *.1 Soleno Therapeutics Inc. | 692,700 | 27,881 |
| * Protagonist Therapeutics Inc. | 1,700,416 | 38,991 | *.1 Cassava Sciences Inc. | 1,237,880 | 27,865 |
| * Phreesia Inc. | 1,607,539 | 37,215 | * 89bio Inc. | 2,417,463 | 27,003 |
| * Viridian Therapeutics Inc. | 1,706,889 | 37,176 | * Disc Medicine Inc. | 466,139 | 26,924 |
| * Warby Parker Inc. Class A | 2,577,087 | 36,337 | *.1 Cabaletta Bio Inc. | 1,172,821 | 26,623 |
| LeMaitre Vascular Inc. | 625,200 | 35,486 | * Editas Medicine Inc. | 2,598,006 | 26,318 |
| * Ligand Pharmaceuticals Inc. | 495,497 | 35,388 | *.1 Verve Therapeutics Inc. | 1,846,281 | 25,737 |
| * Akero Therapeutics Inc. | 1,504,408 | 35,128 | * Accolade Inc. | 2,115,278 | 25,405 |
| * Sage Therapeutics Inc. | 1,591,020 | 34,477 | * Amylyx Pharmaceuticals Inc. | 1,724,366 | 25,383 |
| * Geron Corp. | 16,290,065 | 34,372 | * Zentalis Pharmaceuticals Inc. | 1,654,319 | 25,063 |
| * Morphic Holding Inc. | 1,169,956 | 33,788 | * Amneal Pharmaceuticals Inc. | 4,061,878 | 24,656 |
| * Embecta Corp. | 1,784,266 | 33,776 | * Varex Imaging Corp. | 1,183,858 | 24,269 |
| * Harmony Biosciences Holdings Inc. | 1,030,691 | 33,291 | *.1 Alpine Immune Sciences Inc. | 1,271,329 | 24,232 |
| * Kymira Therapeutics Inc. | 1,283,411 | 32,676 | * Healthcare Services Group Inc. | 2,327,311 | 24,134 |
| * Brookdale Senior Living Inc. | 5,605,895 | 32,626 | * SI-BONE Inc. | 1,147,891 | 24,094 |
| * Avanos Medical Inc. | 1,449,219 | 32,506 | * Revance Therapeutics Inc. | 2,727,369 | 23,974 |
| * Scholar Rock Holding Corp. | 1,715,795 | 32,257 | * Pediatrix Medical Group Inc. | 2,551,252 | 23,727 |
| * Vir Biotechnology Inc. | 3,201,683 | 32,209 | * Alignment Healthcare Inc. | 2,719,836 | 23,418 |
| * RxSight Inc. | 797,938 | 32,173 | National Research Corp. | 588,072 | 23,264 |
| * Kura Oncology Inc. | 2,207,564 | 31,745 | * Olema Pharmaceuticals Inc. | 1,650,326 | 23,154 |
| * Keros Therapeutics Inc. | 784,812 | 31,204 | * Nevro Corp. | 1,073,584 | 23,104 |
| * Innoviva Inc. | 1,926,684 | 30,904 | | | |

Total Stock Market Index Fund

| | Shares | Market Value* (\$000) | | Shares | Market Value* (\$000) |
|--|------------|--------------------------|---|-----------|--------------------------|
| * 4D Molecular Therapeutics Inc. | 1,139,344 | 23,083 | * ¹ Marinus Pharmaceuticals Inc. | 1,507,998 | 16,392 |
| * Arcturus Therapeutics Holdings Inc. | 716,967 | 22,606 | * Alecor Inc. | 2,043,595 | 16,308 |
| * REGENXBIO Inc. | 1,239,237 | 22,244 | * Enhabit Inc. | 1,542,041 | 15,960 |
| * Maravai LifeSciences Holdings Inc. Class A | 3,290,910 | 21,555 | * Zimvie Inc. | 886,345 | 15,733 |
| * Traver Therapeutics Inc. | 2,383,520 | 21,428 | * Kiniksa Pharmaceuticals Ltd. Class A | 893,713 | 15,676 |
| * ¹ ImmunityBio Inc. | 4,255,631 | 21,363 | * GoodRx Holdings Inc. Class A | 2,333,432 | 15,634 |
| * ¹ Anavex Life Sciences Corp. | 2,266,872 | 21,105 | * AN2 Therapeutics Inc. | 749,421 | 15,356 |
| * Zymeworks Inc. | 2,028,900 | 21,080 | * Surmodics Inc. | 421,394 | 15,318 |
| * Avidity Biosciences Inc. | 2,312,947 | 20,932 | * Atrion Corp. | 39,845 | 15,093 |
| * OmniAb Inc. | 3,296,609 | 20,340 | * Health Catalyst Inc. | 1,626,169 | 15,058 |
| * Artivion Inc. | 1,123,317 | 20,085 | * Cogent Biosciences Inc. | 2,552,205 | 15,007 |
| * Adaptive Biotechnologies Corp. | 4,084,649 | 20,015 | * ¹ Nurix Therapeutics Inc. | 1,429,349 | 14,751 |
| * ¹ Apogee Therapeutics Inc. | 709,568 | 19,825 | * Ocular Therapeutix Inc. | 3,289,162 | 14,670 |
| * HealthStream Inc. | 721,873 | 19,512 | * Orthofix Medical Inc. | 1,079,096 | 14,546 |
| * Dyne Therapeutics Inc. | 1,453,532 | 19,332 | * OrthoPediatrics Corp. | 446,225 | 14,507 |
| * CareDx Inc. | 1,607,580 | 19,291 | * Silk Road Medical Inc. | 1,168,288 | 14,335 |
| * OPKO Health Inc. | 12,728,537 | 19,220 | * Tourmaline Bio Inc. | 544,450 | 14,254 |
| * Ambrx Biopharma Inc. | 1,340,800 | 19,093 | * DocGo Inc. | 2,537,297 | 14,184 |
| * BioLife Solutions Inc. | 1,173,331 | 19,067 | * KalVista Pharmaceuticals Inc. | 1,153,121 | 14,126 |
| * Savara Inc. | 3,930,071 | 18,471 | * Organogenesis Holdings Inc. Class A | 3,432,061 | 14,037 |
| * Tarsus Pharmaceuticals Inc. | 911,649 | 18,461 | * ¹ Theravance Biopharma Inc. | 1,226,993 | 13,791 |
| * ¹ Liquidia Corp. | 1,531,173 | 18,420 | * MaxCyte Inc. | 2,818,256 | 13,246 |
| * ¹ LifeSpan Health Group Inc. | 2,350,645 | 18,406 | * Edgewise Therapeutics Inc. | 1,198,693 | 13,114 |
| * ¹ Novavax Inc. | 3,816,536 | 18,319 | * Pulmonx Corp. | 1,028,344 | 13,111 |
| * ¹ Altimmune Inc. | 1,617,739 | 18,200 | * Caribou Biosciences Inc. | 2,272,290 | 13,020 |
| * ACELYRIN Inc. | 2,415,024 | 18,016 | * ¹ Vera Therapeutics Inc. Class A | 835,574 | 12,851 |
| * MacroGenics Inc. | 1,839,450 | 17,696 | * Avid Bioservices Inc. | 1,945,642 | 12,647 |
| * OraSure Technologies Inc. | 2,157,546 | 17,692 | * Paragon 28 Inc. | 1,009,325 | 12,546 |
| * Treace Medical Concepts Inc. | 1,378,355 | 17,574 | * Replimune Group Inc. | 1,483,980 | 12,510 |
| * Fulgent Genetics Inc. | 603,703 | 17,453 | * ¹ Immunome Inc. | 1,168,900 | 12,507 |
| * ModivCare Inc. | 394,429 | 17,351 | * Community Health Systems Inc. | 3,983,855 | 12,469 |
| * Multiplan Corp. | 12,035,952 | 17,332 | * ¹ Allogene Therapeutics Inc. | 3,876,439 | 12,443 |
| * Evolus Inc. | 1,640,561 | 17,275 | * ¹ ORIC Pharmaceuticals Inc. | 1,349,104 | 12,412 |
| * Icosavax Inc. | 1,095,971 | 17,273 | * ALX Oncology Holdings Inc. | 831,579 | 12,382 |
| * Castle Biosciences Inc. | 796,167 | 17,181 | * AnaptysBio Inc. | 574,301 | 12,302 |
| * PetIQ Inc. Class A | 867,296 | 17,129 | | | |
| * AdaptHealth Corp. Class A | 2,337,979 | 17,044 | | | |
| * ¹ Tango Therapeutics Inc. | 1,700,696 | 16,837 | | | |

Total Stock Market Index Fund

| | Shares | Market Value* (\$000) | | Shares | Market Value* (\$000) |
|--------------------------|------------|--------------------------|------------------------------------|------------|--------------------------|
| * Sana | | | *.1 Korro Bio Inc. | 175,933 | 8,432 |
| Biotechnology Inc. | 2,968,610 | 12,112 | *.1 Bluebird Bio Inc. | 6,048,441 | 8,347 |
| *.1 Prime Medicine Inc. | 1,363,505 | 12,081 | *.1 Genelux Corp. | 591,200 | 8,283 |
| *.1 Lyell | | | *.1 Arbutus Biopharma Corp. | 3,300,543 | 8,251 |
| Immunopharma Inc. | 6,174,266 | 11,978 | * Aura Biosciences Inc. | 924,293 | 8,189 |
| *.1 HilleVax Inc. | 734,955 | 11,796 | Utah Medical Products Inc. | 96,930 | 8,163 |
| * Pennant Group Inc. | 840,720 | 11,703 | *.1 Arcutis | | |
| * Fulcrum | | | Biotherapeutics Inc. | 2,501,217 | 8,079 |
| Therapeutics Inc. | 1,694,516 | 11,438 | *.1 Esperion | | |
| * Voyager | | | Therapeutics Inc. | 2,691,796 | 8,048 |
| Therapeutics Inc. | 1,344,790 | 11,350 | * Applied | | |
| *.1 Fennec | | | Therapeutics Inc. | 2,396,489 | 8,028 |
| Pharmaceuticals Inc. | 1,004,000 | 11,265 | *.1 Celcuity Inc. | 550,479 | 8,020 |
| *.1 Avita Medical Inc. | 816,217 | 11,199 | * Agilix Inc. | 1,009,959 | 7,999 |
| *.1 Harrow Inc. | 992,128 | 11,112 | *.1 Zynex Inc. | 732,906 | 7,981 |
| * Cerus Corp. | 5,068,933 | 10,949 | * Mersana | | |
| *.1 Coherus | | | Therapeutics Inc. | 3,413,782 | 7,920 |
| Biosciences Inc. | 3,264,178 | 10,870 | * Y-mAbs | | |
| *.1 Biomea Fusion Inc. | 745,055 | 10,818 | Therapeutics Inc. | 1,159,178 | 7,906 |
| * SomaLogic Inc. | 4,157,015 | 10,517 | * Terns | | |
| * American Well Corp. | | | Pharmaceuticals Inc. | 1,218,066 | 7,905 |
| Class A | 6,917,282 | 10,307 | *.1 Agenus Inc. | 9,494,960 | 7,861 |
| *.1 Phathom | | | *.1 Taysha Gene | | |
| Pharmaceuticals Inc. | 1,108,452 | 10,120 | Therapies Inc. | 4,387,426 | 7,766 |
| * Tactile Systems | | | *.1 23andMe Holding | | |
| Technology Inc. | 702,000 | 10,039 | Co. Class A | 8,501,758 | 7,766 |
| * CVRx Inc. | 316,816 | 9,961 | * Rigel | | |
| * Anika | | | Pharmaceuticals Inc. | 5,156,463 | 7,477 |
| Therapeutics Inc. | 438,739 | 9,942 | *.1 Aerovate | | |
| * Clover Health | | | Therapeutics Inc. | 328,971 | 7,445 |
| Investments Corp. | | | *.1 Senseonics | | |
| Class A | 10,280,134 | 9,788 | Holdings Inc. | 12,947,685 | 7,381 |
| iRadimed Corp. | 204,905 | 9,727 | * Sutro Biopharma Inc. | 1,708,596 | 7,330 |
| *.1 Scilex Holding Co. | 4,763,028 | 9,717 | * Vanda | | |
| *.1 Enliven | | | Pharmaceuticals Inc. | 1,722,130 | 7,267 |
| Therapeutics Inc. | 699,300 | 9,678 | * OptimizeRx Corp. | 505,901 | 7,239 |
| * Xeris Biopharma | | | *.1 Absci Corp. | 1,708,381 | 7,175 |
| Holdings Inc. | 4,106,991 | 9,651 | *.1 C4 Therapeutics Inc. | 1,268,599 | 7,168 |
| * Fate | | | *.1 Gossamer Bio Inc. | 7,830,376 | 7,145 |
| Therapeutics Inc. | 2,562,686 | 9,584 | * Viemed | | |
| * Sharecare Inc. | 8,872,250 | 9,582 | Healthcare Inc. | 907,059 | 7,120 |
| *.1 Summit | | | * TScan | | |
| Therapeutics Inc. | 3,662,182 | 9,558 | Therapeutics Inc. | 1,190,934 | 6,943 |
| * AngioDynamics Inc. | 1,212,644 | 9,507 | * Atea | | |
| * Cullinan | | | Pharmaceuticals Inc. | 2,253,893 | 6,874 |
| Oncology Inc. | 922,529 | 9,401 | *.1 Harpoon | | |
| * Axogen Inc. | 1,375,595 | 9,395 | Therapeutics Inc. | 603,141 | 6,858 |
| *.1 Entrada | | | * InfuSystem | | |
| Therapeutics Inc. | 602,072 | 9,085 | Holdings Inc. | 645,855 | 6,807 |
| * Outset Medical Inc. | 1,666,098 | 9,014 | *.1 Zomedica Corp. | 33,687,896 | 6,744 |
| * Semler Scientific Inc. | 202,309 | 8,960 | * Harvard | | |
| * Talkspace Inc. | 3,519,033 | 8,938 | Bioscience Inc. | 1,259,834 | 6,740 |
| * Accuray Inc. | 3,121,853 | 8,835 | SIGA | | |
| * Astria | | | Technologies Inc. | 1,189,862 | 6,663 |
| Therapeutics Inc. | 1,134,044 | 8,709 | Phibro Animal Health Corp. Class A | 569,430 | 6,594 |
| *.1 908 Devices Inc. | 758,127 | 8,506 | | | |
| * iTeos | | | | | |
| Therapeutics Inc. | 771,420 | 8,447 | | | |

Total Stock Market Index Fund

| | Shares | Market Value* (\$000) | | Shares | Market Value* (\$000) |
|------------------------------------|-----------|--------------------------|------------------------------------|-----------|--------------------------|
| *.1 Vistagen Therapeutics Inc. | 1,277,510 | 6,566 | * Computer Programs & Systems Inc. | 463,726 | 5,194 |
| * Invivyd Inc. | 1,620,200 | 6,384 | *.1 Invitae Corp. | 8,208,345 | 5,145 |
| *.1 Orchestra BioMed Holdings Inc. | 697,362 | 6,367 | * Acumen Pharmaceuticals Inc. | 1,319,129 | 5,065 |
| *.1 Tyra Biosciences Inc. | 458,562 | 6,351 | * Poseida Therapeutics Inc. | | |
| *.1 Zevra Therapeutics Inc. | 967,269 | 6,336 | Class A | 1,506,603 | 5,062 |
| * Codexis Inc. | 2,072,588 | 6,321 | *.1 XOMA Corp. | 272,821 | 5,047 |
| * Standard BioTools Inc. | 2,856,696 | 6,313 | * Allakos Inc. | 1,821,663 | 4,973 |
| * Nuvation Bio Inc. | 4,178,976 | 6,310 | *.1 Lineage Cell Therapeutics Inc. | 4,523,730 | 4,931 |
| *.1 ARS Pharmaceuticals Inc. | 1,134,600 | 6,218 | * Praxis Precision Medicines Inc. | 219,483 | 4,890 |
| *.1 CorMedix Inc. | 1,649,126 | 6,201 | * Myomo Inc. | 958,764 | 4,803 |
| *.1 2seventy bio Inc. | 1,443,176 | 6,162 | * Annexon Inc. | 1,055,049 | 4,790 |
| *.1 Nkarta Inc. | 931,700 | 6,149 | *.1 Monte Rosa Therapeutics Inc. | 844,219 | 4,770 |
| *.1 Heron Therapeutics Inc. | 3,607,037 | 6,132 | * PMV Pharmaceuticals Inc. | 1,524,487 | 4,726 |
| * Puma Biotechnology Inc. | 1,414,207 | 6,124 | * Humacyte Inc. | 1,620,693 | 4,603 |
| *.1 Verastem Inc. | 746,247 | 6,074 | *.1 Immuneering Corp. | | |
| *.1 Quantum-Si Inc. | 3,012,870 | 6,056 | Class A | 616,596 | 4,532 |
| *.1 Verrica Pharmaceuticals Inc. | 814,672 | 5,963 | * Joint Corp. | 469,145 | 4,508 |
| * Ovid therapeutics Inc. | 1,851,578 | 5,962 | *.1 Sight Sciences Inc. | 863,824 | 4,457 |
| *.1 Omeros Corp. | 1,822,044 | 5,958 | *.1 Butterfly Network Inc. | 4,113,565 | 4,443 |
| * Aldeyra Therapeutics Inc. | 1,696,710 | 5,955 | *.1 X4 Pharmaceuticals Inc. | 5,283,949 | 4,431 |
| *.1 Janux Therapeutics Inc. | 548,511 | 5,886 | *.1 Ocugen Inc. | 7,596,773 | 4,368 |
| *.1 Akebia Therapeutics Inc. | 4,709,482 | 5,840 | * Akoya Biosciences Inc. | 881,015 | 4,299 |
| * Inozyme Pharma Inc. | 1,351,902 | 5,759 | * Merrimack Pharmaceuticals Inc. | 318,128 | 4,266 |
| *.1 Lexicon Pharmaceuticals Inc. | 3,702,774 | 5,665 | *.1 Tela Bio Inc. | 642,283 | 4,252 |
| * Third Harmonic Bio Inc. | 516,335 | 5,664 | *.1 Annovis Bio Inc. | 225,507 | 4,217 |
| * Mineralys Therapeutics Inc. | 658,659 | 5,664 | *.1 Inovio Pharmaceuticals Inc. | 8,260,428 | 4,213 |
| * Enanta Pharmaceuticals Inc. | 592,129 | 5,572 | *.1 PDS Biotechnology Corp. | 845,684 | 4,203 |
| *.1 ClearPoint Neuro Inc. | 819,120 | 5,562 | * Syros Pharmaceuticals Inc. | 535,713 | 4,173 |
| * FONAR Corp. | 282,837 | 5,532 | *.1 Seres Therapeutics Inc. | 2,966,502 | 4,153 |
| *.1 Stoke Therapeutics Inc. | 1,029,440 | 5,415 | *.1 Inmune Bio Inc. | 361,452 | 4,070 |
| *.1 Gritstone bio Inc. | 2,636,056 | 5,378 | *.1 Actinium Pharmaceuticals Inc. | 794,173 | 4,034 |
| *.1 Precigen Inc. | 3,991,343 | 5,348 | * Ventyxx Biosciences Inc. | 1,608,361 | 3,973 |
| *.1 scPharmaceuticals Inc. | 847,334 | 5,313 | *.1 G1 Therapeutics Inc. | 1,295,502 | 3,951 |
| *.1 Shattuck Labs Inc. | 731,691 | 5,217 | *.1 GlycoMimetics Inc. | 1,661,637 | 3,921 |
| * Tenaya Therapeutics Inc. | 1,610,005 | 5,216 | * Erasca Inc. | 1,830,279 | 3,899 |
| * Nautilus Biotechnology Inc. | | | * Perspective Therapeutics Inc. | 9,673,312 | 3,889 |
| Class A | 1,742,974 | 5,212 | *.1 IGM Biosciences Inc. | 460,333 | 3,825 |
| | | | *.1 Innovage Holding Corp. | 630,750 | 3,785 |
| | | | * Inogen Inc. | 688,056 | 3,777 |

Total Stock Market Index Fund

| | Shares | Market Value* (\$000) | | Shares | Market Value* (\$000) |
|--|-----------|--------------------------|----------------------------------|-----------|--------------------------|
| *.1 Capricor Therapeutics Inc. | 767,235 | 3,752 | *.1 Eton Pharmaceuticals Inc. | 681,717 | 2,986 |
| * Relmada Therapeutics Inc. | 904,705 | 3,745 | * Kodiak Sciences Inc. | 980,492 | 2,981 |
| * Aveanna Healthcare Holdings Inc. | 1,391,988 | 3,731 | *.1 Sanara Medtech Inc. | 71,464 | 2,937 |
| *.1 Emergent BioSolutions Inc. | 1,543,545 | 3,705 | * Personalis Inc. | 1,375,373 | 2,888 |
| *.1 Abeona Therapeutics Inc. | 738,626 | 3,701 | * Athira Pharma Inc. | 1,183,657 | 2,876 |
| * Larimar Therapeutics Inc. | 811,421 | 3,692 | * KORU Medical Systems Inc. | 1,140,651 | 2,800 |
| *.2 PDL BioPharma Inc. | 2,258,201 | 3,636 | * Chimerix Inc. | 2,904,360 | 2,795 |
| *.1 CEL - SCI Corp. | 1,336,126 | 3,634 | *.1 Karyopharm Therapeutics Inc. | 3,209,249 | 2,776 |
| *.1 Pulse Biosciences Inc. | 296,203 | 3,626 | * Electromed Inc. | 253,800 | 2,769 |
| *.1 Reviva Pharmaceuticals Holdings Inc. | 700,442 | 3,607 | * NeuroPace Inc. | 267,456 | 2,757 |
| * Anixa Biosciences Inc. | 927,841 | 3,600 | * Longboard Pharmaceuticals Inc. | 454,801 | 2,742 |
| * Bioventus Inc. Class A | 679,103 | 3,579 | *.1 Hyperfine Inc. Class A | 2,390,349 | 2,677 |
| *.1 Foghorn Therapeutics Inc. | 550,850 | 3,553 | *.1 Apyx Medical Corp. | 1,015,930 | 2,662 |
| *.1 Sera Prognostics Inc. Class A | 586,201 | 3,505 | *.1 Inotiv Inc. | 720,906 | 2,646 |
| *.1 Biote Corp. Class A | 708,040 | 3,498 | *.1 Cartesian Therapeutics Inc. | 3,799,067 | 2,619 |
| * Lyra Therapeutics Inc. | 661,817 | 3,468 | * Neuronetics Inc. | 902,726 | 2,618 |
| * Compass Therapeutics Inc. | 2,187,972 | 3,413 | * Oncology Institute Inc. | 1,273,384 | 2,598 |
| *.1 Optinose Inc. | 2,642,428 | 3,409 | *.1 FibroGen Inc. | 2,912,350 | 2,581 |
| * Black Diamond Therapeutics Inc. | 1,204,957 | 3,386 | * Stereotaxis Inc. | 1,470,512 | 2,573 |
| *.1 CytomX Therapeutics Inc. | 2,182,220 | 3,382 | * Generation Bio Co. | 1,555,025 | 2,566 |
| *.1 Atossa Therapeutics Inc. | 3,779,376 | 3,326 | *.1 AirSculpt Technologies Inc. | 341,234 | 2,556 |
| * Lexeo Therapeutics Inc. | 247,281 | 3,319 | * Graphite Bio Inc. | 969,009 | 2,539 |
| * Augmedix Inc. | 564,821 | 3,304 | *.1 XBiotech Inc. | 622,546 | 2,490 |
| * Nektar Therapeutics Class A | 5,846,571 | 3,303 | *.1 Asensus Surgical Inc. | 7,734,650 | 2,467 |
| * Assertio Holdings Inc. | 3,013,166 | 3,224 | *.1 Vaxart Inc. | 4,069,328 | 2,331 |
| *.1 Omega Therapeutics Inc. | 1,055,010 | 3,176 | * aTyr Pharma Inc. | 1,652,835 | 2,331 |
| * Cue Biopharma Inc. | 1,190,778 | 3,144 | * Sangamo Therapeutics Inc. | 4,281,700 | 2,326 |
| * ChromaDex Corp. | 2,196,484 | 3,141 | * SCYNEXIS Inc. | 1,040,219 | 2,320 |
| *.1 Citius Pharmaceuticals Inc. | 4,132,683 | 3,126 | *.1 Bionano Genomics Inc. | 1,218,851 | 2,304 |
| * BioAtla Inc. | 1,267,868 | 3,119 | *.1 Vor BioPharma Inc. | 990,141 | 2,228 |
| * Seer Inc. Class A | 1,594,055 | 3,092 | * Aquestive Therapeutics Inc. | 1,096,885 | 2,216 |
| 1 Carisma Therapeutics Inc. | 1,054,783 | 3,091 | * Werewolf Therapeutics Inc. | 567,665 | 2,191 |
| * Mural Oncology plc | 520,278 | 3,080 | * Jasper Therapeutics Inc. | 2,773,673 | 2,188 |
| * Prelude Therapeutics Inc. | 720,427 | 3,076 | * Aclaris Therapeutics Inc. | 1,999,428 | 2,099 |
| | | | * Adverum Biotechnologies Inc. | 2,788,554 | 2,099 |
| | | | *.1 Cutera Inc. | 594,164 | 2,094 |
| | | | * Century Therapeutics Inc. | 625,729 | 2,077 |
| | | | *.1 PepGen Inc. | 304,943 | 2,074 |
| | | | * Ikema Oncology Inc. | 1,031,034 | 2,031 |
| | | | * Trevi Therapeutics Inc. | 1,502,831 | 2,014 |

Total Stock Market Index Fund

| | Shares | Market Value* (\$000) | | Shares | Market Value* (\$000) |
|---|-----------|--------------------------|-------------------------------------|-----------|--------------------------|
| *.1 Galectin Therapeutics Inc. | 1,189,409 | 1,974 | * DiaMedica Therapeutics Inc. | 506,271 | 1,438 |
| *.1 ProKidney Corp. Class A | 1,064,701 | 1,895 | *.1 Rockwell Medical Inc. | 759,624 | 1,436 |
| *.1 Bioexcel Therapeutics Inc. | 640,245 | 1,889 | * Avrobio Inc. | 1,051,279 | 1,430 |
| * Spruce Biosciences Inc. | 638,558 | 1,871 | *.1 Outlook Therapeutics Inc. | 3,610,237 | 1,422 |
| *.1 Cardiff Oncology Inc. | 1,254,717 | 1,857 | *.1 Atara Biotherapeutics Inc. | 2,710,236 | 1,390 |
| *.1 Ocuphire Pharma Inc. | 611,415 | 1,840 | *.1 Kronos Bio Inc. | 1,070,954 | 1,339 |
| * Adicet Bio Inc. | 968,997 | 1,831 | *.1 Achieve Life Sciences Inc. | 320,421 | 1,320 |
| * Vigil Neuroscience Inc. | 531,740 | 1,797 | *.1 CareMax Inc. | 2,648,343 | 1,319 |
| * Kezar Life Sciences Inc. | 1,877,555 | 1,779 | * Sensus Healthcare Inc. | 555,562 | 1,311 |
| * Eagle Pharmaceuticals Inc. | 336,766 | 1,761 | *.1 Matinas BioPharma Holdings Inc. | 6,020,598 | 1,302 |
| * Theseus Pharmaceuticals Inc. | 431,873 | 1,749 | * iCAD Inc. | 726,680 | 1,286 |
| * Kinnate Biopharma Inc. | 730,663 | 1,732 | *.1 Vaxxinity Inc. Class A | 1,489,274 | 1,266 |
| *.1 Immunic Inc. | 1,150,800 | 1,726 | *.1 Delcath Systems Inc. | 302,558 | 1,259 |
| *.1 Rani Therapeutics Holdings Inc. Class A | 518,702 | 1,722 | *.1 P3 Health Partners Inc. | 868,499 | 1,225 |
| *.1 Cidara Therapeutics Inc. | 2,166,543 | 1,720 | * Elicio Therapeutics Inc. | 144,639 | 1,206 |
| * Pro-Dex Inc. | 98,013 | 1,703 | *.1 Allovir Inc. | 1,771,721 | 1,204 |
| *.1 Co-Diagnostics Inc. | 1,279,125 | 1,701 | * Solid Biosciences Inc. | 190,097 | 1,167 |
| *.1 Cargo Therapeutics Inc. | 73,218 | 1,695 | 1 MEI Pharma Inc. | 201,106 | 1,166 |
| *.1 DermTech Inc. | 967,000 | 1,692 | *.1 Oncernal Therapeutics Inc. | 2,159,797 | 1,158 |
| * Enzo Biochem Inc. | 1,187,908 | 1,651 | * Hookipa Pharma Inc. | 1,396,133 | 1,131 |
| *.1 Palatin Technologies Inc. | 409,703 | 1,631 | * Assembly Biosciences Inc. | 1,377,385 | 1,130 |
| * Pyxis Oncology Inc. | 903,923 | 1,627 | * Alpha Teknova Inc. | 303,047 | 1,130 |
| * Clearside Biomedical Inc. | 1,383,654 | 1,619 | *.1 GeneDx Holdings Corp. Class A | 410,782 | 1,130 |
| *.1 Greenwich Lifesciences Inc. | 153,459 | 1,614 | *.1 enVveno Medical Corp. | 216,998 | 1,115 |
| *.1 Eyenovia Inc. | 775,664 | 1,613 | * Lantern Pharma Inc. | 256,113 | 1,096 |
| * Cyteir Therapeutics Inc. | 517,703 | 1,574 | * NGM Biopharmaceuticals Inc. | 1,269,403 | 1,090 |
| *.1 Acrivon Therapeutics Inc. | 309,500 | 1,523 | * Design Therapeutics Inc. | 411,201 | 1,090 |
| * Rallybio Corp. | 636,414 | 1,521 | * Dianthus Therapeutics Inc. | 103,857 | 1,080 |
| *.1 Curis Inc. | 119,269 | 1,521 | *.1 IRIDEX Corp. | 373,047 | 1,048 |
| * Passage Bio Inc. | 1,496,581 | 1,512 | *.1 Vicarious Surgical Inc. Class A | 2,852,321 | 1,046 |
| * Nuvectis Pharma Inc. | 181,040 | 1,510 | *.1 Collectar Biosciences Inc. | 365,704 | 1,013 |
| *.1 Corvus Pharmaceuticals Inc. | 857,417 | 1,509 | * Aadi Bioscience Inc. | 499,926 | 1,010 |
| *.1 Beyond Air Inc. | 763,374 | 1,496 | * Cara Therapeutics Inc. | 1,354,313 | 1,006 |
| * Forian Inc. | 507,760 | 1,485 | *.1 Milestone Scientific Inc. | 1,447,898 | 999 |
| * Spero Therapeutics Inc. | 1,007,326 | 1,481 | *.1 Acurx Pharmaceuticals Inc. | 260,850 | 999 |
| *.1 CytoSorbents Corp. | 1,302,216 | 1,445 | | | |
| * Xtant Medical Holdings Inc. | 1,278,952 | 1,445 | | | |

Total Stock Market Index Fund

| | Shares | Market Value* (\$000) | | Shares | Market Value* (\$000) |
|--|-----------|--------------------------|---------------------------------------|-----------|--------------------------|
| * NanoString Technologies Inc. | 1,330,066 | 995 | * NextCure Inc. | 530,127 | 604 |
| * LENSAR Inc. | 282,930 | 993 | * Lumos Pharma Inc. | 187,322 | 586 |
| *.1 Leap Therapeutics Inc. | 235,604 | 977 | * AIM ImmunoTech Inc. | 1,311,599 | 577 |
| *.1 Movano Inc. | 1,233,783 | 964 | * Celularity Inc. Class A | 2,316,900 | 573 |
| *.1 Dyadic International Inc. | 596,383 | 960 | * Microbot Medical Inc. | 348,549 | 572 |
| *.1 Cognition Therapeutics Inc. | 517,783 | 958 | *.1 Clene Inc. | 1,911,118 | 567 |
| * Reneo Pharmaceuticals Inc. | 596,113 | 954 | *.1 TherapeuticsMD Inc. | 249,657 | 562 |
| * Precision BioSciences Inc. | 2,436,960 | 890 | *.1 Biomerica Inc. | 440,355 | 550 |
| * PAVmed Inc. | 213,896 | 881 | *.1 Singular Genomics Systems Inc. | 1,180,133 | 543 |
| *.1 Accelerate Diagnostics Inc. | 223,456 | 876 | * Synlogic Inc. | 139,449 | 537 |
| *.1 Bolt Biotherapeutics Inc. | 747,881 | 838 | * Protara Therapeutics Inc. | 284,301 | 532 |
| * Rezolute Inc. | 841,974 | 836 | * ARCA biopharma Inc. | 312,166 | 531 |
| *.1 Eledon Pharmaceuticals Inc. | 459,998 | 828 | * Moleculin Biotech Inc. | 616,108 | 529 |
| *.1 Homology Medicines Inc. | 1,354,738 | 824 | * ElectroCore Inc. | 91,007 | 527 |
| *.1 Bright Health Group Inc. | 104,371 | 796 | *.1 Incannex Healthcare Inc. | 112,351 | 521 |
| * Minerva Neurosciences Inc. | 128,899 | 793 | * Turnstone Biologics Corp. | 200,545 | 510 |
| *.1 SELLAS Life Sciences Group Inc. | 742,353 | 787 | * Eliem Therapeutics Inc. | 189,734 | 509 |
| *.1 BioSig Technologies Inc. | 1,638,452 | 778 | *.1 Elutia Inc. | 233,593 | 505 |
| *.1 Fortress Biotech Inc. | 258,336 | 778 | *.1 Biora Therapeutics Inc. | 372,034 | 502 |
| *.1 Marker Therapeutics Inc. | 135,408 | 745 | * Psychemedics Corp. | 165,415 | 490 |
| * HeartBeam Inc. | 315,883 | 742 | * Cumberland Pharmaceuticals Inc. | 280,820 | 489 |
| * Bidesix Inc. | 400,114 | 736 | * Neurogene Inc. | 24,677 | 478 |
| *.1 Dare Bioscience Inc. | 2,375,133 | 734 | *.1 Aligos Therapeutics Inc. | 712,990 | 473 |
| * Societal CDMO Inc. | 2,064,292 | 724 | * Retractable Technologies Inc. | 421,212 | 468 |
| * ImmuCell Corp. | 139,968 | 707 | *.1 Viracta Therapeutics Inc. | 813,922 | 464 |
| *.1 Quince Therapeutics Inc. | 663,318 | 697 | *.1 Aspira Women's Health Inc. | 113,506 | 463 |
| *.1 UNITY Biotechnology Inc. | 357,567 | 690 | * Elevation Oncology Inc. | 854,850 | 459 |
| * Corbus Pharmaceuticals Holdings Inc. | 112,022 | 677 | *.1 NRX Pharmaceuticals Inc. | 978,921 | 450 |
| *.1 Checkpoint Therapeutics Inc. | 293,542 | 672 | * Sonida Senior Living Inc. | 46,397 | 448 |
| * Instil Bio Inc. | 85,903 | 655 | * Intensity Therapeutics Inc. | 52,091 | 446 |
| * Exagen Inc. | 326,266 | 649 | * Rapid Micro Biosystems Inc. Class A | 594,568 | 440 |
| *.1 Context Therapeutics Inc. | 573,400 | 648 | *.1 Alaunos Therapeutics Inc. | 6,058,963 | 428 |
| *.1 Science 37 Holdings Inc. | 118,985 | 635 | *.1 Bright Green Corp. | 1,286,273 | 425 |
| *.1 Rain Oncology Inc. | 518,612 | 622 | *.1 Cano Health Inc. | 71,958 | 422 |
| *.1 Ekso Bionics Holdings Inc. | 243,385 | 608 | * Cryo-Cell International Inc. | 72,821 | 419 |

Total Stock Market Index Fund

| | Shares | Market Value* (\$000) | | Shares | Market Value* (\$000) |
|--------------------------------------|-----------|--------------------------|---|-----------|--------------------------|
| *.1 Sagimet Biosciences Inc. Class A | 76,983 | 417 | *.1 Organovo Holdings Inc. Class A | 238,972 | 265 |
| * Equilibrium Inc. | 570,835 | 413 | *.1 Molecular Templates Inc. | 71,577 | 265 |
| *.1 SAB Biotherapeutics Inc. | 598,672 | 412 | *.1 Vivani Medical Inc. | 258,649 | 264 |
| *.1 Candel Therapeutics Inc. | 279,875 | 411 | *.1 BrainStorm Cell Therapeutics Inc. | 951,371 | 260 |
| * Cue Health Inc. | 2,505,948 | 407 | * Genprex Inc. | 1,127,694 | 259 |
| * Xilio Therapeutics Inc. | 739,563 | 407 | *.1 MyMD Pharmaceuticals Inc. | 986,327 | 255 |
| *.1 Indaptus Therapeutics Inc. | 229,197 | 406 | * Upexi Inc. | 214,062 | 248 |
| *.1 CareCloud Inc. | 266,292 | 405 | *.1 Predictive Oncology Inc. | 69,297 | 228 |
| *.1 Lucid Diagnostics Inc. | 286,266 | 404 | *.1 Modular Medical Inc. | 115,726 | 211 |
| *.1 Durect Corp. | 684,963 | 404 | * Regulus Therapeutics Inc. | 164,709 | 211 |
| *.1 Forte Biosciences Inc. | 487,429 | 401 | *.1 Senti Biosciences Inc. Class A | 320,153 | 211 |
| * Vincerox Pharma Inc. | 334,111 | 394 | * PharmaCyte Biotech Inc. | 96,416 | 208 |
| *.1 Lipocine Inc. | 141,076 | 389 | *.1 IN8bio Inc. | 150,136 | 207 |
| *.1 Oncocyte Corp. | 153,986 | 382 | * HCW Biologics Inc. | 167,691 | 205 |
| *.1 Alimera Sciences Inc. | 87,394 | 378 | *.1 GT Biopharma Inc. | 766,308 | 195 |
| *.1 Immix Biopharma Inc. | 52,979 | 367 | *.1 vTv Therapeutics Inc. Class A | 15,627 | 180 |
| * Kineta Inc. | 99,876 | 355 | *.1 Longeveron Inc. Class A | 125,885 | 171 |
| * Nephros Inc. | 102,105 | 352 | * AgeX Therapeutics Inc. | 426,190 | 164 |
| *.1 Hepion Pharmaceuticals Inc. | 104,005 | 340 | * Armata Pharmaceuticals Inc. | 50,136 | 162 |
| *.1 Cyclo Therapeutics Inc. | 211,053 | 336 | *.1 BioVie Inc. Class A | 128,489 | 162 |
| * Coya Therapeutics Inc. | 44,096 | 327 | *.1 GeoVax Labs Inc. | 439,870 | 159 |
| *.1 Strata Skin Sciences Inc. | 593,248 | 326 | *.1 MiNK Therapeutics Inc. | 148,229 | 159 |
| * Cococrystal Pharma Inc. | 191,359 | 325 | * TFF Pharmaceuticals Inc. | 22,507 | 158 |
| *.1 Lisata Therapeutics Inc. | 118,336 | 323 | * Mustang Bio Inc. | 104,168 | 141 |
| * Seelos Therapeutics Inc. | 224,893 | 313 | *.1 eFFECTOR Therapeutics Inc. | 300,033 | 140 |
| *.1 NanoViricides Inc. | 300,189 | 306 | * Talis Biomedical Corp. | 18,267 | 136 |
| *.1 Sensei Biotherapeutics Inc. | 441,585 | 306 | * Surrozen Inc. | 13,278 | 126 |
| * ATI Physical Therapy Inc. | 49,713 | 305 | * Precipio Inc. | 19,779 | 125 |
| *.1 BioCardia Inc. | 457,496 | 304 | *.1 Telesis Bio Inc. | 307,523 | 123 |
| * Anebulo Pharmaceuticals Inc. | 121,000 | 293 | * Precision Optics Corp. Inc. | 19,998 | 123 |
| * Dominari Holdings Inc. | 111,013 | 288 | *.1 Tonix Pharmaceuticals Holding Corp. | 297,302 | 120 |
| * Orgenesis Inc. | 566,688 | 284 | *.1 Sientra Inc. | 181,333 | 111 |
| * Neumora Therapeutics Inc. | 16,451 | 281 | *.1 MAIA Biotechnology Inc. | 93,500 | 109 |
| *.1 Eiger BioPharmaceuticals Inc. | 1,244,467 | 279 | * Know Labs Inc. | 211,143 | 107 |
| *.1 Onconova Therapeutics Inc. | 365,661 | 273 | * Eargo Inc. | 40,636 | 105 |
| | | | * Nutriband Inc. | 41,970 | 98 |

Total Stock Market Index Fund

| | Shares | Market Value* (\$000) | | Shares | Market Value* (\$000) |
|---|------------|--------------------------|------------------------------------|------------|--------------------------|
| *.1 Aravive Inc. | 779,481 | 96 | Lockheed Martin Corp. | 7,781,461 | 3,526,869 |
| *.1 Inhibikase Therapeutics Inc. | 75,629 | 96 | Deere & Co. | 8,138,787 | 3,254,457 |
| * Journey Medical Corp. | 15,723 | 91 | American Express Co. | 17,154,973 | 3,213,813 |
| * American Shared Hospital Services | 36,859 | 88 | Eaton Corp. plc | 12,546,651 | 3,021,484 |
| *.1 AcellRx Pharmaceuticals Inc. | 112,873 | 83 | Automatic Data Processing Inc. | 12,902,739 | 3,005,951 |
| *.1 Finch Therapeutics Group Inc. | 22,530 | 81 | * Fiserv Inc. | 18,841,756 | 2,502,939 |
| *.1 Theriva Biologics Inc. | 172,086 | 74 | Illinois Tool Works Inc. | 8,953,776 | 2,345,352 |
| *.1 Atreca Inc. Class A | 485,847 | 64 | Sherwin-Williams Co. | 7,230,256 | 2,255,117 |
| * Champions Oncology Inc. | 11,573 | 63 | CSX Corp. | 62,017,878 | 2,150,160 |
| *.1 Novo Integrated Sciences Inc. | 77,105 | 63 | * PayPal Holdings Inc. | 33,872,041 | 2,080,082 |
| *.1 Star Equity Holdings Inc. | 53,681 | 55 | General Dynamics Corp. | 7,708,880 | 2,001,765 |
| * iSpecimen Inc. | 98,114 | 49 | Northrop Grumman Corp. | 4,262,306 | 1,995,356 |
| *.1 NightHawk Biosciences Inc. | 107,297 | 47 | 3M Co. | 17,337,401 | 1,895,325 |
| * Venus Concept Inc. | 37,158 | 43 | Parker-Hannifin Corp. | 4,037,796 | 1,860,213 |
| *.2 Impact BioMedical Inc. (Registered) | 5,171,052 | 33 | FedEx Corp. | 7,097,384 | 1,795,425 |
| *.1 Vaccinex Inc. | 35,633 | 24 | Emerson Electric Co. | 17,906,942 | 1,742,883 |
| *.1 Aprea Therapeutics Inc. | 4,990 | 23 | Trane Technologies plc | 7,143,049 | 1,742,190 |
| * KALA BIO Inc. | 907 | 6 | Norfolk Southern Corp. | 7,102,500 | 1,678,889 |
| * Coeptis Therapeutics Holdings | 7,950 | 6 | TransDigm Group Inc. | 1,651,003 | 1,670,155 |
| * Acorda Therapeutics Inc. | 370 | 5 | Cintas Corp. | 2,713,465 | 1,635,297 |
| *.1.2 Synergy Pharmaceuticals LLC | 5,148,145 | — | PACCAR Inc. | 16,424,461 | 1,603,849 |
| *.2 OmniAb Inc. 12.5 Earnout | 186,267 | — | Carrier Global Corp. | 26,379,345 | 1,515,493 |
| *.2 OmniAb Inc. 15 Earnout | 186,267 | — | Capital One Financial Corp. | 11,354,942 | 1,488,860 |
| | | | * Block Inc. Class A | 17,397,837 | 1,345,723 |
| | | | L3Harris Technologies Inc. | 5,964,325 | 1,256,206 |
| | | | Old Dominion Freight Line Inc. | 3,085,860 | 1,250,792 |
| | | | Ferguson plc | 6,395,035 | 1,234,689 |
| | | | Johnson Controls International plc | 21,332,887 | 1,229,628 |
| | | | United Rentals Inc. | 2,130,772 | 1,221,827 |
| | | | Paychex Inc. | 10,204,499 | 1,215,458 |
| Industrials (13.1%) | | | AMETEK Inc. | 7,233,454 | 1,192,724 |
| Visa Inc. Class A | 49,161,229 | 12,799,126 | WVW Grainger Inc. | 1,400,571 | 1,160,639 |
| Mastercard Inc. Class A | 26,261,902 | 11,200,964 | Otis Worldwide Corp. | 12,819,033 | 1,146,919 |
| Accenture plc Class A | 19,693,641 | 6,910,696 | Rockwell Automation Inc. | 3,602,718 | 1,118,572 |
| * Boeing Co. | 18,995,096 | 4,951,262 | PPG Industries Inc. | 7,410,874 | 1,108,296 |
| Caterpillar Inc. | 15,980,540 | 4,724,966 | Verisk Analytics Inc. Class A | 4,544,939 | 1,085,604 |
| Union Pacific Corp. | 19,125,414 | 4,697,584 | Cummins Inc. | 4,445,252 | 1,064,949 |
| General Electric Co. | 34,192,214 | 4,363,952 | Quanta Services Inc. | 4,571,620 | 986,556 |
| Honeywell International Inc. | 20,699,356 | 4,340,862 | Ingersoll Rand Inc. | 12,738,470 | 985,193 |
| RTX Corp. | 45,157,308 | 3,799,536 | Martin Marietta Materials Inc. | 1,938,346 | 967,060 |
| United Parcel Service Inc. Class B | 22,672,144 | 3,564,741 | Equifax Inc. | 3,877,318 | 958,822 |
| | | | Vulcan Materials Co. | 4,162,545 | 944,939 |

Total Stock Market Index Fund

| | | | Market Value* | | | | Market Value* |
|--------|---|------------|---------------|--------|---|-----------|---------------|
| Shares | | | (\$000) | Shares | | | (\$000) |
| | DuPont de Nemours Inc. | 12,162,157 | 935,635 | | Nordson Corp. | 1,610,023 | 425,304 |
| * | Keysight Technologies Inc. | 5,489,430 | 873,313 | * | TransUnion | 6,066,423 | 416,824 |
| | Fidelity National Information Services Inc. | 14,459,338 | 868,572 | | Trimble Inc. | 7,797,185 | 414,810 |
| | Xylem Inc. | 7,589,530 | 867,939 | | Owens Corning | 2,780,589 | 412,167 |
| * | Fair Isaac Corp. | 735,800 | 856,479 | | AECOM | 4,270,648 | 394,736 |
| * | Mettler-Toledo International Inc. | 680,609 | 825,551 | | Lincoln Electric Holdings Inc. | 1,803,568 | 392,204 |
| | Fortive Corp. | 11,037,637 | 812,701 | * | Pentair plc | 5,168,650 | 375,813 |
| | Global Payments Inc. | 6,382,137 | 810,531 | * | Jack Henry & Associates Inc. | 2,289,612 | 374,145 |
| | Westinghouse Air Brake Technologies Corp. | 5,623,695 | 713,647 | * | TopBuild Corp. | 993,761 | 371,925 |
| | Howmet Aerospace Inc. | 12,952,631 | 700,996 | * | Saia Inc. | 831,141 | 364,223 |
| | Dover Corp. | 4,380,164 | 673,713 | | Crown Holdings Inc. | 3,785,508 | 348,607 |
| * | Teledyne Technologies Inc. | 1,485,955 | 663,167 | | Allegion plc | 2,748,722 | 348,236 |
| * | Builders FirstSource Inc. | 3,875,784 | 647,023 | | Westrock Co. | 8,060,395 | 334,668 |
| * | FleetCor Technologies Inc. | 2,157,390 | 609,700 | | Advanced Drainage Systems Inc. | 2,327,318 | 327,314 |
| * | Waters Corp. | 1,851,713 | 609,639 | * | Huntington Ingalls Industries Inc. | 1,252,546 | 325,211 |
| | Veralto Corp. | 7,355,556 | 605,068 | * | Affirm Holdings Inc. Class A | 6,475,512 | 318,207 |
| | Expeditors International of Washington Inc. | 4,550,400 | 578,811 | | EMCOR Group Inc. | 1,475,815 | 317,935 |
| * | Axon Enterprise Inc. | 2,228,508 | 575,690 | | A O Smith Corp. | 3,847,110 | 317,156 |
| | Ball Corp. | 9,897,934 | 569,329 | | Toro Co. | 3,270,698 | 313,954 |
| | Hubbell Inc. Class B | 1,680,691 | 552,830 | | Regal Rexnord Corp. | 2,085,500 | 308,696 |
| | Booz Allen Hamilton Holding Corp. Class A | 4,103,391 | 524,865 | | nVent Electric plc | 5,214,751 | 308,140 |
| | JB Hunt Transport Services Inc. | 2,592,145 | 517,755 | * | ITT Inc. | 2,573,973 | 307,126 |
| | IDEX Corp. | 2,368,862 | 514,304 | | XPO Inc. | 3,456,853 | 302,786 |
| | Jacobs Solutions Inc. | 3,945,611 | 512,140 | | Fortune Brands Innovations Inc. | 3,975,372 | 302,685 |
| | Textron Inc. | 6,147,423 | 494,376 | | CH Robinson Worldwide Inc. | 3,469,735 | 299,750 |
| | Synchrony Financial | 12,942,016 | 494,256 | * | Trex Co. Inc. | 3,410,508 | 282,356 |
| | Carlisle Cos. Inc. | 1,531,899 | 478,611 | | WESCO International Inc. | 1,608,522 | 279,690 |
| | Snap-on Inc. | 1,654,023 | 477,748 | | Tetra Tech Inc. | 1,667,432 | 278,344 |
| | Stanley Black & Decker Inc. | 4,817,212 | 472,568 | | Knight-Swift Transportation Holdings Inc. Class A | 4,811,777 | 277,399 |
| | Masco Corp. | 7,020,867 | 470,258 | | Robert Half Inc. | 3,133,597 | 275,506 |
| | Graco Inc. | 5,303,248 | 460,110 | | Curtiss-Wright Corp. | 1,202,484 | 267,901 |
| | Packaging Corp. of America | 2,811,341 | 457,996 | | Simpson Manufacturing Co. Inc. | 1,339,098 | 265,115 |
| | Watsco Inc. | 1,062,287 | 455,158 | * | WEX Inc. | 1,341,277 | 260,945 |
| | RPM International Inc. | 4,050,066 | 452,109 | * | BILL Holdings Inc. | 3,168,013 | 258,478 |
| | HEICO Corp. Class A | 3,156,132 | 449,559 | | Woodward Inc. | 1,881,834 | 256,174 |
| | Lennox International Inc. | 1,000,356 | 447,679 | * | WillScot Mobile Mini Holdings Corp. | 5,734,476 | 255,184 |
| * | Zebra Technologies Corp. Class A | 1,613,130 | 440,917 | | AptarGroup Inc. | 2,059,579 | 254,605 |
| | | | | * | Generac Holdings Inc. | 1,936,201 | 250,235 |
| | | | | * | Middleby Corp. | 1,689,281 | 248,611 |
| | | | | | Donaldson Co. Inc. | 3,799,667 | 248,308 |
| | | | | | AGCO Corp. | 2,002,968 | 243,180 |

Total Stock Market Index Fund

| | Shares | Market Value* (\$000) | | Shares | Market Value* (\$000) |
|---------------------------------------|-----------|--------------------------|--|------------|--------------------------|
| Graphic Packaging Holding Co. | 9,619,485 | 237,120 | * ExlService Holdings Inc. | 4,952,750 | 152,792 |
| * Axalta Coating Systems Ltd. | 6,950,605 | 236,112 | AAON Inc. | 2,065,185 | 152,555 |
| Berry Global Group Inc. | 3,454,285 | 232,784 | * MasTec Inc. | 1,989,900 | 150,675 |
| Comfort Systems USA Inc. | 1,121,465 | 230,652 | Ryder System Inc. | 1,307,353 | 150,424 |
| * API Group Corp. | 6,622,280 | 229,131 | Federal Signal Corp. | 1,933,564 | 148,382 |
| * GXO Logistics Inc. | 3,725,476 | 227,850 | * Kirby Corp. | 1,867,841 | 146,588 |
| Cognex Corp. | 5,431,807 | 226,724 | Louisiana-Pacific Corp. | 2,029,306 | 143,736 |
| * FTI Consulting Inc. | 1,123,121 | 223,670 | * Summit Materials Inc. Class A | 3,730,080 | 143,459 |
| Oshkosh Corp. | 2,052,249 | 222,484 | MSC Industrial Direct Co. Inc. Class A | 1,410,861 | 142,864 |
| Eagle Materials Inc. | 1,093,690 | 221,844 | Badger Meter Inc. | 919,945 | 142,012 |
| BWX Technologies Inc. | 2,874,120 | 220,531 | * EuroNet Worldwide Inc. | 1,391,863 | 141,260 |
| Landstar System Inc. | 1,123,765 | 217,617 | Exponent Inc. | 1,600,869 | 140,941 |
| * Paylocity Holding Corp. | 1,317,553 | 217,199 | Air Lease Corp. Class A | 3,299,684 | 138,389 |
| MKS Instruments Inc. | 2,103,748 | 216,413 | HB Fuller Co. | 1,696,560 | 138,117 |
| * Fluor Corp. | 5,382,618 | 210,837 | * SPX Technologies Inc. | 1,361,272 | 137,502 |
| Brunswick Corp. | 2,173,615 | 210,297 | Installed Building Products Inc. | 751,953 | 137,472 |
| Applied Industrial Technologies Inc. | 1,212,155 | 209,327 | Armstrong World Industries Inc. | 1,373,045 | 134,998 |
| Littelfuse Inc. | 781,738 | 209,162 | Western Union Co. | 11,305,217 | 134,758 |
| Acuity Brands Inc. | 978,607 | 200,448 | * Shift4 Payments Inc. Class A | 1,803,814 | 134,096 |
| MSA Safety Inc. | 1,172,240 | 197,909 | GATX Corp. | 1,109,705 | 133,409 |
| Genpact Ltd. | 5,677,082 | 197,052 | * ASGN Inc. | 1,384,045 | 133,104 |
| * Atkore Inc. | 1,179,645 | 188,743 | Moog Inc. Class A | 903,945 | 130,873 |
| * Core & Main Inc. Class A | 4,556,433 | 184,125 | EnerSys | 1,287,262 | 129,962 |
| * ATI Inc. | 4,036,679 | 183,548 | Insperty Inc. | 1,095,357 | 128,398 |
| * Chart Industries Inc. | 1,340,271 | 182,719 | Zurn Elkay Water Solutions Corp. | 4,346,362 | 127,827 |
| Watts Water Technologies Inc. Class A | 861,374 | 179,459 | MDU Resources Group Inc. | 6,378,160 | 126,288 |
| Sensata Technologies Holding plc | 4,773,439 | 179,338 | Herc Holdings Inc. | 843,483 | 125,586 |
| Crane Co. | 1,516,964 | 179,214 | ManpowerGroup Inc. | 1,549,825 | 123,165 |
| * Mohawk Industries Inc. | 1,697,249 | 175,665 | FTAI Aviation Ltd. | 2,651,151 | 123,013 |
| Sonoco Products Co. | 3,071,043 | 171,579 | Franklin Electric Co. Inc. | 1,245,465 | 120,374 |
| * AZEK Co. Inc. Class A | 4,460,705 | 170,622 | * Knife River Corp. | 1,775,012 | 117,470 |
| Flowserve Corp. | 4,105,918 | 169,246 | HEICO Corp. | 654,552 | 117,080 |
| Vontier Corp. | 4,860,826 | 167,942 | Brink's Co. | 1,324,343 | 116,476 |
| Sealed Air Corp. | 4,526,984 | 165,325 | Matson Inc. | 1,060,722 | 116,255 |
| Allison Transmission Holdings Inc. | 2,798,549 | 162,736 | Terex Corp. | 2,014,965 | 115,780 |
| Maximus Inc. | 1,901,331 | 159,446 | * Spirit AeroSystems Holdings Inc. Class A | 3,597,853 | 114,340 |
| Esab Corp. | 1,795,188 | 155,499 | Silgan Holdings Inc. | 2,474,104 | 111,953 |
| Valmont Industries Inc. | 665,601 | 155,424 | * Verra Mobility Corp. Class A | 4,847,621 | 111,641 |
| * Beacon Roofing Supply Inc. | 1,783,310 | 155,184 | Otter Tail Corp. | 1,306,480 | 111,012 |
| | | | * Itron Inc. | 1,420,982 | 107,298 |
| | | | Hillenbrand Inc. | 2,239,011 | 107,137 |

Total Stock Market Index Fund

| | Shares | Market Value* (\$000) | | Shares | Market Value* (\$000) |
|--|------------|--------------------------|--------------------------------------|------------|--------------------------|
| * AeroVironment Inc. | 838,771 | 105,719 | * Gibraltar Industries Inc. | 988,085 | 78,039 |
| * ACI Worldwide Inc. | 3,395,998 | 103,918 | ADT Inc. | 11,042,433 | 75,309 |
| * TriNet Group Inc. | 872,127 | 103,722 | Mueller Water Products Inc. Class A | 4,910,327 | 70,709 |
| * Marqeta Inc. Class A | 14,849,394 | 103,649 | Granite Construction Inc. | 1,378,302 | 70,100 |
| *.1 Aurora Innovation Inc. Class A | 23,673,451 | 103,453 | Trinity Industries Inc. | 2,601,392 | 69,171 |
| Kadant Inc. | 367,507 | 103,016 | * OSI Systems Inc. | 527,329 | 68,052 |
| Enpro Inc. | 656,503 | 102,900 | *.1 Joby Aviation Inc. | 10,165,192 | 67,599 |
| * GMS Inc. | 1,243,622 | 102,512 | Alamo Group Inc. | 320,750 | 67,418 |
| CSW Industrials Inc. | 491,371 | 101,915 | Patrick Industries Inc. | 665,868 | 66,820 |
| * Dycor Industries Inc. | 879,131 | 101,179 | * Gates Industrial Corp. plc | 4,973,804 | 66,748 |
| Encore Wire Corp. | 471,228 | 100,654 | * PGT Innovations Inc. | 1,639,775 | 66,739 |
| Korn Ferry | 1,688,993 | 100,242 | * AAR Corp. | 1,044,223 | 65,160 |
| John Bean Technologies Corp. | 1,001,457 | 99,595 | * Kennametal Inc. International | 2,510,741 | 64,752 |
| Belden Inc. | 1,280,052 | 98,884 | Seaways Inc. | 1,402,851 | 63,802 |
| Albany International Corp. Class A | 981,654 | 96,418 | * Mercury Systems Inc. | 1,735,610 | 63,471 |
| ESCO Technologies Inc. | 813,320 | 95,183 | * Hayward Holdings Inc. | 4,505,474 | 61,274 |
| *.1 Bloom Energy Corp. Class A | 6,400,837 | 94,732 | * AvidXchange Holdings Inc. | 4,909,739 | 60,832 |
| * Alight Inc. Class A | 11,026,060 | 94,052 | * Masterbrand Inc. | 4,058,821 | 60,273 |
| * CBIZ Inc. | 1,493,595 | 93,484 | Standex International Corp. | 379,590 | 60,119 |
| ABM Industries Inc. | 2,069,008 | 92,754 | * Mirion Technologies Inc. Class A | 5,790,755 | 59,355 |
| * Modine Manufacturing Co. | 1,551,325 | 92,614 | * Masonite International Corp. | 696,945 | 59,003 |
| McGrath RentCorp | 766,858 | 91,732 | * Hillman Solutions Corp. | 6,384,493 | 58,801 |
| * AMN Healthcare Services Inc. | 1,184,561 | 88,700 | * Huron Consulting Group Inc. | 571,594 | 58,760 |
| UniFirst Corp. | 475,839 | 87,036 | * Construction Partners Inc. Class A | 1,299,192 | 56,541 |
| Werner Enterprises Inc. | 2,047,074 | 86,735 | * NCR Atleos Corp. | 2,300,517 | 55,880 |
| Vestis Corp. | 4,092,494 | 86,515 | Energapac Tool Group Corp. Class A | 1,784,191 | 55,470 |
| ArcBest Corp. | 719,604 | 86,504 | Primoris Services Corp. | 1,662,971 | 55,227 |
| Crane NXT Co. | 1,511,205 | 85,942 | Greif Inc. Class A | 837,914 | 54,959 |
| * RXO Inc. | 3,675,662 | 85,496 | Tennant Co. | 568,086 | 52,656 |
| * Hub Group Inc. Class A | 929,525 | 85,461 | Forward Air Corp. | 831,073 | 52,250 |
| EVERTEC Inc. | 2,065,778 | 84,573 | H&E Equipment Services Inc. | 985,625 | 51,568 |
| * Resideo Technologies Inc. | 4,411,658 | 83,027 | * Leonardo DRS Inc. | 2,572,522 | 51,553 |
| Griffon Corp. | 1,353,941 | 82,523 | *.1 Enovix Corp. | 4,092,703 | 51,241 |
| * Flywire Corp. | 3,528,738 | 81,690 | Bread Financial Holdings Inc. | 1,547,275 | 50,967 |
| * Kratos Defense & Security Solutions Inc. | 4,024,600 | 81,659 | * NV5 Global Inc. | 450,683 | 50,080 |
| * Remitly Global Inc. | 4,150,145 | 80,596 | * Legalzoom.com Inc. | 4,423,719 | 49,988 |
| * Sterling Infrastructure Inc. | 915,171 | 80,471 | Barnes Group Inc. | 1,507,243 | 49,181 |
| Brady Corp. Class A | 1,366,372 | 80,192 | | | |
| * O-I Glass Inc. | 4,837,829 | 79,244 | | | |
| ICF International Inc. | 590,565 | 79,189 | | | |
| * MYR Group Inc. | 540,799 | 78,216 | | | |

Total Stock Market Index Fund

| | Shares | Market Value* (\$000) | | Shares | Market Value* (\$000) |
|--------------------------------------|------------|--------------------------|---|-----------|--------------------------|
| * CoreCivic Inc. | 3,380,191 | 49,114 | * ZipRecruiter Inc. | | |
| * American Woodmark Corp. | 520,003 | 48,282 | Class A | 1,957,712 | 27,212 |
| * Donnelley Financial Solutions Inc. | 766,118 | 47,783 | VSE Corp. | 407,011 | 26,297 |
| * JELD-WEN Holding Inc. | 2,523,083 | 47,636 | First Advantage Corp. | 1,578,966 | 26,163 |
| * Janus International Group Inc. | 3,613,805 | 47,160 | Powell Industries Inc. | 282,335 | 24,958 |
| Helios Technologies Inc. | 1,024,698 | 46,470 | * Cross Country Healthcare Inc. | 1,087,862 | 24,629 |
| *.1 Rocket Lab USA Inc. | 8,353,301 | 46,194 | Barrett Business Services Inc. | 211,351 | 24,474 |
| Lindsay Corp. | 349,443 | 45,134 | Gorman-Rupp Co. | 674,820 | 23,976 |
| Greenbrier Cos. Inc. | 982,764 | 43,419 | * Blue Bird Corp. | 859,376 | 23,169 |
| AZZ Inc. | 742,578 | 43,136 | * International Money Express Inc. | 1,047,443 | 23,138 |
| * Triumph Group Inc. | 2,536,121 | 42,049 | * Titan International Inc. | 1,526,933 | 22,721 |
| Kforce Inc. | 621,799 | 42,009 | Hyster-Yale Materials Handling Inc. | 361,598 | 22,488 |
| * Payoneer Global Inc. | 7,851,095 | 40,904 | * CryoPort Inc. | 1,449,481 | 22,452 |
| *.1 Symbotic Inc. Class A | 784,229 | 40,254 | * Ducommun Inc. | 421,727 | 21,955 |
| * Cimpres plc | 494,191 | 39,560 | Pitney Bowes Inc. | 4,751,486 | 20,907 |
| Wabash National Corp. | 1,464,767 | 37,527 | CRA International Inc. | 210,751 | 20,833 |
| Marten Transport Ltd. | 1,772,306 | 37,183 | Myers Industries Inc. | 1,064,615 | 20,813 |
| Apogee Enterprises Inc. | 679,634 | 36,299 | Insteel Industries Inc. | 535,957 | 20,522 |
| * Air Transport Services Group Inc. | 2,058,061 | 36,242 | Heartland Express Inc. | 1,428,621 | 20,372 |
| *.1 Archer Aviation Inc. Class A | 5,798,126 | 35,600 | * Conduent Inc. | 5,553,255 | 20,269 |
| Napco Security Technologies Inc. | 1,022,669 | 35,026 | Douglas Dynamics Inc. | 676,869 | 20,089 |
| TriMas Corp. | 1,346,325 | 34,102 | Argan Inc. | 427,894 | 20,021 |
| Columbus McKinnon Corp. | 867,216 | 33,839 | Kelly Services Inc. Class A | 921,762 | 19,928 |
| * Aspen Aerogels Inc. | 2,091,646 | 33,006 | * Repay Holdings Corp. Class A | 2,322,791 | 19,837 |
| * Thermo Group Holdings Inc. | 1,006,633 | 32,786 | Kaman Corp. | 815,429 | 19,530 |
| Quanex Building Products Corp. | 1,048,907 | 32,065 | * IES Holdings Inc. | 235,697 | 18,672 |
| * Proto Labs Inc. | 821,262 | 31,996 | * Titan Machinery Inc. | 640,698 | 18,503 |
| * Vicor Corp. | 705,525 | 31,706 | REV Group Inc. | 1,017,861 | 18,495 |
| * SP Plus Corp. | 601,630 | 30,834 | Cass Information Systems Inc. | 408,138 | 18,387 |
| *.1 Nikola Corp. | 34,458,847 | 30,145 | * Manitowoc Co. Inc. | 1,083,726 | 18,087 |
| * Energy Recovery Inc. | 1,596,651 | 30,081 | Cadre Holdings Inc. | 528,400 | 17,379 |
| Schneider National Inc. Class B | 1,180,186 | 30,036 | Ennis Inc. | 789,811 | 17,305 |
| * BlueLinx Holdings Inc. | 258,113 | 29,247 | *.1 PureCycle Technologies Inc. | 4,248,447 | 17,206 |
| *.1 Virgin Galactic Holdings Inc. | 11,696,553 | 28,657 | Heidrick & Struggles International Inc. | 580,522 | 17,143 |
| * Transcat Inc. | 258,027 | 28,210 | * CECO Environmental Corp. | 843,032 | 17,097 |
| Deluxe Corp. | 1,314,727 | 28,201 | Mesa Laboratories Inc. | 159,129 | 16,672 |
| * Montrose Environmental Group Inc. | 864,555 | 27,778 | * DXP Enterprises Inc. | 478,217 | 16,116 |
| Astec Industries Inc. | 742,110 | 27,606 | Perella Weinberg Partners Class A | 1,278,425 | 15,635 |
| | | | * Hudson Technologies Inc. | 1,149,613 | 15,508 |
| | | | * Franklin Covey Co. | 349,702 | 15,223 |

Total Stock Market Index Fund

| | Shares | Market Value* (\$000) | | Shares | Market Value* (\$000) |
|--|-----------|--------------------------|---|-----------|--------------------------|
| Resources Connection Inc. | 1,068,324 | 15,138 | * L B Foster Co. Class A | 413,355 | 9,090 |
| * Cantaloupe Inc. | 2,042,575 | 15,135 | Park Aerospace Corp. | 613,019 | 9,011 |
| * I3 Verticals Inc. Class A | 707,059 | 14,968 | Overseas Shipholding Group Inc. Class A | 1,689,920 | 8,906 |
| * V2X Inc. | 316,924 | 14,718 | * TaskUS Inc. Class A | 680,818 | 8,898 |
| Pactiv Evergreen Inc. | 1,068,389 | 14,648 | * Moneylion Inc. | 139,245 | 8,729 |
| * TrueBlue Inc. | 942,024 | 14,451 | * Willdan Group Inc. | 399,927 | 8,598 |
| National Presto Industries Inc. | 179,509 | 14,411 | * Advantage Solutions Inc. | 2,262,148 | 8,189 |
| * Great Lakes Dredge & Dock Corp. | 1,843,428 | 14,158 | * Iteris Inc. | 1,518,768 | 7,898 |
| *.1 Atmus Filtration Technologies Inc. | 601,023 | 14,118 | * Ranpak Holdings Corp. Class A | 1,271,849 | 7,402 |
| * Astronics Corp. | 808,671 | 14,087 | * Luna Innovations Inc. | 1,112,056 | 7,395 |
| *.1 Evolv Technologies Holdings Inc. | 2,974,460 | 14,039 | * Paymentus Holdings Inc. Class A | 408,611 | 7,302 |
| * Green Dot Corp. Class A | 1,377,254 | 13,635 | * Graham Corp. | 377,551 | 7,162 |
| Miller Industries Inc. | 314,326 | 13,293 | * SoundThinking Inc. | 274,829 | 7,019 |
| * Sterling Check Corp. | 939,412 | 13,077 | Park-Ohio Holdings Corp. | 258,617 | 6,972 |
| United States Lime & Minerals Inc. | 54,808 | 12,625 | * Performant Financial Corp. | 2,204,695 | 6,890 |
| * Limbach Holdings Inc. | 273,917 | 12,455 | * Commercial Vehicle Group Inc. | 969,649 | 6,797 |
| FTAI Infrastructure Inc. | 3,188,200 | 12,402 | Information Services Group Inc. | 1,420,253 | 6,689 |
| * FARO Technologies Inc. | 546,929 | 12,322 | Kronos Worldwide Inc. | 666,260 | 6,623 |
| TTEC Holdings Inc. | 567,356 | 12,295 | *.1 Microvast Holdings Inc. | 4,691,275 | 6,568 |
| * Vishay Precision Group Inc. | 346,096 | 11,791 | Universal Logistics Holdings Inc. | 230,693 | 6,464 |
| Shyft Group Inc. | 964,741 | 11,789 | * Blade Air Mobility Inc. | 1,780,179 | 6,284 |
| Allient Inc. | 388,182 | 11,727 | *.1 Eos Energy Enterprises Inc. | 5,747,383 | 6,265 |
| * Concrete Pumping Holdings Inc. | 1,403,777 | 11,511 | * Quad/Graphics Inc. | 1,103,900 | 5,983 |
| * Daseke Inc. | 1,397,196 | 11,317 | * Atlanticus Holdings Corp. | 150,156 | 5,807 |
| * Custom Truck One Source Inc. | 1,831,243 | 11,317 | * Mistras Group Inc. | 778,795 | 5,701 |
| * AerSale Corp. | 886,801 | 11,258 | * Manitex International Inc. | 640,610 | 5,599 |
| ¹ Eagle Bulk Shipping Inc. | 202,315 | 11,208 | * Twin Disc Inc. | 344,051 | 5,560 |
| * Tutor Perini Corp. | 1,210,073 | 11,012 | * Karat Packaging Inc. | 216,891 | 5,390 |
| LSI Industries Inc. | 777,330 | 10,945 | * Gencor Industries Inc. | 332,487 | 5,366 |
| * Radiant Logistics Inc. | 1,602,191 | 10,639 | * Acacia Research Corp. | 1,364,575 | 5,349 |
| * BrightView Holdings Inc. | 1,219,101 | 10,265 | * CS Disco Inc. | 700,982 | 5,320 |
| * Distribution Solutions Group Inc. | 319,072 | 10,070 | *.1 Rekor Systems Inc. | 1,590,214 | 5,295 |
| *.1 Bowman Consulting Group Ltd. Class A | 281,436 | 9,997 | *.1 Desktop Metal Inc. Class A | 7,049,819 | 5,294 |
| *.1 Target Hospitality Corp. | 995,822 | 9,689 | * Smith-Midland Corp. | 132,192 | 5,222 |
| Covenant Logistics Group Inc. Class A | 209,606 | 9,650 | * DLH Holdings Corp. | 326,878 | 5,148 |
| * Forrester Research Inc. | 359,746 | 9,645 | * Orion Group Holdings Inc. | 939,452 | 4,641 |

Total Stock Market Index Fund

| | Shares | Market Value* (\$000) | | Shares | Market Value* (\$000) |
|---------------------------------------|-----------|--------------------------|---|-----------|--------------------------|
| * RCM Technologies Inc. | 159,492 | 4,632 | *.1 Wrap Technologies Inc. | 672,384 | 2,084 |
| ARC Document Solutions Inc. | 1,338,175 | 4,389 | * LS Starrett Co. Class A | 166,241 | 2,012 |
| * DHI Group Inc. | 1,659,630 | 4,298 | *.1 Hyzon Motors Inc. | 2,227,561 | 1,994 |
| * HireRight Holdings Corp. | 312,786 | 4,207 | * GEE Group Inc. | 3,870,957 | 1,936 |
| Hurco Cos. Inc. | 194,394 | 4,185 | * Broadwind Inc. | 689,278 | 1,909 |
| * Mayville Engineering Co. Inc. | 283,525 | 4,088 | *.1 Velo3D Inc. | 4,791,156 | 1,905 |
| * PAM Transportation Services Inc. | 196,206 | 4,077 | *.1 Workhorse Group Inc. | 5,121,723 | 1,844 |
| * Core Molding Technologies Inc. | 210,686 | 3,904 | *.1 Where Food Comes From Inc. | 133,053 | 1,811 |
| *.1 TuSimple Holdings Inc. Class A | 4,277,881 | 3,755 | *.1 INNOVATE Corp. | 1,428,742 | 1,757 |
| 1 EVI Industries Inc. | 155,167 | 3,682 | * Hudson Global Inc. | 107,683 | 1,676 |
| *.1 BlackSky Technology Inc. Class A | 2,623,844 | 3,673 | *.1 Odyssey Marine Exploration Inc. Class B | 349,692 | 1,626 |
| BGSF Inc. | 359,805 | 3,382 | *.1 Coda Octopus Group Inc. | 222,690 | 1,336 |
| *.1 Byrna Technologies Inc. | 515,082 | 3,291 | * Usio Inc. | 757,304 | 1,303 |
| *.1 Amprius Technologies Inc. | 593,900 | 3,142 | * Lightbridge Corp. | 383,955 | 1,232 |
| *.1 Hyllion Holdings Corp. | 3,720,847 | 3,028 | *.1 Knightscope Inc. Class A | 1,984,525 | 1,191 |
| * Innovative Solutions & Support Inc. | 353,301 | 3,014 | * LightPath Technologies Inc. Class A | 875,201 | 1,103 |
| *.1 Danimer Scientific Inc. Class A | 2,920,239 | 2,979 | *.1 FreightCar America Inc. | 351,606 | 949 |
| *.1 Spire Global Inc. | 372,090 | 2,910 | *.1 Hydrofarm Holdings Group Inc. | 950,421 | 872 |
| *.1 Terran Orbital Corp. | 2,419,100 | 2,758 | * Priority Technology Holdings Inc. | 239,738 | 853 |
| *.1 CompoSecure Inc. | 505,739 | 2,731 | *.1 Astra Space Inc. Class A | 361,787 | 825 |
| * Babcock & Wilcox Enterprises Inc. | 1,843,405 | 2,691 | *.1 Sono-Tek Corp. | 158,428 | 822 |
| * Willis Lease Finance Corp. | 53,245 | 2,603 | * M-Tron Industries Inc. | 22,400 | 800 |
| *.1 CPI Card Group Inc. | 133,343 | 2,559 | * RF Industries Ltd. | 249,088 | 757 |
| *.1 Skillssoft Corp. | 145,044 | 2,550 | * IZEA Worldwide Inc. | 369,547 | 743 |
| *.1 Markforged Holding Corp. | 3,063,363 | 2,512 | * Pioneer Power Solutions Inc. | 107,157 | 728 |
| * VirTra Inc. | 265,149 | 2,511 | *.1 Katapult Holdings Inc. | 65,728 | 718 |
| Frequency Electronics Inc. | 228,179 | 2,499 | * StarTek Inc. | 158,219 | 698 |
| 1 HireQuest Inc. | 159,520 | 2,449 | * Espey Manufacturing & Electronics Corp. | 36,920 | 690 |
| * Alpha Pro Tech Ltd. | 462,840 | 2,448 | * Orion Energy Systems Inc. | 765,432 | 663 |
| *.1 374Water Inc. | 1,698,615 | 2,412 | * ClearSign Technologies Corp. | 588,974 | 654 |
| * Ultralife Corp. | 348,051 | 2,374 | *.1 Sypris Solutions Inc. | 311,226 | 629 |
| * Paysign Inc. | 842,113 | 2,358 | *.1 AppTech Payments Corp. | 289,967 | 577 |
| *.1,2 Tingo Group Inc. | 3,254,473 | 2,246 | * AirT Inc. | 32,860 | 542 |
| * Research Solutions Inc. | 846,894 | 2,202 | *.1 Cepton Inc. | 170,313 | 535 |
| *.1 SKYX Platforms Corp. | 1,335,481 | 2,137 | * TOMI Environmental Solutions Inc. | 484,669 | 490 |
| *.1 Redwire Corp. | 737,344 | 2,101 | * Mega Matrix Corp. | 339,000 | 478 |

Total Stock Market Index Fund

| | Shares | Market Value* (\$000) | | Shares | Market Value* (\$000) |
|---------------------------|-----------|--------------------------|---------------------------|------------|--------------------------|
| * TSR Inc. | 50,537 | 455 | * Ardagh Group SA | | |
| * Fuel Tech Inc. | 430,339 | 452 | Class A | 37 | — |
| *.1 Team Inc. | 67,315 | 444 | *.2 GCI Liberty Inc. | 2,704,635 | — |
| Taitron | | | * Sidus Space Inc. | | |
| Components Inc. | | | Class A | 1 | — |
| Class A | 125,572 | 438 | | | 190,298,744 |
| * Taylor Devices Inc. | 15,808 | 349 | Real Estate (3.0%) | | |
| * FG Group | | | Prologis Inc. | 29,005,186 | 3,866,391 |
| Holdings Inc. | 226,990 | 334 | American Tower | | |
| *.1 Dragonfly Energy | | | Corp. | 14,638,758 | 3,160,215 |
| Holdings Corp. | 610,200 | 331 | Equinix Inc. | 2,945,648 | 2,372,395 |
| * Astrotech Corp. | 38,881 | 330 | Welltower Inc. | 17,468,904 | 1,575,171 |
| *.1 MSP Recovery Inc. | 140,320 | 319 | Crown Castle Inc. | 13,605,475 | 1,567,215 |
| *.1 Xos Inc. | 39,986 | 311 | Public Storage | 4,963,106 | 1,513,747 |
| *.1 Momentus Inc. | 174,015 | 301 | Simon Property | | |
| *.1 AmpliTech Group Inc. | 135,900 | 259 | Group Inc. | 9,714,257 | 1,385,642 |
| *.1 AEye Inc. | 108,615 | 249 | Realty Income Corp. | 22,692,481 | 1,303,002 |
| * Servotronics Inc. | 19,533 | 244 | Digital Realty | | |
| *.1 Sarcos Technology & | | | Trust Inc. | 9,502,319 | 1,278,822 |
| Robotics Corp. | 335,368 | 242 | * CoStar Group Inc. | 12,807,972 | 1,119,289 |
| *.1 Applied DNA | | | Extra Space | | |
| Sciences Inc. | 346,633 | 214 | Storage Inc. | 6,623,048 | 1,061,873 |
| *.1 AgEagle Aerial | | | VICI Properties Inc. | | |
| Systems Inc. | 1,950,222 | 205 | Class A | 27,557,957 | 878,548 |
| * LGL Group Inc. | 30,781 | 189 | SBA | | |
| * Jewett-Cameron | | | Communications | | |
| Trading Co. Ltd. | 33,538 | 179 | Corp. Class A | 3,393,340 | 860,856 |
| *.1 Air Industries Group | 52,840 | 172 | * CBRE Group Inc. | | |
| * DSS Inc. | 1,292,763 | 155 | Class A | 9,076,794 | 844,959 |
| * Professional Diversity | | | AvalonBay | | |
| Network Inc. | 68,106 | 138 | Communities Inc. | 4,449,033 | 832,948 |
| * Ryvyl Inc. | 32,268 | 135 | Weyerhaeuser Co. | 22,894,971 | 796,058 |
| * OLB Group Inc. | 113,427 | 120 | Equity Residential | 11,345,969 | 693,920 |
| *.1 Shapeways | | | Alexandria Real | | |
| Holdings Inc. | 44,252 | 109 | Estate Equities Inc. | 5,472,500 | 693,749 |
| *.1 ENGGlobal Corp. | 50,641 | 87 | Invitation Homes Inc. | 19,168,024 | 653,821 |
| *.1 CISO Global Inc. | 726,500 | 74 | Iron Mountain Inc. | 9,184,877 | 642,758 |
| * CPI | | | Ventas Inc. | 12,624,557 | 629,208 |
| Aerostructures Inc. | 24,969 | 68 | Sun | | |
| *.1 Polar Power Inc. | 156,102 | 63 | Communities Inc. | 3,905,724 | 522,000 |
| *.1 Energous Corp. | 33,731 | 62 | Essex Property | | |
| *.1 Digital Ally Inc. | 15,845 | 33 | Trust Inc. | 2,011,599 | 498,756 |
| * Safe & Green | | | Mid-America | | |
| Development Corp. | 23,128 | 32 | Apartment | | |
| * Art's-Way | | | Communities Inc. | 3,655,450 | 491,512 |
| Manufacturing Co. | | | WP Carey Inc. | 6,855,834 | 444,327 |
| Inc. | 6,594 | 14 | Host Hotels & | | |
| * Interlink | | | Resorts Inc. | 22,055,499 | 429,421 |
| Electronics Inc. | 438 | 6 | Kimco Realty Corp. | 19,473,694 | 414,984 |
| Greif Inc. Class B | 76 | 5 | UDR Inc. | 10,306,683 | 394,643 |
| * Electro-Sensors Inc. | 1,400 | 5 | Gaming & Leisure | | |
| * Intuitive | | | Properties Inc. | 7,907,997 | 390,260 |
| Machines Inc. | 2,154 | 5 | Regency Centers | | |
| * Fathom Digital | | | Corp. | 5,783,019 | 387,462 |
| Manufacturing C | 673 | 3 | Equity LifeStyle | | |
| *.2 Patriot National Inc. | 129,819 | — | Properties Inc. | 5,255,010 | 370,688 |

Total Stock Market Index Fund

| | Shares | Market Value* (\$000) | | Shares | Market Value* (\$000) |
|--|------------|--------------------------|---|------------|--------------------------|
| Rexford Industrial Realty Inc. | 6,422,060 | 360,278 | Macerich Co. | 6,786,795 | 104,720 |
| American Homes 4 Rent Class A | 9,614,830 | 345,749 | Sabra Health Care REIT Inc. | 7,292,221 | 104,060 |
| Healthpeak Properties Inc. | 17,152,943 | 339,628 | Broadstone Net Lease Inc. | 5,879,915 | 101,252 |
| Camden Property Trust | 3,337,097 | 331,340 | Physicians Realty Trust | 7,451,241 | 99,176 |
| CubeSmart | 7,045,568 | 326,562 | National Storage Affiliates Trust | 2,372,607 | 98,392 |
| Boston Properties Inc. | 4,428,187 | 310,726 | Park Hotels & Resorts Inc. | 6,413,483 | 98,126 |
| Lamar Advertising Co. Class A | 2,748,855 | 292,148 | ¹ Hannon Armstrong Sustainable Infrastructure Capital Inc. | 3,540,979 | 97,660 |
| * Zillow Group Inc. Class C | 4,925,065 | 284,964 | ¹ Medical Properties Trust Inc. | 18,769,212 | 92,157 |
| * Jones Lang LaSalle Inc. | 1,499,720 | 283,252 | LXP Industrial Trust | 9,270,070 | 91,959 |
| Americold Realty Trust Inc. | 8,974,599 | 271,661 | ¹ SL Green Realty Corp. | 2,028,359 | 91,621 |
| EastGroup Properties Inc. | 1,456,377 | 267,303 | COPT Defense Properties | 3,524,705 | 90,338 |
| Federal Realty Investment Trust | 2,556,057 | 263,402 | DigitalBridge Group Inc. | 5,086,461 | 89,217 |
| NNN REIT Inc. | 5,692,087 | 245,329 | Innovative Industrial Properties Inc. | 878,122 | 88,532 |
| Omega Healthcare Investors Inc. | 7,671,282 | 235,202 | Tanger Inc. | 3,112,038 | 86,266 |
| STAG Industrial Inc. | 5,735,930 | 225,193 | * Opendoor Technologies Inc. | 19,195,131 | 85,994 |
| Brixmor Property Group Inc. | 9,378,601 | 218,240 | CareTrust REIT Inc. | 3,740,748 | 83,718 |
| First Industrial Realty Trust Inc. | 4,127,491 | 217,395 | SITE Centers Corp. | 6,138,966 | 83,674 |
| Healthcare Realty Trust Inc. Class A | 12,017,829 | 207,067 | * Howard Hughes Holdings Inc. | 968,271 | 82,836 |
| Agree Realty Corp. | 3,131,670 | 197,139 | Highwoods Properties Inc. | 3,321,104 | 76,253 |
| Ryman Hospitality Properties Inc. | 1,771,070 | 194,924 | ¹ Global Net Lease Inc. | 7,608,379 | 75,703 |
| Spirit Realty Capital Inc. | 4,399,673 | 192,222 | Douglas Emmett Inc. | 5,065,522 | 73,450 |
| Terreno Realty Corp. | 2,717,924 | 170,332 | National Health Investors Inc. | 1,300,502 | 72,633 |
| Apartment Income REIT Corp. Class A | 4,567,210 | 158,619 | St. Joe Co. | 1,195,695 | 71,957 |
| Kite Realty Group Trust | 6,884,009 | 157,368 | Four Corners Property Trust Inc. | 2,804,407 | 70,952 |
| Rayonier Inc. | 4,681,076 | 156,395 | Sunstone Hotel Investors Inc. | 6,496,227 | 69,705 |
| Vornado Realty Trust | 5,436,828 | 153,590 | * Zillow Group Inc. Class A | 1,163,369 | 65,986 |
| Kilroy Realty Corp. | 3,681,965 | 146,690 | Outfront Media Inc. | 4,638,794 | 64,758 |
| Phillips Edison & Co. Inc. | 3,767,274 | 137,430 | * Cushman & Wakefield plc | 5,937,720 | 64,127 |
| Essential Properties Realty Trust Inc. | 4,897,772 | 125,187 | Urban Edge Properties | 3,466,910 | 63,444 |
| PotlatchDeltic Corp. | 2,503,279 | 122,911 | Pebblebrook Hotel Trust | 3,927,532 | 62,762 |
| Cousins Properties Inc. | 4,763,164 | 115,983 | DiamondRock Hospitality Co. | 6,497,620 | 61,013 |
| EPR Properties | 2,364,241 | 114,548 | Equity Commonwealth | 3,150,949 | 60,498 |
| Independence Realty Trust Inc. | 7,070,134 | 108,173 | RLJ Lodging Trust | 4,823,853 | 56,536 |
| Apple Hospitality REIT Inc. | 6,403,559 | 106,363 | | | |

Total Stock Market Index Fund

| | Shares | Market Value* (\$000) | | Shares | Market Value* (\$000) |
|---|------------|--------------------------|---|-----------|--------------------------|
| Retail Opportunity Investments Corp. | 3,784,433 | 53,096 | American Assets Trust Inc. | 1,155,723 | 26,015 |
| Acadia Realty Trust | 2,997,012 | 50,919 | Armada Hoffer Properties Inc. | 1,896,036 | 23,454 |
| InvenTrust Properties Corp. | 2,007,100 | 50,860 | NexPoint Residential Trust Inc. | 676,829 | 23,303 |
| JBG SMITH Properties | 2,933,752 | 49,903 | Summit Hotel Properties Inc. | 3,209,693 | 21,569 |
| * Compass Inc. Class A | 11,889,624 | 44,705 | ¹ Peakstone Realty Trust | 1,076,600 | 21,457 |
| Service Properties Trust | 5,220,401 | 44,582 | Global Medical REIT Inc. | 1,861,159 | 20,659 |
| Newmark Group Inc. Class A | 4,036,442 | 44,239 | Community Healthcare Trust Inc. | 747,617 | 19,917 |
| Alexander & Baldwin Inc. | 2,277,884 | 43,325 | Whitestone REIT | 1,541,690 | 18,947 |
| Uniti Group Inc. | 7,463,005 | 43,136 | ¹ Farmland Partners Inc. | 1,486,534 | 18,552 |
| Xenia Hotels & Resorts Inc. | 3,165,313 | 43,112 | ¹ CBL & Associates Properties Inc. | 732,574 | 17,889 |
| LTC Properties Inc. | 1,324,789 | 42,552 | Universal Health Realty Income Trust | 413,444 | 17,881 |
| Kennedy-Wilson Holdings Inc. | 3,429,394 | 42,456 | * Forestar Group Inc. | 538,939 | 17,823 |
| Getty Realty Corp. | 1,428,700 | 41,747 | Saul Centers Inc. | 439,170 | 17,246 |
| Elme Communities | 2,813,618 | 41,079 | Gladstone Land Corp. | 1,118,425 | 16,161 |
| Hudson Pacific Properties Inc. | 4,402,588 | 40,988 | Alexander's Inc. | 75,137 | 16,047 |
| * GEO Group Inc. | 3,736,646 | 40,468 | Chatham Lodging Trust | 1,474,768 | 15,810 |
| Easterly Government Properties Inc. Class A | 2,891,300 | 38,859 | ¹ Ares Commercial Real Estate Corp. | 1,521,592 | 15,764 |
| Empire State Realty Trust Inc. Class A | 3,990,347 | 38,666 | Gladstone Commercial Corp. | 1,186,750 | 15,713 |
| Veris Residential Inc. | 2,448,747 | 38,519 | RMR Group Inc. Class A | 443,704 | 12,526 |
| ¹ eXp World Holdings Inc. | 2,432,851 | 37,758 | One Liberty Properties Inc. | 549,453 | 12,039 |
| NETSTREIT Corp. | 2,063,533 | 36,834 | Office Properties Income Trust | 1,518,403 | 11,115 |
| * Redfin Corp. | 3,457,551 | 35,682 | ¹ CTO Realty Growth Inc. | 633,230 | 10,974 |
| * Apartment Investment & Management Co. Class A | 4,437,902 | 34,749 | * FRP Holdings Inc. | 170,118 | 10,697 |
| UMH Properties Inc. | 2,256,065 | 34,563 | * Tejon Ranch Co. | 619,353 | 10,653 |
| RPT Realty | 2,665,717 | 34,201 | Orion Office REIT Inc. | 1,829,577 | 10,465 |
| Plymouth Industrial REIT Inc. | 1,371,217 | 33,005 | * ¹ Seritage Growth Properties Class A | 1,116,701 | 10,441 |
| Marcus & Millichap Inc. | 755,429 | 32,997 | Industrial Logistics Properties Trust | 2,135,037 | 10,035 |
| Paramount Group Inc. | 6,004,698 | 31,044 | NET Lease Office Properties | 497,306 | 9,190 |
| Brandywine Realty Trust | 5,445,069 | 29,403 | * ¹ Stratus Properties Inc. | 274,453 | 7,921 |
| Piedmont Office Realty Trust Inc. Class A | 3,892,835 | 27,678 | Alpine Income Property Trust Inc. | 467,309 | 7,902 |
| Diversified Healthcare Trust | 7,325,882 | 27,399 | Bridge Investment Group Holdings Inc. Class A | 806,505 | 7,888 |
| * Anywhere Real Estate Inc. | 3,293,319 | 26,709 | Postal Realty Trust Inc. Class A | 503,164 | 7,326 |
| Centerspace | 454,649 | 26,461 | | | |

Total Stock Market Index Fund

| | Shares | Market Value* (\$000) | | Shares | Market Value* (\$000) |
|---|-------------|--------------------------|--|-------------|--------------------------|
| City Office REIT Inc. | 1,177,661 | 7,196 | * Meta Platforms Inc. Class A | 69,669,051 | 24,660,057 |
| Franklin Street Properties Corp. | 2,758,628 | 7,062 | * Alphabet Inc. Class C1 | 52,719,604 | 21,522,774 |
| RE/MAX Holdings Inc. Class A | 519,322 | 6,923 | * Broadcom Inc. | 13,928,914 | 15,548,150 |
| BRT Apartments Corp. | 355,802 | 6,614 | * Adobe Inc. | 14,289,771 | 8,525,277 |
| Douglas Elliman Inc. | 2,057,383 | 6,069 | * Salesforce Inc. | 29,009,098 | 7,633,454 |
| *.1 Offerpad Solutions Inc. | 568,364 | 5,826 | * Advanced Micro Devices Inc. | 50,708,088 | 7,474,879 |
| * Star Holdings | 384,803 | 5,764 | Intel Corp. | 132,347,697 | 6,650,472 |
| Braemar Hotels & Resorts Inc. | 2,097,772 | 5,244 | Oracle Corp. | 51,580,874 | 5,438,172 |
| Modiv Industrial Inc. Class C | 224,372 | 3,343 | Intuit Inc. | 8,354,502 | 5,221,814 |
| * Maui Land & Pineapple Co. Inc. | 201,600 | 3,203 | QUALCOMM Inc. Texas Instruments Inc. | 34,922,133 | 5,050,788 |
| * AMREP Corp. | 115,952 | 2,548 | International Business Machines Corp. | 28,482,478 | 4,855,123 |
| *.1 Ashford Hospitality Trust Inc. | 1,242,653 | 2,411 | * ServiceNow Inc. | 28,640,079 | 4,684,085 |
| Clipper Realty Inc. | 405,295 | 2,189 | Applied Materials Inc. | 6,432,254 | 4,544,323 |
| Creative Media & Community Trust Corp. | 477,630 | 1,786 | Lam Research Corp. | 26,252,722 | 4,254,779 |
| Bluerock Homes Trust Inc. | 109,382 | 1,530 | Analog Devices Inc. | 4,136,298 | 3,239,797 |
| Global Self Storage Inc. | 319,661 | 1,480 | * Micron Technology Inc. | 15,570,646 | 3,091,707 |
| *.1 Altisource Portfolio Solutions SA | 399,728 | 1,423 | * Palo Alto Networks Inc. | 34,472,657 | 2,941,897 |
| * Fathom Holdings Inc. | 347,914 | 1,249 | * KLA Corp. | 9,898,099 | 2,918,751 |
| * Comstock Holding Cos. Inc. Class A | 164,051 | 733 | * Synopsys Inc. | 4,265,906 | 2,479,771 |
| * Rafael Holdings Inc. Class B | 381,611 | 698 | * Cadence Design Systems Inc. | 4,773,109 | 2,457,722 |
| * Sotherly Hotels Inc. | 337,859 | 503 | * Amphenol Corp. Class A | 8,539,101 | 2,325,795 |
| *.1 LuxUrban Hotels Inc. | 43,833 | 262 | * Snowflake Inc. Class A | 18,761,794 | 1,859,857 |
| ¹ Presidio Property Trust Inc. Class A | 184,525 | 190 | * Roper Technologies Inc. | 9,321,315 | 1,854,942 |
| *.2 New York REIT Liquidating LLC | 19,100 | 133 | * CrowdStrike Holdings Inc. Class A | 3,344,804 | 1,823,487 |
| * Alset Inc. | 77,598 | 80 | * Autodesk Inc. | 7,101,528 | 1,813,162 |
| * Trinity Place Holdings Inc. | 467,678 | 52 | * Workday Inc. Class A | 6,496,043 | 1,793,298 |
| *.1 Avalon GloboCare Corp. | 33,944 | 16 | * Marvell Technology Inc. | 27,105,912 | 1,634,758 |
| * American Strategic Investment Co. | 254 | 2 | * Microchip Technology Inc. | 6,710,560 | 1,633,887 |
| *.2 Spirit MTA REIT | 2,854,330 | — | * TE Connectivity Ltd. | 16,985,836 | 1,531,783 |
| * CKX Lands Inc. | 30 | — | * Fortinet Inc. | 9,755,583 | 1,370,659 |
| | | 43,977,030 | * Cognizant Technology Solutions Corp. Class A | 20,480,474 | 1,198,722 |
| Technology (31.0%) | | | * Atlassian Corp. Class A | 15,721,910 | 1,187,476 |
| Apple Inc. | 463,748,976 | 89,285,590 | * ON Semiconductor Corp. | 4,872,748 | 1,159,032 |
| Microsoft Corp. | 233,278,085 | 87,721,891 | * Palantir Technologies Inc. Class A | 13,527,613 | 1,129,962 |
| NVIDIA Corp. | 73,651,336 | 36,473,615 | * Gartner Inc. | 61,738,653 | 1,060,053 |
| * Alphabet Inc. Class A | 185,773,154 | 25,950,652 | * Datadog Inc. Class A | 2,324,409 | 1,048,564 |
| | | | | 8,542,756 | 1,036,920 |

Total Stock Market Index Fund

| | Shares | Market Value* (\$000) | | Shares | Market Value* (\$000) |
|--|------------|--------------------------|--|------------|--------------------------|
| * ANSYS Inc. | 2,732,569 | 991,595 | Bentley Systems Inc. Class B | 7,104,361 | 370,706 |
| * DoorDash Inc. Class A | 9,905,913 | 979,596 | * Nutanix Inc. Class A | 7,537,563 | 359,466 |
| CDW Corp. | 4,202,456 | 955,302 | * Qorvo Inc. | 3,060,986 | 344,698 |
| Monolithic Power Systems Inc. | 1,430,997 | 902,644 | * Unity Software Inc. | 8,377,996 | 342,576 |
| * HubSpot Inc. | 1,504,140 | 873,213 | * F5 Inc. | 1,874,185 | 335,442 |
| * MongoDB Inc. Class A | 2,129,759 | 870,752 | * Pure Storage Inc. Class A | 9,351,311 | 333,468 |
| HP Inc. | 27,909,533 | 839,798 | Paycom Software Inc. | 1,611,545 | 333,139 |
| * Splunk Inc. | 5,285,897 | 805,306 | * Match Group Inc. | 8,547,566 | 311,986 |
| * Cloudflare Inc. Class A | 8,843,863 | 736,340 | * Ceridian HCM Holding Inc. | 4,643,544 | 311,675 |
| Corning Inc. | 24,073,700 | 733,044 | * Lattice Semiconductor Corp. | 4,325,177 | 298,394 |
| * Pinterest Inc. Class A | 18,434,979 | 682,832 | * UiPath Inc. Class A | 11,446,235 | 284,324 |
| Hewlett Packard Enterprise Co. | 40,193,075 | 682,478 | * Guidewire Software Inc. | 2,565,214 | 279,711 |
| * PTC Inc. | 3,553,734 | 621,761 | * Elastic NV | 2,460,399 | 277,287 |
| * Zscaler Inc. | 2,780,423 | 616,031 | Universal Display Corp. | 1,414,440 | 270,526 |
| Dell Technologies Inc. Class C | 7,987,767 | 611,064 | * Onto Innovation Inc. | 1,548,803 | 236,812 |
| NetApp Inc. | 6,542,088 | 576,750 | * Toast Inc. Class A | 12,794,225 | 233,623 |
| Entegris Inc. | 4,709,616 | 564,306 | * KBR Inc. | 4,212,871 | 233,435 |
| Skyworks Solutions Inc. | 5,003,941 | 562,543 | * Dropbox Inc. Class A | 7,860,970 | 231,741 |
| * Akamai Technologies Inc. | 4,726,953 | 559,435 | * Rambus Inc. | 3,373,203 | 230,221 |
| * VeriSign Inc. | 2,707,716 | 557,681 | * CACI International Inc. Class A | 697,124 | 225,771 |
| * Snap Inc. Class A | 32,820,879 | 555,657 | * SPS Commerce Inc. | 1,147,711 | 222,472 |
| * Tyler Technologies Inc. | 1,318,991 | 551,497 | * Fabrinet | 1,146,909 | 218,291 |
| * EPAM Systems Inc. | 1,815,236 | 539,742 | * Qualys Inc. | 1,088,222 | 213,596 |
| * Western Digital Corp. | 10,228,792 | 535,682 | *, ¹ MicroStrategy Inc. Class A | 335,693 | 212,030 |
| Seagate Technology Holdings plc | 6,263,163 | 534,686 | Science Applications International Corp. | 1,670,248 | 207,645 |
| * Zoom Video Communications Inc. Class A | 7,294,702 | 524,562 | * Arrow Electronics Inc. | 1,688,600 | 206,431 |
| Teradyne Inc. | 4,798,838 | 520,770 | * Coherent Corp. | 4,734,643 | 206,099 |
| Vertiv Holdings Co. Class A | 10,734,535 | 515,580 | * Procore Technologies Inc. | 2,958,877 | 204,813 |
| Jabil Inc. | 3,819,661 | 486,625 | * ZoomInfo Technologies Inc. Class A | 11,047,729 | 204,273 |
| * GoDaddy Inc. Class A | 4,416,070 | 468,810 | * Aspen Technology Inc. | 908,813 | 200,075 |
| Leidos Holdings Inc. | 4,307,704 | 466,266 | * SentinelOne Inc. Class A | 7,279,356 | 199,746 |
| * Dynatrace Inc. | 8,298,026 | 453,819 | * AppLovin Corp. Class A | 4,995,377 | 199,066 |
| * Okta Inc. Class A | 4,933,901 | 446,666 | * Smartsheet Inc. Class A | 4,066,946 | 194,481 |
| * Super Micro Computer Inc. | 1,484,478 | 421,978 | * Novanta Inc. | 1,121,519 | 188,875 |
| * Manhattan Associates Inc. | 1,929,732 | 415,510 | * Gitlab Inc. Class A | 2,960,462 | 186,391 |
| * Twilio Inc. Class A | 5,390,398 | 408,969 | * Insight Enterprises Inc. | 1,023,704 | 181,390 |
| SS&C Technologies Holdings Inc. | 6,603,738 | 403,554 | * Five9 Inc. | 2,285,318 | 179,832 |
| Gen Digital Inc. | 17,013,885 | 388,257 | | | |
| * DocuSign Inc. Class A | 6,383,307 | 379,488 | | | |

Total Stock Market Index Fund

| | Shares | Market Value* (\$000) | | Shares | Market Value* (\$000) |
|--|-----------|--------------------------|---|-----------|--------------------------|
| Concentrix Corp. | 1,802,617 | 177,035 | * Ziff Davis Inc. | 1,403,453 | 94,298 |
| TD SYNnex Corp. | 1,592,946 | 171,417 | *,1 C3.ai Inc. Class A | 3,240,409 | 93,032 |
| * Wolfspeed Inc. | 3,924,135 | 170,739 | * CCC Intelligent Solutions Holdings Inc. | 8,089,183 | 92,136 |
| * Tenable Holdings Inc. | 3,622,318 | 166,844 | * Braze Inc. Class A | 1,714,321 | 91,082 |
| Dolby Laboratories Inc. Class A | 1,869,036 | 161,074 | * Alteryx Inc. Class A | 1,871,539 | 88,262 |
| * Samsara Inc. Class A | 4,811,159 | 160,596 | * Sprout Social Inc. Class A | 1,434,106 | 88,111 |
| * DoubleVerify Holdings Inc. | 4,266,288 | 156,914 | * Sanmina Corp. | 1,698,911 | 87,273 |
| * MACOM Technology Solutions Holdings Inc. | 1,666,094 | 154,863 | * JFrog Ltd. | 2,507,959 | 86,800 |
| * Workiva Inc. Class A | 1,478,338 | 150,096 | * RingCentral Inc. Class A | 2,523,615 | 85,677 |
| * Kyndryl Holdings Inc. | 7,208,446 | 149,792 | * Parsons Corp. | 1,333,802 | 83,643 |
| * Varonis Systems Inc. Class B | 3,262,196 | 147,712 | * Credo Technology Group Holding Ltd. | 4,006,330 | 78,003 |
| Power Integrations Inc. | 1,792,895 | 147,215 | * Rogers Corp. | 590,355 | 77,968 |
| * Blackbaud Inc. | 1,682,256 | 145,852 | * Envestnet Inc. | 1,536,522 | 76,089 |
| * Freshworks Inc. Class A | 6,131,296 | 144,024 | * Q2 Holdings Inc. | 1,736,011 | 75,360 |
| Avnet Inc. | 2,852,864 | 143,784 | * HashiCorp Inc. Class A | 3,147,025 | 74,396 |
| * Altair Engineering Inc. Class A | 1,701,833 | 143,209 | * LiveRamp Holdings Inc. | 1,963,284 | 74,369 |
| * Synaptics Inc. | 1,237,297 | 141,151 | Progress Software Corp. | 1,367,690 | 74,266 |
| * DXC Technology Co. | 6,089,036 | 139,256 | * Perficient Inc. | 1,089,931 | 71,739 |
| * Cirrus Logic Inc. | 1,672,600 | 139,144 | * Ambarella Inc. | 1,169,817 | 71,698 |
| * Confluent Inc. Class A | 5,914,880 | 138,408 | * nCino Inc. | 2,120,722 | 71,320 |
| * Silicon Laboratories Inc. | 1,013,366 | 134,038 | * Schrodinger Inc. | 1,982,406 | 70,970 |
| * Teradata Corp. | 3,068,278 | 133,501 | * NCR Voyix Corp. | 4,169,167 | 70,501 |
| * Axcelis Technologies Inc. | 1,024,591 | 132,879 | * Cargurus Inc. Class A | 2,872,703 | 69,405 |
| Amkor Technology Inc. | 3,891,601 | 129,474 | * ePlus Inc. | 842,988 | 67,304 |
| Advanced Energy Industries Inc. | 1,184,350 | 128,999 | * Allegra MicroSystems Inc. | 2,168,466 | 65,639 |
| * IAC Inc. | 2,284,679 | 119,671 | * SiTime Corp. | 530,377 | 64,748 |
| * CommVault Systems Inc. | 1,393,172 | 111,245 | *,1 Fastly Inc. Class A | 3,626,374 | 64,549 |
| * Box Inc. Class A | 4,293,090 | 109,946 | * Pegasystems Inc. | 1,302,725 | 63,651 |
| * Diodes Inc. | 1,359,694 | 109,483 | *,1 IonQ Inc. | 5,052,628 | 62,602 |
| * BlackLine Inc. | 1,713,216 | 106,973 | *,1 Impinj Inc. | 694,053 | 62,486 |
| * Appfolio Inc. Class A | 617,010 | 106,891 | *,1 Xerox Holdings Corp. | 3,403,634 | 62,389 |
| Dun & Bradstreet Holdings Inc. | 9,096,127 | 106,425 | *,1 DigitalOcean Holdings Inc. | 1,664,786 | 61,081 |
| * Rapid7 Inc. | 1,806,242 | 103,136 | * PagerDuty Inc. | 2,588,630 | 59,927 |
| * FormFactor Inc. | 2,432,698 | 101,468 | * Squarespace Inc. Class A | 1,798,427 | 59,366 |
| * IPG Photonics Corp. | 909,901 | 98,761 | * Upwork Inc. | 3,788,967 | 56,342 |
| * Yelp Inc. Class A | 2,046,689 | 96,890 | Clear Secure Inc. Class A | 2,648,213 | 54,686 |
| * Alarm.com Holdings Inc. | 1,492,446 | 96,442 | * Photonics Inc. | 1,730,995 | 54,301 |
| Vishay Intertechnology Inc. | 4,017,559 | 96,301 | * MaxLinear Inc. Class A | 2,266,415 | 53,873 |
| * Plexus Corp. | 873,706 | 94,474 | * Agilysys Inc. | 634,411 | 53,811 |
| | | | * Verint Systems Inc. | 1,962,609 | 53,049 |
| | | | * Veeco Instruments Inc. | 1,661,047 | 51,542 |
| | | | * Cleanspark Inc. | 4,610,798 | 50,857 |
| | | | * PROS Holdings Inc. | 1,299,892 | 50,423 |

Total Stock Market Index Fund

| | Shares | Market Value* (\$000) | | Shares | Market Value* (\$000) |
|---------------------------------------|-----------|--------------------------|------------------------------------|-----------|--------------------------|
| * Cohu Inc. | 1,420,203 | 50,261 | * E2open Parent Holdings Inc. | 6,164,124 | 27,061 |
| * TTM Technologies Inc. | 3,165,196 | 50,042 | * Nable Inc. | 1,965,948 | 26,049 |
| * Applan Corp. Class A | 1,311,913 | 49,407 | * 3D Systems Corp. | 4,013,073 | 25,483 |
| * NetScout Systems Inc. | 2,151,820 | 47,232 | * Method Electronics Inc. | 1,103,207 | 25,076 |
| * Ultra Clean Holdings Inc. | 1,366,150 | 46,640 | * Couchbase Inc. | 1,066,263 | 24,012 |
| * Informatica Inc. Class A | 1,614,836 | 45,845 | * Cerence Inc. | 1,201,324 | 23,618 |
| *.1 Xometry Inc. Class A | 1,271,417 | 45,657 | *.1 Aehr Test Systems | 886,185 | 23,510 |
| * CSG Systems International Inc. | 846,686 | 45,052 | * PC Connection Inc. | 343,225 | 23,068 |
| * Bumble Inc. Class A | 3,047,003 | 44,913 | * Grid Dynamics Holdings Inc. | 1,666,570 | 22,215 |
| * Vertex Inc. Class A | 1,665,584 | 44,871 | * Diebold Nixdorf Inc. | 749,600 | 21,701 |
| * Paycor HCM Inc. | 2,030,807 | 43,845 | * Simulations Plus Inc. | 475,654 | 21,286 |
| * Semtech Corp. | 1,987,195 | 43,539 | * Eventbrite Inc. Class A | 2,533,728 | 21,182 |
| *.1 Asana Inc. Class A | 2,235,408 | 42,495 | * Matterport Inc. | 785,178 | 21,120 |
| * CTS Corp. | 957,527 | 41,882 | * Vimeco Inc. | 5,339,889 | 20,932 |
| *.1 PAR Technology Corp. | 917,640 | 39,954 | *.1 Klaviyo Inc. Class A | 735,788 | 20,440 |
| * Adeia Inc. | 3,077,516 | 38,130 | * SolarWinds Corp. | 1,618,452 | 20,214 |
| * Magnite Inc. | 4,064,385 | 37,961 | * PubMatic Inc. Class A | 1,239,124 | 20,210 |
| * Zeta Global Holdings Corp. Class A | 4,278,341 | 37,735 | * Digital Turbine Inc. | 2,901,678 | 19,906 |
| *.1 Shutterstock Inc. | 777,507 | 37,538 | * BigCommerce Holdings Inc. | 1,977,724 | 19,243 |
| * Jamf Holding Corp. | 2,073,381 | 37,445 | * Yext Inc. | 3,172,438 | 18,686 |
| * Intapp Inc. | 984,678 | 37,437 | * Kimball Electronics Inc. | 677,296 | 18,253 |
| * indie Semiconductor Inc. Class A | 4,558,066 | 36,966 | *.1 SEMrush Holdings Inc. Class A | 1,332,280 | 18,199 |
| * Sprinklr Inc. Class A | 3,066,236 | 36,917 | * Mitek Systems Inc. | 1,391,563 | 18,146 |
| * Zuora Inc. Class A | 3,917,211 | 36,822 | *.1 Digimarc Corp. | 494,615 | 17,865 |
| * AvePoint Inc. | 4,421,969 | 36,304 | * SmartRent Inc. Class A | 5,566,988 | 17,759 |
| * PDF Solutions Inc. | 1,123,545 | 36,111 | * Olo Inc. Class A | 3,067,735 | 17,547 |
| * Veradigm Inc. | 3,282,514 | 34,434 | *.1 Getty Images Holdings Inc. | 3,254,300 | 17,085 |
| * ScanSource Inc. | 836,936 | 33,151 | * nLight Inc. | 1,264,578 | 17,072 |
| * EngageSmart Inc. | 1,369,819 | 31,369 | * Alpha & Omega Semiconductor Ltd. | 643,490 | 16,769 |
| * Everbridge Inc. | 1,271,286 | 30,905 | *.1 Blend Labs Inc. Class A | 6,432,185 | 16,402 |
| * Model N Inc. | 1,110,025 | 29,893 | * Vivid Seats Inc. Class A | 2,588,800 | 16,361 |
| * Alkami Technology Inc. | 1,220,260 | 29,591 | *.1 NerdWallet Inc. Class A | 1,106,720 | 16,291 |
| * Benchmark Electronics Inc. | 1,065,589 | 29,453 | * Weave Communications Inc. | 1,413,748 | 16,216 |
| * TechTarget Inc. | 831,768 | 28,995 | * Hackett Group Inc. | 689,753 | 15,706 |
| * A10 Networks Inc. | 2,174,205 | 28,634 | *.1 MicroVision Inc. | 5,662,357 | 15,062 |
| * Amplitude Inc. Class A | 2,250,274 | 28,623 | * CEVA Inc. | 645,647 | 14,663 |
| * ACM Research Inc. Class A | 1,463,522 | 28,597 | * Planet Labs PBC | 5,801,296 | 14,329 |
| * Ichor Holdings Ltd. | 846,634 | 28,472 | * Consensus Cloud Solutions Inc. | 544,091 | 14,261 |
| * Navitas Semiconductor Corp. Class A | 3,461,400 | 27,933 | * Thoughtworks Holding Inc. | 2,936,882 | 14,126 |
| * SMART Global Holdings Inc. | 1,470,356 | 27,834 | | | |

Total Stock Market Index Fund

| | Shares | Market Value* (\$000) | | Shares | Market Value* (\$000) |
|---------------------------------------|-----------|--------------------------|--|-----------|--------------------------|
| * Definitive Healthcare Corp. Class A | 1,415,958 | 14,075 | Richardson Electronics Ltd. | 332,253 | 4,436 |
| *.1 Applied Digital Corp. | 1,988,300 | 13,401 | *.1 CoreCard Corp. | 314,332 | 4,347 |
| *.1 SoundHound AI Inc. Class A | 6,118,998 | 12,972 | * Upland Software Inc. | 980,074 | 4,146 |
| * MeridianLink Inc. | 509,328 | 12,616 | * AstroNova Inc. | 251,021 | 4,082 |
| *.1 Terawulf Inc. | 4,846,555 | 11,632 | * AXT Inc. | 1,622,032 | 3,893 |
| * NVE Corp. | 145,801 | 11,435 | * 1stdibs.com Inc. | 822,834 | 3,851 |
| * OneSpan Inc. | 1,058,980 | 11,352 | * Pixelworks Inc. | 2,796,204 | 3,663 |
| * Daktronics Inc. | 1,325,348 | 11,239 | * Brightcove Inc. | 1,404,266 | 3,637 |
| * Unisys Corp. | 1,935,305 | 10,876 | * Viant Technology Inc. Class A | 509,873 | 3,513 |
| American Software Inc. Class A | 921,406 | 10,412 | * Rackspace Technology Inc. | 1,690,995 | 3,382 |
| * Enfusion Inc. Class A | 1,069,947 | 10,378 | * Transphorm Inc. | 898,488 | 3,279 |
| *.1 Rumble Inc. | 2,181,400 | 9,794 | * Intevac Inc. | 712,652 | 3,079 |
| * Domo Inc. Class B | 900,573 | 9,267 | * Expensify Inc. Class A | 1,226,965 | 3,031 |
| * Bandwidth Inc. Class A | 631,073 | 9,132 | *.1 FiscalNote Holdings Inc. | 2,641,300 | 3,011 |
| *.1 Groupon Inc. Class A | 698,916 | 8,974 | *.1 Aeva Technologies Inc. | 3,931,094 | 2,979 |
| * TrueCar Inc. | 2,570,193 | 8,893 | *.1 Rigetti Computing Inc. | 2,946,700 | 2,902 |
| * Immersion Corp. | 1,189,827 | 8,400 | * CSP Inc. | 139,445 | 2,789 |
| * LivePerson Inc. | 2,161,862 | 8,193 | * Synchronoss Technologies Inc. | 422,273 | 2,622 |
| * eGain Corp. | 977,552 | 8,143 | *.1 Vroom Inc. | 4,332,182 | 2,610 |
| *.1 QuickLogic Corp. | 584,273 | 8,098 | *.1 WM Technology Inc. | 3,203,513 | 2,307 |
| * EverQuote Inc. Class A | 645,954 | 7,906 | *.1 Veritone Inc. | 1,137,370 | 2,059 |
| *.1 Porch Group Inc. | 2,459,734 | 7,576 | * SilverSun Technologies Inc. | 118,790 | 2,032 |
| *.1 Tucows Inc. Class A | 280,369 | 7,570 | * Amtech Systems Inc. | 477,101 | 2,004 |
| * Kopin Corp. | 3,713,434 | 7,538 | * Issuer Direct Corp. | 110,039 | 1,995 |
| * Backblaze Inc. Class A | 948,030 | 7,196 | * comScore Inc. | 118,989 | 1,987 |
| * Rimini Street Inc. | 2,193,828 | 7,174 | * SecureWorks Corp. Class A | 263,152 | 1,942 |
| * Nextdoor Holdings Inc. | 3,659,313 | 6,916 | * TransAct Technologies Inc. | 269,345 | 1,880 |
| * Identiv Inc. | 821,350 | 6,768 | *.1 Nutex Health Inc. | 9,268,251 | 1,668 |
| *.1 Innodata Inc. | 826,077 | 6,724 | *.1 Smith Micro Software Inc. | 2,009,704 | 1,660 |
| * ON24 Inc. | 852,030 | 6,714 | * Inuvo Inc. | 3,857,320 | 1,639 |
| *.1 Ouster Inc. | 864,088 | 6,628 | *.1 System1 Inc. | 726,600 | 1,613 |
| * inTEST Corp. | 471,536 | 6,413 | *.1 BigBear.ai Holdings Inc. | 739,669 | 1,583 |
| *.1 Red Violet Inc. | 320,472 | 6,400 | *.1 Stronghold Digital Mining Inc. Class A | 211,910 | 1,547 |
| * MediaAlpha Inc. Class A | 555,905 | 6,198 | *.1 GSI Technology Inc. | 574,548 | 1,517 |
| * Asure Software Inc. | 650,426 | 6,192 | *.1 Sphere 3D Corp. | 450,035 | 1,494 |
| * Telos Corp. | 1,644,309 | 6,002 | *.1 Direct Digital Holdings Inc. Class A | 90,848 | 1,352 |
| *.1 Atomera Inc. | 855,596 | 5,998 | * Intellicheck Inc. | 685,145 | 1,302 |
| *.1 SkyWater Technology Inc. | 621,278 | 5,977 | * Edgio Inc. | 3,619,157 | 1,240 |
| *.1 NextNav Inc. | 1,285,569 | 5,721 | *.1 Skillz Inc. Class A | 196,381 | 1,225 |
| *.1 Cipher Mining Inc. | 1,308,472 | 5,404 | *.1 Steel Connect Inc. | 126,263 | 1,202 |
| * EverCommerce Inc. | 458,280 | 5,055 | | | |
| * Arteris Inc. | 816,270 | 4,808 | | | |
| * Innovid Corp. | 3,010,125 | 4,515 | | | |
| *.1 ReposiTrak Inc. | 446,046 | 4,465 | | | |
| * Everspin Technologies Inc. | 491,754 | 4,445 | | | |

Total Stock Market Index Fund

| | Shares | Market Value* (\$000) | | Shares | Market Value* (\$000) |
|--|-----------|--------------------------|---------------------------------------|-------------|--------------------------|
| *.1 Flux Power Holdings Inc. | 287,084 | 1,180 | * Boxlight Corp. Class A | 189,451 | 203 |
| * Key Tronic Corp. | 270,500 | 1,169 | * Rubicon Technologies Inc. Class A | 106,092 | 196 |
| * Quantum Corp. | 3,321,825 | 1,159 | * Data Storage Corp. | 64,393 | 185 |
| * AudioEye Inc. | 211,717 | 1,148 | * iPower Inc. | 386,294 | 174 |
| * DecisionPoint Systems Inc. | 179,250 | 1,122 | * Paltalk Inc. | 65,588 | 153 |
| * Aware Inc. | 646,876 | 1,074 | * VerifyMe Inc. | 111,129 | 124 |
| * Zedge Inc. Class B | 455,536 | 1,071 | *.1 Intrusion Inc. | 416,377 | 105 |
| * One Stop Systems Inc. | 498,283 | 1,046 | *.1 Leafly Holdings Inc. | 17,934 | 86 |
| * KORE Group Holdings Inc. | 1,047,448 | 1,027 | *.1 T Stamp Inc. Class A | 61,734 | 85 |
| * NetSol Technologies Inc. | 448,836 | 965 | *.1 CYGN Inc. | 525,965 | 76 |
| * AdTheorent Holding Co. Inc. | 654,100 | 948 | *.1 OMNIQ Corp. | 90,005 | 56 |
| *.1 Arena Group Holdings Inc. | 382,903 | 911 | * Nortech Systems Inc. | 5,000 | 48 |
| *.1 Greenidge Generation Holdings Inc. Class A | 134,326 | 901 | * Laser Photonics Corp. | 28,091 | 33 |
| * CVD Equipment Corp. | 198,073 | 877 | *.1 Remark Holdings Inc. | 40,096 | 20 |
| *.1 VirnetX Holding Corp. | 116,102 | 813 | * Intellinetics Inc. | 1,500 | 8 |
| *.1 Quantum Computing Inc. | 880,269 | 804 | | | 452,045,607 |
| * Presto Automation Inc. | 1,445,442 | 768 | Telecommunications (2.0%) | | |
| * Wag! Group Co. | 404,431 | 716 | Cisco Systems Inc. | 114,726,249 | 5,795,970 |
| *.1 authID Inc. | 73,845 | 699 | Comcast Corp. Class A | 125,965,855 | 5,523,603 |
| * EMCORE Corp. | 1,425,083 | 697 | Verizon Communications Inc. | 118,780,572 | 4,478,028 |
| * ZeroFox Holdings Inc. | 799,152 | 695 | AT&T Inc. | 224,727,919 | 3,770,935 |
| * WidePoint Corp. | 265,533 | 616 | * T-Mobile US Inc. | 16,301,046 | 2,613,547 |
| * Mastech Digital Inc. | 69,007 | 582 | * Arista Networks Inc. | 7,816,629 | 1,840,894 |
| *.1 Urgent.ly Inc. | 182,809 | 580 | Motorola Solutions Inc. | 5,202,023 | 1,628,701 |
| * Trio-Tech International | 108,490 | 550 | * Charter Communications Inc. Class A | 3,018,969 | 1,173,413 |
| * Data I/O Corp. | 180,859 | 532 | * Roku Inc. Class A | 3,935,179 | 360,699 |
| *.1 BuzzFeed Inc. Class A | 2,108,022 | 527 | * Liberty Broadband Corp. Class C | 3,744,468 | 301,767 |
| *.1 Beachbody Co. Inc. | 60,943 | 505 | Juniper Networks Inc. | 10,068,162 | 296,809 |
| *.1 Glimpse Group Inc. | 437,150 | 494 | * Ciena Corp. | 4,686,757 | 210,951 |
| *.1 Alpine 4 Holdings Inc. | 649,415 | 477 | * Frontier Communications Parent Inc. | 7,714,044 | 195,474 |
| * Duos Technologies Group Inc. | 158,934 | 458 | Iridium Communications Inc. | 3,563,840 | 146,688 |
| * BTCS Inc. | 280,193 | 457 | * Lumentum Holdings Inc. | 2,146,621 | 112,526 |
| * Streamline Health Solutions Inc. | 1,027,543 | 437 | Cogent Communications Holdings Inc. | 1,371,442 | 104,312 |
| *.1 KULR Technology Group Inc. | 2,126,566 | 393 | *.1 Viasat Inc. | 3,551,415 | 99,262 |
| * Bridgeline Digital Inc. | 419,181 | 363 | InterDigital Inc. | 793,108 | 86,084 |
| * SigmaTron International Inc. | 98,274 | 295 | Cable One Inc. | 141,428 | 78,717 |
| *.1 Phunware Inc. | 3,434,695 | 282 | * Calix Inc. | 1,769,868 | 77,326 |
| *.1 Creative Realities Inc. | 113,471 | 268 | * Viavi Solutions Inc. | 7,026,436 | 70,756 |
| *.1 Maplebear Inc. | 9,188 | 216 | | | |

Total Stock Market Index Fund

| | Shares | Market Value* (\$000) | | Shares | Market Value* (\$000) |
|---|------------|--------------------------|--------------------------------------|------------|--------------------------|
| * Extreme Networks Inc. | 3,875,543 | 68,365 | * KVH Industries Inc. | 623,125 | 3,278 |
| Telephone & Data Systems Inc. | 3,251,568 | 59,666 | *.1 Powerfleet Inc. | 952,316 | 3,257 |
| * Lumen Technologies Inc. | 31,781,128 | 58,159 | * Cambium Networks Corp. | 375,529 | 2,253 |
| * DISH Network Corp. Class A | 7,857,323 | 45,337 | *.1 SurgePays Inc. | 345,312 | 2,227 |
| * Harmonic Inc. | 3,320,726 | 43,302 | * Genasys Inc. | 1,069,984 | 2,172 |
| * Globalstar Inc. | 22,256,913 | 43,178 | *.1 Akoustis Technologies Inc. | 2,123,996 | 1,771 |
| * Liberty Broadband Corp. Class A | 522,829 | 42,161 | * Crexendo Inc. | 345,906 | 1,678 |
| Shenandoah Telecommunications Co. | 1,565,246 | 33,841 | * Airgain Inc. | 355,805 | 1,267 |
| * fuboTV Inc. | 9,076,840 | 28,864 | * DZS Inc. | 641,747 | 1,264 |
| *.1 Infinera Corp. | 5,831,136 | 27,698 | Network-1 Technologies Inc. | 570,833 | 1,244 |
| * Digi International Inc. | 1,039,708 | 27,032 | *.1 Inseego Corp. | 3,041,116 | 668 |
| Bel Fuse Inc. Class B | 379,156 | 25,316 | * Casa Systems Inc. | 957,382 | 507 |
| * IDT Corp. Class B | 645,387 | 22,001 | * Franklin Wireless Corp. | 119,754 | 406 |
| * Altice USA Inc. Class A | 6,717,067 | 21,831 | * Charge Enterprises Inc. | 2,547,177 | 291 |
| * Gogo Inc. | 1,931,306 | 19,564 | *.1 CalAmp Corp. | 1,119,100 | 281 |
| * United States Cellular Corp. | 461,155 | 19,156 | * ClearOne Inc. | 249,029 | 269 |
| *.1 Applied Optoelectronics Inc. | 943,878 | 18,236 | * Optical Cable Corp. | 93,055 | 251 |
| * CommScope Holding Co. Inc. | 6,269,922 | 17,681 | Bel Fuse Inc. Class A | 3,626 | 233 |
| *.1 Lightwave Logic Inc. | 3,319,973 | 16,533 | * Sonim Technologies Inc. | 239,926 | 176 |
| * EchoStar Corp. Class A | 979,864 | 16,236 | *.1 Vislink Technologies Inc. | 34,830 | 134 |
| ADTRAN Holdings Inc. | 2,181,394 | 16,011 | * BK Technologies Corp. | 300 | 4 |
| *.1 AST SpaceMobile Inc. Class A | 2,482,967 | 14,972 | *.1,2 FTE Networks Inc. | 84,180 | — |
| * Anterix Inc. | 414,796 | 13,821 | | | 29,818,101 |
| * Xperi Inc. | 1,204,322 | 13,272 | Utilities (2.6%) | | |
| ATN International Inc. | 324,753 | 12,656 | NextEra Energy Inc. | 63,541,375 | 3,859,503 |
| * NETGEAR Inc. | 857,738 | 12,506 | Southern Co. | 34,268,056 | 2,402,876 |
| * 8x8 Inc. | 3,289,503 | 12,434 | Duke Energy Corp. | 24,220,815 | 2,350,388 |
| *.1 Clearfield Inc. | 406,637 | 11,825 | Waste Management Inc. | 12,632,897 | 2,262,552 |
| * Aviat Networks Inc. | 301,106 | 9,834 | Sempra | 19,738,916 | 1,475,089 |
| * Consolidated Communications Holdings Inc. | 2,207,355 | 9,602 | PG&E Corp. | 79,899,019 | 1,440,579 |
| * Ribbon Communications Inc. | 2,867,787 | 8,317 | American Electric Power Co. Inc. | 16,190,090 | 1,314,959 |
| Spok Holdings Inc. | 518,466 | 8,026 | Dominion Energy Inc. | 26,271,237 | 1,234,748 |
| Comtech Telecommunications Corp. | 862,269 | 7,269 | Waste Connections Inc. | 8,082,030 | 1,206,405 |
| * Ooma Inc. | 671,112 | 7,201 | Constellation Energy Corp. | 10,034,899 | 1,172,979 |
| * WideOpenWest Inc. | 1,564,532 | 6,336 | Exelon Corp. | 31,178,428 | 1,119,306 |
| * Kaltura Inc. | 2,537,683 | 4,949 | Xcel Energy Inc. | 17,348,689 | 1,074,057 |
| * Lantronix Inc. | 822,470 | 4,820 | Republic Services Inc. Class A | 6,405,767 | 1,056,375 |
| | | | Consolidated Edison Inc. | 10,818,867 | 984,192 |
| | | | Public Service Enterprise Group Inc. | 15,547,472 | 950,728 |
| | | | Edison International | 12,029,114 | 859,961 |

Total Stock Market Index Fund

| | Shares | Market Value* (\$000) | | Shares | Market Value* (\$000) |
|--------------------------------------|------------|-----------------------|-------|---|-----------------------|
| WEC Energy Group Inc. | 9,912,059 | 834,298 | | Clearway Energy Inc. Class C | 2,398,522 65,791 |
| American Water Works Co. Inc. | 6,153,045 | 812,140 | *.1 | SJW Group | 891,147 58,236 |
| Eversource Energy | 10,949,537 | 675,805 | | Sunnova Energy International Inc. | 3,224,684 49,176 |
| Entergy Corp. | 6,626,534 | 670,539 | 1 | Hawaiian Electric Industries Inc. | 3,431,740 48,696 |
| PPL Corp. | 23,112,577 | 626,351 | | Northwest Natural Holding Co. | 1,097,419 42,734 |
| FirstEnergy Corp. | 17,065,571 | 625,624 | | Middlesex Water Co. | 560,187 36,759 |
| DTE Energy Co. | 5,491,047 | 605,443 | | Clearway Energy Inc. Class A | 1,275,884 32,637 |
| Ameren Corp. | 8,245,107 | 596,451 | | Unitil Corp. | 501,679 26,373 |
| CenterPoint Energy Inc. | 19,733,836 | 563,796 | * | Enviri Corp. | 2,563,153 23,068 |
| Atmos Energy Corp. | 4,643,847 | 538,222 | | Genie Energy Ltd. Class B | 742,474 20,886 |
| CMS Energy Corp. | 9,145,216 | 531,063 | * | Altus Power Inc. Class A | 2,139,508 14,613 |
| Vistra Corp. | 11,232,423 | 432,673 | | York Water Co. | 329,364 12,720 |
| Alliant Energy Corp. | 7,909,642 | 405,765 | | Artesian Resources Corp. Class A | 279,248 11,575 |
| AES Corp. | 21,029,862 | 404,825 | *.1 | Vertex Energy Inc. | 2,948,032 9,994 |
| Evergy Inc. | 7,195,391 | 375,599 | | Excelerate Energy Inc. Class A | 635,447 9,824 |
| NiSource Inc. | 13,906,297 | 369,212 | | Aris Water Solutions Inc. Class A | 797,758 6,693 |
| NRG Energy Inc. | 7,107,443 | 367,455 | | NuScale Power Corp. Class A | 2,004,840 6,596 |
| Essential Utilities Inc. | 7,817,034 | 291,966 | | Pure Cycle Corp. | 574,922 6,019 |
| * Clean Harbors Inc. | 1,530,586 | 267,103 | *.1 | Global Water Resources Inc. | 429,961 5,624 |
| Pinnacle West Capital Corp. | 3,540,701 | 254,364 | | RGC Resources Inc. | 254,995 5,187 |
| OGE Energy Corp. | 6,267,999 | 218,941 | | Net Power Inc. | 487,100 4,920 |
| UGI Corp. | 6,585,644 | 162,007 | * | Quest Resource Holding Corp. | 558,617 4,095 |
| IDACORP Inc. | 1,579,715 | 155,318 | | * Cadiz Inc. | 1,161,900 3,253 |
| * Casella Waste Systems Inc. Class A | 1,795,026 | 153,403 | | Perma-Fix Environmental Services Inc. | 384,758 3,024 |
| National Fuel Gas Co. | 2,884,451 | 144,713 | *.1 | Aqua Metals Inc. | 2,952,345 2,244 |
| * Stericycle Inc. | 2,899,419 | 143,695 | * | Advanced Emissions Solutions Inc. | 469,776 1,400 |
| Portland General Electric Co. | 3,227,195 | 139,867 | | Via Renewables Inc. Class A | 133,126 1,251 |
| New Jersey Resources Corp. | 3,067,467 | 136,748 | | Clean Energy Technologies Inc. | 5,877 9 |
| Southwest Gas Holdings Inc. | 2,127,158 | 134,755 | *.1 | * Vivakor Inc. | 6,500 7 |
| *.1 Sunrun Inc. | 6,468,884 | 126,984 | | | |
| Ormat Technologies Inc. | 1,604,698 | 121,620 | | | 38,324,782 |
| Black Hills Corp. | 2,191,346 | 118,223 | | Total Common Stocks (Cost \$697,129,605) | 1,454,196,493 |
| PNM Resources Inc. | 2,685,521 | 111,718 | | Preferred Stocks (0.0%) | |
| ONE Gas Inc. | 1,740,759 | 110,921 | | Air T Funding Pfd., 8.000%, 6/7/24 | 956 16 |
| ALLETE Inc. | 1,810,125 | 110,707 | *.1,2 | Next Bridge Hydrocarbons Inc. Preference Shares | 1,763,201 |
| Northwestern Energy Group Inc. | 1,980,171 | 100,771 | | | |
| Spire Inc. | 1,564,013 | 97,501 | | | |
| American States Water Co. | 1,169,730 | 94,070 | | | |
| California Water Service Group | 1,808,764 | 93,821 | | | |
| Avista Corp. | 2,411,770 | 86,197 | | | |
| MGE Energy Inc. | 1,149,589 | 83,127 | | | |
| Avangrid Inc. | 2,501,060 | 81,059 | | | |
| Chesapeake Utilities Corp. | 679,933 | 71,821 | | | |

Total Stock Market Index Fund

| | Shares | Market Value* (\$000) | | Shares | Market Value* (\$000) |
|--|-----------|--------------------------|---|-----------|--------------------------|
| *.2 BTCS Inc. Preference Shares | 280,193 | — | *.2 Pineapple Energy Inc. CVR | 69,639 | — |
| Total Preferred Stocks (Cost \$5,124) | | 16 | *.2 ABIOMED Inc. CVR | 264 | — |
| Rights (0.0%) | | | *.1,2 Disc Medicine Inc. CVR | 275,152 | — |
| *.1,2 Frequency Therapeutics Inc. CVR | 1,246,700 | 2,469 | *.1,2 Sesen Bio Inc. CVR | 6,822,627 | — |
| *.1,2 Tobira Therapeutics Inc. CVR Exp. 12/31/28 | 201,001 | 911 | *.2 Neurogene Inc. CVR | 98,708 | — |
| *.1,2 Cartesian Therapeutics Inc. CVR | 3,799,067 | 684 | Total Rights (Cost \$5,213) | | 6,571 |
| *.2 Spectrum Pharmaceuticals Inc. CVR | 5,990,797 | 488 | Warrants (0.0%) | | |
| *.2 Imara Inc. CVR | 370,003 | 463 | *.2 Cassava Sciences Inc. Exp. 11/15/24 | 495,152 | 2,364 |
| *.2 Strongbridge Biopharma plc CVR | 1,399,363 | 253 | * Geron Corp. Exp. 12/31/25 | 1,202,419 | 487 |
| *.1 Groupon Inc. Exp. 1/17/24 | 698,916 | 239 | * Presidio Property Trust Inc. Exp. 1/24/27 | 110,319 | 7 |
| *.1,2 Palisade Bio Inc. CVR | 204,224 | 196 | * Hycroft Mining Holding Corp. Exp. 10/6/25 | 155,000 | 5 |
| *.2 Ocera Therapeutics Inc. CVR | 653,477 | 176 | * LGL Group Inc. Exp. 12/16/25 | 2,391 | 1 |
| *.2 Surface Oncology Inc. CVR | 1,709,153 | 161 | * Ayala Pharmaceuticals Inc. Exp. 9/11/24 | 157,660 | — |
| *.2 Adamas Pharmaceuticals Inc. CVR | 2,522,158 | 152 | * SELLAS Life Sciences Group Inc. Exp. 4/5/27 | 40,000 | — |
| *.1,2 CinCor Pharma Inc. CVR | 28,710 | 88 | * Athenex Inc. Exp. 8/15/27 | 535,168 | — |
| *.2 Gyre Therapeutics Inc. CVR | 826,502 | 83 | *.1,2 Imperialis Holding Corp. Exp. 4/13/28 | 1,503,700 | — |
| *.2 Aduro Biotech Inc. CVR | 415,255 | 76 | Total Warrants (Cost \$9) | | 2,864 |
| *.2 OncoMed Pharmaceuticals Inc. CVR | 255,777 | 61 | | | |
| *.1,2 Miragen Therapeutics Inc. CVR | 1,753,041 | 35 | | | |
| *.2 Alexza Pharmaceuticals Inc. CVR | 327,391 | 12 | | | |
| *.1,2 Oncternal Therapeutics Inc. CVR | 8,933 | 9 | | | |
| *.2 F-star Therapeutics Inc. CVR | 122,042 | 8 | | | |
| *.2 Dianthus Therapeutics Inc. CVR | 1,432,921 | 7 | | | |
| *.2 Ambit Biosciences Corp. CVR | 201,330 | — | | | |

Total Stock Market Index Fund

| | Shares | Market Value* (\$000) |
|--|---------------|--------------------------|
| Temporary Cash Investments (0.4%) | | |
| Money Market Fund (0.4%) | | |
| 4,5 Vanguard Market Liquidity Fund, 5.435% (Cost \$5,978,690) | 59,806,782 | 5,979,482 |
| Total Investments (100.1%) (Cost \$703,118,641) | | |
| | 1,460,185,426 | |
| Other Assets and Liabilities—Net (-0.1%) | | |
| | (1,643,962) | |
| Net Assets (100%) | | |
| | 1,458,541,464 | |

Cost is in \$000.

• See Note A in Notes to Financial Statements.

* Non-income-producing security.

1 Includes partial security positions on loan to broker-dealers. The total value of securities on loan is \$3,088,263,000.

2 Security value determined using significant unobservable inputs.

3 Considered an affiliated company of the fund as the fund owns more than 5% of the outstanding voting securities of such company.

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

5 Collateral of \$3,557,335,000 was received for securities on loan.
CVR—Contingent Value Rights.
REIT—Real Estate Investment Trust.

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 2024 | 4,453 | 455,920 | 32,365 |
| E-mini S&P 500 Index | March 2024 | 11,234 | 2,707,394 | 8,382 |
| E-mini S&P Mid-Cap 400 Index | March 2024 | 240 | 67,428 | 3,569 |
| | | | | 44,316 |

Total Stock Market Index Fund

Over-the-Counter Total Return Swaps

| Reference Entity | Termination Date | Counterparty | Notional Amount (\$000) | Floating Interest Rate Received (Paid) ¹ (%) | Value and Unrealized Appreciation (\$000) | Value and Unrealized (Depreciation) (\$000) |
|---|------------------|--------------|-------------------------|---|---|---|
| Arbor Realty Trust Inc. | 1/31/24 | GSI | 7,690 | (5.331) | — | (112) |
| Citigroup Inc. | 8/29/25 | BANA | 32,270 | (5.932) | 3,589 | — |
| Fidelity National Information Services Inc. | 8/30/24 | BANA | 32,838 | (5.882) | 942 | — |
| Fidelity National Information Services Inc. | 8/30/24 | BANA | 32,838 | (5.882) | 942 | — |
| Fidelity National Information Services Inc. | 8/30/24 | BANA | 30,000 | (5.976) | — | (40) |
| Fidelity National Information Services Inc. | 8/30/24 | BANA | 29,480 | (5.979) | 707 | — |
| Fidelity National Information Services Inc. | 8/30/24 | BANA | 29,470 | (5.978) | 477 | — |
| Fidelity National Information Services Inc. | 8/30/24 | BANA | 29,460 | (5.979) | 472 | — |
| Fidelity National Information Services Inc. | 8/30/24 | BANA | 29,360 | (5.977) | 592 | — |
| Fidelity National Information Services Inc. | 8/30/24 | BANA | 28,920 | (5.977) | 1,038 | — |
| Global Payments Inc. | 8/30/24 | BANA | 210,756 | (5.932) | 18,594 | — |
| Goldman Sachs Group Inc. | 8/29/25 | BANA | 290,651 | (6.032) | 38,617 | — |
| Invesco Ltd. | 8/30/24 | BANA | 3,996 | (5.882) | 1,037 | — |
| Invesco Ltd. | 8/30/24 | BANA | 856 | (5.882) | 222 | — |
| Paycor HCM Inc. | 1/31/24 | CITNA | 4,242 | (5.332) | 59 | — |
| VICI Properties Inc. Class A | 8/30/24 | BANA | 141,978 | (5.982) | 10,763 | — |
| Visa Inc. Class A | 8/30/24 | BANA | 57,753 | (5.232) | 708 | — |
| Visa Inc. Class A | 8/30/24 | BANA | 51,336 | (5.332) | 625 | — |
| Yum! Brands Inc. | 8/30/24 | BANA | 21,971 | (5.332) | 909 | — |
| | | | | | 80,293 | (152) |

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

BANA—Bank of America, N.A.

CITNA—Citibank, N.A.

GSI—Goldman Sachs International.

At December 31, 2023, the counterparties had deposited in segregated accounts securities with a value of \$90,828,000 in connection with open over-the-counter swap contracts.

Statement of Assets and Liabilities

As of December 31, 2023

| ((\$000s, except shares, footnotes, and per-share amounts)) | Amount |
|---|----------------------|
| Assets | |
| Investments in Securities, at Value ¹ | |
| Unaffiliated Issuers (Cost \$697,136,333) | 1,454,203,653 |
| Affiliated Issuers (Cost \$5,982,308) | 5,981,773 |
| Total Investments in Securities | 1,460,185,426 |
| Investment in Vanguard | 45,961 |
| Cash | 34,993 |
| Cash Collateral Pledged—Futures Contracts | 155,110 |
| Cash Collateral Pledged—Over-the-Counter Swap Contracts | 60 |
| Receivables for Investment Securities Sold | 69,834 |
| Receivables for Accrued Income | 1,368,254 |
| Receivables for Capital Shares Issued | 1,101,323 |
| Unrealized Appreciation—Over-the-Counter Swap Contracts | 80,293 |
| Total Assets | 1,463,041,254 |
| Liabilities | |
| Payables for Investment Securities Purchased | 38,873 |
| Collateral for Securities on Loan | 3,557,335 |
| Payables for Capital Shares Redeemed | 871,000 |
| Payables for Distributions | 3 |
| Payables to Vanguard | 18,400 |
| Variation Margin Payable—Futures Contracts | 14,027 |
| Unrealized Depreciation—Over-the-Counter Swap Contracts | 152 |
| Total Liabilities | 4,499,790 |
| Net Assets | 1,458,541,464 |

¹ Includes \$3,088,263,000 of securities on loan.

Total Stock Market Index Fund

Statement of Assets and Liabilities (continued)

At December 31, 2023, net assets consisted of:

| (\$000s, except shares, footnotes, and per-share amounts) | Amount |
|---|----------------------|
| Paid-in Capital | 728,471,377 |
| Total Distributable Earnings (Loss) | 730,070,087 |
| Net Assets | 1,458,541,464 |

Investor Shares—Net Assets

| | |
|--|-----------------|
| Applicable to 177,030,981 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 20,442,743 |
| Net Asset Value Per Share—Investor Shares | \$115.48 |

ETF Shares—Net Assets

| | |
|--|-----------------|
| Applicable to 1,466,627,292 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 347,955,269 |
| Net Asset Value Per Share—ETF Shares | \$237.25 |

Admiral Shares—Net Assets

| | |
|--|-----------------|
| Applicable to 2,947,229,792 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 340,379,287 |
| Net Asset Value Per Share—Admiral Shares | \$115.49 |

Institutional Shares—Net Assets

| | |
|--|-----------------|
| Applicable to 704,613,647 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 81,389,149 |
| Net Asset Value Per Share—Institutional Shares | \$115.51 |

Institutional Plus Shares—Net Assets

| | |
|--|-----------------|
| Applicable to 2,802,586,697 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 607,187,771 |
| Net Asset Value Per Share—Institutional Plus Shares | \$216.65 |

Institutional Select Shares—Net Assets

| | |
|--|-----------------|
| Applicable to 269,108,803 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 61,187,245 |
| Net Asset Value Per Share—Institutional Select Shares | \$227.37 |

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

Statement of Operations

Year Ended
December 31, 2023

(\$000)

| | |
|---|-------------------|
| Investment Income | |
| Income | |
| Dividends—Unaffiliated Issuers ¹ | 20,631,366 |
| Dividends—Affiliated Issuers | 149 |
| Interest—Unaffiliated Issuers | 13,676 |
| Interest—Affiliated Issuers | 243,599 |
| Securities Lending—Net | 308,413 |
| Total Income | 21,197,203 |
| Expenses | |
| The Vanguard Group—Note B | |
| Investment Advisory Services | 32,625 |
| Management and Administrative—Investor Shares | 25,438 |
| Management and Administrative—ETF Shares | 67,204 |
| Management and Administrative—Admiral Shares | 101,815 |
| Management and Administrative—Institutional Shares | 18,148 |
| Management and Administrative—Institutional Plus Shares | 76,033 |
| Management and Administrative—Institutional Select Shares | 3,812 |
| Marketing and Distribution—Investor Shares | 1,054 |
| Marketing and Distribution—ETF Shares | 12,195 |
| Marketing and Distribution—Admiral Shares | 12,251 |
| Marketing and Distribution—Institutional Shares | 2,279 |
| Marketing and Distribution—Institutional Plus Shares | 14,384 |
| Marketing and Distribution—Institutional Select Shares | 101 |
| Custodian Fees | 1,876 |
| Auditing Fees | 253 |
| Shareholders' Reports—Investor Shares | 188 |
| Shareholders' Reports—ETF Shares | 3,033 |
| Shareholders' Reports—Admiral Shares | 1,239 |
| Shareholders' Reports—Institutional Shares | 64 |
| Shareholders' Reports—Institutional Plus Shares | 2,413 |
| Shareholders' Reports—Institutional Select Shares | — |
| Trustees' Fees and Expenses | 787 |
| Interest Expense | — |
| Other Expenses | 138 |
| Total Expenses | 377,330 |
| Expenses Paid Indirectly | (8) |
| Net Expenses | 377,322 |
| Net Investment Income | 20,819,881 |

Total Stock Market Index Fund

Statement of Operations (continued)

| | Year Ended December 31, 2023 |
|--|---------------------------------|
| | (\$000) |
| Realized Net Gain (Loss) | |
| Capital Gain Distributions Received—Affiliated Issuers | 13 |
| Investment Securities Sold—Unaffiliated Issuers ² | 24,251,460 |
| Investment Securities Sold—Affiliated Issuers ³ | 2,246 |
| Futures Contracts | 760,654 |
| Swap Contracts | (23,641) |
| Realized Net Gain (Loss) | 24,990,732 |
| Change in Unrealized Appreciation (Depreciation) | |
| Investment Securities—Unaffiliated Issuers | 256,421,058 |
| Investment Securities—Affiliated Issuers | (2,621) |
| Futures Contracts | 231,959 |
| Swap Contracts | 130,344 |
| Change in Unrealized Appreciation (Depreciation) | 256,780,740 |
| Net Increase (Decrease) in Net Assets Resulting from Operations | 302,591,353 |

1 Dividends are net of foreign withholding taxes of \$2,051,000.

2 Includes \$25,907,196,000 of net gain (loss) resulting from in-kind redemptions.

3 Includes \$582,000 of net gain (loss) resulting from in-kind redemptions.

Statement of Changes in Net Assets

| | Year Ended December 31, | |
|---|-------------------------|-----------------|
| | 2023 (\$000) | 2022 (\$000) |
| Increase (Decrease) in Net Assets | | |
| Operations | | |
| Net Investment Income | 20,819,881 | 18,662,820 |
| Realized Net Gain (Loss) | 24,990,732 | 5,664,235 |
| Change in Unrealized Appreciation (Depreciation) | 256,780,740 | (294,464,966) |
| Net Increase (Decrease) in Net Assets Resulting from Operations | 302,591,353 | (270,137,911) |
| Distributions | | |
| Investor Shares | (289,384) | (284,794) |
| ETF Shares | (4,851,485) | (4,187,918) |
| Admiral Shares | (4,859,268) | (4,513,747) |
| Institutional Shares | (1,178,824) | (1,107,318) |
| Institutional Plus Shares | (8,827,594) | (7,915,118) |
| Institutional Select Shares | (811,797) | (713,492) |
| Total Distributions | (20,818,352) | (18,722,387) |
| Capital Share Transactions | | |
| Investor Shares | (2,239,443) | (104,300,286) |
| ETF Shares | 21,896,112 | 25,952,138 |
| Admiral Shares | (108,385) | 4,099,576 |
| Institutional Shares | (1,318,438) | (155,304,571) |
| Institutional Plus Shares | (188,430) | 295,703,507 |
| Institutional Select Shares | 5,800,564 | 2,223,565 |
| Net Increase (Decrease) from Capital Share Transactions | 23,841,980 | 68,373,929 |
| Total Increase (Decrease) | 305,614,981 | (220,486,369) |
| Net Assets | | |
| Beginning of Period | 1,152,926,483 | 1,373,412,852 |
| End of Period | 1,458,541,464 | 1,152,926,483 |

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

Financial Highlights

Investor Shares

| For a Share Outstanding Throughout Each Period | Year Ended December 31, | | | | |
|--|-------------------------|---------------------|---------------------|----------------|----------------|
| | 2023 | 2022 | 2021 | 2020 | 2019 |
| Net Asset Value, Beginning of Period | \$93.09 | \$117.53 | \$94.71 | \$79.66 | \$62.08 |
| Investment Operations | | | | | |
| Net Investment Income ¹ | 1.536 | 1.335 | 1.284 | 1.284 | 1.279 |
| Capital Gain Distributions Received | .000 ^{1,2} | .000 ^{1,2} | .000 ^{1,2} | — | — |
| Net Realized and Unrealized Gain (Loss) on Investments | 22.401 | (24.344) | 22.837 | 15.026 | 17.634 |
| Total from Investment Operations | 23.937 | (23.009) | 24.121 | 16.310 | 18.913 |
| Distributions | | | | | |
| Dividends from Net Investment Income | (1.547) | (1.431) | (1.301) | (1.260) | (1.333) |
| Distributions from Realized Capital Gains | — | — | — | — | — |
| Total Distributions | (1.547) | (1.431) | (1.301) | (1.260) | (1.333) |
| Net Asset Value, End of Period | \$115.48 | \$93.09 | \$117.53 | \$94.71 | \$79.66 |
| Total Return³ | 25.89% | -19.60% | 25.59% | 20.87% | 30.65% |

Ratios/Supplemental Data

| | | | | | |
|--|--------------------|--------------------|-----------|-----------|-----------|
| Net Assets, End of Period (Millions) | \$20,443 | \$18,409 | \$133,977 | \$153,845 | \$139,686 |
| Ratio of Total Expenses to Average Net Assets | 0.14% ⁴ | 0.14% ⁴ | 0.14% | 0.14% | 0.14% |
| Ratio of Net Investment Income to Average Net Assets | 1.48% | 1.28% | 1.20% | 1.62% | 1.78% |
| Portfolio Turnover Rate ⁵ | 2% | 3% | 4% | 8% | 4% |

1 Calculated based on average shares outstanding.

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

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

4 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.14%.

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

Financial Highlights

ETF Shares

| For a Share Outstanding Throughout Each Period | Year Ended December 31, | | | | |
|--|-------------------------|---------------------|---------------------|-----------------|-----------------|
| | 2023 | 2022 | 2021 | 2020 | 2019 |
| Net Asset Value, Beginning of Period | \$191.25 | \$241.49 | \$194.61 | \$163.70 | \$127.56 |
| Investment Operations | | | | | |
| Net Investment Income ¹ | 3.411 | 3.191 | 2.912 | 2.831 | 2.809 |
| Capital Gain Distributions Received | .000 ^{1,2} | .000 ^{1,2} | .000 ^{1,2} | — | — |
| Net Realized and Unrealized Gain (Loss) on Investments | 46.002 | (50.248) | 46.898 | 30.848 | 36.236 |
| Total from Investment Operations | 49.413 | (47.057) | 49.810 | 33.679 | 39.045 |
| Distributions | | | | | |
| Dividends from Net Investment Income | (3.413) | (3.183) | (2.930) | (2.769) | (2.905) |
| Distributions from Realized Capital Gains | — | — | — | — | — |
| Total Distributions | (3.413) | (3.183) | (2.930) | (2.769) | (2.905) |
| Net Asset Value, End of Period | \$237.25 | \$191.25 | \$241.49 | \$194.61 | \$163.70 |
| Total Return | 26.03% | -19.50% | 25.72% | 20.95% | 30.80% |

Ratios/Supplemental Data

| | | | | | |
|--|--------------------|--------------------|-----------|-----------|-----------|
| Net Assets, End of Period (Millions) | \$347,955 | \$261,084 | \$299,088 | \$202,075 | \$138,067 |
| Ratio of Total Expenses to Average Net Assets | 0.03% ³ | 0.03% ³ | 0.03% | 0.03% | 0.03% |
| Ratio of Net Investment Income to Average Net Assets | 1.60% | 1.55% | 1.31% | 1.73% | 1.89% |
| Portfolio Turnover Rate ⁴ | 2% | 3% | 4% | 8% | 4% |

1 Calculated based on average shares outstanding.

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

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

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

Admiral Shares

| For a Share Outstanding Throughout Each Period | Year Ended December 31, | | | | |
|--|-------------------------|---------------------|---------------------|----------------|----------------|
| | 2023 | 2022 | 2021 | 2020 | 2019 |
| Net Asset Value, Beginning of Period | \$93.10 | \$117.56 | \$94.74 | \$79.69 | \$62.09 |
| Investment Operations | | | | | |
| Net Investment Income ¹ | 1.645 | 1.540 | 1.402 | 1.364 | 1.360 |
| Capital Gain Distributions Received | .000 ^{1,2} | .000 ^{1,2} | .000 ^{1,2} | — | — |
| Net Realized and Unrealized Gain (Loss) on Investments | 22.396 | (24.460) | 22.833 | 15.025 | 17.646 |
| Total from Investment Operations | 24.041 | (22.920) | 24.235 | 16.389 | 19.006 |
| Distributions | | | | | |
| Dividends from Net Investment Income | (1.651) | (1.540) | (1.415) | (1.339) | (1.406) |
| Distributions from Realized Capital Gains | — | — | — | — | — |
| Total Distributions | (1.651) | (1.540) | (1.415) | (1.339) | (1.406) |
| Net Asset Value, End of Period | \$115.49 | \$93.10 | \$117.56 | \$94.74 | \$79.69 |
| Total Return³ | 26.01% | -19.53% | 25.71% | 20.99% | 30.80% |

Ratios/Supplemental Data

| | | | | | |
|--|--------------------|--------------------|-----------|-----------|-----------|
| Net Assets, End of Period (Millions) | \$340,379 | \$274,489 | \$341,733 | \$273,622 | \$252,536 |
| Ratio of Total Expenses to Average Net Assets | 0.04% ⁴ | 0.04% ⁴ | 0.04% | 0.04% | 0.04% |
| Ratio of Net Investment Income to Average Net Assets | 1.59% | 1.54% | 1.30% | 1.72% | 1.88% |
| Portfolio Turnover Rate ⁵ | 2% | 3% | 4% | 8% | 4% |

1 Calculated based on average shares outstanding.

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

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

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

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

Financial Highlights

Institutional Shares

| For a Share Outstanding Throughout Each Period | Year Ended December 31, | | | | |
|--|-------------------------|---------------------|---------------------|----------------|----------------|
| | 2023 | 2022 | 2021 | 2020 | 2019 |
| Net Asset Value, Beginning of Period | \$93.12 | \$117.58 | \$94.75 | \$79.70 | \$62.10 |
| Investment Operations | | | | | |
| Net Investment Income ¹ | 1.655 | 1.497 | 1.416 | 1.374 | 1.365 |
| Capital Gain Distributions Received | .000 ^{1,2} | .000 ^{1,2} | .000 ^{1,2} | — | — |
| Net Realized and Unrealized Gain (Loss) on Investments | 22.397 | (24.407) | 22.841 | 15.024 | 17.649 |
| Total from Investment Operations | 24.052 | (22.910) | 24.257 | 16.398 | 19.014 |
| Distributions | | | | | |
| Dividends from Net Investment Income | (1.662) | (1.550) | (1.427) | (1.348) | (1.414) |
| Distributions from Realized Capital Gains | — | — | — | — | — |
| Total Distributions | (1.662) | (1.550) | (1.427) | (1.348) | (1.414) |
| Net Asset Value, End of Period | \$115.51 | \$93.12 | \$117.58 | \$94.75 | \$79.70 |
| Total Return | 26.02% | -19.51% | 25.73% | 21.00% | 30.81% |

Ratios/Supplemental Data

| | | | | | |
|--|--------------------|--------------------|-----------|-----------|-----------|
| Net Assets, End of Period (Millions) | \$81,389 | \$66,751 | \$249,282 | \$180,586 | \$152,716 |
| Ratio of Total Expenses to Average Net Assets | 0.03% ³ | 0.03% ³ | 0.03% | 0.03% | 0.03% |
| Ratio of Net Investment Income to Average Net Assets | 1.60% | 1.46% | 1.31% | 1.73% | 1.89% |
| Portfolio Turnover Rate ⁴ | 2% | 3% | 4% | 8% | 4% |

1 Calculated based on average shares outstanding.

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

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

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

Financial Highlights

Institutional Plus Shares

| For a Share Outstanding Throughout Each Period | Year Ended December 31, | | | | |
|--|-------------------------|---------------------|---------------------|-----------------|-----------------|
| | 2023 | 2022 | 2021 | 2020 | 2019 |
| Net Asset Value, Beginning of Period | \$174.63 | \$220.49 | \$177.69 | \$149.47 | \$116.46 |
| Investment Operations | | | | | |
| Net Investment Income ¹ | 3.123 | 2.960 | 2.672 | 2.591 | 2.575 |
| Capital Gain Distributions Received | .000 ^{1,2} | .000 ^{1,2} | .000 ^{1,2} | — | — |
| Net Realized and Unrealized Gain (Loss) on Investments | 42.014 | (45.906) | 42.823 | 28.172 | 33.100 |
| Total from Investment Operations | 45.137 | (42.946) | 45.495 | 30.763 | 35.675 |
| Distributions | | | | | |
| Dividends from Net Investment Income | (3.117) | (2.914) | (2.695) | (2.543) | (2.665) |
| Distributions from Realized Capital Gains | — | — | — | — | — |
| Total Distributions | (3.117) | (2.914) | (2.695) | (2.543) | (2.665) |
| Net Asset Value, End of Period | \$216.65 | \$174.63 | \$220.49 | \$177.69 | \$149.47 |
| Total Return | 26.03% | -19.51% | 25.74% | 21.02% | 30.82% |

Ratios/Supplemental Data

| | | | | | |
|--|--------------------|--------------------|-----------|-----------|-----------|
| Net Assets, End of Period (Millions) | \$607,188 | \$488,093 | \$296,554 | \$226,288 | \$188,188 |
| Ratio of Total Expenses to Average Net Assets | 0.02% ³ | 0.02% ³ | 0.02% | 0.02% | 0.02% |
| Ratio of Net Investment Income to Average Net Assets | 1.61% | 1.59% | 1.32% | 1.74% | 1.90% |
| Portfolio Turnover Rate ⁴ | 2% | 3% | 4% | 8% | 4% |

1 Calculated based on average shares outstanding.

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

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

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

Financial Highlights

Institutional Select Shares

| For a Share Outstanding Throughout Each Period | Year Ended December 31, | | | | |
|--|-------------------------|---------------------|---------------------|-----------------|-----------------|
| | 2023 | 2022 | 2021 | 2020 | 2019 |
| Net Asset Value, Beginning of Period | \$183.25 | \$231.36 | \$186.45 | \$156.83 | \$122.20 |
| Investment Operations | | | | | |
| Net Investment Income ¹ | 3.312 | 3.093 | 2.821 | 2.772 | 2.709 |
| Capital Gain Distributions Received | .000 ^{1,2} | .000 ^{1,2} | .000 ^{1,2} | — | — |
| Net Realized and Unrealized Gain (Loss) on Investments | 44.079 | (48.139) | 44.937 | 29.532 | 34.731 |
| Total from Investment Operations | 47.391 | (45.046) | 47.758 | 32.304 | 37.440 |
| Distributions | | | | | |
| Dividends from Net Investment Income | (3.271) | (3.064) | (2.848) | (2.684) | (2.810) |
| Distributions from Realized Capital Gains | — | — | — | — | — |
| Total Distributions | (3.271) | (3.064) | (2.848) | (2.684) | (2.810) |
| Net Asset Value, End of Period | \$227.37 | \$183.25 | \$231.36 | \$186.45 | \$156.83 |
| Total Return | 26.05% | -19.50% | 25.75% | 21.03% | 30.84% |

Ratios/Supplemental Data

| | | | | | |
|--|--------------------|--------------------|----------|----------|----------|
| Net Assets, End of Period (Millions) | \$61,187 | \$44,101 | \$52,780 | \$44,296 | \$26,431 |
| Ratio of Total Expenses to Average Net Assets | 0.01% ³ | 0.01% ³ | 0.01% | 0.01% | 0.01% |
| Ratio of Net Investment Income to Average Net Assets | 1.62% | 1.57% | 1.33% | 1.76% | 1.91% |
| Portfolio Turnover Rate ⁴ | 2% | 3% | 4% | 8% | 4% |

1 Calculated based on average shares outstanding.

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

3 The ratio of expenses to average net assets for the period net of reduction from custody fee offset arrangements was 0.01%.

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

In March 2023, the board of trustees approved a plan of reorganization whereby the fund will reorganize from Vanguard Index Funds (such fund the "Predecessor Fund") to a newly created shell series under Vanguard Montgomery Funds. The purpose of the reorganization is to improve administrative efficiencies for all funds within the Vanguard complex by spreading the filing and reporting requirements across different legal entities. After the reorganization the surviving fund will be identical in its management to the Predecessor Fund and its investment objective, strategies, and policies will remain unchanged. The reorganization is anticipated to qualify as a tax-free reorganization under the Internal Revenue Code of 1986, as amended.

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

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

2. **Futures Contracts:** The fund uses index futures contracts to a limited extent, with the objectives of maintaining full exposure to the stock market, maintaining liquidity, and minimizing transaction costs. The fund may purchase futures contracts to immediately invest incoming cash in the market, or sell futures in response to cash outflows, thereby simulating a fully invested position in the underlying index while maintaining a cash balance for liquidity. The primary risks associated with the use of futures contracts are imperfect correlation between changes in market values of stocks held by the fund and the prices of futures contracts, and the possibility of an illiquid market. Counterparty risk involving futures is mitigated because a regulated clearinghouse is the counterparty instead of the clearing broker. To further mitigate counterparty risk, the fund trades futures contracts on an exchange, monitors the financial strength of its clearing brokers and clearinghouse, and has entered into clearing agreements with its clearing brokers. The clearinghouse imposes initial margin requirements to secure the fund's performance and requires daily settlement of variation margin representing changes in the market value of each contract. Any securities pledged as initial margin for open contracts are noted in the Schedule of Investments.

Futures contracts are valued at their quoted daily settlement prices. The notional amounts of the contracts are not recorded in the Statement of Assets and Liabilities. Fluctuations in the value of the contracts are recorded in the Statement of Assets and Liabilities as an asset (liability) and in the Statement of Operations as unrealized appreciation (depreciation) until the contracts are closed, when they are recorded as realized gains (losses) on futures contracts.

During the year ended December 31, 2023, the fund's average investments in long and short futures contracts represented less than 1% and 0% of net assets, respectively, based on the average of the notional amounts at each quarter-end during the period.

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

A risk associated with all types of swaps is the possibility that a counterparty may default on its obligation to pay net amounts due to the fund. The fund's maximum amount subject to counterparty risk is the unrealized appreciation on the swap contract. The fund mitigates its counterparty risk by entering into swaps only with a diverse group of prequalified counterparties, monitoring their financial strength, entering into master netting arrangements with its counterparties, and requiring its counterparties to transfer collateral as security for their performance. In the absence of a default, the collateral pledged or received by the fund cannot be repledged, resold, or rehypothecated. In the event of a counterparty's default (including bankruptcy), the fund may terminate any swap contracts with that counterparty, determine the net amount owed by either party in accordance with its master netting arrangements, and sell or retain any collateral held up to the net amount owed to the fund under the master netting arrangements. The swap contracts contain provisions whereby a counterparty may terminate open contracts if the fund's net assets decline below a certain level, triggering a payment by the fund if the fund is in a net liability position at the time of the termination. The payment amount would be reduced by any collateral the fund has pledged. Any securities pledged as collateral for open contracts are noted in the Schedule of Investments. The value of collateral received or pledged is compared daily to the value of the swap contracts exposure with each counterparty, and any difference, if in excess of a specified minimum transfer amount, is adjusted and settled within two business days.

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

During the year ended December 31, 2023, the fund's average amounts of investments in total return swaps represented less than 1% of net assets, based on the average of notional amounts at each quarter-end during the period.

4. **Federal Income Taxes:** The fund intends to continue to qualify as a regulated investment company and distribute virtually all of its taxable income. The fund's tax returns are open to examination by the relevant tax authorities until expiration of the applicable statute of limitations, which is generally three years after the filing of the tax return. Management has analyzed the fund's tax positions taken for all open federal and state income tax years, and has concluded that no provision for income tax is required in the fund's financial statements.

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

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

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

Secured Overnight Financing Rate inclusive of an additional agreed-upon spread. However, borrowings under the uncommitted credit facility may bear interest based upon an alternate rate agreed to by the fund and Vanguard.

In accordance with an exemptive order (the "Order") from the SEC, the fund may participate in a joint lending and borrowing program that allows registered open-end Vanguard funds to borrow money from and lend money to each other for temporary or emergency purposes (the "Interfund Lending Program"), subject to compliance with the terms and conditions of the Order, and to the extent permitted by the fund's investment objective and investment policies. Interfund loans and borrowings normally extend overnight but can have a maximum duration of seven days. Loans may be called on one business day's notice. The interest rate to be charged is governed by the conditions of the Order and internal procedures adopted by the board of trustees. The board of trustees is responsible for overseeing the Interfund Lending Program.

For the year ended December 31, 2023, the fund did not utilize the Interfund Lending Program.

The fund made one borrowing from the uncommitted credit facility provided by Vanguard in the amount of \$1,000,000 to test the operational readiness of the process. The borrowing was outstanding for one business day at an annualized rate of 6.16%, and the related interest expense of less than \$500 is recorded in the Statement of Operations. At December 31, 2023, the fund had no borrowings outstanding.

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

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

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

Upon the request of Vanguard, the fund may invest up to 0.40% of its net assets as capital in Vanguard. At December 31, 2023, the fund had contributed to Vanguard capital in the amount of \$45,961,000, representing less than 0.01% of the fund's net assets and 18.38% 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, 2023, custodian fee offset arrangements reduced the fund's expenses by \$8,000 (an annual rate of less than 0.01% of average net assets).

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

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

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

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

The following table summarizes the market value of the fund's investments and derivatives as of December 31, 2023, based on the inputs used to value them:

| | Level 1 (\$000) | Level 2 (\$000) | Level 3 (\$000) | Total (\$000) |
|---|----------------------|--------------------|--------------------|----------------------|
| Investments | | | | |
| Assets | | | | |
| Common Stocks | 1,454,190,053 | — | 6,440 | 1,454,196,493 |
| Preferred Stocks | 16 | — | — | 16 |
| Rights | — | 239 | 6,332 | 6,571 |
| Warrants | 13 | 487 | 2,364 | 2,864 |
| Temporary Cash Investments | 5,979,482 | — | — | 5,979,482 |
| Total | 1,460,169,564 | 726 | 15,136 | 1,460,185,426 |
| Derivative Financial Instruments | | | | |
| Assets | | | | |
| Futures Contracts ¹ | 44,316 | — | — | 44,316 |
| Swap Contracts | — | 80,293 | — | 80,293 |
| Total | 44,316 | 80,293 | — | 124,609 |
| Liabilities | | | | |
| Swap Contracts | — | 152 | — | 152 |

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

E. 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 applicable in-kind redemptions, passive foreign investment companies, and swap agreements were reclassified between the following accounts:

| | Amount (\$000) |
|-------------------------------------|-------------------|
| Paid-in Capital | 25,908,235 |
| Total Distributable Earnings (Loss) | (25,908,235) |

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 capital loss carryforwards; the deferral of losses from wash sales; the recognition of unrealized gains or losses from certain derivative contracts; the recognition of unrealized gains from passive foreign investment companies; and the classification of securities for tax purposes. As of period end, the tax-basis components of total distributable earnings (loss) are detailed in the table as follows:

| | Amount (\$000) |
|-------------------------------|-------------------|
| Undistributed Ordinary Income | 860,016 |
| Undistributed Long-Term Gains | — |
| Net Unrealized Gains (Losses) | 754,330,507 |
| Capital Loss Carryforwards | (25,120,436) |
| Qualified Late-Year Losses | — |
| Other Temporary Differences | — |
| Total | 730,070,087 |

The tax character of distributions paid was as follows:

| | Year Ended December 31, | |
|-------------------------|---------------------------|---------------------------|
| | 2023 Amount (\$000) | 2022 Amount (\$000) |
| Ordinary Income* | 20,818,352 | 18,722,387 |
| Long-Term Capital Gains | — | — |
| Total | 20,818,352 | 18,722,387 |

* Includes short-term capital gains, if any.

Total Stock Market Index Fund

As of December 31, 2023, gross unrealized appreciation and depreciation for investments and derivatives based on cost for U.S. federal income tax purposes were as follows:

| | Amount (\$000) |
|--|-------------------|
| Tax Cost | 705,854,919 |
| Gross Unrealized Appreciation | 804,253,337 |
| Gross Unrealized Depreciation | (49,922,830) |
| Net Unrealized Appreciation (Depreciation) | 754,330,507 |

F. During the year ended December 31, 2023, the fund purchased \$91,161,813,000 of investment securities and sold \$61,460,229,000 of investment securities, other than temporary cash investments. Purchases and sales include \$33,362,418,000 and \$32,557,413,000, 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, 2023, such purchases were \$2,961,999,000 and sales were \$1,518,339,000, resulting in net realized loss of \$269,584,000; these amounts, other than temporary cash investments, are included in the purchases and sales of investment securities noted above.

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

| | Year Ended December 31, | | | |
|---|-------------------------|-------------------------|-------------------|-------------------------|
| | Amount (\$000) | 2023 Shares (000) | Amount (\$000) | 2022 Shares (000) |
| Investor Shares | | | | |
| Issued | 317,778 | 3,167 | 3,914,517 | 36,574 |
| Issued in Lieu of Cash Distributions | 289,384 | 2,758 | 284,794 | 2,978 |
| Redeemed | (2,846,605) | (26,651) | (108,499,597) | (981,740) |
| Net Increase (Decrease)—Investor Shares | (2,239,443) | (20,726) | (104,300,286) | (942,188) |
| ETF Shares | | | | |
| Issued | 52,502,894 | 241,918 | 50,798,717 | 249,707 |
| Issued in Lieu of Cash Distributions | — | — | — | — |
| Redeemed | (30,606,782) | (140,400) | (24,846,579) | (123,100) |
| Net Increase (Decrease)—ETF Shares | 21,896,112 | 101,518 | 25,952,138 | 126,607 |
| Admiral Shares | | | | |
| Issued | 26,313,081 | 254,268 | 31,898,755 | 317,329 |
| Issued in Lieu of Cash Distributions | 4,050,962 | 38,521 | 3,762,619 | 39,309 |
| Redeemed | (30,472,428) | (293,822) | (31,561,798) | (315,336) |
| Net Increase (Decrease)—Admiral Shares | (108,385) | (1,033) | 4,099,576 | 41,302 |

Total Stock Market Index Fund

| | Year Ended December 31, | | | |
|---|-------------------------|-----------------|-------------------|-----------------|
| | 2023 | | 2022 | |
| | Amount (\$000) | Shares (000) | Amount (\$000) | Shares (000) |
| Institutional Shares | | | | |
| Issued | 7,372,614 | 71,232 | 9,249,702 | 92,024 |
| Issued in Lieu of Cash Distributions | 949,403 | 9,031 | 903,770 | 9,433 |
| Redeemed | (9,640,455) | (92,509) | (165,458,043) | (1,504,789) |
| Net Increase (Decrease)—Institutional Shares | (1,318,438) | (12,246) | (155,304,571) | (1,403,332) |
| Institutional Plus Shares | | | | |
| Issued | 35,342,057 | 188,265 | 320,489,415 | 1,582,401 |
| Issued in Lieu of Cash Distributions | 8,750,147 | 44,372 | 7,850,659 | 43,753 |
| Redeemed | (44,280,634) | (224,992) | (32,636,567) | (176,178) |
| Net Increase (Decrease)—Institutional Plus Shares | (188,430) | 7,645 | 295,703,507 | 1,449,976 |
| Institutional Select Shares | | | | |
| Issued | 15,363,880 | 73,855 | 6,711,633 | 34,640 |
| Issued in Lieu of Cash Distributions | 811,797 | 3,913 | 713,492 | 3,786 |
| Redeemed | (10,375,113) | (49,312) | (5,201,560) | (25,901) |
| Net Increase (Decrease)—Institutional Select Shares | 5,800,564 | 28,456 | 2,223,565 | 12,525 |

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

| | Current Period Transactions | | | | | | | Dec. 31, 2023 Market Value (\$000) |
|-----------------------------------|--|---------------------------------|---|---|---|-------------------|--|--|
| | Dec. 31, 2022 Market Value (\$000) | Purchases at Cost (\$000) | Proceeds from Securities Sold (\$000) | Realized Net Gain (Loss) (\$000) | Change in Unrealized App. (Dep.) (\$000) | Income (\$000) | Capital Gain Distributions Received (\$000) | |
| 1895 Bancorp of Wisconsin Inc. | NA ¹ | 74 | 25 | (12) | (1,029) | — | — | 2,291 |
| Franklin Financial Services Corp. | NA ¹ | 6,573 | 4,827 | 582 | 271 | 149 | — | NA ² |
| Vanguard Market Liquidity Fund | 10,588,790 | NA ³ | NA ³ | 1,676 | (1,863) | 243,599 | 13 | 5,979,482 |
| Total | 10,588,790 | 6,647 | 4,852 | 2,246 | (2,621) | 243,748 | 13 | 5,981,773 |

1 Not applicable—at December 31, 2022, the issuer was not an affiliated company of the fund.

2 Not applicable—at December 31, 2023, the security was still held, but the issuer was no longer an affiliated company of the fund.

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

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

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

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

J. Management has determined that no events or transactions occurred subsequent to December 31, 2023, that would require recognition or disclosure in these financial statements.

Report of Independent Registered Public Accounting Firm

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

Opinion on the Financial Statements

We have audited the accompanying statement of assets and liabilities, including the schedule of investments, of Vanguard Total Stock Market Index Fund (one of the funds constituting Vanguard Index Funds, referred to hereafter as the "Fund") as of December 31, 2023, the related statement of operations for the year ended December 31, 2023, the statement of changes in net assets for each of the two years in the period ended December 31, 2023, including the related notes, and the financial highlights for each of the five years in the period ended December 31, 2023 (collectively referred to as the "financial statements"). In our opinion, the financial statements present fairly, in all material respects, the financial position of the Fund as of December 31, 2023, the results of its operations for the year then ended, the changes in its net assets for each of the two years in the period ended December 31, 2023 and the financial highlights for each of the five years in the period ended December 31, 2023 in conformity with accounting principles generally accepted in the United States of America.

Basis for Opinion

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

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

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. Our procedures included confirmation of securities owned as of December 31, 2023 by correspondence with the custodian, transfer agent and brokers; when replies were not received from brokers, we performed other auditing procedures. We believe that our audits provide a reasonable basis for our opinion.

/s/PricewaterhouseCoopers LLP
Philadelphia, Pennsylvania
February 16, 2024

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

Tax information (unaudited)

For corporate shareholders, 88.3%, or if subsequently determined to be different, the maximum percentage allowable by law, of ordinary income (dividend income plus short-term gains, if any) for the fiscal year qualified for the dividends-received deduction.

The fund hereby designates \$19,710,816,000, or if subsequently determined to be different, the maximum amount allowable by law, as qualified dividend income for individual shareholders for the fiscal year.

The fund hereby designates \$97,469,000, or if subsequently determined to be different, the maximum amount allowable by law, of interest earned from obligations of the U.S. government which is generally exempt from state income tax.

The fund hereby designates \$1,107,536,000, or if subsequently determined to be different, the maximum amount allowable by law, of qualified business income for individual shareholders for the fiscal year.

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

NEITHER CRSP NOR THE UNIVERSITY GUARANTEE THE ADEQUACY, ACCURACY, TIMELINESS AND/OR THE COMPLETENESS OF THE INDEX OR ANY DATA RELATED THERETO OR ANY COMMUNICATION, INCLUDING BUT NOT LIMITED TO, ORAL OR WRITTEN COMMUNICATION (INCLUDING ELECTRONIC COMMUNICATIONS) WITH RESPECT THERETO. NEITHER CRSP NOR THE UNIVERSITY SHALL BE SUBJECT TO ANY DAMAGES OR LIABILITY FOR ANY ERRORS, OMISSIONS, OR DELAYS THEREIN. NEITHER CRSP NOR THE UNIVERSITY MAKES ANY EXPRESS OR IMPLIED WARRANTIES, AND CRSP AND THE UNIVERSITY EXPRESSLY DISCLAIM ALL WARRANTIES, OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE OR AS TO RESULTS TO BE OBTAINED BY VANGUARD, OWNERS OF THE VANGUARD TOTAL STOCK MARKET INDEX FUND, OR ANY OTHER PERSON OR ENTITY FROM THE USE OF THE INDEX OR WITH RESPECT TO ANY DATA RELATED THERETO. WITHOUT LIMITING ANY OF THE FOREGOING, IN NO EVENT WHATSOEVER SHALL CRSP OR THE UNIVERSITY BE LIABLE FOR ANY INDIRECT, SPECIAL, INCIDENTAL, PUNITIVE, OR CONSEQUENTIAL DAMAGES INCLUDING BUT NOT LIMITED TO, LOSS OF PROFITS, TRADING LOSSES, LOST TIME OR GOODWILL, EVEN IF IT HAS BEEN ADVISED OF THE POSSIBILITY OF SUCH DAMAGES, WHETHER IN CONTRACT, TORT, STRICT LIABILITY, OR OTHERWISE. THERE ARE NO THIRD-PARTY BENEFICIARIES OF ANY AGREEMENTS OR ARRANGEMENTS BETWEEN CRSP AND VANGUARD, OTHER THAN THE LICENSORS, IF ANY, OF CRSP.

This page intentionally left blank.

This page intentionally left blank.

This page intentionally left blank.

This page intentionally left blank.

This page intentionally left blank.

This page intentionally left blank.

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 208 Vanguard funds.

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

Interested Trustee¹

Mortimer J. Buckley

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

Independent Trustees

Tara Bunch

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

Emerson U. Fullwood

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

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). Director of the V Foundation. Member of the advisory council for the College of Arts and Letters at the University of Notre Dame. Chairman of the board of Saint Anselm College.

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.

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: co-founder and managing partner (2022–present) of Grafton Street Partners (investment advisory firm). Chief investment officer (retired 2020) and vice president (retired 2020) of the University of Notre Dame. Chair of the board of Catholic Investment Services, Inc. (investment advisors). Member of the board of superintendence of the Institute for the Works of Religion, the Notre Dame 403(b) Investment Committee, and the board of directors of Paxos Trust Company (finance).

Deanna Mulligan

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

André F. Perold

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

Sarah Bloom Raskin

Born in 1961. Trustee since January 2018. Principal occupation(s) during the past five years and other experience: deputy secretary (2014–2017) of the United States Department of the Treasury. Governor (2010–2014) of the Federal Reserve Board. Commissioner (2007–2010) of financial regulation for the State of Maryland. Colin W. Brown Distinguished Professor of the Practice of Law, Duke Law School (2021–present); Rubenstein Fellow, Duke University (2017–2020); Distinguished Fellow of the Global Financial Markets Center, Duke Law School (2020–2022); and Senior Fellow, Duke Center on Risk (2020–present). Partner of Kaya Partners (climate policy advisory services). Member of the board of directors of Arcadia (energy solution technology).

Grant Reid

Born in 1959. Trustee since July 2023. Principal occupation(s) during the past five years and other experience: chief executive officer and president (2014–2022) and member of the board of directors (2015–2022) of Mars, Incorporated (multinational manufacturer). Member of the board of directors of Marriott International, Inc. Chair of Agribusiness Task Force, Sustainable Markets Initiative.

David Thomas

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

Peter F. Volanakis

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

Executive Officers

Jacqueline Angell

Born in 1974. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Chief compliance officer (November 2022–present) of Vanguard and of each of the investment companies served by Vanguard. Chief compliance officer (2018–2022) and deputy chief compliance officer (2017–2019) of State Street.

Christine M. Buchanan

Born in 1970. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Chief financial officer (2021–present) and treasurer (2017–2022) of each of the investment companies served by Vanguard. Partner (2005–2017) at KPMG (audit, tax, and advisory services).

John Galloway

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

Ashley Grim

Born in 1984. Principal occupation(s) during the past five years and other experience: treasurer (February 2022–present) of each of the investment companies served by Vanguard. Fund transfer agent controller (2019–2022) and director of Audit Services (2017–2019) at Vanguard. Senior manager (2015–2017) at PriceWaterhouseCoopers (audit and assurance, consulting, and tax services).

Jodi Miller

Born in 1980. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Finance director (2022–present) of each of the investment companies served by Vanguard. Head of Enterprise Investment Services (2020–present), head of Retail Client Services and Operations (2020–2022), and head of Retail Strategic Support (2018–2020) 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. Nonexecutive director (2022–present) of the board of National Grid (energy).

Michael Rollings

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

Vanguard Senior Management Team

| | |
|----------------------------|---------------------------|
| Matthew Benchener | Thomas M. Rampulla |
| Joseph Brennan | Karin A. Risi |
| Mortimer J. Buckley | Anne E. Robinson |
| Gregory Davis | Michael Rollings |
| John James | Nitin Tandon |
| Chris D. McIsaac | Lauren Valente |



Connect with Vanguard® > vanguard.com

Fund Information > 800-662-7447

Direct Investor Account Services > 800-662-2739

Institutional Investor Services > 800-523-1036

**Text Telephone for People
Who Are Deaf or Hard of Hearing** > 800-749-7273

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

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

You can obtain a free copy of Vanguard's proxy voting guidelines by visiting vanguard.com/proxyreporting 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.

Source for Bloomberg indexes: Bloomberg Index Services Limited. Copyright 2024, Bloomberg. All rights reserved.