US SEC Filing Announcement

for the Vanguard® Exchange Traded Funds

29 August 2017

Vanguard Investments Australia Ltd announces the following:

FUND	ASX CODE	ANNOUNCEMENT
Vanguard® US Total Market Shares Index ETF	VTS	US SEC Filing of Form NSAR

The Vanguard Group, Inc. in the US has completed and filed report NSAR-A (semi-annual report filed on form N-SAR) for Registered Investment Companies with the Securities and Exchange Commission (SEC) in the US as part of the regulatory requirements of the SEC.

The completed form is attached and can be viewed online at the SEC website pages at:

https://www.sec.gov/Archives/edgar/data/36405/000093247116014120/0000932471-16-014120-index.htm

Further details of the SEC requirements for this filing are available at:

sec.gov/about/forms/formn-sar.pdf

Further Information

Prior to making an investment decision please consider your circumstances, read our Prospectus and consult your investment advisor or broker. You can access our Prospectus at vanguard.com.au. Past performance is not an indication of future performance. There is no guarantee that distributions will be declared in the future.

Vanguard Investments Australia Ltd, Level 34, Freshwater Place, 2 Southbank Boulevard, Southbank VIC 3006 vanguard.com.au 1300 655 888

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                CENTRAL INDEX KEY:                      0000036405
                IRS NUMBER:                             231999755
                STATE OF INCORPORATION:                 DE
                FISCAL YEAR END:                        1231

        FILING VALUES:
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                STREET 2:               V26
                CITY:                   VALLEY FORGE
                STATE:                  PA
                ZIP:                    19482
                BUSINESS PHONE:         6106691000

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EXHIBIT 77Q3 TO FORM N-SAR

Registrant Name: Vanguard Index Funds
File Number: 811-2652
Registrant CIK Number: 0000036405

Items 72, 73 and 74

Because the electronic format for filing Form N-SAR does not provide adequate space for responding to Items 72 through 74 completely, the Registrant has set forth in their entirety the complete responses to the indicated Items or

Sub-Items below, in accordance with verbal instructions provided to the Registrant by the staff of the Commission on September 20, 2002, and September 23, 2002.

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Series 1 SEC Identifier S000002839 500 Index Trust
Class 1 SEC Identifier C000007773
Class 2 SEC Identifier C000007774
Class 3 SEC Identifier C000092055
Class 4 SEC Identifier C000170274

Items 71C-75B

71C- $307,571,730
74F- $328,173,899
74N- $330,559,206
74T- $329,289,004
75B- $308,861,220

Item 72DD

1. Total Income dividends for which record date passed during the period
$242,544
2. Dividends for a second class of open-end company shares
$1,828,106
3. Dividends for a third class of open-end company shares
$613,484
4. Dividends for a fourth class of open-end company shares
$214,453

Item 73

Distributions per share for which record date passed during the period:

A) 1. Dividends from net investment income
$1.921
2. Dividends from a second class of open-end company shares
$2.022
3. Dividends from a third class of open-end company shares
$2.008
4. Dividends for a fourth class of open-end company shares
$1.090

Item 74

U) 1. Number of shares outstanding
125,885
2. Number of shares outstanding for a second class of shares of open-end company shares
917,705
3. Number of shares outstanding for a third class of shares of open-end company shares
315,547
4. Dividends for a fourth class of open-end company shares
216,950

V) 1. Net asset value per share (to the nearest cent)
$223.75
2. Net asset value per share of a second class open-end company shares (to the nearest cent) $223.75
3. Net asset value per share of a third class open-end company shares (to the nearest cent)
$222.05
4. Dividends for a fourth class of open-end company shares
$118.56

Series 2 SEC Identifier S000002841 Extended Market Index
Class 1 SEc Identifier C000007779
Class 2 SEC Identifier C000007780
Class 3 SEC Identifier C000007781
Class 5 SEC Identifier C000096110
Class 5 SEC Identifier C000007782
Class 6 SEC Identifier C000170275

Item 72DD

1. Total Income dividends for which record date passed during the period
$9,411
2. Dividends for a second class of open-end company shares
$98,023
3. Dividends for a third class of open-end company shares
$67,377
4. Dividends for a fourth class of open-end company shares
$81,850
5. Dividends for a fifth class of open-end company shares
$27,182
6. Dividends for a Sixth class of open-end company shares
$36,456

Item 73

Distributions per share for which record date passed during the period:

A) 1. Dividends from net investment income
$0.382
2. Dividends from a second class of open-end company shares
$0.434
3. Dividends from a third class of open-end company shares
$0.442
4. Dividends for a fourth class of open-end company shares
$1.097
5. Dividends for a fifth class of open-end company shares
$0.572
6. Dividends for a sixth class of open-end company shares
$0.732

Item 74

U) 1. Number of shares outstanding
21,534
2. Number of shares outstanding for a second class of shares of open-end company shares
230,699
3. Number of shares outstanding for a third class of shares of open-end company shares
149,394
4. Number of shares outstanding for a fourth class of shares of open-end company shares
76,097
5. Number of shares outstanding for a fifth class of shares of open-end company shares
48,245
6. Number of shares outstanding for a sixth class of shares of open-end company shares
51,836

V) 1. Net asset value per share (to the nearest cent)
$77.67
2. Net asset value per share of a second class open-end company shares (to the nearest cent) $77.62
3. Net asset value per share of a third class open-end company shares (to the nearest cent)
$77.62
4. Net asset value per share of a fourth class open-end company shares (to the nearest cent) $191.55
5. Net asset value per share of a fifth class open-end company shares (to the nearest cent)
$102.32
6. Net asset value per share of a sixth class open-end company shares (to the nearest cent)
$124.73

Series 3 SEC Identifier S000002848 Total Stock Market Index
Class 1 SEC Identifier C000007805
Class 2 SEC Identifier C000007806
Class 3 SEc Identifier C000007807
Class 4 SEC Identifier C000155407
Class 5 SEC Identifier C000007808
Class 6 SEC Identifier C000170276

Items 74A-75B

71C- $543,329,348
74A-

74C-
74E-
74F- $577,792,891
74I-
74J-
74L-
74N- $585,357,635
74O-
74P-
74R4-
74T- $581,028,130
75B- $546,216,362

Item 72DD

1. Total Income dividends for which record date passed during the period
$970,338
2. Dividends for a second class of open-end company shares
$1,506,839
3. Dividends for a third class of open-end company shares
$837,294
4. Dividends for a fourth class of open-end company shares
$937,389
5. Dividends for a fifth class of open-end company shares
$708,189
6. Dividends for a sixth class of open-end company shares
$94,894

Item 73

Distributions per share for which record date passed during the period:

A) 1. Dividends from net investment income
$0.513
2. Dividends from a second class of open-end company shares
$0.544
3. Dividends from a third class of open-end company shares
$0.546
4. Dividends for a fourth class of open-end company shares
$1.032
5. Dividends for a fifth class of open-end company shares
$1.117
6. Dividends for a sixth class of open-end company shares
$1.089

Item 74

U) 1. Number of shares outstanding
1,917,637
2. Number of shares outstanding for a second class of shares of open-end company shares
2,807,842
3. Number of shares outstanding for a third class of shares of open-end company shares
1,575,740
4. Number of shares outstanding for a fourth class of shares of open-end company shares
950,012
5. Number of shares outstanding for a fifth class of shares of open-end company shares
641,883
6. Number of shares outstanding for a sixth class of shares of open-end company shares
97,178

V) 1. Net asset value per share (to the nearest cent)
$60.55
2. Net asset value per share of a second class open-end company shares (to the nearest cent) $60.57
3. Net asset value per share of a third class open-end company shares (to the nearest cent)
$60.58
4. Net asset value per share of a fourth class open-end company shares (to the nearest cent) $113.61
5. Net asset value per share of a fifth class open-end company shares (to the nearest cent)
$124.43
6. Net asset value per share of a sixth class open-end company shares (to the nearest cent)
$119.21

Series 4 SEC Identifier S000002840 Value Index
Class 1 SEC Identifier C000007775
Class 2 SEC Identifier C000007776
Class 3 SEC Identifier C000007777

Class 4 SEC Identifier C000007778

Item 72DD

1. Total Income dividends for which record date passed during the period
$17,585
2. Dividends for a second class of open-end company shares
$167,452
3. Dividends for a third class of open-end company shares
$107,657
4. Dividends for a fourth class of open-end company shares
$360,325

Item 73

Distributions per share for which record date passed during the period:

A) 1. Dividends from net investment income
$0.412
2. Dividends from a second class of open-end company shares
$0.435
3. Dividends from a third class of open-end company shares
$0.437
4. Dividends for a fourth class of open-end company shares
$1.115

Item 74

U) 1. Number of shares outstanding
42,650
2. Number of shares outstanding for a second class of shares of open-end company shares
388,702
3. Number of shares outstanding for a third class of shares of open-end company shares
249,319
4. Number of shares outstanding for a fourth class of shares of open-end company shares
324,496

V) 1. Net asset value per share (to the nearest cent)
$37.66
2. Net asset value per share of a second class open-end company shares (to the nearest cent) $37.65
3. Net asset value per share of a third class open-end company shares (to the nearest cent)
$37.65
4. Net asset value per share of a fourth class open-end company shares (to the nearest cent) $96.52

Series 5 SEC Identifier S000002842 Growth Index
Class 1 SEC Identifier C000007783
Class 2 SEc Identifier C000007784
Class 3 SEc Identifier C000007785
Class 4 SEC Identifier C000007786

Item 72DD

1. Total Income dividends for which record date passed during the period
$16,839
2. Dividends for a second class of open-end company shares
$125,227
3. Dividends for a third class of open-end company shares
$64,985
4. Dividends for a fourth class of open-end company shares
$152,944

Item 73

Distributions per share for which record date passed during the period:

A) 1. Dividends from net investment income
$0.333
2. Dividends from a second class of open-end company shares
$0.372
3. Dividends from a third class of open-end company shares
$0.374
4. Dividends for a fourth class of open-end company shares
$0.720

Item 74

U) 1. Number of shares outstanding
50,474
2. Number of shares outstanding for a second class of shares of open-end company shares
341,755

3. Number of shares outstanding for a third class of shares of open-end company shares
175,550
4. Number of shares outstanding for a fourth class of shares of open-end company shares
212,884

V) 1. Net asset value per share (to the nearest cent)
$65.39
2. Net asset value per share of a second class open-end company shares (to the nearest cent) $65.38
3. Net asset value per share of a third class open-end company shares (to the nearest cent)
$65.38
4. Net asset value per share of a fourth class open-end company shares (to the nearest cent) $127.02

Series 6 SEC Identifier S000002845 Small Cap Index
Class 1 SEc Identifier C000007795
Class 2 SEc Identifier C000007796
Class 3 SEc Identifier C000007797
Class 4 SEc Identifier C000007798
Class 5 SEC Identifier C000096112

Item 72DD

1. Total Income dividends for which record date passed during the period
$20,257
2. Dividends for a second class of open-end company shares
$153,777
3. Dividends for a third class of open-end company shares
$72,214
4. Dividends for a fourth class of open-end company shares
$93,383
5. Dividends for a fifth class of open-end company shares
$44,993

Item 73

Distributions per share for which record date passed during the period:

A) 1. Dividends from net investment income
$0.289
2. Dividends from a second class of open-end company shares
$0.329
3. Dividends from a third class of open-end company shares
$0.332
4. Dividends for a fourth class of open-end company shares
$0.687
5. Dividends for a fifth class of open-end company shares
$0.965

Item 74

U) 1. Number of shares outstanding
68,908
3. Number of shares outstanding for a second class of shares of open-end company shares
471,243
4. Number of shares outstanding for a third class of shares of open-end company shares
220,240
5. Number of shares outstanding for a fourth class of shares of open-end company shares
137,609
6. Number of shares outstanding for a fifth class of shares of open-end company shares
46,986

V) 1. Net asset value per share (to the nearest cent)
$64.97
2. Net asset value per share of a second class open-end company shares (to the nearest cent) $64.99
3. Net asset value per share of a third class open-end company shares (to the nearest cent)
$64.98
4. Net asset value per share of a fourth class open-end company shares (to the nearest cent) $135.61
5. Net asset value per share of a fifth class open-end company shares (to the nearest cent)
$187.57

Series 7 SEC Identifier S000002844 Mid Cap Index
Class 1 SEC Identifier C000007791
Class 2 SEC Identifier C000007792
Class 3 SEc Identifier C000007793
Class 4 SEC Identifier C000096111
Class 5 SEC Identifier C000007794

Item 72DD

1. Total Income dividends for which record date passed during the period
$25,534
2. Dividends for a second class of open-end company shares
$219,700
3. Dividends for a third class of open-end company shares
$107,064
4. Dividends for a fourth class of open-end company shares
$82,483
5. Dividends for a fifth class of open-end company shares
$126,907

Item 73

Distributions per share for which record date passed during the period:

A) 1. Dividends from net investment income
$0.232
2. Dividends from a second class of open-end company shares
$1.154
3. Dividends from a third class of open-end company shares
$0.257
4. Dividends for a fourth class of open-end company shares
$1.274
5. Dividends for a fifth class of open-end company shares
$0.932

Item 74

U) 1. Number of shares outstanding
109,003
2. Number of shares outstanding for a second class of shares of open-end company shares
192,631
3. Number of shares outstanding for a third class of shares of open-end company shares
423,440
4. Number of shares outstanding for a fourth class of shares of open-end company shares
64,306
5. Number of shares outstanding for a fifth class of shares of open-end company shares
137,187

V) 1. Net asset value per share (to the nearest cent)
$38.94
2. Net asset value per share of a second class open-end company shares (to the nearest cent) $176.65
3. Net asset value per share of a third class open-end company shares (to the nearest cent)
$39.02
4. Net asset value per share of a fourth class open-end company shares (to the nearest cent) $192.46
5. Net asset value per share of a fifth class open-end company shares (to the nearest cent)
$142.62

Series 8 SEC Identifier S000002847 Small Cap Value Index
Class 1 SEC Identifier C000007802
Class 2 SEC Identifier C000105305
Class 3 SEc Identifier C000007803
Class 4 SEc Identifier C000007804

Item 72DD

1. Total Income dividends for which record date passed during the period
$14,589
2. Dividends for a second class of open-end company shares
$74,192
3. Dividends for a third class of open-end company shares
$23,364
4. Dividends for a fourth class of open-end company shares
$81,473

Item 73

Distributions per share for which record date passed during the period:

A) 1. Dividends from net investment income
$0.197
2. Dividends from a second class of open-end company shares
$0.386

3. Dividends from a third class of open-end company shares
$0.218
4. Dividends from a fourth class of open-end company shares
$0.897
Item 74

U) 1. Number of shares outstanding
72,438
2. Number of shares outstanding for a second class of shares of open-end company shares
193,443
3. Number of shares outstanding for a third class of shares of open-end company shares
109,731
4. Number of shares outstanding for a fourth class of shares of open-end company shares
91,707

V) 1. Net asset value per share (to the nearest cent)
$29.48
2. Net asset value per share of a second class open-end company shares (to the nearest cent) $52.84
3. Net asset value per share of a third class open-end company shares (to the nearest cent)
$29.53
4. Net asset value per share of a fourth class open-end company shares (to the nearest cent) $122.96

Series 9 SEC Identifier S000002846 Small Cap Growth Index
Class 1 SEC Identifier C000007799
Class 2 SEC Identifier C000105304
Class 3 SEc Identifier C000007800
Class 4 SEC Identifier C000007801

Item 72DD

1. Total Income dividends for which record date passed during the period
$6,095
2. Dividends for a second class of open-end company shares
$28,303
3. Dividends for a third class of open-end company shares
$12,710
4. Dividends for a fourth class of ope-end company shares
$23,501

Item 73

Distributions per share for which record date passed during the period:

A) 1. Dividends from net investment income
$0.131
2. Dividends from a second class of open-end company shares
$0.192
3. Dividends from a third class of open-end company shares
$0.156
4. Dividends from a fourth class of open-end company shares
$0.549

Item 74

U) 1. Number of shares outstanding
45,310
2. Number of shares outstanding for a second class of shares of open-end company shares
149,777
3. Number of shares outstanding for a third class of shares of open-end company shares
82,693
4. Number of shares outstanding for a fourth class of shares of open-end company shares
42,298

V) 1. Net asset value per share (to the nearest cent)
$41.03
2. Net asset value per share of a second class open-end company shares (to the nearest cent) $51.29
3. Net asset value per share of a third class open-end company shares (to the nearest cent)
$41.07
4. Net asset value per share of a fourth class open-end company shares (to the nearest cent) $145.85

Series 10 SEC Identifier S000002843 Large-Cap Index
Class 1 SEC Identifier C000007787
Class 2 SEC Identifier C000007788
Class 3 SEC Identifier C000007789
Class 4 SEC Identifier C000007790

Item 72DD

1. Total Income dividends for which record date passed during the period
$3,588
2. Dividends for a second class of open-end company shares
$40,392
3. Dividends for a third class of open-end company shares
$8,407
4. Dividends for a fourth class of open-end company shares
$82,956

Item 73

Distributions per share for which record date passed during the period:

A) 1. Dividends from net investment income
$0.365
2. Dividends from a second class of open-end company shares
$0.489
3. Dividends from a third class of open-end company shares
$2.029
4. Dividends from a fourth class of open-end company shares
$0.971

Item 74

U) 1. Number of shares outstanding
9,937
2. Number of shares outstanding for a second class of shares of open-end company shares
84,029
3. Number of shares outstanding for a third class of shares of open-end company shares
4,218
4. Number of shares outstanding for a fourth class of shares of open-end company shares
87,134

V) 1. Net asset value per share (to the nearest cent)
$44.86
2. Net asset value per share of a second class open-end company shares (to the nearest cent) $56.09
3. Net asset value per share of a third class open-end company shares (to the nearest cent)
$230.84
4. Net asset value per share of a fourth class open-end company shares (to the nearest cent) $111.05

Series 11 SEC Identifier S000012756 Mid-Cap Growth Index
Class 1 SEC Identifier C000034427
Class 2 SEC Identifier C000105306
Class 3 SEC Identifier C000034428

Item 72DD

1. Total Income dividends for which record date passed during the period
$1,391
2. Dividends for a second class of open-end company shares
$15,587
3. Dividends for a third class of open-end company shares
$14,122

Item 73

Distributions per share for which record date passed during the period:

A) 1. Dividends from net investment income
$0.126
2. Dividends from a second class of open-end company shares
$0.166
3. Dividends from a third class of open-end company shares
$0.385

Item 74

U) 1. Number of shares outstanding
11,033
2. Number of shares outstanding for a second class of shares of open-end company shares
97,205
3. Number of shares outstanding for a third class of shares of open-end company shares
37,802

V) 1. Net asset value per share (to the nearest cent)
$46.27
2. Net asset value per share of a second class open-end company shares (to the nearest cent) $50.65
3. Net asset value per share of a third class open-end company shares (to the nearest cent)
$117.66

Series 12 SEC Identifier S000012757 Mid Cap Value Index
Class 1 SEC Identifier C000034429
Class 2 SEC Identifier C000105307
Class 3 SEC Identifier C000034430

Item 72DD

1. Total Income dividends for which record date passed during the period
$5,894
2. Dividends for a second class of open-end company shares
$61,350
3. Dividends for a third class of open-end company shares
$65,796

Item 73

Distributions per share for which record date passed during the period:

A) 1. Dividends from net investment income
$0.337
2. Dividends from a second class of open-end company shares
$0.474
3. Dividends from a third class of open-end company shares
$0.915

Item 74

U) 1. Number of shares outstanding
17,280
2. Number of shares outstanding for a second class of shares of open-end company shares
132,051
3. Number of shares outstanding for a third class of shares of open-end company shares
71,269

V) 1. Net asset value per share (to the nearest cent)
$40.52
2. Net asset value per share of a second class open-end company shares (to the nearest cent) $53.31
3. Net asset value per share of a third class open-end company shares (to the nearest cent)
$102.91

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Vanguard Funds

Supplement to the Prospectus

Important Information Regarding Wire Redemptions

Effective July 20, 2017, Vanguard will impose a $10 wire fee on outgoing wire redemptions from nonretirement accounts. Wire redemptions from retirement accounts will be subject to this fee effective September 13, 2017.

The fee will be assessed in addition to, rather than being withheld from, redemption proceeds and will be paid directly to the fund. For example, if you were to redeem $100 via a wire, you will receive the full $100, and your fund account will also be assessed the $10 fee by redeeming additional fund shares. If you redeem your entire fund account, your redemption proceeds will be reduced by the fee amount. The wire fee will not apply to accounts held by Flagship and Flagship Select clients; accounts held through intermediaries, including Vanguard Brokerage Services; or accounts held by institutional clients.

Vanguard Marketing Corporation, Distributor. PS WR 052017
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