# US SEC Filing Announcement
for the Vanguard® Exchange Traded Funds

**27 February 2015**

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-B |

The Vanguard Group, Inc. in the US has completed and filed Form NSAR-B (annual report) 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 at:

http://www.sec.gov/Archives/edgar/data/36405/000093247115005649/0000932471-15-005649-index.htm

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

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

Note: The SEC filing relates to the Vanguard ETF listed in the United States of America under code 'VTI', CDIs are issued in Australia by Vanguard Investments Australia Ltd under the ASX code 'VTS'.

## Further Information

If you have any queries on Vanguard ETFs, please visit vanguard.com.au/etf



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

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CONFORMED PERIOD OF REPORT: 20141231
FILED AS OF DATE: 20150226
DATE AS OF CHANGE: 20150226
EFFECTIVENESS DATE: 20150226

FILER:

COMPANY DATA:
COMPANY CONFORMED NAME: VANGUARD INDEX FUNDS
CENTRAL INDEX KEY: 0000036405
IRS NUMBER: 231999755
STATE OF INCORPORATION: DE
FISCAL YEAR END: 1231

FILING VALUES:
FORM TYPE: NSAR-B
SEC ACT: 1940 Act
SEC FILE NUMBER:811-02652
FILM NUMBER: 15651722

BUSINESS ADDRESS:
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STREET 2: V26
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STATE: PA
ZIP: 19482
BUSINESS PHONE: 6106691000

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Report of Independent Registered Public Accounting Firm

To the Board of Trustees of Vanguard Index Funds and the Shareholders of
Vanguard Value Index Fund
Vanguard Growth Index Fund
Vanguard Large-Cap Index Fund
Vanguard Total Stock Market Index Fund
Vanguard 500 Index Fund
Vanguard Mid-Cap Index Fund
Vanguard Mid-Cap Value Index Fund
Vanguard Mid-Cap Growth Index Fund and
Vanguard Extended Market Index Fund

In planning and performing our audits of the financial statements of Vanguard Value Index Fund, Vanguard Growth Index Fund, Vanguard Large-Cap Index Fund, Vanguard Total Stock Market Index Fund, Vanguard 500 Index Fund, Vanguard Mid-Cap Index Fund, Vanguard Mid-Cap Value Index Fund, Vanguard Mid-Cap Growth Index Fund and Vanguard Extended Market Index Fund (constituting separate portfolios of Vanguard Index Funds, hereafter referred to as the ?Funds?) as of and for the year ended December 31, 2014, in accordance with the standards of the Public Company Accounting Oversight Board (United States), we considered the Funds? internal control over financial reporting, including controls over safeguarding securities, as a basis for designing our auditing procedures for the purpose of expressing our opinion on the financial statements and to comply with the requirements of Form N-SAR, but not for the purpose of expressing an opinion on the effectiveness of the Funds? internal control over financial reporting. Accordingly, we do not express an opinion on the effectiveness of the Funds? internal control over financial reporting.

The management of the Funds is responsible for establishing and maintaining effective internal control over financial reporting. In fulfilling this responsibility, estimates and judgments by management are required to assess the expected benefits and related costs of controls. A company?s internal control over financial reporting is a process designed to provide reasonable assurance regarding the reliability of financial reporting and the preparation of financial statements for external purposes in accordance with generally accepted accounting principles. A company's internal control over financial reporting includes those policies and procedures that (1) pertain to the maintenance of records that, in reasonable detail, accurately and fairly reflect the transactions and dispositions of the assets of the company; (2) provide reasonable assurance that transactions are recorded as necessary to permit preparation of financial statements in accordance with generally accepted accounting principles, and that receipts and expenditures of the company are being made only in accordance with authorizations of management and trustees of the company; and (3) provide reasonable assurance regarding prevention or timely detection of unauthorized acquisition, use or disposition of a company?s assets that could have a material effect on the financial statements.

Because of its inherent limitations, internal control over financial reporting may not prevent or detect misstatements. Also, projections of any evaluation of effectiveness to future periods are subject to the risk that controls may become inadequate because of changes in conditions, or that the degree of compliance with the policies or procedures may deteriorate.

A deficiency in internal control over financial reporting exists when the design or operation of a control does not allow management or employees, in the normal course of performing their assigned functions, to prevent or detect misstatements on a timely basis. A material weakness is a deficiency, or a combination of deficiencies, in internal control over financial reporting, such that there is a reasonable possibility that a material misstatement of the Funds? annual or interim financial statements will not be prevented or detected on a timely basis.

Our consideration of the Funds? internal control over financial reporting was for the limited purpose described in the first paragraph and would not necessarily disclose all deficiencies in internal control over financial reporting that might be material weaknesses under standards established by the Public Company Accounting Oversight Board (United States). However, we noted no deficiencies in the Funds? internal control over financial reporting and its operation, including controls over safeguarding securities that we consider to be material weaknesses as defined above as of December 31, 2014.

This report is intended solely for the information and use of management and the Board of Trustees of Vanguard Index Funds and the Securities and Exchange Commission and is not intended to be and should not be used by anyone other than these specified parties.

/s/PricewaterhouseCoopers LLP
Philadelphia, Pennsylvania
February 10, 2015
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Report of Independent Registered Public Accounting Firm

To the Board of Trustees of Vanguard Index Funds and the Shareholders of
Vanguard Small-Cap Value Index Fund
Vanguard Small-Cap Growth Index Fund and
Vanguard Small-Cap Index Fund

In planning and performing our audits of the financial statements of Vanguard Small-Cap Value Index Fund, Vanguard Small-Cap Growth Index Fund and Vanguard Small-Cap Index Fund (constituting separate portfolios of Vanguard Index Funds, hereafter referred to as the ?Funds?) as of and for the year ended December 31, 2014, in accordance with the standards of the Public Company Accounting Oversight Board (United States), we considered the Funds? internal control over financial reporting, including controls over safeguarding securities, as a basis for designing our auditing procedures for the purpose of expressing our opinion on the financial statements and to comply with the requirements of Form N-SAR, but not for the purpose of expressing an opinion on the effectiveness of the Funds? internal control over financial reporting. Accordingly, we do not express an opinion on the effectiveness of the Funds? internal control over financial reporting.

The management of the Funds is responsible for establishing and maintaining effective internal control over financial reporting. In fulfilling this responsibility, estimates and judgments by management are required to assess the expected benefits and related costs of controls. A company?s internal control over financial reporting is a process designed to provide reasonable assurance regarding the reliability of financial reporting and the preparation of financial statements for external purposes in accordance with generally accepted accounting principles. A company's internal control over financial reporting includes those policies and procedures that (1) pertain to the maintenance of records that, in reasonable detail, accurately and fairly reflect the transactions and dispositions of the assets of the company; (2) provide reasonable assurance that transactions are recorded as necessary to permit preparation of financial statements in accordance with generally accepted accounting principles, and that receipts and expenditures of the company are being made only in accordance with authorizations of management and trustees of the company; and (3) provide reasonable assurance regarding prevention or timely detection of unauthorized acquisition, use or disposition of a company?s assets that could have a material effect on the financial statements.

Because of its inherent limitations, internal control over financial reporting may not prevent or detect misstatements. Also, projections of any evaluation of effectiveness to future periods are subject to the risk that controls may become inadequate because of changes in conditions, or that the degree of compliance with the policies or procedures may deteriorate.

A deficiency in internal control over financial reporting exists when the design or operation of a control does not allow management or employees, in the normal course of performing their assigned functions, to prevent or detect misstatements on a timely basis. A material weakness is a deficiency, or a combination of deficiencies, in internal control over financial reporting, such that there is a reasonable possibility that a material misstatement of the Funds? annual or interim financial statements will not be prevented or detected on a timely basis.

Our consideration of the Funds? internal control over financial reporting was for the limited purpose described in the first paragraph and would not necessarily disclose all deficiencies in internal control over financial reporting that might be material weaknesses under standards established by the Public Company Accounting Oversight Board (United States). However, we noted no deficiencies in the Funds? internal control over financial reporting and its operation, including controls over safeguarding securities that we consider to be material weaknesses as defined above as of December 31, 2014.

This report is intended solely for the information and use of management and the Board of Trustees of Vanguard Index Funds and the Securities and Exchange Commission and is not intended to be and should not be used by anyone other than these specified parties.

/s/PricewaterhouseCoopers LLP
Philadelphia, Pennsylvania
February 18, 2015
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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 C000035202
Class 4 SEC Identifier C000092055

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Item 72DD

| | |
|---|---|
| 1. Total Income dividends for which record date passed during the period | $507,320 |
| 2. Dividends for a second class of open-end company shares | $2,181,851 |
| 3. Dividends for a third class of open-end company shares | $414,084 |
| 4. Dividends for a fourth class of open-end company shares | $376,834 |

Item 73

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

| | | |
|---|---|---|
| A) | 1. Dividends from net investment income | $3.303 |
| | 2. Dividends from a second class of open-end company shares | $3.517 |
| | 3. Dividends from a third class of open-end company shares | $3.490 |
| | 4. Dividends from a fourth class of open-end company shares | $2.049 |

Item 74

| | | |
|---|---|---|
| U) | 1. Number of shares outstanding | 147,665 |
| | 2. Number of shares outstanding for a second class of shares of open-end company shares | 753,286 |
| | 3. Number of shares outstanding for a third class of shares of open-end company shares | 146,615 |
| | 4. Number of shares outstanding for a fourth class of shares of open-end company shares | 0 |
| V) | 1. Net asset value per share (to the nearest cent) | 189.89 |
| | 2. Net asset value per share of a second class open-end company shares (to the nearest cent) | 189.89 |
| | 3. Net asset value per share of a third class open-end company shares (to the nearest cent) | 188.45 |
| | 4. Net asset value per share of a fourth class open-end company shares (to the nearest cent) | 0 |

Series 2 SEC Identifier S000002841 Extended Market Index
Class 1 SEc Identifier C000007779
Class 2 SEC Identifier C000007780
Class 3 SEC Identifier C000007781
Class 4 SEC Identifier C000007782
Class 5 SEC Identifier C000035204
Class 6 SEC Identifier C000096110

Item 72DD

| | |
|---|---|
| 1. Total Income dividends for which record date passed during the period | $27,824 |
| 2. Dividends for a second class of open-end company shares | $167,142 |
| 3. Dividends for a third class of open-end company shares | $111,484 |
| 4. Dividends for a fourth class of open-end company shares | $46,904 |
| 5. Dividends for a fifth class of open-end company shares | $648 |
| 6. Dividends for a sixth class of open-end company shares | $182,833 |

Item 73

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

| | | |
|---|---|---|
| A) | 1. Dividends from net investment income | $.782 |
| | 2. Dividends from a second class of open-end company shares | $.880 |
| | 3. Dividends from a third class of open-end company shares | $.891 |
| | 4. Dividends for a fourth class of open-end company shares | $1.159 |
| | 5. Dividends for a fifth class of open-end company shares | $0.013 |
| | 6. Dividends for a sixth class of open-end company shares | $2.234 |

Item 74

| | | |
|---|---|---|
| U) | 1. Number of shares outstanding | 35,126 |
| | 2. Number of shares outstanding for a second class of shares of open-end company shares | 192,944 |
| | 3. Number of shares outstanding for a third class of shares of open-end company shares | 128,623 |
| | 4. Number of shares outstanding for a fourth class of shares of open-end company shares | 41,677 |
| | 5. Number of shares outstanding for a fifth class of shares of open-end company shares | 0 |
| | 6. Number of shares outstanding for a sixth class of shares of open-end company shares | 82,952 |
| V) | 1. Net asset value per share (to the nearest cent) | 66.63 |
| | 2. Net asset value per share of a second class open-end company shares (to the nearest cent) | 66.61 |
| | 3. Net asset value per share of a third class open-end company shares (to the nearest cent) | 66.60 |

4. Net asset value per share of a fourth class open-end company shares (to the nearest cent) 87.79
5. Net asset value per share of a fifth class open-end company shares (to the nearest cent) 0
6. Net asset value per share of a sixth class open-end company shares (to the nearest cent) 164.36

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 C000007808
Class 5 SEC Identifier C000035211

Items 74A-75B

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74C- $0
74E- $0
74F- $380,635,382
74I- $0
74J- $0
74L- $0
74N- $385,882,183
74O- $0
74P- $0
74R4-$0
74T- $383,002,910
75B- $342,975,059

Item 72DD

1. Total Income dividends for which record date passed during the period $1,960,851
2. Dividends for a second class of open-end company shares $1,880,181
3. Dividends for a third class of open-end company shares $1,532,803
4. Dividends for a fourth class of open-end company shares $840,367
5. Dividends for a fifth class of open-end company shares $121,148

Item 73

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

A) 1. Dividends from net investment income $0.851
2. Dividends from a second class of open-end company shares $0.910
3. Dividends from a third class of open-end company shares $0.913
4. Dividends for a fourth class of open-end company shares $1.869
5. Dividends for a fifth class of open-end company shares $0.614

Item 74

U) 1. Number of shares outstanding 2,287,016
2. Number of shares outstanding for a second class of shares of open-end company shares 2,276,781
3. Number of shares outstanding for a third class of shares of open-end company shares 1,873,372
4. Number of shares outstanding for a fourth class of shares of open-end company shares 480,060
5. Number of shares outstanding for a fifth class of shares of open-end company shares 0

V) 1. Net asset value per share (to the nearest cent) 51.58
2. Net asset value per share of a second class open-end company shares (to the nearest cent) 51.60
3. Net asset value per share of a third class open-end company shares (to the nearest cent) 51.60
4. Net asset value per share of a fourth class open-end company shares (to the nearest cent) 106.00
5. Net asset value per share of a fifth class open-end company shares (to the nearest cent) 0

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
Class 5 SEC Identifier C000035203

Item 72DD

1. Total Income dividends for which record date passed during the period $35,831
2. Dividends for a second class of open-end company shares $167,901
3. Dividends for a third class of open-end company shares $168,638
4. Dividends for a fourth class of open-end company shares $347,057
5. Dividends for a fifth class of open-end company shares $36,929

Item 73

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

A) 1. Dividends from net investment income $0.685
2. Dividends from a second class of open-end company shares $0.731
3. Dividends from a third class of open-end company shares $0.733
4. Dividends for a fourth class of open-end company shares $1.873
5. Dividends for a fifth class of open-end company shares $0.550

Item 74

U) 1. Number of shares outstanding 48,349
2. Number of shares outstanding for a second class of shares of open-end company shares 294,486
3. Number of shares outstanding for a third class of shares of open-end company shares 238,596

4. Number of shares outstanding for a fourth class of shares of open-end company shares 204,573
5. Number of shares outstanding for a fifth class of shares of open-end company shares 0

V) 1. Net asset value per share (to the nearest cent) 32.95
2. Net asset value per share of a second class open-end company shares (to the nearest cent) 32.94
3. Net asset value per share of a third class open-end company shares (to the nearest cent) 32.94
4. Net asset value per share of a fourth class open-end company shares (to the nearest cent) 84.45
5. Net asset value per share of a fifth class open-end company shares (to the nearest cent) 0

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
Class 5 SEC Identifier C000035205

Item 72DD

1. Total Income dividends for which record date passed during the period $38,744
2. Dividends for a second class of open-end company shares $144,943
3. Dividends for a third class of open-end company shares $113,385
4. Dividends for a fourth class of open-end company shares $195,683
5. Dividends for a fifth class of open-end company shares $29,371

Item 73

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

A) 1. Dividends from net investment income $0.576
2. Dividends from a second class of open-end company shares $0.649
3. Dividends from a third class of open-end company shares $0.653
4. Dividends for a fourth class of open-end company shares $1.260
5. Dividends for a fifth class of open-end company shares $0.404

Item 74

U) 1. Number of shares outstanding 60,883
2. Number of shares outstanding for a second class of shares of open-end company shares 277,575
3. Number of shares outstanding for a third class of shares of open-end company shares 177,725
4. Number of shares outstanding for a fourth class of shares of open-end company shares 166,204
5. Number of shares outstanding for a fifth class of shares of open-end company shares 0

V) 1. Net asset value per share (to the nearest cent) 53.71
2. Net asset value per share of a second class open-end company shares (to the nearest cent) 53.71
3. Net asset value per share of a third class open-end company shares (to the nearest cent) 53.70
4. Net asset value per share of a fourth class open-end company shares (to the nearest cent) 104.33
5. Net asset value per share of a fifth class open-end company shares (to the nearest cent) 0

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 C000035208
Class 6 SEC Identifier C000096112

Item 72DD

1. Total Income dividends for which record date passed during the period $58,444
2. Dividends for a second class of open-end company shares $282,281
3. Dividends for a third class of open-end company shares $140,213
4. Dividends for a fourth class of open-end company shares $141,190
5. Dividends for a fifth class of open-end company shares $604
6. Dividends for a sixth class of open-end company shares $86,737

Item 73

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

A) 1. Dividends from net investment income $.708
2. Dividends from a second class of open-end company shares $.800
3. Dividends from a third class of open-end company shares $.805
4. Dividends for a fourth class of open-end company shares $1.673
5. Dividends for a fifth class of open-end company shares $.004
6. Dividends for a sixth class of open-end company shares $2.357

Item 74

U) 1. Number of shares outstanding 82,469
2. Number of shares outstanding for a second class of shares of open-end company shares 358,559
3. Number of shares outstanding for a third class of shares of open-end company shares 178,536
4. Number of shares outstanding for a fourth class of shares of open-end company shares 84,328
5. Number of shares outstanding for a fifth class of shares of open-end company shares 0
6. Number of shares outstanding for a sixth class of shares of open-end company shares 37,352

V) 1. Net asset value per share (to the nearest cent) 55.86
2. Net asset value per share of a second class open-end company shares (to the nearest cent) 55.87
3. Net asset value per share of a third class open-end company shares (to the nearest cent) 55.87
4. Net asset value per share of a fourth class open-end company shares (to the nearest cent) 116.61
5. Net asset value per share of a fifth class open-end company shares (to the nearest cent) 0
6. Net asset value per share of a sixth class open-end company shares (to the nearest cent) 161.27

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 C000007794
Class 5 SEC Identifier C000035207
Class 6 SEC Identifier C000096111

Item 72DD

| | |
|---|---|
| 1. Total Income dividends for which record date passed during the period | $52,495 |
| 2. Dividends for a second class of open-end company shares | $277,621 |
| 3. Dividends for a third class of open-end company shares | $143,706 |
| 4. Dividends for a fourth class of open-end company shares | $127,541 |
| 5. Dividends for a fifth class of open-end company shares | $1,467 |
| 6. Dividends for a sixth class of open-end company shares | $140,654 |

Item 7389

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

| | | |
|---|---|---|
| A) | 1. Dividends from net investment income | $.384 |
| | 2. Dividends from a second class of open-end company shares | $1.966 |
| | 3. Dividends from a third class of open-end company shares | $.436 |
| | 4. Dividends for a fourth class of open-end company shares | $1.593 |
| | 5. Dividends for a fifth class of open-end company shares | $.009 |
| | 6. Dividends for a sixth class of open-end company shares | $2.186 |

Item 74

| | | |
|---|---|---|
| U) | 1. Number of shares outstanding | 136,643 |
| | 2. Number of shares outstanding for a second class of shares of open-end company shares | 144,640 |
| | 3. Number of shares outstanding for a third class of shares of open-end company shares | 330,634 |
| | 4. Number of shares outstanding for a fourth class of shares of open-end company shares | 79,989 |
| | 5. Number of shares outstanding for a fifth class of shares of open-end company shares | 0 |
| | 6. Number of shares outstanding for a sixth class of shares of open-end company shares | 66,873 |
| V) | 1. Net asset value per share (to the nearest cent) | 33.72 |
| | 2. Net asset value per share of a second class open-end company shares (to the nearest cent) | 152.97 |
| | 3. Net asset value per share of a third class open-end company shares (to the nearest cent) | 33.79 |
| | 4. Net asset value per share of a fourth class open-end company shares (to the nearest cent) | 123.50 |
| | 5. Net asset value per share of a fifth class open-end company shares (to the nearest cent) | 0 |
| | 6. Net asset value per share of a sixth class open-end company shares (to the nearest cent) | 166.65 |

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 | $36,592 |
| 2. Dividends for a second class of open-end company shares | $100,009 |
| 3. Dividends for a third class of open-end company shares | $33,614 |
| 4. Dividends for a fourth class of open-end company shares | $84,373 |

Item 73

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

| | | |
|---|---|---|
| A) | 1. Dividends from net investment income | $.410 |
| | 2. Dividends from a second class of open-end company shares | $.804 |
| | 3. Dividends from a third class of open-end company shares | $.451 |
| | 4. Dividends from a fourth class of open-end company shares | $1.869 |

Item 74

| | | |
|---|---|---|
| U) | 1. Number of shares outstanding | 90,470 |
| | 2. Number of shares outstanding for a second class of shares of open-end company shares | 127,132 |
| | 3. Number of shares outstanding for a third class of shares of open-end company shares | 75,915 |
| | 4. Number of shares outstanding for a fourth class of shares of open-end company shares | 46,103 |
| V) | 1. Net asset value per share (to the nearest cent) | 25.34 |
| | 2. Net asset value per share of a second class open-end company shares (to the nearest cent) | 45.42 |
| | 3. Net asset value per share of a third class open-end company shares (to the nearest cent) | 25.39 |
| | 4. Net asset value per share of a fourth class open-end company shares (to the nearest cent) | 105.71 |

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 $20,119
2. Dividends for a second class of open-end company shares $54,091
3. Dividends for a third class of open-end company shares $37,186
4. Dividends for a fourth class of ope-end company shares $39,218

Item 73

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

A) 1. Dividends from net investment income $.302
2. Dividends from a second class of open-end company shares $.446
3. Dividends from a third class of open-end company shares $.360
4. Dividends from a fourth class of open-end company shares $1.270

Item 74

U) 1. Number of shares outstanding 65,691
2. Number of shares outstanding for a second class of shares of open-end company shares 122,765
3. Number of shares outstanding for a third class of shares of open-end company shares 103,965
4. Number of shares outstanding for a fourth class of shares of open-end company shares 30,979

V) 1. Net asset value per share (to the nearest cent) 35.40
2. Net asset value per share of a second class open-end company shares (to the nearest cent) 44.26
3. Net asset value per share of a third class open-end company shares (to the nearest cent) 35.45
4. Net asset value per share of a fourth class open-end company shares (to the nearest cent) 125.88

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
Class 5 SEC Identifier C000035206

Item 72DD

1. Total Income dividends for which record date passed during the period $6,736
2. Dividends for a second class of open-end company shares $42,273
3. Dividends for a third class of open-end company shares $15,380
4. Dividends for a fourth class of open-end company shares $96,408
5. Dividends for a fifth class of open-end company shares $8,303

Item 73

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

A) 1. Dividends from net investment income $0.623
2. Dividends from a second class of open-end company shares $0.845
3. Dividends from a third class of open-end company shares $3.489
4. Dividends from a fourth class of open-end company shares $1.671
5. Dividends from a fifth class of open-end company shares $0.519

Item 74

U) 1. Number of shares outstanding 10,459
2. Number of shares outstanding for a second class of shares of open-end company shares 64,727
3. Number of shares outstanding for a third class of shares of open-end company shares 4,369
4. Number of shares outstanding for a fourth class of shares of open-end company shares 59,546
5. Number of shares outstanding for a fifth class of shares of open-end company shares 0

V) 1. Net asset value per share (to the nearest cent) 38.12
2. Net asset value per share of a second class open-end company shares (to the nearest cent) 47.65
3. Net asset value per share of a third class open-end company shares (to the nearest cent) 196.14
4. Net asset value per share of a fourth class open-end company shares (to the nearest cent) 94.36
5. Net asset value per share of a fifth class open-end company shares (to the nearest cent) 0

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 $3,540
2. Dividends for a second class of open-end company shares $17,637
3. Dividends for a third class of open-end company shares $21,317

Item 73

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

A) 1. Dividends from net investment income $0.254
2. Dividends from a second class of open-end company shares $0.346
3. Dividends from a third class of open-end company shares $0.805

Item 74

| | | |
|---|---|---|
| U) | 1. Number of shares outstanding | 14,068 |
| | 2. Number of shares outstanding for a second class of shares of open-end company shares | 51,784 |
| | 3. Number of shares outstanding for a third class of shares of open-end company shares | 26,741 |
| V) | 1. Net asset value per share (to the nearest cent) | 39.94 |
| | 2. Net asset value per share of a second class open-end company shares (to the nearest cent) | 43.72 |
| | 3. Net asset value per share of a third class open-end company shares (to the nearest cent) | 101.57 |

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 | $9,388 |
| 2. Dividends for a second class of open-end company shares | $47,110 |
| 3. Dividends for a third class of open-end company shares | $56,508 |

Item 7389

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

| | | |
|---|---|---|
| A) | 1. Dividends from net investment income | $.533 |
| | 2. Dividends from a second class of open-end company shares | $.774 |
| | 3. Dividends from a third class of open-end company shares | $1.491 |

Item 74

| | | |
|---|---|---|
| U) | 1. Number of shares outstanding | 17,837 |
| | 2. Number of shares outstanding for a second class of shares of open-end company shares | 62,546 |
| | 3. Number of shares outstanding for a third class of shares of open-end company shares | 38,113 |
| V) | 1. Net asset value per share (to the nearest cent) | 35.19 |
| | 2. Net asset value per share of a second class open-end company shares (to the nearest cent) | 46.30 |
| | 3. Net asset value per share of a third class open-end company shares (to the nearest cent) | 89.39 |

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