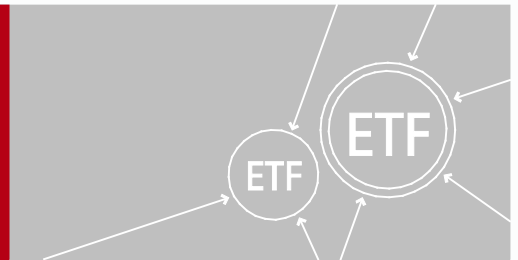


US SEC Filing Announcement for the Vanguard® Exchange Traded Funds

28 August 2015



Vanguard Investments Australia Ltd announces the following:

FUND	ASX CODE	ANNOUNCEMENT
Vanguard® US Total Market Shares Index ETF	VTX	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:

<http://www.sec.gov/Archives/edgar/data/36405/000093247115007052/0000932471-15-007052-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.

© 2015 Vanguard Investments Australia Ltd (ABN 72 072 881 086 / AFS Licence 227263) (**Vanguard**) is the issuer of the Prospectus on behalf of the US listed ETFs described in the Prospectus. Vanguard has arranged for the interests in the US ETFs to be made available to Australian investors via CHESS Depositary Interests (**CDIs**) that are quoted on the AQUA market of the ASX. Vanguard is a wholly owned subsidiary of The Vanguard Group, Inc. based in the US.

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

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FILED AS OF DATE: 20150827
DATE AS OF CHANGE: 20150827
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FILER:

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

FILING VALUES:
FORM TYPE: NSAR-A
SEC ACT: 1940 Act
SEC FILE NUMBER: 811-02652
FILM NUMBER: 151078948

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STREET 1: PO BOX 2600
STREET 2: V26
CITY: VALLEY FORGE
STATE: PA
ZIP: 19482
BUSINESS PHONE: 6106691000

MAIL ADDRESS:
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Vanguard Mid-Cap Growth Index Fund
Vanguard Mid-Cap Value Index Fund
Vanguard Small-Cap Index Fund
Vanguard Small-Cap Growth Index Fund
Vanguard Small-Cap Value Index Fund
Vanguard Tax-Managed Capital Appreciation Fund
Vanguard Tax-Managed Small-Cap Fund

Supplement to the Prospectus

Each Fund's dividend distribution frequency has changed from annual to quarterly. The first quarterly dividend payment will be made in September 2015 and will include income earned from the first through third quarters. The fourth quarter payment will be made in December 2015.

Prospectus Text Changes

In the Dividends, Capital Gains, and Taxes section, under "Fund Distributions," the text is revised to indicate that income dividends are generally distributed quarterly in March, June, September, and December; and that capital gains distributions, if any, generally occur annually in December.

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Vanguard Extended Market Index Fund
Vanguard Mid-Cap Index Fund
Vanguard Mid-Cap Growth Index Fund
Vanguard Mid-Cap Value Index Fund
Vanguard Small-Cap Index Fund
Vanguard Small-Cap Growth Index Fund
Vanguard Small-Cap Value Index Fund

Supplement to the Prospectus

Each Fund's dividend distribution frequency has changed from annual to quarterly. The first quarterly dividend payment will be made in September 2015 and will include income earned from the first through third quarters. The fourth quarter payment will be made in December 2015.

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Vanguard Marketing Corporation, Distributor. PS DIVC 042015

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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

Items 74A-75B

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74N-\$210,384,999
74O-\$0
74P-\$0
74R4-\$0
74T-\$209,416,173
75B-\$205,993,043

Item 72DD

1. Total Income dividends for which record date passed during the period
\$262,470
2. Dividends for a second class of open-end company shares
\$1,474,707
3. Dividends for a third class of open-end company shares
\$310,784

Item 73

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

A) 1. Dividends from net investment income
\$1.794
2. Dividends from a second class of open-end company shares
\$1.900
3. Dividends from a third class of open-end company shares
\$1.886

Item 74

U) 1. Number of shares outstanding
142,745
2. Number of shares outstanding for a second class of shares of open-end company shares
787,111
3. Number of shares outstanding for a third class of shares of open-end company shares

171,551

V) 1. Net asset value per share (to the nearest cent)
190.36
cent) 2. Net asset value per share of a second class open-end company shares (to the nearest
190.36
cent) 3. Net asset value per share of a third class open-end company shares (to the nearest
188.92

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 C000096110

Item 72DD

1. Total Income dividends for which record date passed during the period
\$867
2. Dividends for a second class of open-end company shares
\$5,686
3. Dividends for a third class of open-end company shares
\$3,868
4. Dividends for a fourth class of open-end company shares
\$1,676
5. Dividends for a fifth class of open-end company shares
\$6,353

Item 73

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

A) 1. Dividends from net investment income
\$0.025
2. Dividends from a second class of open-end company shares
\$0.029
3. Dividends from a third class of open-end company shares
\$0.029
4. Dividends for a fourth class of open-end company shares
\$0.037
5. Dividends for a fifth class of open-end company shares
\$0.073

Item 74

U) 1. Number of shares outstanding
35,957
2. Number of shares outstanding for a second class of shares of open-end company shares
199,477
3. Number of shares outstanding for a third class of shares of open-end company shares
136,836
4. Number of shares outstanding for a fourth class of shares of open-end company shares
46,335
5. Number of shares outstanding for a fifth class of shares of open-end company shares
90,067
V) 1. Net asset value per share (to the nearest cent)
69.78
cent) 2. Net asset value per share of a second class open-end company shares (to the nearest
69.80
cent) 3. Net asset value per share of a third class open-end company shares (to the nearest
69.80
cent) 4. Net asset value per share of a fourth class open-end company shares (to the nearest
92.00
cent) 5. Net asset value per share of a fifth class open-end company shares (to the nearest
172.26

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

Items 74A-75B

74A- \$0
74C- \$0
74E- \$0
74F- \$400,773,181
74I- \$0
74J- \$0
74L- \$0
74N- \$407,788,012
74O- \$0
74P- \$0
74R4- \$0
74T- \$403,871,891
75B- \$399,083,674

Item 72DD

1. Total Income dividends for which record date passed during the period
\$1,037,734
2. Dividends for a second class of open-end company shares
\$1,114,527
3. Dividends for a third class of open-end company shares
\$918,850
4. Dividends for a fourth class of open-end company shares
\$18,514
5. Dividends for a fifth class of open-end company shares
\$503,942

Item 73

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

A) 1. Dividends from net investment income
\$0.446
2. Dividends from a second class of open-end company shares
\$0.475
3. Dividends from a third class of open-end company shares
\$0.476
4. Dividends for a fourth class of open-end company shares
\$0.433
5. Dividends for a fifth class of open-end company shares
\$0.976

Item 74

U) 1. Number of shares outstanding
2,269,321
2. Number of shares outstanding for a second class of shares of open-end company shares
2,380,601
3. Number of shares outstanding for a third class of shares of open-end company shares
812,106
4. Number of shares outstanding for a fourth class of shares of open-end company shares
635,967
5. Number of shares outstanding for a fifth class of shares of open-end company shares
534,000

V) 1. Net asset value per share (to the nearest cent)
52.09
2. Net asset value per share of a second class open-end company shares (to the nearest cent)
52.10
3. Net asset value per share of a third class open-end company shares (to the nearest cent)
52.11
4. Net asset value per share of a fourth class open-end company shares (to the nearest cent)
97.73
5. Net asset value per share of a fifth class open-end company shares (to the nearest cent)
107.04

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
\$17,470
2. Dividends for a second class of open-end company shares

\$120,137
3. Dividends for a third class of open-end company shares
\$96,122
4. Dividends for a fourth class of open-end company shares
\$219,625

Item 73

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

A) 1. Dividends from net investment income
\$0.371
2. Dividends from a second class of open-end company shares
\$0.394
3. Dividends from a third class of open-end company shares
\$0.396
4. Dividends for a fourth class of open-end company shares
\$1.010

Item 74

U) 1. Number of shares outstanding
46,168
2. Number of shares outstanding for a second class of shares of open-end company shares
310,857
3. Number of shares outstanding for a third class of shares of open-end company shares
242,744
4. Number of shares outstanding for a fourth class of shares of open-end company shares
219,296

V) 1. Net asset value per share (to the nearest cent)
32.53
2. Net asset value per share of a second class open-end company shares (to the nearest cent)
32.53
3. Net asset value per share of a third class open-end company shares (to the nearest cent)
32.53
4. Net asset value per share of a fourth class open-end company shares (to the nearest cent)
83.39

Series 5 SEC Identifier S0000002842 Growth Index
Class 1 SEC Identifier C0000007783
Class 2 SEC Identifier C0000007784
Class 3 SEC Identifier C0000007785
Class 4 SEC Identifier C0000007786

Item 72DD

1. Total Income dividends for which record date passed during the period
\$16,791
2. Dividends for a second class of open-end company shares
\$93,137
3. Dividends for a third class of open-end company shares
\$59,256
4. Dividends for a fourth class of open-end company shares
\$108,977

Item 73

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

A) 1. Dividends from net investment income
\$0.284
2. Dividends from a second class of open-end company shares
\$0.324
3. Dividends from a third class of open-end company shares
\$0.326
4. Dividends for a fourth class of open-end company shares
\$0.628

Item 74

U) 1. Number of shares outstanding
57,185
2. Number of shares outstanding for a second class of shares of open-end company shares
292,660
3. Number of shares outstanding for a third class of shares of open-end company shares
181,388
4. Number of shares outstanding for a fourth class of shares of open-end company shares
175,743

V) 1. Net asset value per share (to the nearest cent)
55.12

cent) 2. Net asset value per share of a second class open-end company shares (to the nearest
55.11
cent) 3. Net asset value per share of a third class open-end company shares (to the nearest
55.11
cent) 4. Net asset value per share of a fourth class open-end company shares (to the nearest
107.06

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

\$1,984

2. Dividends for a second class of open-end company shares

\$9,280

3. Dividends for a third class of open-end company shares

\$4,475

4. Dividends for a fourth class of open-end company shares

\$4,698

5. Dividends for a fifth class of open-end company shares

\$2,908

Item 73

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

A) 1. Dividends from net investment income

\$0.024

2. Dividends from a second class of open-end company shares

\$0.025

3. Dividends from a third class of open-end company shares

\$0.025

4. Dividends for a fourth class of open-end company shares

\$0.052

5. Dividends for a fifth class of open-end company shares

\$0.074

Item 74

U) 1. Number of shares outstanding

79,120

3. Number of shares outstanding for a second class of shares of open-end company shares

383,458

4. Number of shares outstanding for a third class of shares of open-end company shares

185,923

5. Number of shares outstanding for a fourth class of shares of open-end company shares

96,871

6. Number of shares outstanding for a fifth class of shares of open-end company shares

41,355

V) 1. Net asset value per share (to the nearest cent)

58.14

2. Net asset value per share of a second class open-end company shares (to the nearest

cent) 58.20

3. Net asset value per share of a third class open-end company shares (to the nearest

cent) 58.20

4. Net asset value per share of a fourth class open-end company shares (to the nearest

cent) 121.46

5. Net asset value per share of a fifth class open-end company shares (to the nearest

cent) 168.00

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

\$692

2. Dividends for a second class of open-end company shares

\$4,984

3. Dividends for a third class of open-end company shares
\$2,420
4. Dividends for a fourth class of open-end company shares
\$2,509
5. Dividends for a fifth class of open-end company shares
\$2,401

Item 73

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

A) 1. Dividends from net investment income
\$.005
2. Dividends from a second class of open-end company shares
\$.033
3. Dividends from a third class of open-end company shares
\$.007
4. Dividends for a fourth class of open-end company shares
\$.038
5. Dividends for a fifth class of open-end company shares
\$.027

Item 74

U) 1. Number of shares outstanding
131,902
2. Number of shares outstanding for a second class of shares of open-end company shares
157,798
3. Number of shares outstanding for a third class of shares of open-end company shares
362,601
4. Number of shares outstanding for a fourth class of shares of open-end company shares
66,517
5. Number of shares outstanding for a fifth class of shares of open-end company shares
95,132
V) 1. Net asset value per share (to the nearest cent)
34.72
2. Net asset value per share of a second class open-end company shares (to the nearest cent)
157.61
3. Net asset value per share of a third class open-end company shares (to the nearest cent)
34.82
4. Net asset value per share of a fourth class open-end company shares (to the nearest cent)
171.73
5. Net asset value per share of a fifth class open-end company shares (to the nearest cent)
127.25

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
\$1,558
2. Dividends for a second class of open-end company shares
\$4,376
3. Dividends for a third class of open-end company shares
\$1,493
4. Dividends for a fourth class of open-end company shares
\$3,755
Item 73

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

A) 1. Dividends from net investment income
\$.017
2. Dividends from a second class of open-end company shares
\$.033
3. Dividends from a third class of open-end company shares
\$.018
4. Dividends from a fourth class of open-end company shares
\$0.076

Item 74

U) 1. Number of shares outstanding

87,062	2. Number of shares outstanding for a second class of shares of open-end company shares
139,974	3. Number of shares outstanding for a third class of shares of open-end company shares
98,768	4. Number of shares outstanding for a fourth class of shares of open-end company shares
54,516	
V)	1. Net asset value per share (to the nearest cent)
25.84	
	2. Net asset value per share of a second class open-end company shares (to the nearest cent)
	46.34
	3. Net asset value per share of a third class open-end company shares (to the nearest cent)
	25.91
	4. Net asset value per share of a fourth class open-end company shares (to the nearest cent)
	107.86

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
\$386
2. Dividends for a second class of open-end company shares
\$1,259
3. Dividends for a third class of open-end company shares
\$818
4. Dividends for a fourth class of ope-end company shares
\$978

Item 73

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

A)	1. Dividends from net investment income
\$.006	
	2. Dividends from a second class of open-end company shares
\$.010	
	3. Dividends from a third class of open-end company shares
\$.008	
	4. Dividends from a fourth class of open-end company shares
\$.030	

Item 74

U)	1. Number of shares outstanding
61,499	
	2. Number of shares outstanding for a second class of shares of open-end company shares
131,801	
	3. Number of shares outstanding for a third class of shares of open-end company shares
103,429	
	4. Number of shares outstanding for a fourth class of shares of open-end company shares
35,284	
V)	1. Net asset value per share (to the nearest cent)
37.72	
	2. Net asset value per share of a second class open-end company shares (to the nearest cent)
	47.18
	3. Net asset value per share of a third class open-end company shares (to the nearest cent)
	37.18
	4. Net asset value per share of a fourth class open-end company shares (to the nearest cent)
	134.17

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
\$3,413
2. Dividends for a second class of open-end company shares

\$30,448
3. Dividends for a third class of open-end company shares
\$7,860
4. Dividends for a fourth class of open-end company shares
\$53,892

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

A) 1. Dividends from net investment income
\$0.326
2. Dividends from a second class of open-end company shares
\$0.443
3. Dividends from a third class of open-end company shares
\$1.830
4. Dividends from a fourth class of open-end company shares
\$0.876

Item 74

U) 1. Number of shares outstanding
10,257
2. Number of shares outstanding for a second class of shares of open-end company shares
70,374
3. Number of shares outstanding for a third class of shares of open-end company shares
4,320
4. Number of shares outstanding for a fourth class of shares of open-end company shares
62,463
V) 1. Net asset value per share (to the nearest cent)
38.32
2. Net asset value per share of a second class open-end company shares (to the nearest cent)
47.91
3. Net asset value per share of a third class open-end company shares (to the nearest cent)
197.18
4. Net asset value per share of a fourth class open-end company shares (to the nearest cent)
94.86

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
\$57
2. Dividends for a second class of open-end company shares
\$408
3. Dividends for a third class of open-end company shares
\$521

Item 73

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

A) 1. Dividends from net investment income
\$0.004
2. Dividends from a second class of open-end company shares
\$0.007
3. Dividends from a third class of open-end company shares
\$0.017

Item 74

U) 1. Number of shares outstanding
14,407
2. Number of shares outstanding for a second class of shares of open-end company shares
66,923
3. Number of shares outstanding for a third class of shares of open-end company shares
33,242
V) 1. Net asset value per share (to the nearest cent)
41.85
2. Net asset value per share of a second class open-end company shares (to the nearest cent)
45.85
3. Net asset value per share of a third class open-end company shares (to the nearest cent)
106.50

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
\$168
2. Dividends for a second class of open-end company shares
\$930
3. Dividends for a third class of open-end company shares
\$1,118

Item 7389

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

A) 1. Dividends from net investment income
\$0.009
2. Dividends from a second class of open-end company shares
\$0.013
3. Dividends from a third class of open-end company shares
\$0.027

Item 74

U) 1. Number of shares outstanding
17,478
2. Number of shares outstanding for a second class of shares of open-end company shares
75,964
3. Number of shares outstanding for a third class of shares of open-end company shares
44,318

V) 1. Net asset value per share (to the nearest cent)
35.62
2. Net asset value per share of a second class open-end company shares (to the nearest cent)
46.89
3. Net asset value per share of a third class open-end company shares (to the nearest cent)
90.53

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